6553620122010010100

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Genworth Life and Annuity Insurance Company

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 65536 Employer's ID Number 54-0283385

Organized under the Laws of Virginia, State of Domicile or Port of Entry VA

Country of Domicile United States of America

Incorporated/Organized 03/21/1871 Commenced Business 04/01/1871

Statutory Home Office 6610 West Broad Street (Street and Number), Richmond , VA, US 23230 (City or Town, State, Country and Zip Code)

Main Administrative Office 6610 West Broad Street (Street and Number)

Richmond , VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Mail Address 6604 West Broad Street (Street and Number or P.O. Box), Richmond , VA, US 23230 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6604 West Broad Street (Street and Number)

Richmond , VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Internet Website Address www.genworth.com

Statutory Statement Contact Michele Lynn Trampe (Name), 804-662-2458 (Area Code) (Telephone Number)

michele.trampe@genworth.com (E-mail Address), 804-922-5547 (FAX Number)

OFFICERS

President	Thomas Melvin Stinson	Treasurer	Gary Thomas Prizzia
Secretary	Thomas Edward Duffy	Actuary	Paul Anthony Haley

OTHER

Amy Renee Corbin SVP & Chief Financial Officer	Patrick Michael Foley Sr. Vice President	Patrick Brian Kelleher Sr. Vice President
Martin Philip Klein Sr. Vice President	Leon Ellis Roday Sr. Vice President	Daniel Joseph Sheehan, IV # SVP & Chief Investment Officer

DIRECTORS OR TRUSTEES

Amy Renee Corbin #	Paul Anthony Haley	Gregory Scott Karawan
Daniel Joseph Sheehan, IV #	Thomas Melvin Stinson	

State of Virginia
County of Henrico SS:

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

Thomas Melvin Stinson	Thomas Edward Duffy	Michele Lynn Trampe
President	Secretary	Assistant Treasurer

Subscribed and sworn to before me this 14 day of February, 2013

Angel Walker

a. Is this an original filing? ..... Yes [X] No [ ]

b. If no,

1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

ANGEL WALKER
NOTARY PUBLIC
REG. #7254607
MY COMMISSION EXPIRES
11/30/2013
COMMONWEALTH OF VIRGINIA

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	9,522,085,117	0	9,522,085,117	8,756,151,255
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	26,472,636	500,000	25,972,636	12,549,333
	2.2 Common stocks	1,145,126,258	5,000	1,145,121,258	1,069,024,882
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,603,072,866	0	1,603,072,866	1,811,471,620
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	32,238,934	0	32,238,934	36,609,246
	4.2 Properties held for the production of income (less $ 0 encumbrances)			0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	275,546	275,546	0	0
5.	Cash ($ (48,871,346), Schedule E - Part 1), cash equivalents ($ 0, Schedule E - Part 2) and short-term investments ($ 359,096,345, Schedule DA)	310,224,999	0	310,224,999	216,186,976
6.	Contract loans (including $ premium notes)	509,056,607	8,259,602	500,797,005	510,347,550
7.	Derivatives (Schedule DB)	20,406,311	0	20,406,311	39,718,189
8.	Other invested assets (Schedule BA)	189,262,244	3,831,583	185,430,661	158,923,863
9.	Receivables for securities	515,368	60,000	455,368	9,824,396
10.	Securities lending reinvested collateral assets (Schedule DL)	48,243,240	0	48,243,240	41,291,457
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	13,406,980,126	12,931,731	13,394,048,395	12,662,098,767
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	114,505,683	0	114,505,683	113,047,595
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	57,018,600	50,279	56,968,321	46,546,766
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	625,114,261	0	625,114,261	648,460,394
	15.3 Accrued retrospective premiums			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	34,486,370	3,075,680	31,410,690	41,460,474
	16.2 Funds held by or deposited with reinsured companies	299,811,052	0	299,811,052	279,825,012
	16.3 Other amounts receivable under reinsurance contracts	7,989,749	0	7,989,749	10,799,239
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	542,194,778	305,245,960	236,948,818	216,702,753
19.	Guaranty funds receivable or on deposit	7,355,711	0	7,355,711	5,473,895
20.	Electronic data processing equipment and software	46,174,617	45,906,651	267,966	532,901
21.	Furniture and equipment, including health care delivery assets ($)	1,099,289	1,099,289	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,888,307	0	1,888,307	1,948,997
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	46,124,158	9,218,325	36,905,833	24,845,512
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	15,190,742,701	377,527,915	14,813,214,786	14,051,742,305
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	9,217,518,392		9,217,518,392	9,432,729,833
28.	Total (Lines 26 and 27)	24,408,261,093	377,527,915	24,030,733,178	23,484,472,138
	DETAILS OF WRITE-INS				
1101.				0	
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Miscellaneous receivables	24,501,519	7,573,664	16,927,855	4,618,041
2502.	Business services agreement receivable	3,837,052	0	3,837,052	4,177,023
2503.	Prepaid expenses	1,577,222	1,577,222	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	16,208,365	67,439	16,140,926	16,050,448
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	46,124,158	9,218,325	36,905,833	24,845,512

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 9,816,901,866 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 1,293,069,234 Modco Reserve)	9,816,901,866	9,594,523,093
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	8,348,084	8,808,806
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	1,437,000,325	1,721,242,783
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	80,600,763	111,585,652
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	700,087	1,073,953
5.	Policyholders' dividends $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	403,636	425,235
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)		0
	6.2 Dividends not yet apportioned (including $ 0 Modco)		0
	6.3 Coupons and similar benefits (including $ 0 Modco)		0
7.	Amount provisionally held for deferred dividend policies not included in Line 6		0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 97,802 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	10,266,696	10,366,759
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance including $ 252,922 assumed and $ 114,400,481 ceded	114,653,403	110,577,477
	9.4 Interest maintenance reserve (IMR, Line 6)	3,661,056	7,276,551
10.	Commissions to agents due or accrued-life and annuity contracts $ 10,487,571 accident and health $ 37,205 and deposit-type contract funds $ 192,877	10,717,653	4,597,470
11.	Commissions and expense allowances payable on reinsurance assumed	89,377	118,531
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	11,114,081	18,519,241
13.	Transfers to Separate Accounts due or accrued (net) (including $ (135,129,476) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(163,354,895)	(205,347,806)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	3,863,557	8,597,654
15.1	Current federal and foreign income taxes including $ 759,756 on realized capital gains (losses)	12,004,467	5,969,475
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	9,657,855	10,233,316
17.	Amounts withheld or retained by company as agent or trustee	21,082,253	12,044,870
18.	Amounts held for agents' account, including $ 0 agents' credit balances		0
19.	Remittances and items not allocated	50,961,739	57,972,033
20.	Net adjustment in assets and liabilities due to foreign exchange rates		0
21.	Liability for benefits for employees and agents if not included above		0
22.	Borrowed money $ 0 and interest thereon $		0
23.	Dividends to stockholders declared and unpaid		0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	46,026,169	13,040,006
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	169,190,138	192,052,223
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	638,724,002	373,000,658
	24.04 Payable to parent, subsidiaries and affiliates	7,349,771	8,723,847
	24.05 Drafts outstanding		0
	24.06 Liability for amounts held under uninsured plans		0
	24.07 Funds held under coinsurance	172,415,622	97,446,986
	24.08 Derivatives	36,282,068	10,315,005
	24.09 Payable for securities	10,017,755	1,416,443
	24.10 Payable for securities lending	48,243,240	41,291,457
	24.11 Capital notes $ 0 and interest thereon $ 0		0
25.	Aggregate write-ins for liabilities	962,015	0
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	12,557,882,784	12,215,871,718
27.	From Separate Accounts Statement	9,217,518,392	9,425,669,576
28.	Total Liabilities (Lines 26 and 27)	21,775,401,176	21,641,541,294
29.	Common capital stock	25,651,000	25,651,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,488,154,870	1,380,623,625
34.	Aggregate write-ins for special surplus funds	0	75,836,125
35.	Unassigned funds (surplus)	741,526,132	360,820,094
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)		
	36.2 0 shares preferred (value included in Line 30 $ 0)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,229,681,002	1,817,279,844
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,255,332,002	1,842,930,844
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	24,030,733,178	23,484,472,138
	DETAILS OF WRITE-INS		
2501.	Derivatives interest payayble	962,015	0
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	962,015	0
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	SSAP No. 10(R) - admitted deferred tax asset	0	75,836,125
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	75,836,125

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	(266,378,488)	1,129,480,426
2.	Considerations for supplementary contracts with life contingencies	6,941,296	4,646,661
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	671,581,273	605,714,179
4.	Amortization of interest maintenance reserve (IMR, Line 5)	(2,774,776)	(6,118,233)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(2,385,282)	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,556,881,354	153,708,602
7.	Reserve adjustments on reinsurance ceded	(198,815,667)	(79,295,521)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	164,577,400	177,920,482
	8.2 Charges and fees for deposit-type contracts	1,242	2,016
	8.3 Aggregate write-ins for miscellaneous income	47,488,146	32,937,719
9.	Total (Lines 1 to 8.3)	1,977,116,497	2,018,996,331
10.	Death benefits	365,467,883	345,384,178
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,538,652	2,265,142
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	455,795,976	461,419,846
13.	Disability benefits and benefits under accident and health contracts	5,676,641	35,488,886
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	819,235,146	933,004,621
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	41,667,575	38,181,678
18.	Payments on supplementary contracts with life contingencies	8,917,832	9,309,857
19.	Increase in aggregate reserves for life and accident and health contracts	184,007,886	282,224,411
20.	Totals (Lines 10 to 19)	1,882,307,591	2,107,278,619
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	261,992,638	247,749,275
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	203,334,075	141,238,804
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	235,643,749	265,322,804
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	29,265,142	22,345,638
25.	Increase in loading on deferred and uncollected premiums	5,174,627	(1,450,891)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(718,969,083)	(533,248,525)
27.	Aggregate write-ins for deductions	32,671,402	16,311,856
28.	Totals (Lines 20 to 27)	1,931,420,142	2,265,547,580
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	45,696,356	(246,551,249)
30.	Dividends to policyholders	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	45,696,356	(246,551,249)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(437,596,019)	(142,409,916)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	483,292,375	(104,141,333)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (27,211,704) (excluding taxes of $ (7,682,813) transferred to the IMR)	(129,541,865)	13,077,245
35.	Net income (Line 33 plus Line 34)	353,750,510	(91,064,088)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,842,930,844	1,776,595,317
37.	Net income (Line 35)	353,750,510	(91,064,088)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 366,812	110,889,532	63,530,744
39.	Change in net unrealized foreign exchange capital gain (loss)		0
40.	Change in net deferred income tax	(80,350,334)	(2,241,146)
41.	Change in nonadmitted assets	124,312,996	45,239,569
42.	Change in liability for reinsurance in unauthorized and certified companies	22,862,085	(878,883)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)	0	0
44.	Change in asset valuation reserve	(32,986,163)	47,190,653
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	2,385,282	(867,155)
47.	Other changes in surplus in Separate Accounts Statement	209,413	0
48.	Change in surplus notes		0
49.	Cumulative effect of changes in accounting principles	27,151,527	0
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		0
	50.3 Transferred to surplus		0
51.	Surplus adjustment:		
	51.1 Paid in	107,531,245	(5,095,535)
	51.2 Transferred to capital (Stock Dividend)		0
	51.3 Transferred from capital		0
	51.4 Change in surplus as a result of reinsurance	(53,221,496)	20,650,000
52.	Dividends to stockholders	(100,000,000)	0
53.	Aggregate write-ins for gains and losses in surplus	(70,133,438)	(10,128,632)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	412,401,158	66,335,527
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,255,332,002	1,842,930,844
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	6,217,671	3,870,463
08.302.	Tax matters agreement settlement (see note 9)	16,411,313	0
08.303.	Fund manager rebates	24,859,162	29,067,256
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	47,488,146	32,937,719
2701.	Interest expense on funds withheld	24,793,592	16,311,856
2702.	IMR transfer from affiliate reinsurer	7,877,811	
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	32,671,402	16,311,856
5301.	Prior period correction - reinsurance corrections	(59,557,939)	0
5302.	Prior period correction - life deferred premium asset	(8,493,736)	0
5303.	Prior period correction - whole life reserves	(3,600,000)	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	1,518,237	(10,128,632)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(70,133,438)	(10,128,632)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(260,150,765)	1,141,043,552
2.	Net investment income	656,263,763	623,933,531
3.	Miscellaneous income	1,495,247,901	301,816,298
4.	Total (Lines 1 through 3)	1,891,360,899	2,066,793,381
5.	Benefit and loss related payments	1,478,686,706	1,770,979,414
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(768,231,664)	(625,851,304)
7.	Commissions, expenses paid and aggregate write-ins for deductions	720,718,288	668,079,661
8.	Dividends paid to policyholders	21,599	(11,731)
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(482,443,872)	(62,076,599)
10.	Total (Lines 5 through 9)	948,751,057	1,751,119,441
11.	Net cash from operations (Line 4 minus Line 10)	942,609,843	315,673,940
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	989,932,511	1,918,119,989
	12.2 Stocks	30,769,658	19,610,826
	12.3 Mortgage loans	345,025,911	345,231,863
	12.4 Real estate	0	0
	12.5 Other invested assets	28,523,654	100,541,164
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	72,436,811	187,934,932
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,466,688,545	2,571,438,774
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,616,638,178	1,881,477,625
	13.2 Stocks	64,730,172	27,452,072
	13.3 Mortgage loans	171,608,449	66,755,102
	13.4 Real estate	221,445	1,230,350
	13.5 Other invested assets	15,389,888	15,053,009
	13.6 Miscellaneous applications	161,009,997	32,254,672
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,029,598,129	2,024,222,830
14.	Net increase (decrease) in contract loans and premium notes	(9,149,561)	(1,366,869)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(553,760,022)	548,582,813
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	89,779,557	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(489,307,795)	(913,808,183)
	16.5 Dividends to stockholders	100,000,000	0
	16.6 Other cash provided (applied)	204,716,441	166,715,088
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(294,811,797)	(747,093,095)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	94,038,023	117,163,658
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	216,186,976	99,023,318
	19.2 End of year (Line 18 plus Line 19.1)	310,224,999	216,186,976

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

20.0001. Contribution of assets to Newco (Line 12.4)	(2,748,188)	
20.0002. Contribution of assets to Newco (Line 13.2)	(4,654,264)	
20.0003. Contribution of assets to Newco (Line 16.6)	(1,906,076)	
20.0004. Transfer of bonds from RLIC IV (Line 13.1)	(89,843,885)	
20.0005. Transfer of bonds from RLIC IV (Line 16.6)	(89,843,885)	
20.0006. Transfer of bonds from RLIC III (Line 12.2)	(73,824,148)	
20.0007. Transfer of bonds from RLIC III (Line 13.1)	(73,824,148)	
20.0008. Tax free exhanges bond proceeds (Line 12.1)	(55,510,573)	(75,710,653)
20.0009. Tax free exchanges bonds acquired (Line 13.1)	(55,510,573)	(75,710,653)
20.0010. Transfer to GNWLAAC Real Estate Holding, LLC (Line 12.3)	(34,694,437)	3,880,781
20.0011. Transfer to GNWLAAC Real Estate Holding, LLC (LIne 13.5)	(34,694,437)	3,880,781
20.0012. Tax sharing agreement transfer of taxes payable (Line 9)	(3,918,343)	(19,639,891)
20.0013. Tax sharing agreement transfer of taxes payable (Line 13.2)	(13,833,345)	(14,544,356)

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

20.0014. Tax sharing agreement transfer of taxes payable (Line 16.2)	(17,751,688)	(5,095,535)
20.0015. Reserves assumed from parent (Line 5)		127,377,014
20.0016. Bonds received from parent (Line 13.1		(115,169,507)
20.0017. Mortgage loans received from parent (Line 13.3)		(12,207,507)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	(266,378,488)	0	(644,872,441)	363,213,693	0	0	2,970,083	7,350,014	926,040	0	4,034,123	0
2.	Considerations for supplementary contracts with life contingencies	6,941,296	0	0	0	6,941,296	0	0	0	0	0	0	0
3.	Net investment income	671,581,273	28,246	440,320,759	191,675,791	19,229,475	0	1,369,130	18,336,576	1,030	0	620,266	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,774,776)	474	1,791,882	(303,559)	115,088	0	45,891	(4,422,753)	(108)	0	(1,692)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(2,385,282)	0	0	(2,385,282)	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,556,881,354	3,158	1,500,728,154	39,433,347	0	0	7,155	0	0	0	16,709,540	0
7.	Reserve adjustments on reinsurance ceded	(198,815,667)	0	(160,957,213)	(37,858,454)	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	164,577,400	0	13,351,668	150,739,065	0	0	0	486,668	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	1,242	0	0	0	1,242	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	47,488,145	0	19,334,755	28,102,925	(55)	0	369	15,458	0	0	34,693	0
9.	Totals (Lines 1 to 8.3)	1,977,116,497	31,878	1,169,697,563	732,617,527	26,287,046	0	4,392,629	21,765,963	926,962	0	21,396,929	1
10.	Death benefits	365,467,883	6,115	363,638,741	0	0	0	1,823,027	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,538,652	0	1,538,652	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	455,795,976	0	0	448,229,918		0	0	7,566,058	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	5,676,640	0	3,061,397	0	0	0	15,051	0	624,774	0	1,975,418	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0											
15.	Surrender benefits and withdrawals for life contracts	819,235,146	0	117,743,987	686,900,088	0	0	2,794,886	11,789,661	0	0	6,524	0
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	41,667,575	4,161	5,999,123	15,848,453	9,794,313	0	35,917	9,986,370	0	0	(762)	0
18.	Payments on supplementary contracts with life contingencies	8,917,832	0	0	0	8,917,832	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	184,007,886	0	268,455,660	(75,399,904)	1,992,618	0	(923,926)	(9,655,841)	(68,202)	0	(392,520)	0
20.	Totals (Lines 10 to 19)	1,882,307,591	10,275	760,437,561	1,075,578,555	20,704,763	0	3,744,955	19,686,248	556,572	0	1,588,660	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	261,992,638	0	179,333,658	73,425,235	0	0	23,188	(8)	77,241	0	9,133,324	
22.	Commissions and expense allowances on reinsurance assumed	203,334,075	0	202,897,830	0	0	0	0	0	0	0	436,245	0
23.	General insurance expenses	235,643,749	0	201,223,593	26,493,803	448,652	0	86,141	4,225,956	96,390	0	3,069,215	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	29,265,140	(1,148)	27,766,362	635,816	23,749		94,103	(448,802)	22,738	0	1,172,323	0
25.	Increase in loading on deferred and uncollected premiums	5,174,627	0	5,174,626	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(718,969,083)	0	(6,004,195)	(714,196,236)	(15,668)	0	0	1,247,016	0	0	0	0
27.	Aggregate write-ins for deductions	32,671,403	0	32,671,403	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	1,931,420,139	9,127	1,403,500,838	461,937,174	21,161,496	0	3,948,387	24,710,410	752,941	0	15,399,766	1
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	45,696,358	22,751	(233,803,275)	270,680,353	5,125,549	0	444,241	(2,944,447)	174,020	0	5,997,163	0
30.	Dividends to policyholders	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	45,696,358	22,751	(233,803,275)	270,680,353	5,125,549	0	444,241	(2,944,447)	174,020	0	5,997,163	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(437,596,018)	20,434	(386,443,047)	(48,999,217)	1,159,976	0	190,876	(3,263,457)	41,441	0	(303,024)	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	483,292,376	2,317	152,639,772	319,679,570	3,965,573	0	253,365	319,010	132,579	0	6,300,187	0
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	6,217,671	0	2,923,442	3,243,764	(55)	0	369	15,458	0	0	34,693	0
08.302.	Tax matters agreement settlement (see note 9)	16,411,313	0	16,411,313	0	0	0	0	0	0	0	0	0
08.303.	Fund manager rebates	24,859,161	0	0	24,859,161	0	0	0	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	47,488,145	0	19,334,755	28,102,925	(55)	0	369	15,458	0	0	34,693	0
2701.	Interest expense on funds withheld	24,793,592	0	24,793,592	0	0	0	0	0	0	0	0	0
2702.	IMR transfer from affiliate reinsurer	7,877,811	0	7,877,811	0	0	0	0	0	0	0	0	0
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	32,671,403	0	32,671,403	0	0	0	0	0	0	0	0	0

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	9,594,523,093	0	5,928,811,513	3,501,527,717	49,872,749	0	30,169,615	84,141,499
2. Tabular net premiums or considerations	510,163,182		132,457,361	363,213,693	6,941,296		200,818	7,350,014
3. Present value of disability claims incurred	572,820		572,820		XXX			
4. Tabular interest	417,256,106		238,930,454	168,698,553	3,026,880		1,379,102	5,221,117
5. Tabular less actual reserve released	(19,035,375)		(1,333,379)	(16,365,139)	930,019		(40,533)	(2,226,343)
6. Increase in reserve on account of change in valuation basis	0							
7. Other increases (net)	(167,194,693)		2,217,974	(170,011,998)	(3,414)		639	602,106
8. Totals (Lines 1 to 7)	10,336,285,133	0	6,301,656,743	3,847,062,826	60,767,530	0	31,709,641	95,088,393
9. Tabular cost	(284,757,442)		(286,917,020)		XXX		2,159,578	
10. Reserves released by death	136,600,446		136,311,123	XXX	XXX		289,323	XXX
11. Reserves released by other terminations (net)	918,719,090		220,029,341	686,900,089				11,789,660
12. Annuity, supplementary contract and disability payments involving life contingencies	467,790,256		3,060,157	448,231,158	8,917,832		15,051	7,566,058
13. Net transfers to or (from) Separate Accounts	(718,969,083)		(6,004,195)	(714,196,236)	(15,668)			1,247,016
14. Total Deductions (Lines 9 to 13)	519,383,267	0	66,479,406	420,935,011	8,902,164	0	2,463,952	20,602,734
15. Reserve December 31, current year	9,816,901,866	0	6,235,177,337	3,426,127,815	51,865,366	0	29,245,689	74,485,659

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 24,549,436	24,411,666
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 434,422,602	437,453,689
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,087,256	1,087,256
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	587,429	587,429
2.21	Common stocks of affiliates	98,581,212	98,581,212
3.	Mortgage loans	(c) 101,326,238	100,021,165
4.	Real estate	(d) 9,168,999	9,168,999
5	Contract loans	31,644,103	31,644,103
6	Cash, cash equivalents and short-term investments	(e) 65,135	65,135
7	Derivative instruments	(f) (24,484,821)	(21,298,063)
8.	Other invested assets	7,211,635	7,211,635
9.	Aggregate write-ins for investment income	(1,155,040)	(1,155,040)
10.	Total gross investment income	683,004,184	687,779,186
11.	Investment expenses		(g) 15,560,315
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 538,602
14.	Depreciation on real estate and other invested assets		(i) 98,992
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		16,197,909
17.	Net investment income (Line 10 minus Line 16)		671,581,277
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment	(211,267)	(211,267)
0902.	Securities lending income	308,648	308,648
0903.	Amortization of terminated swap basis adjustment associated with Repo Hedge Liability	(1,252,421)	(1,252,421)
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(1,155,040)	(1,155,040)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 32,501,772 accrual of discount less $ 18,382,778 amortization of premium and less $ 6,381,367 paid for accrued interest on purchases.

(b) Includes $ 2,859 accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 19,299 accrual of discount less $ 299,542 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 7,330 accrual of discount less $ amortization of premium and less $ 5,422 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ 413 investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 98,992 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(428,958)	0	(428,958)	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(34,672,519)	(29,286,273)	(63,958,792)	25,829,855	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	119,292	0	119,292	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	126,507	(7,238)	119,269	(102,934)	0
2.21	Common stocks of affiliates	0	0	0	110,507,221	0
3.	Mortgage loans	(6,613)	0	(6,613)	0	0
4.	Real estate	0	0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	(931)		(931)		
7.	Derivative instruments	(114,547,726)		(114,547,726)	(37,299,736)	
8.	Other invested assets	0	0	0	12,321,937	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	(149,410,948)	(29,293,511)	(178,704,459)	111,256,343	0
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	10,317,824	0	10,317,824	0	0	0	0	0	0	0	0
2.	Deferred and accrued	39,738	0	39,738	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	10,357,562	0	10,357,562	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	0										
	3.3 Reinsurance ceded	0										
	3.4 Net (Line 1 + Line 2)	10,357,562	0	10,357,562	0	0	0	0	0	0	0	0
4.	Advance	1,545,825	0	1,545,841	0	0	0	0	0	0	(16)	0
5.	Line 3.4 - Line 4	8,811,737	0	8,811,721	0	0	0	0	0	0	16	0
6.	Collected during year:											
	6.1 Direct	254,811,029	0	247,422,318	0	0	41,771	0	0	0	7,346,940	0
	6.2 Reinsurance assumed	200,882,019	0	200,882,019	0	0	0	0	0	0	0	0
	6.3 Reinsurance ceded	114,073,595	0	106,726,297	0	0	357	0	0	0	7,346,940	0
	6.4 Net	341,619,454	0	341,578,040	0	0	41,414	0	0	0	0	0
7.	Line 5 + Line 6.4	350,431,191	0	350,389,761	0	0	41,414	0	0	0	16	0
8.	Prior year (uncollected + deferred and accrued - advance)	(1,578,638)	0	(1,578,683)	0	0	0	0	0	0	45	0
9.	First year premiums and considerations:											
	9.1 Direct	265,201,403	0	257,812,722	0	0	41,771	0	0	0	7,346,910	0
	9.2 Reinsurance assumed	200,882,019	0	200,882,019	0	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	114,073,595	0	106,726,297	0	0	357	0	0	0	7,346,940	0
	9.4 Net (Line 7 - Line 8)	352,009,828	0	351,968,444	0	0	41,414	0	0	0	(30)	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	384,814,854	0	24,767	377,442,636	0	0	7,347,451	0	0	0	0
	10.2 Reinsurance assumed	58,437	0	58,437	0	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	26,034,382	0	232,118	25,802,264	0	0	0	0	0	0	0
	10.4 Net	358,838,909	0	(148,915)	351,640,372	0	0	7,347,451	0	0	0	0
	RENEWAL											
11.	Uncollected	19,789,448	113,267	19,621,017	(529)	0	1,409	0	10,253	0	44,031	0
12.	Deferred and accrued	204,075,668	53,324	204,003,715	0	0	18,629	0	0	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	224,038,159	53,324	223,461,906	(529)	0	20,038	0	10,253	0	493,167	0
	13.2 Reinsurance assumed	249,280	0	187,589	0	0		0		0	61,691	0
	13.3 Reinsurance ceded	422,323	(113,267)	24,764	0	0		0	0	0	510,826	0
	13.4 Net (Line 11 + Line 12)	223,865,116	166,591	223,624,731	(529)	0	20,038	0	10,253	0	44,032	0
14.	Advance	8,720,871	3,732	8,617,881	0	0	1,441	0	13,350	0	84,467	0
15.	Line 13.4 - Line 14	215,144,245	162,859	215,006,850	(529)	0	18,597	0	(3,097)	0	(40,435)	0
16.	Collected during year:											
	16.1 Direct	1,363,935,546	140,354	1,292,309,445	1,525,264	0	3,419,556	2,563	926,593	0	65,611,773	0
	16.2 Reinsurance assumed	267,323,545	0	252,683,604	10,048,058	0	9,057	0	0	0	4,582,826	0
	16.3 Reinsurance ceded	2,598,790,159	140,358	2,532,374,196	0	0	126,502	0	0	0	66,149,103	0
	16.4 Net	(967,531,068)	(4)	(987,381,147)	11,573,321	0	3,302,111	2,563	926,593	0	4,045,495	0
17.	Line 15 + Line 16.4	(752,386,823)	162,855	(772,374,297)	11,572,792	0	3,320,708	2,563	923,496	0	4,005,060	0
18.	Prior year (uncollected + deferred and accrued - advance)	228,507,463	162,859	227,984,732	(529)	0	392,039	0	(2,544)	0	(29,094)	0
19.	Renewal premiums and considerations:											
	19.1 Direct	1,352,331,174	137,047	1,279,385,768	1,525,264	0	3,412,279	2,563	926,040	0	66,942,214	0
	19.2 Reinsurance assumed	267,335,573	0	252,692,814	10,048,058	0	9,067	0	21,810	0	4,563,824	0
	19.3 Reinsurance ceded	2,600,561,031	137,051	2,532,437,609	0	0	492,677	0	21,810	0	67,471,884	0
	19.4 Net (Line 17 - Line 18)	(980,894,284)	(4)	(1,000,359,027)	11,573,322	0	2,928,670	2,563	926,040	0	4,034,153	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	2,002,347,431	137,047	1,537,223,257	378,967,900	0	3,454,050	7,350,014	926,040	0	74,289,124	0
	20.2 Reinsurance assumed	468,276,029	0	453,633,270	10,048,058	0	9,067	0	21,810	0	4,563,824	0
	20.3 Reinsurance ceded	2,740,669,008	137,051	2,639,396,025	25,802,264	0	493,034	0	21,810	0	74,818,825	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	(270,045,548)	(4)	(648,539,498)	363,213,693	0	2,970,083	7,350,014	926,040	0	4,034,123	0

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	0										
22.	All other	0										
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	151,861,305	0	149,386,500	671,675	0	0	0	0	0	1,803,130	0
	23.2 Reinsurance assumed	143,625,334	0	143,625,334	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	8,235,971	0	5,761,166	671,675	0	0	0	0	0	1,803,130	0
24.	Single:											
	24.1 Reinsurance ceded	905,812	0	0	905,812	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0										
	24.3 Net ceded less assumed	905,812	0	0	905,812	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	1,404,114,237	3,158	1,351,341,654	37,855,860	0	7,155	0	0	0	14,906,410	0
	25.2 Reinsurance assumed	59,708,741	0	59,272,496		0		0	0	0	436,245	0
	25.3 Net ceded less assumed	1,344,405,496	3,158	1,292,069,158	37,855,860	0	7,155	0	0	0	14,470,165	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	1,556,881,354	3,158	1,500,728,154	39,433,347	0	7,155	0	0	0	16,709,540	0
	26.2 Reinsurance assumed (Page 6, Line 22)	203,334,075	0	202,897,830	0	0	0	0	0	0	436,245	0
	26.3 Net ceded less assumed	1,353,547,279	3,158	1,297,830,324	39,433,347	0	7,155	0	0	0	16,273,295	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	152,452,833	0	149,229,199	1,406,785	0	13,755	(8)	0	0	1,803,102	0
28.	Single	22,304,973	0	54	22,304,919	0	0	0	0	0	0	0
29.	Renewal	87,234,832	0	30,104,405	49,713,531	0	9,433	0	77,241	0	7,330,222	0
30.	Deposit-type contract funds	0										
31.	Totals (to agree with Page 6, Line 21)	261,992,638	0	179,333,658	73,425,235	0	23,188	(8)	77,241	0	9,133,324	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	9,427,113		75,618		28,368	9,531,099
2.	Salaries and wages	59,909,354		214,353		7,284,553	67,408,260
3.11	Contributions for benefit plans for employees	16,146,037		63,372		1,512,452	17,721,861
3.12	Contributions for benefit plans for agents						0
3.21	Payments to employees under non-funded benefit plans						0
3.22	Payments to agents under non-funded benefit plans						0
3.31	Other employee welfare	1,289,755		14,675		55,394	1,359,824
3.32	Other agent welfare						0
4.1	Legal fees and expenses	2,756,615		14,455		66,854	2,837,924
4.2	Medical examination fees	32,975,238		307,912			33,283,150
4.3	Inspection report fees	120,978		5,057			126,035
4.4	Fees of public accountants and consulting actuaries	2,776,953		16,405		140,016	2,933,374
4.5	Expense of investigation and settlement of policy claims	4,341,367		103,564			4,444,931
5.1	Traveling expenses	3,762,461		17,251		337,027	4,116,739
5.2	Advertising	8,001,334		142,168		42	8,143,544
5.3	Postage, express, telegraph and telephone	4,692,865		117,555		97,598	4,908,018
5.4	Printing and stationery	155,027		3,507		3,141	161,675
5.5	Cost or depreciation of furniture and equipment	517,327		6,092		1,647	525,066
5.6	Rental of equipment					32,852	32,852
5.7	Cost or depreciation of EDP equipment and software	15,519,951		942		2,220,569	17,741,462
6.1	Books and periodicals	591,850		4,261		1,383,350	1,979,461
6.2	Bureau and association fees	652,936		2,876		27,883	683,695
6.3	Insurance, except on real estate						0
6.4	Miscellaneous losses	497,810		1,629		1	499,440
6.5	Collection and bank service charges	2,365,348		84,275		150,449	2,600,072
6.6	Sundry general expenses	33,050,506		1,464,214		135	34,514,855
6.7	Group service and administration fees	126,667					126,667
6.8	Reimbursements by uninsured plans						0
7.1	Agency expense allowance						0
7.2	Agents' balances charged off (less $ recovered)						0
7.3	Agency conferences other than local meetings						0
9.1	Real estate expenses	5,724,314		65,597			5,789,911
9.2	Investment expenses not included elsewhere						0
9.3	Aggregate write-ins for expenses	27,076,339	0	439,826	0	2,217,984	29,734,149
10.	General expenses incurred	232,478,145	0	3,165,604	0	15,560,315	(a) 251,204,064
11.	General expenses unpaid December 31, prior year	17,481,167	0	1,038,075	0	0	18,519,242
12.	General expenses unpaid December 31, current year	10,964,776		149,305			11,114,081
13.	Amounts receivable relating to uninsured plans, prior year						0
14.	Amounts receivable relating to uninsured plans, current year						0
15.	General expenses paid during year (Lines 10+11-12-13+14)	238,994,536	0	4,054,374	0	15,560,315	258,609,225
	DETAILS OF WRITE-INS						
09.301.	Other consultant fees	27,076,339		439,826		2,217,984	29,734,149
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	27,076,339	0	439,826	0	2,217,984	29,734,149

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

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes	385,753	4,336			390,089
2.	State insurance department licenses and fees	7,159,727	47,982			7,207,709
3.	State taxes on premiums	26,289,806	1,228,894			27,518,700
4.	Other state taxes, including $ for employee benefits	65,967	(71,566)			(5,599)
5.	U.S. Social Security taxes	1,950,407	14,983			1,965,390
6.	All other taxes	(7,781,571)	(29,574)			(7,811,145)
7.	Taxes, licenses and fees incurred	28,070,089	1,195,055	0	0	29,265,144
8.	Taxes, licenses and fees unpaid December 31, prior year	3,645,081	4,952,573	0	0	8,597,654
9.	Taxes, licenses and fees unpaid December 31, current year	4,553,344	(689,787)			3,863,557
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	27,161,826	6,837,415	0	0	33,999,241

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		0
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	21,598	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	21,598	0
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	21,598	0
10.	Amount due and unpaid	403,637	
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	403,637	0
16.	Total from prior year	425,235	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	0	0
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. AE 3.50% NJ ALB prior to 43	20,639		20,639		
0100002. AE 3.50% NLP prior to 43	458,805		458,805		
0100003. AM(5) 2.50% NLP 42-47	2,425		787		1,638
0100004. AM(5) 3.00% NLP 43-47	1,222,804	7,138	1,215,666		
0100005. 41 STD IND 2.75% NLP 48-60	14,987,577	14,987,577			
0100006. 41 STD IND 3.00% NLP 43-47	19,000	19,000			
0100007. 41 STD IND 3.50% NLP prior to 43	191,788	191,788			
0100008. 41 CSO 2.50% CRVM 48-65	858,162		858,162		
0100009. 41 CSO 2.50% NLP 48-66	1,862,898		1,842,576		20,322
0100010. 41 CSO 2.75% NJ 49-63	186,924		186,924		
0100011. 41 CSO 2.75% NLP 48-81	73,643,459	18,006,331	53,093,338		2,543,790
0100012. 41 CSO 3.00% NLP 54-86	1,550,666		1,550,666		
0100013. 58 CET 2.50% NLP 75-88	29,493		29,493		
0100014. 58 CET 2.75% NLP 8/65-67	43,689	43,689			
0100015. 58 CET 3.00% NLP 62-88	851,542	520,627	330,915		
0100016. 58 CET 3.50% NLP 67-99	88,543	2,355	86,188		
0100017. 58 CET 4.00% NLP 76-87	289,896		289,896		
0100018. 58 CET 4.50% NLP 81-85	135,496		135,496		
0100019. 58 CSO 2.50% CRVM 77-95	11,548,032		11,538,683		9,349
0100020. 58 CSO 2.50% NLP 69-88	44,195		44,195		
0100021. 58 CSO 2.75% NLP 8/65-67	14,449,264	1,499,816	12,949,448		
0100022. 58 CSO 3.00% CRVM 62-87	5,342,356		5,342,356		
0100023. 58 CSO 3.00% MOD 68-88	49,296,516	1,782,826	47,323,724		189,966
0100024. 58 CSO 3.00% NJ 73-86	4,004,511		3,872,649		131,862
0100025. 58 CSO 3.00% NLP 62-88	11,570,252	1,459,752	10,109,241		1,259
0100026. 58 CSO 3.25% NLP 63-05	18,849				18,849
0100027. 58 CSO 3.50% CRVM 62-90	20,225,441		20,223,616		1,825
0100028. 58 CSO 3.50% MOD 77-87	1,328,094		1,328,094		
0100029. 58 CSO 3.50% NJ 73-88	3,296,946		3,296,946		
0100030. 58 CSO 3.50% NLP 62-88	4,912,424	12,960	4,712,766		186,698
0100031. 58 CSO 3.50%/20; 2.50% MOD 5/72-86	23,332,211	335,939	22,996,272		
0100032. 58 CSO 3.50%/20; 2.50% NLP 5/72-86	4,535,056	162,121	4,372,935		
0100033. 58 CSO 4.00% CRVM 74-98	185,052,178		180,115,540		4,936,638
0100034. 58 CSO 4.00% MOD 77-87	383,681		383,681		
0100035. 58 CSO 4.00% NJ 73-82	1,696,967		1,696,967		
0100036. 58 CSO 4.00% NLP 74-98	18,254,830		16,187,824		2,067,006
0100037. 58 CSO 4.50% CRVM 77-88	28,128,879		19,069,876		9,059,003
0100038. 58 CSO 4.50% NJ 79-89	11,418,691		11,418,691		
0100039. 58 CSO 4.50% NLP 76-99	1,000,434		1,000,434		
0100040. 58 CSO 5.00% CRVM 93-94	3,549,044		2,146,380		1,402,664
0100041. 58 CSO 5.00% NJ 79-89	151,280		151,280		
0100042. 58 CSO 5.50% CRVM 84-88	353,235,009		348,577,022		4,657,987
0100043. 58 CSO 5.50% NJ 79-89	28,280		28,280		
0100044. 58 CSO 5.50% NLP 80-88	369,354		215,592		153,762
0100045. 58 CSO 6.00% CRVM 82-06	110,246,887		110,246,887		
0100046. 61 CIET 3.00% NLP 70-72	22,719	22,719			
0100047. 61 CSI 3.00% MOD 70-72	243,123	243,123			
0100048. 80 CET 4.00% CRVM 93-08	5,001,047		5,001,047		
0100049. 80 CET 4.00% NLP 88-93	336		336		
0100050. 80 CET 4.50% CRVM 95-05	6,906,592		6,906,592		
0100051. 80 CET 4.50% NLP 86-94	50,619		50,619		
0100052. 80 CET 5.00% CRVM 87-94	5,963,107		5,963,107		
0100053. 80 CET 5.00% NLP 87-94	31,562		31,562		
0100054. 80 CET 5.50% CRVM 88-92	7,007,331		7,007,331		
0100055. 80 CET 5.50% NLP 83-85	117,488		117,488		
0100056. 80 CSO 3.00% NLP 96-07	374,933		374,933		
0100057. 80 CSO 3.50% NLP 88	89,494		89,494		
0100058. 80 CSO 4.00% CRVM 84-08	1,822,229,422		1,822,183,745		45,677
0100059. 80 CSO 4.00% NLP 86-04	36,377		36,377		
0100060. 80 CSO 4.50% CRVM 85-10	6,739,587,828		6,739,587,828		
0100061. 80 CSO 4.50% CRVM (XXX mod) 3/95-05	57,038,773		57,038,773		
0100062. 80 CSO 4.50% NLP 80-98	60,037		60,037		
0100063. 80 CSO 5.00% CRVM 85-95	474,697,689		474,697,689		
0100064. 80 CSO 5.00% NLP 86-95	68,375		68,375		
0100065. 80 CSO 5.50% CRVM 82-93	1,019,642,685		1,019,642,685		
0100066. 80 CSO 5.50% NLP 86-92	1,732,067		1,732,067		
0100067. 80 CSO 6.00% CRVM 85-92	107,300,670		107,300,670		
0100068. 80 CSO 6.00% NLP 85-86	700,370		700,370		
0100069. 2001 CSO 3.00% NLP 06-10	47,928		47,928		
0100070. 2001 CSO 3.50% CRVM 06-12 NB	290,365		290,365		
0100071. 2001 CSO 4.00% CRVM 06-12 NB	3,179,986,666		3,179,986,666		
0100072. 2001 CSO 4.50% CRVM 04-10	1,669,990,129		1,669,990,129		
0100073. 2001 CSO 5.00% CRVM 92-05	1,078		1,078		
0100074. 2001 CSO 5.50% CRVM 89-08	95		95		
0100075. 2001 CSO 6.00% CRVM 82-08	4,397		4,397		
0100076. GPO 58 CSO 2.50% NLP	960		960		
0100077. Substandard Extra Reserves	181,433	333	181,100		
0100078. Unearned Premium	410,530		400,616		9,914
0199997. Totals (Gross)	16,063,679,692	39,298,094	15,998,943,389	0	25,438,209
0199998. Reinsurance ceded	10,008,100,283	39,298,094	9,968,723,393		78,796
0199999. Life Insurance: Totals (Net)	6,055,579,409	0	6,030,219,996	0	25,359,413
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 37 SA 2.50% ANB Imm 43-47	2,627	XXX	2,627	XXX	
0200002. 37 SA 2.75% ANB Imm&Def	437,437	XXX	27,476	XXX	409,961
0200003. 37 SA 3.50% ANB Def 61	16,334	XXX	16,334	XXX	
0200004. a-1949 3.00% ANB Def 72-77	63,187	XXX	63,187	XXX	
0200005. a-1949 3.50% ANB Imm&Def 71-74	49,295	XXX	49,295	XXX	
0200006. a-1949 PROJ 2.75% ANB Imm&Def 64-78	14,022,916	XXX	166,156	XXX	13,856,760
0200007. 51 GAM 3.50% ANB Imm 67-74	794,539	XXX		XXX	794,539
0200008. 71 GAM 10.75% ANB Imm&Def	2,556,250	XXX		XXX	2,556,250

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200009.	71 GAM 11.25% ANB Imm&Def 83-84	1,911,832	XXX		XXX	1,911,832
0200010.	71 GAM 6.00% ANB Imm 75-82	105,687	XXX		XXX	105,687
0200011.	71 GAM 7.50% ANB Imm&Def 81-82	4,557,057	XXX		XXX	4,557,057
0200012.	71 GAM 7.75% ANB Imm&Def	2,085,763	XXX		XXX	2,085,763
0200013.	71 GAM 8.50% ANB Def 84	141,033	XXX		XXX	141,033
0200014.	71 GAM 8.75% ANB Def 83	192,371	XXX		XXX	192,371
0200015.	71 GAM 9.75% ANB Imm&Def	4,904,984	XXX		XXX	4,904,984
0200016.	71 GAM PROJ 5.50% ANB Imm&Def	102,309	XXX		XXX	102,309
0200017.	83 GAM 10.50% ANB Imm	924,201	XXX		XXX	924,201
0200018.	83 GAM 11.00% ANB Imm&Def 85	1,507,552	XXX		XXX	1,507,552
0200019.	83 GAM 6.00% ANB Imm&Def 87	1,335,575	XXX		XXX	1,335,575
0200020.	83 GAM 6.25% ANB Imm&Def 88-98	1,779,319	XXX		XXX	1,779,319
0200021.	83 GAM 6.50% ANB Imm&Def 87,94-95	1,337,222	XXX		XXX	1,337,222
0200022.	83 GAM 6.75% ANB Imm&Def 91,96-97	1,158,487	XXX		XXX	1,158,487
0200023.	83 GAM 7.00% ANB Imm&Def 88-89,93	82,916	XXX		XXX	82,916
0200024.	83 GAM 7.25% ANB Imm&Def 86-95	1,122,701	XXX		XXX	1,122,701
0200025.	83 GAM 7.50% ANB Def 85	1,604,154	XXX		XXX	1,604,154
0200026.	83 GAM 7.75% ANB Imm&Def 88-92	192,803	XXX		XXX	192,803
0200027.	83 GAM 8.00% ANB Imm&Def 86	822,429	XXX		XXX	822,429
0200028.	83 GAM 8.25% ANB Imm&Def 90-91	1,180,554	XXX		XXX	1,180,554
0200029.	83 GAM 8.50% ANB Imm&Def 85	148,548	XXX		XXX	148,548
0200030.	83 GAM 8.75% ANB Imm&Def 88-89	1,890,453	XXX		XXX	1,890,453
0200031.	83 GAM 9.00% ANB Imm&Def 85	23,142	XXX		XXX	23,142
0200032.	83 GAM 9.25% ANB Imm 86	591,956	XXX		XXX	591,956
0200033.	83 GAM 9.50% ANB Imm&Def 85	1,596,177	XXX		XXX	1,596,177
0200034.	83 GAM 10.25% ANB Imm&Def 85	123,027	XXX		XXX	123,027
0200035.	1994 GAR 5.25% ANB Imm 05-06	2,262,016	XXX		XXX	2,262,016
0200036.	1994 GAR 5.50% ANB Imm 04-09	9,409,178	XXX		XXX	9,409,178
0200037.	1994 GAR 6.00% ANB Imm 03	590,372	XXX		XXX	590,372
0200038.	1994 GAR 6.25% ANB Imm 99	1,090,875	XXX		XXX	1,090,875
0200039.	1994 GAR 6.50% ANB Imm 02	1,381,702	XXX		XXX	1,381,702
0200040.	1994 GAR 6.75% ANB Imm 01	2,790,140	XXX		XXX	2,790,140
0200041.	1994 GAR 7.00% ANB Imm 00	1,459,207	XXX		XXX	1,459,207
0200042.	2.50% Def, 71 IAM 4.00% payout ANB Def 81	1,373	XXX	1,373	XXX	
0200043.	71 IAM 11.00% ANB Imm&Def 85	37,472,908	XXX	37,472,908	XXX	
0200044.	71 IAM 11.25% ANB Imm&Def 83-84	306,133,892	XXX	306,133,892	XXX	
0200045.	71 IAM 13.25% ANB Imm&Def 82	88,888,161	XXX	88,888,161	XXX	
0200046.	71 IAM 4.00% ALB Def 75-79	32,273	XXX	32,273	XXX	
0200047.	71 IAM 4.00% ANB Def 75-79,85,88	2,570,635	XXX	2,546,736	XXX	23,899
0200048.	71 IAM 4.50% ALB Def 80-82	740,531	XXX	740,531	XXX	
0200049.	71 IAM 4.50% ANB Def 80-82	5,792,324	XXX	5,792,324	XXX	
0200050.	71 IAM 5.50% ALB Def 82	1,400,729	XXX	1,400,729	XXX	
0200051.	71 IAM 5.50% ANB Def 80-83	1,276,981	XXX	1,276,981	XXX	
0200052.	71 IAM 6.00% ALB Def 82-84	2,161,373	XXX	2,161,373	XXX	
0200053.	71 IAM 6.00% ANB Imm 76-79	3,955,020	XXX	3,955,020	XXX	
0200054.	71 IAM 7.50% ANB Imm&Def 79-83	400,863,495	XXX	400,863,495	XXX	
0200055.	71 IAM 8.00% ANB Def 84	365,769	XXX	365,769	XXX	
0200056.	71 IAM 8.25% ANB Def 83	603,809	XXX	603,809	XXX	
0200057.	71 IAM 8.50% ALB Def 84	473,580	XXX	473,580	XXX	
0200058.	71 IAM 8.50% ANB Def 83-84	1,171,586	XXX	1,171,586	XXX	
0200059.	71 IAM 8.75% ALB Def 83	13,248	XXX	13,248	XXX	
0200060.	71 IAM 8.75% ANB Def 83	1,734,499	XXX	1,734,499	XXX	
0200061.	71 IAM 9.25% ANB Imm 86	4,347,717	XXX	4,347,717	XXX	
0200062.	71 IAM 9.50% ANB Imm 83	487,939	XXX	487,939	XXX	
0200063.	71 IAM 9.75% ANB Imm 83-84	1,346,684	XXX	1,346,684	XXX	
0200064.	71 IAM 10.00% ANB Imm 84	90,613	XXX	90,613	XXX	
0200065.	71 IAM 10.50% ANB Imm 83-84	3,065,024	XXX	3,065,024	XXX	
0200066.	71 IAM 10.75% ANB Imm 83-84	5,241,289	XXX	5,241,289	XXX	
0200067.	83a 11.00% ANB Imm&Def 85	170,186,004	XXX	170,186,004	XXX	
0200068.	83a 4.50% ANB Imm 04	424,128	XXX	424,128	XXX	
0200069.	83a 4.75% ANB Imm 98-05	916,837	XXX	916,837	XXX	
0200070.	83a 5.00% ALB Def 98	75,778	XXX	75,778	XXX	
0200071.	83a 5.00% ANB Imm&Def 97-03	997,432	XXX	997,432	XXX	
0200072.	83a 5.25% ALB Def 94,96-98	18,729,577	XXX	18,729,577	XXX	
0200073.	83a 5.25% ANB Imm&Def 94,96-98,00-06	136,870,327	XXX	136,870,327	XXX	
0200074.	83a 5.50% ALB Def 93-94,96-98	23,224,081	XXX	23,224,081	XXX	
0200075.	83a 5.50% ANB Imm&Def 93-04	221,863,650	XXX	221,863,650	XXX	
0200076.	83a 5.75% ALB Def 93,95,98	10,381,661	XXX	10,381,661	XXX	
0200077.	83a 5.75% ANB Imm&Def 92-97	25,722,810	XXX	25,722,810	XXX	
0200078.	83a 5.25%-7.00% 87-98	168,883,661	XXX	168,883,661	XXX	
0200079.	83a 6.00% ALB Def 92,94-97	14,647,178	XXX	14,647,178	XXX	
0200080.	83a 6.00% ANB Imm&Def 92-93,95,03	178,490,048	XXX	178,490,048	XXX	
0200081.	83a 6.25% ALB Def 92-93	2,585,025	XXX	2,585,025	XXX	
0200082.	83a 6.25% ANB Imm&Def 87-99	424,686,246	XXX	424,686,246	XXX	
0200083.	83a 6.50% ALB Def 87,90,95	2,139,300	XXX	2,139,300	XXX	
0200084.	83a 6.50% ANB Imm&Def 87-02	543,919,087	XXX	543,919,087	XXX	
0200085.	83a 6.75% ALB Def 91-92	1,685,024	XXX	1,685,024	XXX	
0200086.	83a 6.75% ANB Imm&Def 86,88,91,95-01	653,411,120	XXX	653,411,120	XXX	
0200087.	83a 7.00% ALB Def 88-89	167,180	XXX	167,180	XXX	
0200088.	83a 7.00% ANB Imm&Def 88-91,93-00	503,628,720	XXX	503,628,720	XXX	
0200089.	83a 7.25% ALB Def 86-87,90-91	1,986,371	XXX	1,986,371	XXX	
0200090.	83a 7.25% ANB Imm&Def 86,89,95-97	266,242,299	XXX	266,242,299	XXX	
0200091.	83a 7.50% ALB Def 89	316,207	XXX	316,207	XXX	
0200092.	83a 7.50% ANB Imm&Def 88-89	14,784,944	XXX	14,784,944	XXX	
0200093.	83a 7.75% ALB Def 88	524,870	XXX	524,870	XXX	
0200094.	83a 7.75% ANB Imm&Def 90-92	347,365,439	XXX	347,365,439	XXX	
0200095.	83a 8.00% ALB Def 86	299,949	XXX	299,949	XXX	
0200096.	83a 8.00% ANB Imm&Def 85,87	236,028,753	XXX	236,028,753	XXX	
0200097.	83a 8.25% ANB Imm&Def 90-91	539,413,437	XXX	539,413,437	XXX	
0200098.	83a 8.50% ALB Def 85	104,707	XXX	104,707	XXX	
0200099.	83a 8.50% ANB Def 85	15,576,271	XXX	15,576,271	XXX	
0200100.	83a 8.75% ANB Imm&Def 87-89	590,774,866	XXX	590,774,866	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200101. 83a 9.00% ANB Imm 85-86	5,134,907	XXX	5,134,907	XXX	
0200102. 83a 9.25% ANB Imm&Def 86	130,368,594	XXX	130,368,594	XXX	
0200103. 83a 9.50% ALB Def 85	489,475	XXX	489,475	XXX	
0200104. 83a 9.50% ANB Imm 85	1,756,777	XXX	1,756,777	XXX	
0200105. 83a 10.00% ANB Imm 85	123,626	XXX	123,626	XXX	
0200106. 83a 10.25% ANB Imm 85	79,377	XXX	79,377	XXX	
0200107. 83a 10.50% ANB Imm 85	2,080,814	XXX	2,080,814	XXX	
0200108. 83a 10.75% ANB Imm 85	2,697,544	XXX	2,697,544	XXX	
0200109. 94 VA MGDB 3.75%/4.25% ALB Def & Imm 12 NB	2,891,968	XXX	2,854,254	XXX	37,714
0200110. 94 VA MGDB 3.75%/4.25% ANB Def & Imm 12 NB	37,708	XXX	37,708	XXX	
0200111. 94 VA MGDB 4.25%/5.00% ALB Def & Imm 11	1,755,832	XXX	1,743,704	XXX	12,128
0200112. 94 VA MGDB 4.25%/5.25% ALB Def & Imm 10	1,706,492	XXX	1,706,492	XXX	
0200113. 94 VA MGDB 4.25%/5.25% ANB Def & Imm 10	104,637	XXX	104,637	XXX	
0200114. 94 VA MGDB 4.50%/5.25% ALB Def & Imm 05-06	12,234,145	XXX	12,234,145	XXX	
0200115. 94 VA MGDB 4.50%/5.50% ANB Def & Imm 08	13,936	XXX	13,936	XXX	
0200116. 94 VA MGDB 4.50%/5.50% ALB Def & Imm 07-08	13,454,435	XXX	13,454,435	XXX	
0200117. 94 VA MGDB 4.75%/5.50% ALB Def 04	10,805,042	XXX	10,805,042	XXX	
0200118. 94 VA MGDB 4.75%/6.00% ALB Def 03	238,346,477	XXX	238,346,477	XXX	
0200119. 94 VA MGDB 5.00%/6.00% ALB Def & Imm 09	2,058,276	XXX	2,058,276	XXX	
0200120. 94 VA MGDB 5.00%/6.25% ALB Def 98-99	61,258,201	XXX	61,258,201	XXX	
0200121. 94 VA MGDB 5.00%/6.25% ANB Def 98-99	919,945	XXX	919,945	XXX	
0200122. 94 VA MGDB 5.25%/6.50% ALB Def 94,02	114,948,831	XXX	114,948,831	XXX	
0200123. 94 VA MGDB 5.25%/6.50% ANB Def 94,02	17,794,842	XXX	17,794,842	XXX	
0200124. 94 VA MGDB 5.25%/6.75% ALB Def 96-97,01	192,144,119	XXX	192,144,119	XXX	
0200125. 94 VA MGDB 5.25%/6.75% ANB Def 96-97	1,069,801	XXX	1,069,801	XXX	
0200126. 94 VA MGDB 5.50%/7.00% ALB Def 00	53,971,984	XXX	53,971,984	XXX	
0200127. 94 VA MGDB 5.50%/7.00% ANB Def 93	6,534,914	XXX	6,534,914	XXX	
0200128. 94 VA MGDB 5.75%/7.25% ALB Def 95	12,134,373	XXX	12,134,373	XXX	
0200129. 94 VA MGDB 5.75%/7.25% ANB Def 95	2,778,558	XXX	2,778,558	XXX	
0200130. 94 VA MGDB 6.00%/7.75% ANB Def 92	1,281,418	XXX	1,281,418	XXX	
0200131. 94 VA MGDB 6.25%/8.25% ANB Def 90-91	768,541	XXX	768,541	XXX	
0200132. 94 VA MGDB 6.50%/8.75% ANB Def 89	483,434	XXX	483,434	XXX	
0200133. a-2000 3.75% ANB Def 12 NB	190,722,533	XXX	190,722,533	XXX	
0200134. a-2000 4.00% ANB Def 12 NB	1,859,238	XXX	1,859,238	XXX	
0200135. a-2000 4.25% ALB Def 11	208,562	XXX	208,562	XXX	
0200136. a-2000 4.25% ANB Def , Imm 11-12 NB	59,624,239	XXX	59,624,239	XXX	
0200137. a-2000 4.50% ALB Def 07-08	418,438	XXX	418,438	XXX	
0200138. a-2000 4.50% ANB Def 05-06,10-11	1,800,347	XXX	1,800,347	XXX	
0200139. a-2000 4.75% ANB Def 04-08,10	7,665,466	XXX	7,665,466	XXX	
0200140. a-2000 5.00% ALB Def 09	9,092	XXX	9,092	XXX	
0200141. a-2000 5.00% ANB Imm&Def 99,03-04,08-09,11	21,605,680	XXX	21,605,680	XXX	
0200142. a-2000 5.25% ANB Imm&Def 99,03,05-10	323,985,409	XXX	323,985,409	XXX	
0200143. a-2000 5.50% ANB Imm&Def 99,01-02,04-08,10	488,820,609	XXX	488,820,609	XXX	
0200144. a-2000 5.75% ANB Def 00-02	23,210,117	XXX	23,210,117	XXX	
0200145. a-2000 6.00% ANB Imm&Def 00,03-10	184,175,072	XXX	184,175,072	XXX	
0200146. a-2000 6.25% ANB Imm 99	123,408,881	XXX	123,408,881	XXX	
0200147. a-2000 6.50% ANB Imm 02-03	152,858,779	XXX	152,858,779	XXX	
0200148. a-2000 6.75% ANB Imm 01	158,028,403	XXX	158,028,403	XXX	
0200149. a-2000 7.00% ANB Imm 00	110,651,471	XXX	110,651,471	XXX	
0200150. GIC Accumulated @ Various Interest Rates	95,969	XXX		XXX	95,969
0200151. Unallocated Group Annuity Def	732,312	XXX		XXX	732,312
0299997. Totals (Gross)	8,797,742,406	XXX	8,728,817,132	XXX	68,925,274
0299998. Reinsurance ceded	5,714,812,054	XXX	5,714,812,054	XXX	0
0299999. Annuities: Totals (Net)	3,082,930,352	XXX	3,014,005,078	XXX	68,925,274
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 37 SA (1st MOD) 2.50% ANB 53-54	8,712		8,712		
0300002. 37 SA 3.50% ANB Imm 53-54	1,384		1,384		
0300003. a-1949 3.50% ANB 68-85	351,850		351,850		
0300004. 71 IAM 11.25% ANB 83-84	18,857		18,857		
0300005. 71 IAM 6.00% ANB 77-79	49,973		49,973		
0300006. 71 IAM 7.50% ANB 80-82	65,413		65,413		
0300007. 83a 11.00% ANB 85	69,555		69,555		
0300008. 83a 6.25% ANB 98	1,064,162		1,064,162		
0300009. 83a 6.50% ANB 94	994,086		994,086		
0300010. 83a 6.75% ANB 96-97	1,371,077		1,371,077		
0300011. 83a 7.00% ANB 93	606,024		606,024		
0300012. 83a 7.25% ANB 95	830,312		830,312		
0300013. 83a 7.75% ANB 92	655,765		655,765		
0300014. 83a 8.00% ANB 87	195,052		195,052		
0300015. 83a 8.25% ANB 90-91	369,194		369,194		
0300016. 83a 8.75% ANB 88-89	279,036		279,036		
0300017. 83a 9.25% ANB 86	51,980		51,980		
0300018. a-2000 4.25% ANB 12 NB	6,408,147		6,408,147		
0300019. a-2000 5.00% ANB 11	3,804,392		3,804,392		
0300020. a-2000 5.25% ANB 05-10	11,041,219		11,041,219		
0300021. a-2000 5.50% ANB 04-08	11,736,983		11,736,983		
0300022. a-2000 6.00% ANB 03-09	6,144,943		6,144,943		
0300023. a-2000 6.25% ANB 99	1,425,388		1,425,388		
0300024. a-2000 6.50% ANB 02	1,561,976		1,561,976		
0300025. a-2000 6.75% ANB 01	1,332,983		1,332,983		
0300026. a-2000 7.00% ANB 00	1,401,365		1,401,365		
0300027. 94 VA MGDB 4.75%/5.50% ANB Imm 04	12,171		12,171		
0300028. 94 VA MGDB 5.25%/6.75% ANB Imm 01	13,367		13,367		
0399997. Totals (Gross)	51,865,366	0	51,865,366	0	0
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	51,865,366	0	51,865,366	0	0
ACCIDENTAL DEATH BENEFITS:					
0400001. INTERCO DI, 41 CSO 3.00% NLP ANB CRF prior to 8/65	19,659		19,659		
0400002. INTERCO DI, 41 PRUD, 41 STD IND 3.00% NLP ANB CRF	473		473		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400003. INTERCO DI, 41 PRUD, 41 CSO 3.00% NLP ANB CRF	85,262		85,262		
0400004. 1926-33 INTERCO DISA, 41 CSO 3.00%	20,847		20,847		
0400005. 59 ADB, 41 PRUD, 58 CSO 3.00% CRVM ANB CNF 80-4/81	2,190		2,190		
0400006. 59 ADB, 41 PRUD, 58 CSO 3.00% NLP ANB CNF 8/65-79	137,123		137,123		
0400007. 59 ADB, 58 CSO 3.00% 63-10	330,406	15,045	315,361		
0400008. 59 ADB, 58 CSO 3.00% CRVM ANB CNF 80-08	160,034		160,034		
0400009. 59 ADB, 58 CSO 3.00% NLP ANB CNF 8/65-4/81	403,149		403,149		
0400010. Unearned Premium	16,015		16,015		
0499997. Totals (Gross)	1,175,158	15,045	1,160,113	0	0
0499998. Reinsurance ceded	15,481	15,045	436		
0499999. Accidental Death Benefits: Totals (Net)	1,159,677	0	1,159,677	0	0
DISABILITY-ACTIVE LIVES:					
0500001. 150% MOD 26 Class (3), 41 CSO 3.00% prior to 3/60	2		2		
0500002. 1926-33 INTERCO DISA, 41 CSO 3.00% 3/60-7/65	17,706		17,706		
0500003. 52 INTERCO DISA, 41 CSO 2.50% 8/65-10	3,964		3,964		
0500004. 52 INTERCO DISA, 58 CSO 2.50% 8/65-10	223,165		223,165		
0500005. 52 INTERCO DISA, 58 CSO 3.00% 8/65-10	458,302	3,117	455,185		
0500006. 52 INTERCO DISA, 80 CSO 4.00% 8/65-10	1,233,832		1,233,832		
0500007. 52 INTERCO DISA, 80 CSO 4.50% 66-10	21,191,128		21,189,351		1,777
0500008. 52 INTERCO DISA, 01 CSO 4.00% 66-10	4		4		
0500009. 52 INTERCO DISA, 01 CSO 4.50% 66-10	6		6		
0500010. Unearned Premium	99,361		99,361		
0599997. Totals (Gross)	23,227,470	3,117	23,222,576	0	1,777
0599998. Reinsurance ceded	5,894,460	3,117	5,891,343		
0599999. Disability-Active Lives: Totals (Net)	17,333,010	0	17,331,233	0	1,777
DISABILITY-DISABLED LIVES:					
0600001. Hunters 3.00%	180,000				180,000
0600002. 26 Class (3) 2.50%	67,131	26,893	40,238		
0600003. 52 INTERCO DISA 2.50%	40,169,325	66,266	40,103,059		
0600004. 52 INTERCO DISA 3.00%	3,732,267		3,729,330		2,937
0600005. 70 INTERCO DISA 3.50% prior to 76	50,503				50,503
0600006. 70 INTERCO DISA 4.00% 76-79	26,645				26,645
0600007. 70 INTERCO DISA 4.50% 80-88, 95-01	2,690,355				2,690,355
0600008. 70 INTERCO DISA 5.00% 93-94	309,731				309,731
0600009. 70 INTERCO DISA 5.50% 89-92	460,906				460,906
0600010. 52 INTERCO DISA, 80 CSO 4.00% 66-10	321,519		321,519		
0600011. 52 INTERCO DISA, 80 CSO 4.50% 66-10	30,014,236		30,014,236		
0600012. Reserve for Unreported Claims	100,000		100,000		
0600013. Waiver of Premium Benefit under Group Life	246,541				246,541
0699997. Totals (Gross)	78,369,159	93,159	74,308,382	0	3,967,618
0699998. Reinsurance ceded	4,503,302	93,159	4,344,058		66,085
0699999. Disability-Disabled Lives: Totals (Net)	73,865,857	0	69,964,324	0	3,901,533
MISCELLANEOUS RESERVES:					
0700001. Extra Mortality on Group Conversions	63,654		63,654		
0700002. For Excess of Valuation Net Premiums Over Corresponding Gross Premiums	142,376,213		142,376,213		
0700003. For Non-Deduction of Deferred Fractional Premiums	41,101	8,119	32,982		
0700004. For Surrender Values in Excess of Reserves	535,458		535,458		
0700005. Substandard Extra Reserves & Payor Benefits	13,450,783		13,450,705		78
0700006. VUL GMDB	27,313,706		27,313,706		
0700007. Additional actuarial reserve - asset / liability analysis	0				
0700008. Additional actuarial reserve - AG XLIII	585,080,583		579,520,198		5,560,385
0799997. Totals (Gross)	768,861,498	8,119	763,292,916	0	5,560,463
0799998. Reinsurance ceded	234,693,303	8,119	234,668,072		17,112
0799999. Miscellaneous Reserves: Totals (Net)	534,168,195	0	528,624,844	0	5,543,351
9999999. Totals (Net) - Page 3, Line 1	9,816,901,866	0	9,713,170,518	0	103,731,348

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 263,540,347
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 345,357,526
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 31,730,474
8.2 State the amount of reserves established for this business: ..... $ 9,601
8.3 Identify where the reserves are reported in the blank:
Exh 5, Misc -- Additional actuarial reserve -- AG XLIII

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 92,383,488
9.2 State the amount of reserves established for this business: ..... $ 84,893,462
9.3 Identify where the reserves are reported in the blank:
Exh 5, Section B

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
LIFE POLICIES AND CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
Universal Life (Implementation of Actuarial Guideline XXXVIII 8D)	2001 CSO 4.00% CRVM	2001 CSO 4.00% CRVM	
Universal Life (Implementation of Actuarial Guideline XXXVIII 8D)	2001 CSO 4.50% CRVM	2001 CSO 4.50% CRVM	
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	0
9999999 - Total (Column 4, only)			0

Genworth Life and Annuity Insurance Company

2012 Participating Business Actuarial Opinion

Genworth Life and Annuity Insurance Company (the Company) at one time sold participating business, and therefore gives a 'yes' answer to Exhibit 5 Interrogatory 1.1. However, the Company is not currently issuing participating policies and has no participating policies in force, and thus has no opinion to render with regard to the determination of policyholder dividends.



David C. Armstrong, FSA, MAAA
Genworth Life and Annuity Insurance Company
February 12, 2013

NON-GUARANTEED ELEMENTS OPINION
GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

Interrogatory 3, following Exhibit 5 of the Statutory Annual Statement of Genworth Life and Annuity Insurance Company (referred to herein as "GLAIC"), provides a "yes" answer. That is, GLAIC does at present issue and has in force policies that contain non-guaranteed elements.

This attachment provides the required statement and actuarial opinion with respect to policies that contain non-guaranteed elements.

Types of Products Covered By This Actuarial Opinion

GLAIC has issued and/or currently issues the following types of products affected by this opinion:

1. Indeterminate premium life products;
2. Indeterminate premium term products;
3. Fixed premium universal life contracts;
4. Flexible premium universal life contracts;
5. Single premium universal life contracts;

Determination Procedures

Prior to the sales release of a product, GLAIC's consulting actuaries test multiple scenarios to determine whether the profit margins desired by the company are attainable. During that process and later redetermination, consideration is given to the effect of the non-guaranteed elements on the ultimate cost/savings potential for the insured. Current premiums, mortality charges, expense factors, and interest spreads are set at the company's discretion based on both (1) projected profit margins using anticipated future experience factors and (2) competitive considerations. Our philosophy is to try to treat existing policyholders equitably and at the same time earn the rate of return assumed in pricing the product.

Interrogatories

1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company?

Illustrated interest rates for interest sensitive life contracts have varied throughout the statement year to reflect changes in the interest rates actually credited.

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited?

Current interest rates for interest sensitive life products have changed during the year to reflect differing results produced by the company's current interest rate procedure.

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

Changes described in 1 and 2, above, follow the policy and/or general methods and procedures of the company.

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience?

The anticipated experience factors underlying non-guaranteed elements do not materially differ from current experience.

5. State whether anticipated investment income experience factors are based on (a) a portfolio average approach, (b) an investment generation approach, or (c) other.

Anticipated investment income experience factors are based on a modified investment generation by product line approach. This means that anticipated investment income experience factors are based on the period in which assets are invested or reinvested.

6. Describe how the company allocates anticipated experience among its various classes of business.

Anticipated experience is allocated, using experience studies, among five classes of business: annual fixed premium universal life products, annual flexible premium universal life products (salary savings), annual flexible premium universal life products (non-salary savings), single premium universal life products, and non-guaranteed premium traditional type products.

7. Does the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience?

At this time, we believe that there is substantial probability that illustrations authorized by the company can be supported.

8. Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

We do not believe that any non-guaranteed elements not covered above involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

Actuarial Opinion

I, Thomas E. Hardy, am VP & Chief Risk Officer, Life Products, of Genworth Life and Annuity Insurance Company, and am a Member in good standing of the American Academy of Actuaries. I and/or members of my staff have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance policies of the company used for delivery in the United States. The non-guaranteed elements included are those:

i. paid, credited, charged or determined in 2012; and

ii. authorized by the company to be illustrated on new and existing business during 2012.

Our examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests as I considered necessary. In my opinion, the non-guaranteed elements described above have been determined in accordance with

generally accepted actuarial principles and practices applicable to the determination of non-guaranteed elements, except as described above.

Thomas E. Hardy

Thomas E. Hardy, MAAA, FSA, CERA
VP & Chief Risk Officer, Life Products

January 22, 2013

DETERMINATION AND REDETERMINATION PROCEDURES
FOR NONGUARANTEED POLICY ELEMENTS

This opinion applies to all life insurance and annuity policies containing nonguaranteed elements currently inforce at Genworth Life and Annuity Insurance Company, formerly The Life Insurance Company of Virginia, as well as those plans currently being issued.

Nonguaranteed elements are initially set based on our estimates of expenses, mortality, interest earnings, taxes, policy lapsation, use of surplus to cover volatility, and company profits, as well as competitive considerations. We will redetermine the nonguaranteed elements periodically, based on our then-current estimates of the above items. No change will be made that will serve to recoup past losses in excess of those anticipated at issue or a preceding redetermination date, nor to distribute past profits in excess of those expected. Redetermination will be prospective in nature only.

Except for the distribution of past gains or recovery of past losses, and except for any guarantees in the policy or by Board of Directors resolution, and subject, in some cases, to state review, there are no limitations on the discretion of the Company in redetermining rates.

1. Since this statement was last filed, have there been any changes in the values of nonguaranteed elements on new or existing business authorized for illustration by the company? If yes, describe the changes that were made.

   Yes- interest rates were changed several times, in response to changes in rates available on investments, and also in response to changes in competitors' rates.

2. Since this statement was last filed, have there been any changes in the values of nonguaranteed elements actually charged or credited? If yes, describe the changes that were made.

   Yes- by plan, the changes in interest rates described above have been applied to business already inforce, as well as new issues.

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

   None.

4. Are the anticipated experience factors underlying any nonguaranteed elements different from current experience? If yes, describe in general terms the ways in which future experience is anticipated to differ from current experience and the nonguaranteed element factors which are affected by such anticipation.

   Yes - Anticipated future experience factors differ from current experience. This difference is generally in the nature of anticipating continuation of recent trends for some time into the future. Mortality is anticipated to continue a slow improvement. Expenses are anticipated to continue to increase.

   These anticipated factors would affect the levels of premiums or cost of insurance rates charged, as well as the interest rate credited, with no specific matching of any one assumption to one particular non-guaranteed element.

5. State whether anticipated investment income experience factors are based on (a) a portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

   Anticipated investment income experience is based on (c) "other." Our general account is segmented, with each segment invested in assets appropriate to certain types of policies. Each segment is of a size corresponding to the liabilities of a given group of policy classes. Each policy class will be assigned to one of the segments and may be reassigned from time to time. For policy classes within a segment, we allocate experience on a portfolio average method, except that some newer plans have interest credits determined by year in which various premiums were paid.

6. Describe how the company allocates anticipated experience among its various classes of business.

   Expected mortality experience will be allocated based on the aggregation of classes used in determining current experience and projecting future experience. Expenses will be allocated based on factors such as type of payment, size of policy, type of policy, and anticipated policy service activity.

   Anticipated interest earnings will vary depending on which segment a plan is assigned to. For some plans, the earnings expectations will vary by date of premium payment.

7. Does the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience? If yes, indicate which classes and explain.

   Yes.

   The illustrations prepared by, or authorized by, the company are intended only to illustrate the effects of current levels of non-guaranteed elements (or certain other levels, not more favorable than current, in the case of interest credits). These illustrations are not intended to predict the future levels of non-guaranteed elements, nor to predict the future policy values. It is quite likely, based on historical volatility of interest rates, that future credited rates will vary from those illustrated.

8. Describe any aspects of the determination of nonguaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of nonguaranteed elements.

   None, to the best of my knowledge and belief.

ACTUARIAL OPINION

I, Paul Anthony Haley, am a Senior Vice President of Genworth Life and Annuity Insurance Company, and a Member of the American Academy of Actuaries. I have examined the actuarial assumptions and methods used in determining nonguaranteed elements for the individual life insurance and annuity policies of the company used for delivery in the United States. The nonguaranteed elements included are those:

i. paid, credited, charged or determined in 2012; and

ii. authorized by the company to be illustrated on new and existing business during 2012.

My examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as I considered necessary. In my opinion, the nonguaranteed elements described above have been determined in accordance with generally accepted actuarial principles and practices applicable to the determination of nonguaranteed elements, except as described above.

Paul Anthony Haley

Signature of Actuary

2/7/13

Date

EXHIBIT 5 – INTERROGATORIES

6. Statement of methods employed in valuation of contracts which are less than the reserves that would be held on a s

Substandard Reserves for Structured Settlements are determined on the basis of the annuitant mortality tables (e.g. 1983-a) where a constant number of extra deaths per 1000 has been added to the mortality rates of the mortality table such that the complete expectation of life on the adjusted mortality table is toward the upper end of the range of estimates of life expectancy derived by licensed physicians during the underwriting process.

Substandard Reserves for Immediate Annuities issued in 2005 and forward are determined on the basis of the annuitant mortality tables (e.g. Annuity 2000) where a constant number of extra deaths per 1000 has been added to the mortality rates of the mortality table to produce the present value of future benefits using the rated up age derived by licensed physicians during the underwriting process.

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	11,895,290	472,332		781	43,836	10,254,116		439,908	684,316
2.	Additional contract reserves (a)	78,722,855	323,499			1,785,848	76,583,647		17	29,844
3.	Additional actuarial reserves-Asset/Liability analysis	0								
4.	Reserve for future contingent benefits	0								
5.	Reserve for rate credits	0								
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	90,618,145	795,831	0	781	1,829,684	86,837,763	0	439,925	714,160
8.	Reinsurance ceded	85,170,435	474,423			17,224	84,689,257			(10,469)
9.	Totals (Net)	5,447,709	321,408	0	781	1,812,460	2,148,506	0	439,925	724,629
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	42,995,989	181,180		10,602	1,162,354	40,388,734		200	1,252,920
11.	Additional actuarial reserves-Asset/Liability analysis	0								
12.	Reserve for future contingent benefits	0								
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	42,995,989	181,180	0	10,602	1,162,354	40,388,734	0	200	1,252,920
15.	Reinsurance ceded	40,095,615				344,371	39,708,539			42,705
16.	Totals (Net)	2,900,375	181,180	0	10,602	817,983	680,194	0	200	1,210,215
17.	TOTAL (Net)	8,348,084	502,588	0	11,383	2,630,443	2,828,700	0	440,125	1,934,844
18.	TABULAR FUND INTEREST	420,545	8,576		500	139,916	118,437		27	153,089
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

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

Valuation Standard for Exhibit 6, Section A, Line 2
Annual Statement for the Year 2012 of the Genworth Life Insurance Company

Product Description	Issue Years	Morbidity	Mortality	Interest	Method/Basis
Long Term Care	1976 – 1979	Own Experience	58 CSO	4.00%	2 Yr Preliminary Term
	1980 – 1983	Own Experience	58 CSO	4.50%	2 Yr Preliminary Term
	1984 – 1985	Own Experience	80 CSO	6.00%	2 Yr Preliminary Term
	* 1986	Own Experience	80 CSO	6.00%	2 Yr Preliminary Term
	* 1987 - 1991	Own Experience	80 CSO	5.50%	1 Yr Preliminary Term
	* 1992	Own Experience	83 GAM	5.50%	1 Yr Preliminary Term
	* 1993 - 1994	Own Experience	83 GAM	5.00%	1 Yr Preliminary Term
	* 1995 – 2005	Own Experience	83 GAM	4.50%	1 Yr Preliminary Term
	* 2006 – 2012	Own Experience	94 GAM	4.00%	1 Yr Preliminary Term
Hospital Indemnity	All	56 Interco Hosp/Surg	58 CSO	3.00%	2 Yr Preliminary Term

* Also includes an assumption for voluntary lapsation.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,910,865,005	986,240,729	1,554,686,694	367,452,756	0	2,484,826
2. Deposits received during the year	285,052,016	83,769,700	41,369,824	159,820,048		92,444
3. Investment earnings credited to the account	134,477,828	31,094,481	92,342,900	10,939,039		101,408
4. Other net change in reserves	(9,166,457)	(221,058)	(7,739,484)	(1,183,951)		(21,964)
5. Fees and other charges assessed	(10,019)			1,242		(11,261)
6. Surrender charges	0					
7. Net surrender or withdrawal payments	774,359,811	405,162,005	228,898,636	139,945,737		353,433
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,546,878,600	695,721,847	1,451,761,298	397,080,913	0	2,314,542
10. Reinsurance balance at the beginning of the year	(1,189,622,222)	0	(1,193,911,126)	4,288,904	0	0
11. Net change in reinsurance assumed	48,312			48,312		
12. Net change in reinsurance ceded	(79,695,635)		(79,695,635)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(1,109,878,275)	0	(1,114,215,491)	4,337,216	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,437,000,325	695,721,847	337,545,807	401,418,129	0	2,314,542

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	7,692,073	246,779	11,380	7,021,555	316,928	0	0	95,432	0	0	0
	1.2 Reinsurance assumed	220	0	220	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	4,926,951	388,419	0	4,538,532	0	0	0	0	0	0	0
	1.4 Net	2,765,342	(141,640)	11,600	2,483,023	316,928	0	0	95,432	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0										
	2.12 Reinsurance assumed	0										
	2.13 Reinsurance ceded	0										
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	132,809,216	1,784	128,936,779	2,115,826	0	0	207,983	0	21,301	0	1,525,542
	2.22 Reinsurance assumed	22,429,235	0	22,414,235	0	0	0	15,000	0	0	0	0
	2.23 Reinsurance ceded	89,591,601	(141,640)	88,266,797	0	0	0	0	0	0	0	1,466,444
	2.24 Net	65,646,850	143,424	(b) 63,084,217	(b) 2,115,826	0	(b) 0	(b) 222,983	0	(b) 21,301	(b) 0	(b) 59,098
3. Incurred but unreported:												
	3.1 Direct	37,580,724	0	31,806,473	0	0	(4,590)	190,120	0	191,684	0	5,397,037
	3.2 Reinsurance assumed	3,430,807	0	2,837,038	0	0	0	1,521	0	207,594	0	384,654
	3.3 Reinsurance ceded	28,122,873	0	22,561,592	0	0	0	0	0	207,594	0	5,353,687
	3.4 Net	12,888,658	0	(b) 12,081,919	(b) 0	0	(b) (4,590)	(b) 191,641	0	(b) 191,684	(b) 0	(b) 428,004
4. TOTALS	4.1 Direct	178,082,013	248,563	160,754,632	9,137,381	316,928	(4,590)	398,103	95,432	212,985	0	6,922,579
	4.2 Reinsurance assumed	25,860,262	0	25,251,493	0	0	0	16,521	0	207,594	0	384,654
	4.3 Reinsurance ceded	122,641,425	246,779	110,828,389	4,538,532	0	0	0	0	207,594	0	6,820,131
	4.4 Net	81,300,850	(a) 1,784	(a) 75,177,736	4,598,849	316,928	(4,590)	(a) 414,624	95,432	212,985	0	487,102

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 4,826,998 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ ..... Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	2,201,193,335	1,974,658	1,156,017,727	957,812,972	8,880,807	0	3,108,087	7,488,853	661,451	0	65,248,780
1.2 Reinsurance assumed	129,291,620	0	125,315,873	7,996	123,262	0	55,211	0	73,547	0	3,715,731
1.3 Reinsurance ceded	1,471,191,796	1,953,623	892,454,897	511,600,788	0	0	23,772	0		0	65,158,717
1.4 Net	(d) 859,293,158	21,035	388,878,703	446,220,180	9,004,069	0	3,139,526	7,488,853	734,998	0	3,805,794
2. Liability December 31, current year from Part 1:											
2.1 Direct	178,082,013	248,563	160,754,632	9,137,381	316,928	(4,590)	398,103	95,432	212,985	0	6,922,579
2.2 Reinsurance assumed	25,860,262	0	25,251,493	0	0	0	16,521	0	207,594	0	384,654
2.3 Reinsurance ceded	122,641,425	246,779	110,828,389	4,538,532	0	0	0	0	207,594	0	6,820,131
2.4 Net	81,300,850	1,784	75,177,736	4,598,849	316,928	(4,590)	414,624	95,432	212,985	0	487,102
3. Amounts recoverable from reinsurers December 31, current year	34,486,370	0	22,325,524	6,761,290	0	0	0	0		0	5,399,556
4. Liability December 31, prior year:											
4.1 Direct	249,560,951	232,022	226,546,287	12,388,990	403,164	(4,590)	1,700,270	18,226	323,209	0	7,953,373
4.2 Reinsurance assumed	30,007,253	0	29,197,011	0	0	0	16,063	0	281,780	0	512,399
4.3 Reinsurance ceded	166,908,602	215,319	152,852,689	5,843,524	0	0	261	0	281,780	0	7,715,029
4.4 Net	112,659,602	16,703	102,890,609	6,545,466	403,164	(4,590)	1,716,072	18,226	323,209	0	750,743
5. Amounts recoverable from reinsurers December 31, prior year	43,948,950		29,398,484	10,717,645							3,832,821
6. Incurred Benefits											
6.1 Direct	2,129,714,396	1,991,199	1,090,226,072	954,561,363	8,794,570	0	1,805,920	7,566,059	551,227	0	64,217,986
6.2 Reinsurance assumed	125,144,629	0	121,370,355	7,996	123,262	0	55,669	0	(639)	0	3,587,986
6.3 Reinsurance ceded	1,417,462,040	1,985,083	843,357,637	506,339,440	0	0	23,511	0	(74,186)	0	65,830,555
6.4 Net	837,396,985	6,116	368,238,790	448,229,918	8,917,832	0	1,838,078	7,566,059	624,774	0	1,975,418

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,538,652 in Line 1.1, $ 1,538,652 in Line 1.4.
$ 1,538,652 in Line 6.1, and $ 1,538,652 in Line 6.4.

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

(d) Includes $ 3,161,703 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	500,000	500,000	0
	2.2 Common stocks	5,000	254,997	249,997
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens		0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0		0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale	275,546	275,546	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	8,259,602	7,858,618	(400,984)
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	3,831,583	3,965,200	133,617
9.	Receivables for securities	60,000	84,999	24,999
10.	Securities lending reinvested collateral assets (Schedule DL)	0		0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,931,731	12,939,360	7,629
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	50,279	434,622	384,343
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	3,075,680	2,769,918	(305,762)
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	52,847,715	52,847,715
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon		0	0
18.2	Net deferred tax asset	305,245,960	406,209,171	100,963,211
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	45,906,651	42,287,942	(3,618,709)
21.	Furniture and equipment, including health care delivery assets	1,099,289	4,837,861	3,738,572
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable			0
25.	Aggregate write-ins for other than invested assets	9,218,325	6,665,849	(2,552,476)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	377,527,915	528,992,438	151,464,523
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts		0	0
28.	Total (Lines 26 and 27)	377,527,915	528,992,438	151,464,523
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Miscellaneous receivables	7,573,664	4,638,671	(2,934,993)
2502.	Premium tax refunds receivable	67,439	67,439	0
2503.	Prepaid expenses	1,577,222	1,959,739	382,517
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,218,325	6,665,849	(2,552,476)

NOTES TO THE FINANCIAL STATEMENTS

Note#	Description	Page #
1	Summary of Significant Accounting Policies	19.1
2	Accounting Changes and Corrections of Errors	19.2
3	Business Combinations and Goodwill	19.3
4	Discontinued Operations	19.3
5	Investments	19.3
6	Joint Ventures, Partnerships and Limited Liability Companies	19.9
7	Investment Income	19.9
8	Derivative Instruments	19.10
9	Income Taxes	19.11
10	Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties	19.16
11	Debt	19.18
12	Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans	19.18
13	Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations	19.19
14	Contingencies	19.19
15	Leases	19.21
16	Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk	19.21
17	Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities	19.22
18	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	19.22
19	Direct Premium Written/Produced by Managing General Agents/Third Party Administrators	19.22
20	Fair Value Measurement	19.23
21	Other Items	19.25
22	Events Subsequent	19.27
23	Reinsurance	19.28
24	Retrospectively Rated Contracts & Contracts Subject to Redetermination	19.31
25	Change in Incurred Losses and Loss Adjustment Expenses	19.31
26	Intercompany Pooling Arrangements	19.31
27	Structured Settlements	19.31
28	Health Care Receivables	19.31
29	Participating Policies	19.32
30	Premium Deficiency Reserves	19.32
31	Reserves for Life Contracts and Annuity Contracts	19.32
32	Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics	19.33
33	Premium & Annuity Considerations Deferred and Uncollected	19.34
34	Separate Accounts	19.34
35	Loss/Claim Adjustment Expenses	19.35

NOTES TO THE FINANCIAL STATEMENTS

NOTE #1: SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices:

The accompanying financial statements of Genworth Life and Annuity Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the Bureau of Insurance of the Commonwealth of Virginia (the "Virginia Bureau").

The Commonwealth of Virginia requires insurance companies domiciled in the state to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") subject to any deviations prescribed or permitted by the Virginia Bureau.

A reconciliation of the Company's net income/(loss) and capital and surplus between NAIC SAP and practices prescribed or permitted by the Virginia Bureau is shown below:

		State of Domicile	2012	2011
	NET INCOME			
(1)	Company state basis (Page 4, Line 35, Columns 1&2)	VA	$ 353,750,510	$ (91,064,088)
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:	VA	-	-
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:	VA	-	-
(4)	NAIC SAP (1-2-3=4)	VA	$ 353,750,510	$ (91,064,088)
	SURPLUS			
(5)	Company state basis (Page 3, Line 38, Columns 1&2)	VA	$ 2,255,332,002	$ 1,842,930,844
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:	VA	-	-
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:	VA	-	-
(8)	NAIC SAP (5-6-7=8)	VA	$ 2,255,332,002	$ 1,842,930,844

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, revenues and expenses. It also requires estimates in the disclosure of contingent assets and liabilities. Actual results could differ from these estimates.

C. Accounting Policy

Scheduled life premiums are recognized as income over the premium-paying period of the related policies. Flexible and single premiums and annuity considerations are recognized as income when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost, which approximates fair value.

(2) Bonds not backed by other loans are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and fair value has fallen below amortized cost, in which case they are carried at fair value.

(3) Common stocks of unaffiliated companies are carried at fair value.

(4) Preferred stocks are carried at amortized cost except where the designation is 4 or below and fair value has fallen below amortized cost, in which case it is carried at fair value.

(5) Mortgage loans are carried at amortized cost and policy loans are stated at their aggregate unpaid balances.

(6) Loan-backed bonds and structured securities ("LBaSS") other than non-agency residential mortgage-backed securities are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, in which case they are carried at fair value. Amortization of LBaSS is based on prepayment assumptions that are updated at least annually. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities except for securities for which the Company recorded other-than-temporary impairment charges. In such instances the prospective method is used.

(7) Investments in the common stock of subsidiary controlled and affiliated ("SCA") insurance companies are carried at the Company's proportionate share of the statutory capital and surplus of the entity. Noninsurance SCAs are carried at the U.S. Generally Accepted Accounting Principles ("U.S. GAAP") equity of the investee, adjusted for unamortized goodwill.

NOTES TO THE FINANCIAL STATEMENTS

(8) Investments in joint ventures, partnerships or limited liability companies are carried based on the underlying audited U.S. GAAP equity of the investee.

(9) Derivative instruments that are effective hedges are carried at values consistent with the hedged items. Hedges of fixed income assets and/or liabilities are valued at amortized cost. Hedges of items carried at fair value are valued at fair value. The statement value of foreign currency hedges is carried separately from the statement value of the foreign currency assets that are being hedged. Derivatives that cease to be effective hedges are valued at fair value.

(10) The Company does not anticipate investment income as a factor in the premium deficiency calculations.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and, while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company did not modify its capitalization policy from the prior year.

(13) The Company did not have any pharmaceutical rebate receivables.

NOTE #2: ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

On January 1, 2012, the Company adopted Statements of Statutory Accounting Principles ("SSAP") No. 101, *Income Taxes, A Replacement of SSAP No. 10(R) and SSAP No. 10 ("SSAP No. 101").* SSAP No. 101 changed the accounting for income taxes by modifying the deferred tax asset admissibility criteria and calculation components. It also contains new provisions for accounting for tax loss contingencies under a modified version of SSAP No. 5(R), *Liabilities Contingencies and Impairments of Assets – Revised ("SSAP No. 5(R)").* The Company recorded an increase of $27,151,527 to admitted Deferred Tax Asset and capital and surplus related to the adoption of SSAP No. 101.

On December 31, 2011, the Company adopted SSAP No. 5(R). SSAP No. 5(R) provides new accounting guidance for guarantee contracts, including certain guarantees issued on behalf of related parties. The adoption of SSAP No. 5(R) did not have an impact on the Company's net income or capital and surplus.

On January 1, 2011, the Company adopted changes to SSAP No. 43(R), *Loan-Backed and Structured Securities – Revised ("SSAP No. 43(R)")* that expanded the definition of loan-backed and structured securities. As a result, more securities are subject to the accounting and disclosure requirements of SSAP No. 43(R). The adoption of SSAP No. 43(R) did not have a material impact on the Company's net income or capital and surplus.

Correction of Errors

During 2012, the Company recorded a prior period correction to its ceded term life insurance reserves related to a treaty with Hannover Life Reinsurance Company of America ("Hannover") and a treaty with Brookfield Life and Annuity Insurance Company Limited ("BLAIC"). As a result of this error, the Company's reserves and reinsurance payable were understated by $34,310,160 and $25,247,779, respectively, as of December 31, 2011. To correct the statutory reserves and reinsurance payable, the Company increased reserves and reinsurance payable by $34,310,160 and $25,247,779, respectively, with an offsetting decrease to unassigned surplus of $59,557,939, in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors ("SSAP No. 3").*

During 2012, the Company recorded a prior period correction to its statutory deferred premium asset for the term life insurance product. As of December 31, 2011, the asset was overstated in the amount of $8,493,736. To record the correction, the Company decreased the asset by $8,493,736 with an offsetting decrease to unassigned surplus, in accordance with SSAP No. 3.

During 2012, the Company recorded a prior period correction to its statutory reserves for the whole life insurance product. As of December 31, 2011, the reserves were understated in the amount of $3,600,000. To record the correction, the Company increased net reserves by $3,600,000 with an offsetting decrease to unassigned surplus, in accordance with SSAP No. 3.

During 2012, the Company recorded a prior period correction to its guaranty fund assessment expenses. To record the correction, the Company decreased guaranty fund assessment expenses by $1,518,237 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period correction related to the recalculation of the experience refund due from a nonaffiliated reinsurer, Hannover, due to its 2009 treaty amendment. To record the correction, the Company decreased surplus by $4,107,000 with an offsetting increase to reinsurance ceded payable, in accordance with SSAP No. 3. The experience refund was settled in 2010.

During 2011, the Company recorded a prior period correction related to an allocation of branding expenses. To record the correction, the Company decreased general insurance expenses due and accrued by $2,202,225 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period adjustment to its assumed term life insurance reserves related to a treaty with Genworth Life Insurance Company ("GLIC"). As a result of the error, the Company's assumed reserves were understated by $2,540,252 as of December 31, 2010. To correct the assumed statutory reserves, the Company increased assumed reserves by $2,540,252 with an offsetting decrease to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period correction to its statutory reserves for the term life insurance product. As of December 31, 2010, the reserves were understated in the amount of $2,757,154. To record the

NOTES TO THE FINANCIAL STATEMENTS

correction, the Company increased net reserves by $2,757,154 with an offsetting decrease to unassigned surplus, in accordance with SSAP No. 3

During 2011, the Company recorded a prior period correction to its statutory reserves for the Single Premium Immediate Annuity product due to an administrative system error. As of December 31, 2010, the reserves were understated in the amount of $3,198,618. To record the correction, the Company increased net reserves by $3,198,618 with an offsetting decrease to unassigned surplus in accordance with SSAP No. 3.

During 2011, the Company recorded two prior period corrections to its unassigned surplus as a result of the incorrect modified coinsurance settlement with Rivermont Life Insurance Company I ("Rivermont") for amounts attributable to Interest Maintenance Reserve ("IMR"). To record these corrections, the Company recorded a decrease in the reinsurance payable with Rivermont of $4,224,684, an increase in the IMR liability of $4,116,484, and an increase to unassigned surplus of $108,200, in accordance with SSAP No. 3.

NOTE #3: BUSINESS COMBINATION AND GOODWILL

A. Statutory Purchase Method

The Company did not engage in any acquisitions during the statement year.

B. Statutory Merger

The Company was not part of any statutory merger during the statement year.

C. Assumption Reinsurance

The Company did not enter into any assumption reinsurance agreements during the statement year.

D. Impairment Loss

The Company did not recognize any goodwill impairment losses from business combinations or goodwill during the statement year.

NOTE #4: DISCONTINUED OPERATIONS

The Company did not have any discontinued operations during the statement year.

NOTE #5: INVESTMENTS

A. Mortgage Loans Including Mezzanine Real Estate Loans.

(1) The maximum and minimum lending rates for mortgage loans during 2012 were: 7.36% and 3.75%, respectively. There were 23 new mortgage loans originating in 2012.

(2) During 2012, the Company reduced interest rates of outstanding mortgage loans as follows:

1% $ 5,286,227 , number 1

Explanation of the above table:
Percentage is the reduction in interest rate;
Dollar value is the carrying value of the mortgage loan impacted; and
Number is number of outstanding loans that had the reduction in interest rate.

(3) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was 75%.

(4) The Company did not hold any mortgage loans with interest more than 180 days past due during the years ended December 31, 2012 and 2011.

(5) Taxes, assessments and other amounts advanced to the Company for outstanding mortgage loans are included in the mortgage loan total as of December 31, 2012 and 2011.

(6) - (11) The Company did not hold any impaired mortgage loans or an allowance for credit losses as of December 31, 2012 and 2011.

(12) The Company recognizes interest income on impaired loans upon receipt.

B. Debt Restructuring

The Company did not have any restructured debt in which the Company was a creditor during the year ended December 31, 2012 and 2011.

C. Reverse Mortgages

The Company did not have any reverse mortgage investments.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/asset-backed structured securities were obtained from broker dealer survey values or internal estimates.

(2) The Company had no loan-backed securities with recognized other-than-temporary impairments ("OTTI") where the Company had the intent to sell or did not have the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis as of December 31, 2012.

NOTES TO THE FINANCIAL STATEMENTS

(3) The following table presents information about loan-backed securities with recognized OTTI as of December 31, 2012:

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
12668BFB4	$ 13,540,684	$ 12,431,451	$ 1,109,233	$ 12,431,451	$ 4,803,891	September 30, 2009
14453EAG7	1,473,748	399,242	1,074,506	399,242	348,038	September 30, 2009
22541NUU1	141,604	141,604	-	141,604	301,580	September 30, 2009
23322BFQ6	99,494	99,494	-	99,494	70,168	September 30, 2009
361849XS6	578,765	547,639	31,126	547,639	202,031	September 30, 2009
45660LKJ7	11,148,414	9,301,088	1,847,326	9,301,088	1,729,160	September 30, 2009
46628GAG4	19,919,376	19,509,036	410,340	19,509,036	15,765,525	September 30, 2009
46628KAH3	16,253,039	16,011,137	241,902	16,011,137	12,260,224	September 30, 2009
52521GAH8	6,466,815	3,351,852	3,114,963	3,351,852	1,249,581	September 30, 2009
576434X33	848,092	555,127	292,965	555,127	235,606	September 30, 2009
61745MLK7	58,146	7,916	50,230	7,916	65,898	September 30, 2009
61745MMA8	9,308	9,308	-	9,308	1,857	September 30, 2009
75115YAB5	1,585,947	1,412,913	173,034	1,412,913	497,096	September 30, 2009
76110WZY5	1,649,455	1,241,626	407,829	1,241,626	315,917	September 30, 2009
86789MAC1	1,967,192	1,935,021	32,171	1,935,021	1,319,960	September 30, 2009
86789MAN7	5,958,798	5,861,408	97,390	5,861,408	3,973,977	September 30, 2009
92976BLL4	32,448,355	32,448,355	-	32,448,355	17,621,529	September 30, 2009
94982VAE6	2,350,242	1,946,249	403,993	1,946,249	572,052	September 30, 2009
Total for the quarter ended September 30, 2009			**9,287,008**			
126671YZ3	1,053,087	859,744	193,343	859,744	234,495	December 31, 2009
126685AB2	548,888	406,208	142,680	406,208	588,453	December 31, 2009
126686AB0	475,803	350,044	125,759	350,044	608,584	December 31, 2009
12668BFB4	12,431,451	10,920,950	1,510,501	10,920,950	4,646,315	December 31, 2009
201728EN8	86,056	15,089	70,967	15,089	89,152	December 31, 2009
35729QAS7	1,521,842	1,347,921	173,921	1,347,921	145,677	December 31, 2009
43710BAF3	83,157	49,643	33,514	49,643	18,174	December 31, 2009
45660LKJ7	9,271,482	8,179,249	1,092,233	8,179,249	1,745,110	December 31, 2009
46628GAG4	18,478,970	17,635,016	843,954	17,635,016	15,424,214	December 31, 2009
46628KAH3	14,902,372	14,751,489	150,883	14,751,489	12,550,933	December 31, 2009
52520VAG8	9,757,000	8,538,583	1,218,417	8,538,583	348,057	December 31, 2009
52521GAH8	3,351,852	3,184,130	167,722	3,184,130	1,199,279	December 31, 2009
576434X33	552,983	348,612	204,371	348,612	241,571	December 31, 2009
669971AF0	155,270	100,794	54,476	100,794	66,500	December 31, 2009
74922HAB8	1,026,589	946,463	80,126	946,463	313,311	December 31, 2009
75115YAB5	1,365,003	1,227,573	137,430	1,227,573	472,949	December 31, 2009
76110WZY5	1,241,269	1,041,204	200,065	1,041,204	206,843	December 31, 2009
94981EAL9	298,304	6,848	291,456	6,848	194,577	December 31, 2009
94981EAM7	222,377	1,282	221,095	1,282	128,139	December 31, 2009
94982VAE6	1,946,247	1,474,822	471,425	1,474,822	590,628	December 31, 2009
Total for the quarter ended December 31, 2009			**7,384,338**			
126671YZ3	859,744	635,528	224,216	635,528	214,175	March 31, 2010
126686AB0	344,057	306,169	37,888	306,169	495,336	March 31, 2010
12668BFB4	10,920,950	10,120,803	800,147	10,120,803	5,844,071	March 31, 2010
22540VDD1	870,854	843,231	27,623	843,231	676,141	March 31, 2010
22541NUS6	1,071,560	1,028,310	43,250	1,028,310	611,832	March 31, 2010
35729QAS7	1,347,921	1,139,384	208,537	1,139,384	235,677	March 31, 2010
361849WH1	497,593	342,575	155,018	342,575	291,553	March 31, 2010
45256HAF5	205,518	194,354	11,164	194,354	46,376	March 31, 2010
456606LC4	319,424	126,609	192,815	126,609	44,968	March 31, 2010
45660LKJ7	8,154,796	7,684,240	470,556	7,684,240	2,233,619	March 31, 2010
46628GAG4	16,678,666	16,451,506	227,160	16,451,506	12,370,140	March 31, 2010
46628KAH3	13,810,312	13,676,808	133,504	13,676,808	11,140,561	March 31, 2010
52108HDQ4	176,990	160,270	16,720	160,270	70,684	March 31, 2010
52521GAG0	8,177,000	-	8,177,000	-	-	March 31, 2010
52521GAH8	3,184,130	-	3,184,130	-	-	March 31, 2010
52521VAJ1	6,258,500	4,646,342	1,612,158	4,646,342	562,451	March 31, 2010
576434X33	347,256	287,461	59,795	287,461	406,255	March 31, 2010
669971AF0	100,794	56,846	43,948	56,846	27,400	March 31, 2010
74922HAB8	919,256	848,088	71,168	848,088	492,670	March 31, 2010
75115YAB5	1,188,064	1,097,714	90,350	1,097,714	555,809	March 31, 2010
76110WZY5	1,041,204	702,104	339,100	702,104	20,390	March 31, 2010
86358ERZ1	235,157	112,434	122,723	112,434	22,650	March 31, 2010
86789MAC1	1,935,021	1,931,798	3,223	1,931,798	1,201,440	March 31, 2010
94982VAE6	1,474,822	1,272,346	202,476	1,272,346	145,964	March 31, 2010
Total for the quarter ended March 31, 2010			**16,454,669**			
14453EAG7	399,242	263,229	136,013	263,229	363,386	June 30, 2010
35729QAS7	1,139,384	1,070,990	68,394	1,070,990	236,870	June 30, 2010

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
361849WH1	$ 342,575	$ 308,851	$ 33,724	$ 308,851	$ 312,474	June 30, 2010
3623414B2	4,934,647	4,890,605	44,042	4,890,605	4,831,311	June 30, 2010
456606HL9	816,370	467,547	348,823	467,547	232,135	June 30, 2010
45660LKJ7	7,658,138	5,574,821	2,083,317	5,574,821	887,866	June 30, 2010
46628GAG4	15,654,614	14,886,578	768,036	14,886,578	12,294,218	June 30, 2010
46628KAH3	12,372,621	12,260,412	112,209	12,260,412	10,642,745	June 30, 2010
52108HDR2	77,195	-	77,195	-	374,737	June 30, 2010
52520VAG8	8,538,583	3,443,386	5,095,197	3,443,386	391,207	June 30, 2010
52521VAJ1	4,646,342	616,901	4,029,441	616,901	10,419	June 30, 2010
576434X33	286,258	258,653	27,605	258,653	172,729	June 30, 2010
61745MLZ4	192,019	156,378	35,641	156,378	13,174	June 30, 2010
74922HAB8	819,244	766,889	52,355	766,889	296,046	June 30, 2010
75115YAB5	1,060,273	1,005,189	55,084	1,005,189	417,218	June 30, 2010
Total for the quarter ended June 30, 2010			**12,967,076**			
12668BFB4	10,120,803	9,150,711	970,092	9,150,711	6,283,854	September 30, 2010
200466AK6	521,259	485,483	35,776	485,483	471,400	September 30, 2010
22540AXY9	137,855	89,988	47,867	89,988	128,836	September 30, 2010
22540VDD1	$843,231	$797,477	45,754	$797,477	$753,192	September 30, 2010
35729QAS7	1,070,201	1,005,525	64,676	1,005,525	218,817	September 30, 2010
43710BAF3	49,643	16,982	32,661	16,982	24,835	September 30, 2010
46628GAG4	13,704,937	13,412,873	292,064	13,412,873	11,289,492	September 30, 2010
46628KAH3	10,560,243	10,277,798	282,445	10,277,798	9,139,263	September 30, 2010
52108HDQ4	160,270	55,390	104,880	55,390	150,718	September 30, 2010
52521BAA4	12,317,302	11,627,398	689,904	11,627,398	6,712,417	September 30, 2010
576434X33	257,836	156,555	101,281	156,555	122,411	September 30, 2010
74922HAB8	741,252	691,634	49,618	691,634	292,791	September 30, 2010
75115YAB5	968,275	924,219	44,056	924,219	393,654	September 30, 2010
86359LBU2	3,118,868	2,594,631	524,237	2,594,631	702,824	September 30, 2010
86789MAN7	5,736,409	5,658,522	77,887	5,658,522	4,824,966	September 30, 2010
94983VAJ4	2,831,091	2,767,622	63,469	2,767,622	2,768,717	September 30, 2010
Total for the quarter ended September 30, 2010			**3,426,667**			
12667GLE1	22,606,520	22,460,719	145,801	22,460,719	19,617,242	December 31, 2010
12668BFB4	9,150,711	8,938,567	212,144	8,938,567	6,185,302	December 31, 2010
200466AK6	425,831	402,684	23,147	402,684	405,302	December 31, 2010
23322BKP2	145,370	129,771	15,599	129,771	58,673	December 31, 2010
45660LKJ7	5,533,527	4,387,653	1,145,874	4,387,653	1,388,371	December 31, 2010
46628GAG4	12,494,917	12,043,444	451,473	12,043,444	10,419,380	December 31, 2010
46628KAH3	9,355,707	9,183,499	172,208	9,183,499	8,287,885	December 31, 2010
576434X33	156,517	91,568	64,949	91,568	47,960	December 31, 2010
74922HAB8	672,530	626,773	45,757	626,773	327,356	December 31, 2010
75115YAB5	900,516	834,886	65,630	834,886	376,375	December 31, 2010
76110WZY5	702,104	569,844	132,260	569,844	41,948	December 31, 2010
79549AJV2	532,272	526,344	5,928	526,344	364,278	December 31, 2010
86359LBU2	2,577,284	2,432,307	144,977	2,432,307	718,742	December 31, 2010
94982GAC3	13,922,816	13,919,269	3,547	13,919,269	11,930,758	December 31, 2010
94982VAE6	1,272,346	1,203,118	69,228	1,203,118	482,282	December 31, 2010
Total for the quarter ended December 31, 2010			**2,698,522**			
07324YAE9	2,015,422	1,873,262	142,160	1,873,262	1,273,481	March 31, 2011
07325BAC2	4,742,190	4,651,090	91,100	4,651,090	2,833,771	March 31, 2011
07325KAB4	1,584,330	1,490,586	93,744	1,490,586	682,614	March 31, 2011
12667GLE1	22,239,005	22,099,757	139,248	22,099,757	19,876,492	March 31, 2011
12668BFB4	8,891,168	8,546,401	344,767	8,546,401	5,482,709	March 31, 2011
23322BFQ6	63,260	11,515	51,745	11,515	25,025	March 31, 2011
23322BKQ0	73,541	28,828	44,713	28,828	35,545	March 31, 2011
35729QAS7	1,000,871	957,035	43,836	957,035	193,315	March 31, 2011
3623414B2	3,432,258	3,388,386	43,872	3,388,386	3,338,672	March 31, 2011
45660LKJ7	4,370,782	4,081,174	289,608	4,081,174	1,174,826	March 31, 2011
46628GAG4	11,868,492	11,552,858	315,634	11,552,858	10,276,458	March 31, 2011
46628KAH3	8,531,109	8,319,553	211,556	8,319,553	7,942,751	March 31, 2011
52108HRR7	915,393	903,946	11,447	903,946	509,072	March 31, 2011
52108HRT3	516,238	507,437	8,801	507,437	212,893	March 31, 2011
576434X33	78,323	49,621	28,702	49,621	13,800	March 31, 2011
74922HAB8	609,670	583,788	25,882	583,788	329,715	March 31, 2011
75115YAB5	812,904	762,375	50,529	762,375	349,434	March 31, 2011
76110WZY5	557,783	448,694	109,089	448,694	284,232	March 31, 2011
86359LBU2	2,431,629	2,178,794	252,835	2,178,794	753,740	March 31, 2011
Total for the quarter ended March 31, 2011			**2,299,268**			
126671YZ3	635,528	540,679	94,849	540,679	543,995	June 30, 2011
126686AB0	276,606	240,050	36,556	240,050	576,659	June 30, 2011
12668BFB4	8,464,126	7,407,611	1,056,515	7,407,611	4,601,397	June 30, 2011

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
14453EAG7	$ 263,229	$ 120,656	$ 142,573	$ 120,656	$ 148,226	June 30, 2011
201728EM0	178,313	152,046	26,267	152,046	135,600	June 30, 2011
23322BKP2	129,771	111,929	17,842	111,929	64,748	June 30, 2011
45660LKJ7	4,081,174	3,031,265	1,049,909	3,031,265	1,036,697	June 30, 2011
46625MAQ2	203,260	128,852	74,408	128,852	214,869	June 30, 2011
52520VAF0	5,000,000	-	5,000,000	-	328,200	June 30, 2011
52520VAG8	3,443,386	-	3,443,386	-	443,846	June 30, 2011
576434X33	43,363	11,743	31,620	11,743	14	June 30, 2011
74922HAB8	565,245	536,309	28,936	536,309	322,341	June 30, 2011
75406WAG6	2,180	356	1,824	356	1,418	June 30, 2011
86789MAC1	1,661,007	1,636,784	24,223	1,636,784	1,375,554	June 30, 2011
94982VAE6	1,057,173	725,041	332,132	725,041	65,621	June 30, 2011
Total for the quarter ended June 30, 2011			**11,361,040**			
12668BFB4	6,753,076	6,463,103	289,973	6,463,103	2,872,232	September 30, 2011
22540AXY9	89,988	27,476	62,512	27,476	47,888	September 30, 2011
23322BKP2	111,929	90,526	21,403	90,526	60,111	September 30, 2011
45660LKJ7	3,031,265	2,123,625	907,640	2,123,625	659,596	September 30, 2011
46628GAG4	10,860,498	10,727,437	133,061	10,727,437	7,826,504	September 30, 2011
46631JAC2	1,467,740	1,340,532	127,208	1,340,532	1,209,507	September 30, 2011
52521VAJ1	616,901	417,446	199,455	417,446	-	September 30, 2011
669971AF0	56,846	28,423	28,423	28,423	55,135	September 30, 2011
86359LBU2	2,064,714	1,876,653	188,061	1,876,653	553,082	September 30, 2011
94982VAE6	644,751	561,118	83,633	561,118	53,451	September 30, 2011
94983VAJ4	1,665,744	1,604,042	61,702	1,604,042	1,536,844	September 30, 2011
Total for the quarter ended September 30, 2011			**2,103,071**			
03927PAE8	3,009,457	3,008,542	915	3,008,542	1,050,000	December 31, 2011
03927PAH1	3,014,266	762,894	2,251,372	762,894	22,500	December 31, 2011
05950EAH1	10,062,463	10,052,293	10,170	10,052,293	7,702,328	December 31, 2011
12668BFB4	5,797,743	5,448,472	349,271	5,448,472	2,267,353	December 31, 2011
22545YAG6	20,052,359	20,017,973	34,386	20,017,973	8,000,000	December 31, 2011
35729QAS7	945,341	885,623	59,718	885,623	270,810	December 31, 2011
43739EAF4	915,064	743,256	171,808	743,256	338,523	December 31, 2011
45660LKJ7	1,987,846	1,564,914	422,932	1,564,914	250,804	December 31, 2011
46628GAG4	10,374,073	9,943,105	430,968	9,943,105	6,596,788	December 31, 2011
46628KAH3	7,391,535	7,109,689	281,846	7,109,689	6,181,200	December 31, 2011
61745MLJ0	245,090	56,507	188,583	56,507	248,483	December 31, 2011
86359LBU2	1,857,261	1,665,058	192,203	1,665,058	543,307	December 31, 2011
94983VAJ4	1,417,932	1,363,853	54,079	1,363,853	1,264,790	December 31, 2011
Total for the quarter ended December 31, 2011			**4,448,251**			
07324YAD1	2,416,139	2,017,979	398,160	2,017,979	1,229,150	March 31, 2012
07324YAE9	1,582,694	1,317,116	265,578	1,317,116	824,822	March 31, 2012
07325BAC2	4,309,522	3,962,818	346,704	3,962,818	1,944,618	March 31, 2012
07325KAB4	1,300,967	1,158,590	142,377	1,158,590	768,552	March 31, 2012
07325MAB0	4,579,567	4,430,151	149,416	4,430,151	2,106,601	March 31, 2012
07325YAB4	4,393,520	3,993,305	400,215	3,993,305	1,850,159	March 31, 2012
12668BFB4	4,819,856	4,696,531	123,325	4,696,531	1,662,835	March 31, 2012
35729QAS7	882,753	835,803	46,950	835,803	241,574	March 31, 2012
45660LKJ7	1,424,980	903,246	521,734	903,246	160,818	March 31, 2012
52521GAA3	11,365,653	10,903,618	462,035	10,903,618	8,096,493	March 31, 2012
52521VAJ1	417,446	302,188	115,258	302,188	-	March 31, 2012
86359LBU2	1,639,153	1,484,855	154,298	1,484,855	521,321	March 31, 2012
86789MAC1	1,509,220	1,471,807	37,413	1,471,807	1,224,731	March 31, 2012
Total for the quarter ended March 31, 2012			**3,163,463**			
07324NAB9	2,918,870	2,826,009	92,861	2,826,009	1,568,280	June 30, 2012
07324YAD1	1,961,483	1,788,333	173,150	1,788,333	1,245,492	June 30, 2012
07324YAE9	1,280,242	1,128,120	152,122	1,128,120	840,093	June 30, 2012
07325BAC2	3,873,665	3,807,140	66,525	3,807,140	1,937,965	June 30, 2012
07325KAA6	9,053,471	8,940,291	113,180	8,940,291	5,547,967	June 30, 2012
07325KAB4	1,134,714	1,039,899	94,815	1,039,899	574,219	June 30, 2012
07325MAB0	4,317,721	4,275,438	42,283	4,275,438	1,874,605	June 30, 2012
07325YAB4	3,868,533	3,662,749	205,784	3,662,749	1,963,814	June 30, 2012
12667GLE1	20,763,686	20,333,268	430,418	20,333,268	19,190,472	June 30, 2012
12668BFB4	4,022,972	1,882,594	2,140,378	1,882,594	1,125,565	June 30, 2012
22540AXY9	19,735	-	19,735	-	31,324	June 30, 2012
22541NUU1	141,604	72,859	68,745	72,859	69,690	June 30, 2012
22545YAG6	20,017,972	18,789,845	1,228,127	18,789,845	11,412,120	June 30, 2012
45660LKJ7	852,993	437,362	415,631	437,362	100,558	June 30, 2012
46412AAA0	752,290	725,845	26,445	725,845	744,974	June 30, 2012
46628KAH3	6,493,004	6,165,174	327,830	6,165,174	5,831,423	June 30, 2012
46631JAC2	1,189,190	1,071,761	117,429	1,071,761	1,022,957	June 30, 2012

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
52521GAA3	$ 10,370,939	$ 10,317,523	$ 53,416	$ 10,317,523	$ 7,639,685	June 30, 2012
65535VHG6	10,223,477	9,720,683	502,794	9,720,683	8,682,274	June 30, 2012
785136AB8	4,195,556	3,928,667	266,889	3,928,667	251,733	June 30, 2012
79549AJV2	526,344	506,160	20,184	506,160	398,682	June 30, 2012
86789MAC1	1,419,482	1,316,246	103,236	1,316,246	1,166,691	June 30, 2012
86789MAN7	4,881,016	4,499,472	381,544	4,499,472	3,875,400	June 30, 2012
94982VAE6	414,316	200,664	213,652	200,664	104,348	June 30, 2012
94983VAJ4	1,233,812	1,181,246	52,566	1,181,246	1,135,862	June 30, 2012
Total for the quarter ended June 30, 2012			**7,309,739**			
03927PAH1	762,894	500,159	262,735	500,159	3,000	September 30, 2012
07325MAB0	4,181,877	4,134,367	47,510	4,134,367	2,270,149	September 30, 2012
126671YZ3	540,679	376,711	163,968	376,711	544,227	September 30, 2012
12667GLE1	19,807,796	19,703,546	104,250	19,703,546	19,982,706	September 30, 2012
126686AB0	222,637	198,733	23,904	198,733	449,321	September 30, 2012
14453EAG7	120,656	19,687	100,969	19,687	13,068	September 30, 2012
22540VDD1	650,280	-	650,280	-	108,440	September 30, 2012
22541NUU1	72,859	-	72,859	-	61,240	September 30, 2012
23322BFP8	1,035,303	906,233	129,070	906,233	539,262	September 30, 2012
361849WF5	894,033	871,476	22,557	871,476	891,901	September 30, 2012
45256HAF5	194,354	184,009	10,345	184,009	146,105	September 30, 2012
46625MFT1	217,133	192,344	24,789	192,344	161,913	September 30, 2012
74922HAB8	473,115	362,034	111,081	362,034	184,651	September 30, 2012
785136AB8	3,344,801	3,232,866	111,935	3,232,866	232,182	September 30, 2012
79549AJV2	506,160	354,995	151,165	354,995	378,253	September 30, 2012
Total for the quarter ended September 30, 2012			**1,987,417**			
03927PAE8	3,008,542	2,491,878	516,664	2,491,878	952,500	December 31, 2012
03927PAH1	492,549	-	492,549	-	7,386	December 31, 2012
07324NAB9	2,699,048	2,656,284	42,764	2,656,284	1,616,400	December 31, 2012
07325KAA6	8,430,780	8,353,518	77,262	8,353,518	5,762,819	December 31, 2012
07325KAB4	980,635	917,063	63,572	917,063	645,067	December 31, 2012
22541NUS6	1,028,310	557,763	470,547	557,763	1,000,723	December 31, 2012
23322BKP2	90,526	66,706	23,820	66,706	75,189	December 31, 2012
35729QAS7	827,927	354,652	473,275	354,652	211,058	December 31, 2012
42805RBB4	10,333,259	10,254,925	78,334	10,254,925	10,272,890	December 31, 2012
43739EAF4	699,202	518,375	180,827	518,375	134,326	December 31, 2012
46625MFT1	192,344	161,552	30,792	161,552	169,845	December 31, 2012
52521GAA3	9,959,504	9,913,030	46,474	9,913,030	7,955,454	December 31, 2012
79549AJV2	352,998	217,153	135,845	217,153	206,698	December 31, 2012
863576EH3	10,013,717	7,081,028	2,932,689	7,081,028	250,533	December 31, 2012
86359LBU2	1,369,470	1,127,124	242,346	1,127,124	423,752	December 31, 2012
86789MAC1	1,230,398	1,188,891	41,507	1,188,891	1,182,348	December 31, 2012
Total for the quarter ended December 31, 2012			**5,849,267**			
Total			**$ 90,739,796**	**XXX**	**XXX**	

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$ 1,097,909
2. 12 months or longer	117,884,445

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	$ 216,461,593
2. 12 months or longer	464,536,107

(5) The Company regularly evaluates securities in an unrealized loss position for other-than-temporary impairments. For debt securities, the Company considers all available information relevant to the collectability of the security, including information about past events, current conditions, and reasonable and supportable forecasts, when developing the estimate of cash flows expected to be collected. More specifically for mortgage-backed and asset-backed securities, the Company also utilizes performance indicators of the underlying assets including defaults or delinquency rates, loans to collateral value ratio, third-party credit enhancements, current levels of subordination, vintage and other relevant characteristics of the security or underlying assets to develop the Company's estimate of cash flows. Estimating the cash flows expected to be collected is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. Where possible, this data is benchmarked against third-party sources.

NOTES TO THE FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

(1) Repurchase Agreements

The Company does not participate in repurchase agreements.

Securities Lending

The Company participates in a program managed by an unaffiliated financial institution in which it lends securities to brokers or other parties. The securities are re-registered, but remain beneficially owned by the Company. As collateral for the loan, the borrower provides cash or government securities, on a daily basis, in amounts equal to or exceeding 102% of the fair value of the applicable securities loaned. None of the collateral is restricted. Cash collateral received is recorded in securities lending reinvested collateral and the offsetting liabilities are recorded in payable for securities lending. There was no securities lending collateral for transactions that extend beyond one-year from the reporting date and there were no securities loaned in the Company's separate accounts.

As of December 31, 2012, the fair value of loaned securities was $45,595,961 and the fair value of the collateral held was $48,243,240.

(2) As of December 31, 2012, the Company had the following assets pledged as collateral:

Program		Amount	Classification
Federal Home Loan Bank ("FHLB") agreements	$	657,160,339	Bonds and short-term investments
Derivatives collateral		59,807,400	Bonds and short-term investments
Reinsurance trust		23,381,995	Bonds and short-term investments
Total	$	740,349,734	

(3) Collateral Received as of December 31, 2012:

a. Aggregate Amount Cash Collateral Received

1. The Company does not have any repurchase agreements.

		Fair value
2. Securities Lending		
a) Open	$	-
b) 30 days or less		48,243,240
c) 31 to 60 days		-
d) 61 to 90 days		-
e) Greater than 90 days		-
f) Sub-total		48,243,240
g) Securities received		-
h) Total collateral received	$	48,243,240

3. The Company does not have any dollar repurchase agreements.

b. The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)	$	48,243,240

c. The Company receives primarily cash collateral in an amount in excess of the fair value of the loaned securities. The Company reinvests the cash collateral into securities with higher yields than the loaned securities.

(4) The Company's securities lending program is not administered by an affiliated agent.

NOTES TO THE FINANCIAL STATEMENTS

(5) Collateral Reinvestment

a. Aggregate Amount Cash Collateral Reinvested as of December 31, 2012:

1. The Company does not have any repurchase agreements.

2. Securities Lending		Amortized cost	Fair value
a)	Open	$ -	$ -
b)	30 days or less	48,243,240	48,243,240
c)	31 to 60 days	-	-
d)	61 to 90 days	-	-
e)	91 to 120 days	-	-
f)	121 to 180 days	-	-
g)	181 to 365 days	-	-
h)	1 to 2 years	-	-
i)	2 to 3 years	-	-
j)	Greater than 3 years	-	-
k)	Sub-total	48,243,240	48,243,240
l)	Securities received	-	-
m)	Total collateral reinvested	$ 48,243,240	$ 48,243,240

3. The Company does not have any dollar repurchase agreements.

b. The Company's sources of cash that it uses to return collateral received from loaned securities is dependent on liquidity and other market conditions. The Company believes the fair value of reinvested collateral coupled with other available sources of cash is sufficient to fund collateral calls under adverse market conditions.

F. Real Estate

(1) The Company did not recognize any impairment on real estate during the statement year.

(2) The Company has not sold or classified as held for sale any real estate investments during the statement year.

(3) The Company has experienced no changes to a plan of sale for an investment in real estate.

(4) The Company is not engaged in any retail land sales operations.

(5) The Company holds no real estate investments with participating loan features.

G. Low Income Housing Tax Credits

(1) The number of remaining years of unexpired tax credits and the required holding period:

Fund name	Remaining years
CCL Missouri III LLC	6
CCL Missouri V	6
Centerline Georgia	6
Savannah Tax Credit	6
WNC Hawaii	5

(2) There are no low income housing tax credits ("LIHTC") properties currently subject to any regulatory reviews.

(3) The Company's investments in LIHTC are not considered significant as they do not exceed 10% of admitted assets.

(4)(5) The Company did not recognize any impairments or write downs during the statement year.

NOTE #6: JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets

The Company does not hold any investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. Write downs for Impairments

There were no impairments during the statement year.

NOTE #7: INVESTMENT INCOME

A. Due and accrued income was excluded from surplus on the following basis:

All investment income due and accrued were less than 90 days past due.

B. There was no investment income due and accrued excluded from surplus during the statement year.

NOTES TO THE FINANCIAL STATEMENTS

NOTE #8: DERIVATIVE INSTRUMENTS

A. Discussion of the market risk, credit risk and cash requirements of the derivative

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to derivative instruments. The Company manages counterparty risk by transacting with multiple high-rated counterparties and uses collateral support where possible. The Company's maximum credit exposure to derivative counterparties is limited to the sum of the net fair value of contracts with counterparties that exhibit a positive fair value net of collateral.

B. Description of the Company's objectives for using the derivatives

The Company uses interest rate swaps, equity options, equity return swaps, credit default swaps, and financial futures for hedging. Interest rate swaps and financial futures are used to reduce market risks from changes in interest rates and to alter interest rate exposures arising from mismatches between assets and liabilities. Equity options and equity return swaps are used to hedge the equity market risks that are part of some of the Company's annuity liabilities. The Company enters into credit default swaps to manage the credit risk of bond investments by entering into agreements whereby the Company buys protection against potential reductions in credit quality. The Company sells protection under single name credit default swaps and default swap index tranches in combination with purchasing other investments to reproduce investment characteristics of similar investments based on the credit quality and term of the credit default swap.

The Company formally documents all relationships between hedging instruments and hedged items, as well as its risk management objective and strategy for undertaking various hedge transactions. In this documentation, the Company specifically identifies the asset, liability, or forecasted transaction that has been designated as a hedged item, states how the hedging instrument is expected to hedge the risks related to the hedged item, and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument's effectiveness and the method that will be used to measure hedge ineffectiveness. The Company generally determines hedge effectiveness based on total changes in fair value of a derivative instrument.

The Company discontinues hedge accounting prospectively when: (i) it is determined that the derivative is no longer effective in offsetting changes in the fair value or cash flows of a hedged item; (ii) the derivative expires or is sold, terminated, or exercised; (iii) the derivative is de-designated as a hedge instrument; (iv) it is probable that the forecasted transaction will not occur; or (v) management determines that designation of the derivative as a hedge instrument is no longer appropriate.

The Company designates and accounts for the following as fair value hedges when they have met the effectiveness requirements of SSAP No. 86, *Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions ("SSAP No. 86")*: (i) various types of interest rate swaps to convert fixed rate investments to floating rate investments; and (ii) other instruments to hedge various other fair value exposures of investments.

The Company also uses certain derivatives, including all of its equity options, and financial futures and certain interest rate swaps for hedging that (i) do not meet or no longer meet the criteria of an effective hedge or (ii) meet the required hedge criteria but the Company has chosen not to apply hedge accounting. These derivatives are accounted for at fair value with the changes in fair value recorded in surplus as an unrealized gain/loss.

C. Description of the accounting policies for recognizing and measuring the derivatives used

Derivative instruments are carried at values consistent with the items being hedged. As of December 31, 2012 and 2011, interest rate swaps that are qualifying for hedge accounting were carried at amortized cost while non-qualifying interest rate swaps, credit default swaps, Standard and Poor's Financial Services, LLC ("S&P") options, equity return swaps and futures were carried at fair value. Realized investment gains and losses are reduced by amounts transferred to the IMR and are reflected as an element of net income, net of tax. Any fees associated with swaps are held in surplus and the full fee amount will be recognized in income at the time of termination.

D. The Company has no amounts excluded from the assessment of hedge effectiveness during the statement year.

E. The Company recorded $44,032,595 in unrealized gains and $5,759,123 in unrealized losses during the statement year resulting from the derivatives that did not qualify or no longer qualify for hedge accounting.

F. For derivatives accounted for as cash flow hedges of a forecasted transaction:

1) There were no cash flow hedges of a forecasted transaction during the statement year; and

2) There were no cash flow hedges discontinued in the statement year as a result of it no longer being probable that the original forecasted transactions would occur by the end of the originally specified time period or within 2 months of that date.

NOTES TO THE FINANCIAL STATEMENTS

NOTE #9: INCOME TAXES

A. Components of deferred tax assets and deferred tax liabilities

1. The components of the net deferred tax asset ("DTA") recognized in the Company's Assets, Liabilities, Surplus and Other Funds as of December 31, 2012 and 2011 were as follows:

	2012			2011			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
a. Gross deferred tax assets	$ 761,767,559	$ 48,817,542	$ 810,585,101	$ 922,772,251	$ 81,927,818	$ 1,004,700,069	$(161,004,692)	$(33,110,276)	$ (194,114,968)
b. Statutory valuation allowance adjustments	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets (1a - 1b)	761,767,559	48,817,542	810,585,101	922,772,251	81,927,818	1,004,700,069	(161,004,692)	(33,110,276)	(194,114,968)
d. Deferred tax assets nonadmitted	277,330,261	27,915,699	305,245,960	355,879,108	50,330,063	406,209,171	(78,548,847)	(22,414,364)	(100,963,211)
e. Subtotal: net admitted deferred tax assets (1c - 1d)	484,437,298	20,901,843	505,339,141	566,893,143	31,597,755	598,490,898	(82,455,845)	(10,695,912)	(93,151,757)
f. Deferred tax liabilities	268,390,323	-	268,390,321	381,788,145	-	381,788,145	(113,397,822)	-	(113,397,822)
g. Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 216,046,975	$ 20,901,843	$ 236,948,818	$ 185,104,998	$ 31,597,755	$ 216,702,753	$ 30,941,977	$(10,695,912)	$ 20,246,065

2. Admission calculation components SSAP No. 101:

	2012			2011			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Adjusted gross deferred tax assets expected to be realized (exluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	216,046,975	20,901,843	236,948,818	185,104,998	31,597,755	216,702,753	30,941,977	(10,695,912)	20,246,065
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	216,046,975	20,901,843	236,948,818	244,323,481	41,706,456	286,029,937	(28,276,506)	(20,804,613)	(49,081,119)
2. Adjusted gross deferred tax assets allowed per limitation threshold.	XXX	XXX	302,717,282	XXX	XXX	216,702,752	XXX	XXX	86,014,530
c. Adjusted gross deferred tax assets (excluding the amount Of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	268,390,323	-	268,390,323	381,788,145	-	381,788,145	(113,397,822)	-	(113,397,822)
d. Deferred tax assets admitted as the result of application of SSAP No.101. Total (2(a)+2(b)+2(c))	$ 484,437,298	$ 20,901,843	$ 505,339,141	$ 566,893,143	$ 31,597,755	$ 598,490,898	$ (82,455,845)	$(10,695,912)	$ (93,151,757)

3. Ratio used to determine applicable period used in 9A(2):

	2012	2011
a. Ratio percentage used to determine recovery period and threshold limitation amount.	1095%	934%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 1,975,663,645	$ 1,647,014,892

4. Impact of tax planning strategies:

	2012			2011			Change		
	(1) Ordinary Percent	(2) Capital Percent	(3) (Col 1+2) Total Percent	(4) Ordinary Percent	(5) Capital Percent	(6) (Col 4+5) Total Percent	(7) (Col 1-4) Ordinary Percent	(8) (Col 2-5) Capital Percent	(9) (Col 7+8) Total Percent
(a) Adjusted gross DTAs (% of total adjusted gross DTAs)	-	-	-	-	-	-	-	-	-
(b) Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	25.7	8.8	34.5	9.2	12.7	21.9	16.5	(3.9)	12.6
(c) Does the Company's tax-planning strategies include the use of reinsurance?	(X) Yes	( ) No							

B. Unrecognized deferred tax liabilities

The Company did not have any unrecognized deferred tax liabilities during the years ended December 31, 2012 and 2011.

NOTES TO THE FINANCIAL STATEMENTS

C. Current income tax and change in deferred tax

The provisions for income taxes incurred on earnings for the years ended December 31, 2012 and 2011 were as follows:

1. Current Income Taxes	2012	2011	Change
a. Federal income taxes	$ (437,596,019)	$ (142,456,025)	$ (295,139,994)
b. Foreign income taxes	-	46,109	(46,109)
c. Federal and foreign income taxes	(437,596,019)	(142,409,916)	(295,186,103)
d. Federal income tax on net capital gains	(34,894,517)	(16,456,463)	(18,438,054)
e. Utilization of capital loss carry forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income tax incurred	$ (472,490,536)	$ (158,866,379)	$ (313,624,157)

The tax effects of temporary differences that give rise to significant portions of the deferred tax asset and deferred tax liability ("DTL") as of December 31, 2012 and 2011 were as follows:

	2012	2011	Change
2. DTA:			
A. Ordinary			
1. Discounting of unpaid losses	$ -	$ -	$ -
2. Unearned premium reserve	-	-	-
3. Policyholder reserves	373,631,195	515,700,772	(142,069,577)
4. Investments	19,002,240	23,916,207	(4,913,967)
5. Deferred acquisition costs	209,058,916	204,801,096	4,257,820
6. Policyholder dividends accrual	-	-	-
7. Fixed assets	4,633,822	5,589,239	(955,417)
8. Compensation and benefits accrual	-	-	-
9. Pension accrual	-	-	-
10. Receivables-nonadmitted	637,642	-	637,642
11. Net operating loss carry forward	116,667,025	138,467,129	(21,800,104)
12. Tax credit carry forward*	9,766,956	10,234,185	(467,229)
13. Other (including items <5% of total ordinary tax assets)			
a. Goodwill and other intangibles	-	-	-
b. Separate account assets	25,491,182	-	25,491,182
c. Guarantee fund assessments	564,573	673,829	(109,256)
d. Other assets	-	1,024,782	(1,024,782)
e. Accruals	1,144,610	2,805,930	(1,661,320)
f. Reinsurance	1,076,488	19,466,172	(18,389,684)
g. Shareholder level tax on foreign subsidiaries	-	-	-
h. Statutory contingency reserve	-	-	-
i. State income tax	92,910	92,910	-
j. Other (including items <5% of total ordinary tax assets)	-	-	-
Subtotal other	28,369,763	24,063,623	4,306,140
99. Subtotal ordinary*	761,767,559	922,772,251	(161,004,692)
B. Statutory valuation allowance adjustment	-	-	-
C. Nonadmitted DTA	277,330,261	355,879,108	(78,548,847)
D. Admitted ordinary DTA (2A99 – 2B – 2C)*	484,437,298	566,893,143	(82,455,845)
E. Capital			
1. Investments	48,817,542	81,927,818	(33,110,276)
2. Net capital loss carry forward	-	-	-
3. Real estate	-	-	-
4. Other (including items <5% of total ordinary tax assets)	-	-	-
99. Subtotal Capital	48,817,542	81,927,818	(33,110,276)
F. Statutory valuation allowance adjustment	-	-	-
G. Nonadmitted DTA	27,915,699	50,330,063	(22,414,364)
H. Admitted capital DTA (2E99 – 2F - 2G)	20,901,843	31,597,755	(10,695,912)
I. Admitted DTA (2D + 2H)*	$ 505,339,141	$ 598,490,898	$ (93,151,757)

NOTES TO THE FINANCIAL STATEMENTS

		2012	2011	Change
3.	**DTL:**			
A.	Ordinary			
	1. Investments	$ 31,454,120	$ 22,560,883	$ 8,893,237
	2. Fixed assets	-	-	-
	3. Deferred and uncollected premiums	235,710,932	242,990,152	(7,279,220)
	4. Policyholder reserves	-	-	-
	5. Other			
	a. Goodwill and other intangibles	-	-	-
	b. Separate account assets	-	81,061,328	(81,061,328)
	c. Guarantee fund assessments	-		-
	d. Other assets	1,225,271	-	1,225,271
	e. Accruals	-	-	-
	f. Reinsurance	-	-	-
	g. Shareholder level tax on foreign subsidiaries	-	-	-
	h. Statutory contingency reserve	-	-	-
	i. State income tax*	-	-	-
	j. Other*	-	35,175,782	(35,175,782)
	Subtotal other*	1,225,271	116,237,110	(115,011,839)
	99. Subtotal ordinary*	268,390,323	381,788,145	(113,397,822)
B.	Capital			
	1. Investments	-	-	-
	2. Real estate	-	-	-
	3. Other	-	-	-
	99. Subtotal capital	-	-	-
C.	DTL (3A99 + 3B99)*	268,390,323	381,788,145	(113,397,822)
4.	**Net DTA(DTL) (2l – 3C)**	$ 236,948,818	$ 216,702,753	$ 20,246,065

*Certain prior year amounts were reclassified to be in accordance with the 2012 NAIC instructions.

Based on an analysis of the Company's tax position, management believes it is more likely than not that the results of future operations will generate sufficient taxable income to enable the Company to realize all of its deferred tax asset. Accordingly, no valuation allowance for deferred tax asset has been established.

The change in net deferred taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the change in nonadmitted assets is reported separately from the change in net deferred income taxes in the surplus section of the annual statement):

	December 31,		
	2012	2011	Change
Total gross DTA	$ 810,585,101	$ 1,004,700,069	$ (194,114,968)
Statutory valuation allowance adjustment	-	-	-
Adjusted gross DTA	810,585,101	1,004,700,069	(194,114,968)
Total gross DTL	268,390,323	381,788,145	(113,397,822)
Net DTA (DTL)	542,194,778	622,911,924	(80,717,146)
Deferred tax on change in net unrealized capital gains (losses)			366,812
Change in Net Deferred income tax			$ (80,350,334)

NOTES TO THE FINANCIAL STATEMENTS

D. Reconciliation of Federal income tax rate to actual effective tax rate

The provision for Federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference were as follows for the years ended December 31, 2012 and 2011:

	2012	2011
Provision computed at 35% statutory tax rate	$ (46,543,461)	$ (93,630,863)
Tax-exempt income	-	-
Benefit of dividends	(46,813,659)	(13,938,966)
Nondeductible goodwill	-	-
Other nondeductible expenses	22,617	25,987
Tax contingency reserves	(20,032,223)	(5,747,649)
Statutory amortization of IMR	3,728,405	2,355,979
Foreign taxes	-	472,206
Internal Revenue Service interest expense	(5,743,960)	-
Change nonadmitted assets	17,738,351	(5,476,590)
Deferred reinsurance gains	(18,627,523)	7,227,500
Statutory valuation allowance adjustment	-	-
Change in statutory contingency reserves	-	-
Tax sharing allocation	(8,988,058)	(59,070,901)
Adjustments to prior year taxes	(242,521,036)	16,158,562
Other surplus changes	(24,546,704)	(5,000,498)
Other adjustments	187,049	-
Total Federal and foreign income tax incurred	$(392,140,202)	$(156,625,233)
Federal and foreign income taxes incurred	$(472,490,536)	$(158,866,379)
Change in net deferred income taxes (without deferred tax on change in net unrealized capital gains (losses))	80,350,334	2,241,146
Total Federal and foreign income tax incurred	$(392,140,202)	$(156,625,233)

E. Operating loss and tax credit carry forwards

1. As of December 31, 2012, the Company has operating losses to carry forward that will, if unutilized, expire as follows:

Origination		Amount	Expires after
2009	$	16,669,978	2024
2010		316,664,377	2025

As of December 31, 2012, the Company has tax credits to carry forward that will expire, if unutilized, as follows:

Origination		Amount	Expires after
2004	$	867,328	2014
2005		265,824	2015
2006		1,160,297	2016
2007		841,156	2017
2008		3,223,618	2018
2009		1,190,722	2019
2010		1,336,081	2020
2011		881,930	2021

2. There were no income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses.

3. The Company had no protective tax deposits with the Internal Revenue Service (“IRS”) under Section 6603 of the Internal Revenue Code.

The total amount of unrecognized tax benefits was $1,457,079 and $19,803,976 as of December 31, 2012 and 2011, of which $1,457,079 and $1,107,079, if recognized, would affect the effective tax rate on operations.

The Company recognizes accrued interest and penalties related to unrecognized tax benefits as components of income tax expense. During the years ended December 31, 2012 and 2011, the Company released $2,379,759 and accrued $9,759, respectively, of interest and no penalties. The Company had $208,526 and $2,379,759 of interest and no penalties accrued as of December 31, 2012 and 2011, respectively.

NOTES TO THE FINANCIAL STATEMENTS

F. Consolidated Federal income tax return

The Company's ultimate parent, Genworth Financial, Inc. ("Genworth"), changed its consolidated tax return filing election when it filed the 2011 Federal tax return in September 2012. The election is effective for 2011 and all future tax years. Genworth now files a single consolidated Federal income tax return including the Company, all eligible affiliated life insurance companies, non-life insurance companies and non-insurance companies. The single consolidated Federal income tax return resulted in approximately $123,300,000 of increased tax benefits from the utilization of additional net operating loss carry over balances.

The consolidated Federal income tax return for 2012 will include the following companies:

Genworth	Brookfield Life Assurance Company Ltd. ("Brookfield")
Senior Financial, Inc.	BLAIC
Liberty Home Equity Solutions, Inc. (f/k/a Genworth Financial Home Equity Access, Inc.)	Genworth European Group Financing Holdings Company
Genworth Financial Group Retirement, Inc.	Financial Insurance Guernsey PCC Limited
GNW SF Corporation (f/k/a Security Funding Corporation)	Genworth North America Corporation ("GNA")
Sub XLVI, Inc.	Genworth Financial Commercial Mortgage Warehouse, LLC
Sub XLII, Inc.	GLIC
Genworth Mortgage Holdings, LLC	Genworth Life Insurance Company of New York ("GLICNY")
Genworth Financial Services, Inc.	Jamestown Life Insurance Company ("JLIC")
Genworth Financial Assurance Corporation	Genworth Financial Agency, Inc.
Genworth Residential Mortgage Insurance of North Carolina	Assigned Settlement, Inc. ("ASI")
Genworth Mortgage Insurance Corporation	Mayflower Assignment Corporation ("Mayflower")
Genworth Home Equity Insurance Corporation	Capital Brokerage Corporation ("CBC")
Genworth Residential Mortgage Assurance Corporation ("GRMAC")	American Agriculturist Services, Inc.
Genworth Mortgage Insurance Corporation of North Carolina	HGI Annuity Service Corp.
Sponsored Captive Re, Inc.	United Pacific Structured Settlement Company
Genworth Mortgage Reinsurance Corporation	Newco Properties, Inc. ("Newco")
AssetMark Holdings, Inc.	Genworth Financial Mortgage Funding Corp.
Centurion Capital Group, Inc.	Quantuvis Consulting, Inc.
Centurion Financial Advisors, Inc.	National Eldercare Referral Systems, LLC
Genworth Financial Trust Company	River Lake Insurance Company ("RLIC")
Centurion-Hesse Investment Management Corporation	River Lake Insurance Company II ("RLIC II")
Genworth Financial Wealth Management, Inc.	River Lake Insurance Company III ("RLIC III")**
Altegris Holdings, Inc.	River Lake Insurance Company IV Limited ("RLIC IV")
Altegris Portfolio Management, Inc.	River Lake Insurance Company VI ("RLIC VI")
Altegris Investments, Inc.	River Lake Insurance Company VII ("RLIC VII")
Genworth Financial Securities Corporation ("GFSC")*	River Lake Insurance Company VIII ("RLIC VIII")
Genworth Financial Advisers Corporation ("GFAC")*	Rivermont
Genworth Financial Investment Services, Inc. ("GFIS")*	River Lake Insurance Company IX ("RLIC IX")
Genworth Financial International Holdings, Inc.	River Lake Insurance Company X ("RLIC X")

* GFSC, GFAC and GFIS were sold to a third party on April 2, 2012
** RLIC III was dissolved on June 8, 2012

During 2012, the Company joined the Tax Allocation Agreement between Genworth and certain of its subsidiaries. The adoption was effective as of January 1, 2011. The method of income tax allocation was subject to this agreement and approved by state insurance regulators and the Company's Board of Directors. The tax allocation was based on the separate return liabilities with offsets for losses and credits utilized to reduce the current consolidated tax liability as required by applicable law and regulation. The Company's policy is to settle intercompany tax balances quarterly, with a final settlement after filing of the Federal income tax return.

The Company is also party to separate special tax sharing agreements with its direct subsidiaries, RLIC, RLIC II, RLIC III, RLIC VI, RLIC IX, and Rivermont, and its parent, GLIC. The agreements allocate the tax benefits of these entities' net operating losses incurred in 2008 and prior years to the Company. The Company will repay such benefits to these entities to the extent each entity has taxable income in the future. For 2009 and subsequent years, RLIC, RLIC II, RLIC III, and Rivermont will record current tax benefits and receive tax benefit payments from GLIC (or Genworth with respect to periods beginning on or after September 14, 2012) for net operating losses incurred by the entities and used by the consolidated tax group, in accordance with the terms of the tax allocation agreement. The agreement with RL VI was not changed for 2009 and subsequent years, and therefore allocates the tax benefits of its net operating losses incurred to the Company. The agreement with RLIC IX allocates the tax benefits of its net operating losses incurred to the Company. The agreement with RLIC III was terminated when RLIC III dissolved in 2012.

NOTES TO THE FINANCIAL STATEMENTS

Additionally, under these special tax sharing agreements, other than the agreement with RLIC VI and RLIC IX, the Company is required to provide certain amounts of capital or a letter of credit to the subsidiary companies upon the event that the Company or Genworth is downgraded below certain S&P and Moody's Investors Service, Inc. ("Moody's") ratings levels. The Company secured irrevocable Letters of Credit ("LoCs") from the Federal Home Loan Bank of Atlanta for $287,350,632, $172,197,967, and $22,978,000 in favor of RLIC, RLIC II, and Rivermont, respectively, to meet its obligations under these provisions. The LoCs automatically renew annually through May 7, 2019, unless notice of termination is provided by the issuer of the LoC at least sixty days prior to the then applicable expiration date.

A special tax agreement exists among the Company, its direct parent, GLIC, and both RLIC VII, and RLIC VIII, two Vermont special purpose financial captive insurance companies. The agreements obligate the Company to receive or make payments on behalf of RLIC VII and RLIC VIII for Federal income tax amounts receivable or payable by RLIC VII and RLIC VIII pursuant to the tax allocation agreement. The Company accounted for these payments in its investment in common stock of affiliates, and were ($963,006) and $11,126,326 for RLIC VII and RLIC VIII, respectively, for the year ended December 31, 2012, and ($1,940,088) and $16,484,444 to RLIC VII and RLIC VIII, respectively, for the year ended December 31, 2011. The agreements also allocate to the Company the tax benefits of the RLIC VII and RLIC VIII current net operating losses. The Company is only obligated to repay the tax benefit to GLIC (or Genworth with respect to periods beginning on or after September 14, 2012) if RLIC VII or RLIC VIII is able to recognize such net operating losses as a carryover on a stand-alone basis. The agreements further provide that the Company shall indemnify, defend and hold harmless RLIC VII or RLIC VIII from and against, and shall pay on behalf of RLIC VII and RLIC VIII, any and all claims by any party to which RLIC VII or RLIC VIII may be held liable pursuant to Treasury Regulations 1.1502-6.

The Company is party to an amended and restated tax assumption agreement with its indirect parent GNA, wherein GNA assumes responsibility for certain tax contingencies of the Company and its subsidiaries. GNA's responsibility is limited to $75,000,000, and has no responsibility for tax contingencies first established in accounting periods ending after 2009.

During 2012, the Company increased its income tax provision for changes in certain tax contingencies identified prior to 2010 which are included in the GNA tax assumption agreement. The increase of $350,000 resulted in a decrease in unassigned funds from the resulting decrease to net income. The net effect of the tax assumption agreement resulted in a decrease to liabilities for $350,000, and an increase to capital and surplus through an increase to paid-in capital in an equal amount. There was no impact on the Company's total capital and surplus as of December 31, 2012.

During 2011, the Company decreased its income tax provision for changes in certain tax contingencies identified prior to 2010 which are included in the GNA tax assumption agreement. The decrease of $5,095,535 resulted in an increase in unassigned funds from the resulting increase to net income. The net effect of the tax assumption agreement resulted in an increase to liabilities for $5,095,535, and a decrease to capital and surplus through a decrease to paid-in capital in an equal amount. There was no impact on the Company's total capital and surplus as of December 31, 2011.

As of December 31, 2012 and 2011, the Company recorded cumulative additional paid-in capital of $25,872,317 and $25,432,317, respectively, related to the tax assumption agreement.

During 2012, the Company recorded a $16,411,314 receivable as a result of an agreement concerning certain provisions dealing with the benefits of operating loss deduction carrybacks under the Tax Matters Agreement ("TMA") and related agreements with General Electric Company ("GE"), the former ultimate parent company. Additionally, during 2012 the Company recorded a $17,401,688 decrease to Federal taxes payable and an increase to paid in surplus under the GNA tax assumption agreement as a result of a settlement between GNA and GE under the TMA and related agreements with GE.

For tax years prior to 2011, the Company filed U.S. Federal income tax returns (included in GLIC's consolidated life returns) and various state and local tax returns. For tax years beginning in 2011, the Company was included in the life/non-life consolidated return filed by GNW. With possible exceptions, the Company is no longer subject to U.S. Federal tax examinations for years through 2006. Any exposure with respect to these pre-2006 years has been sufficiently recorded in the financial statements. Potential state and local examinations for those years are generally restricted to results that are based on closed U.S. Federal examinations. The Internal Revenue Service ("IRS") has recently submitted a revenue agent's report ("RAR") with respect to its completion of its review of the Company's U.S. income tax returns for the 2007 and 2008 tax years. The RAR includes disagreed issues which have been timely protested; based on certain developments with the IRS's Large Business & International (L,B & I) division, the Company understands that the IRS examination team is in the process of conceding such disagreed issues and a revised RAR is forthcoming. The Company was included in a consolidated return with its former parent, General Electric Company ("GE"), in 2004 before the Genworth initial public offering ("IPO"). The IRS completed its examination of these GE consolidated returns in 2010, and the appropriate adjustments under the Tax Matters Agreement ("TMA") and other tax sharing arrangements with GE were settled and finalized during the year ended December 31, 2012.

G. The Company believes it is not reasonably possible that the liability related to any federal or foreign tax loss contingencies may significantly increase within the next 12 months.

NOTE #10: INFORMATION CONCERNING PARENTS, SUBSIDIARIES, AND AFFILIATES

A.,B.,&C. On December 28, 2012, the Company received a dividend from RLIC VIII in the amount of $75,000,000 in cash.

On December 12, 2012, the Company received a return of capital from GNWLAAC Real Estate Holdings, LLC ("GNWLAAC RE") in the amount of $4,355,875 in cash.

On November 14, 2012, the Company received a dividend from JLIC in the amount of $4,992,212 in cash.

NOTES TO THE FINANCIAL STATEMENTS

On September 27, 2012, the Company received a dividend from RLIC VI and RLICVII in the amount of $9,889,000 and $8,700,000, respectively, in cash.

On June 25, 2012, the Company received a return of capital from GNWLAAC RE in the amount of $4,243,251 in cash.

On December 27 and March 28, 2012, the Company received a capital contribution from GLIC in the amount of $25,009,332 and $64,770,225, respectively, in cash.

On November 15, 2012, the Company made a capital contribution to RLIC IX in the amount of $10,750,000 in cash.

On September 27, 2012, the Company made capital contributions in cash to RLIC IX and to RLIC X in the amount of $250,000 each.

On August 8, 2012, the Company made a capital contribution to RLIC VII in the amount of $11,500,000 in cash.

During 2012, the Company transferred five loans to GNWLAAC RE with a book value of $34,694,446 and accrued interest of $541,458.

On December 17, 2012, the Company purchased 41 securities from GLIC with an aggregate fair market value of $195,114,740.

On October 22, 2012, the Company transferred one security to GLICNY with a market value of $1,010,798 and accrued interest of $13,635 in cash.

Effective October 1, 2012, the Company recaptured substantially all of the term life insurance policies previously ceded to RLIC IV, see Note 23. Effective November 16, 2012, RLIC IV distributed assets of $2,170,675 in cash, $89,843,885 in bonds, and $1,288,171 in accrued interest to the Company in connection with the recapture.

On August 28, 2012, the Company acquired Newco from GNA for $27,850,000 in cash. Newco owns property occupied by the Company and its affiliates. On August 28, 2012, the Company contributed a building to Newco with a book value of $2,693,938 and furniture and equipment with a book value of $1,960,326.

During 2012, RLIC III, a wholly-owned subsidiary, redeemed all of its outstanding surplus notes. Effective January 1, 2012, the Company recaptured all of the term life insurance policies previously ceded to RLIC III and ceded it to RGA Reinsurance Company (“RGA”), see Note 23. Effective June 8, 2012, RLIC III ceased operations and distributed all of its remaining assets of $38,289,670 in cash, $73,695,940 in securities, and $128,208 in accrued interest to the Company. In addition, the Company assumed current Federal income taxes payable of $13,833,345 from RLIC III.

On January 26, 2012, the Company purchased 28 bonds from RLIC III with a market value of $73,379,124 and $1,011,558 of accrued interest.

C. Amounts due from and due to the Company’s parents, subsidiaries and affiliates as of December 31, 2012 and 2011 were as follows:

Name of Parents, Subsidiaries & Affiliates	Current Year		Prior Year	
	Due from	Due to	Due from	Due to
GNA	$ -	$ 6,267,350	$ -	$ 8,588,063
Newco	1,385,690	-	-	-
CBC	466,737	-	-	-
Genworth	35,875	-	9,019	-
GLIC	-	1,009,832	1,697,923	-
GLICNY	-	-	12,713	-
JLIC	-	10,018	229,281	-
Other	5	62,571	61	135,784
Total	$ 1,888,307	$ 7,349,771	$ 1,948,997	$ 8,723,847

E. The Company has guarantees written for the benefit of related parties. See note 14 A.

NOTES TO THE FINANCIAL STATEMENTS

F. The Company, and various other insurance company affiliates, all direct and/or indirect subsidiaries of Genworth are parties to an amended and restated services and shared expenses agreement under which each company agrees to provide and each company agrees to receive certain general services. These services include, but are not limited to, data processing, communications, marketing, public relations, advertising, investment management, human resources, accounting, actuarial, legal, administration of agent and agency matters, purchasing, underwriting and claims. Under the terms of the agreement settlements are to be made quarterly. This agreement represents the principal administrative service agreement between the Company and the following affiliates:

BLAIC
Brookfield
GLIC
GNA
GRMAC
JLIC
RLIC
RLIC II
RLIC III*
RLIC IV
RLIC VI
RLIC VII
RLIC VIII
RLIC IX
Rivermont

* RLIC III was dissolved on June 8, 2012.

The Company and GLICNY are parties to an Administrative Services Agreement whereby the Company provides services to GLICNY with respect to GLICNY's variable annuity products.

The Company entered into a new Master Promissory Note agreement, approved by the Virginia Bureau effective as of November 7, 2006, which involves both borrowing from and making loans to GNA.

G. The Company is owned 100% by GLIC, a Delaware company. GLIC is wholly-owned by GNA, a Washington corporation. GNA is in turn 100% owned by Genworth, which is owned by public shareholders.

H. The Company owns no shares of an upstream intermediary or ultimate parent, either directly or indirectly, via a downstream subsidiary, controlled, or affiliated company.

I. The Company's investment in each of its subsidiaries is less than 10% of admitted assets.

J. The Company did not recognize any impairments for its investment in subsidiaries during the statement year.

K. The Company owns a 100% interest in an alien insurance subsidiary, RLIC IV, domiciled in Bermuda, but does not adjust its investment using interest rates and mortality assumptions prescribed by the insurance regulator of the foreign country. The Company values the investment under SSAP No. 97*, Investments in Subsidiary Controlled and Affiliated Entities, and A replacement of SSAP No.88*. (see policy on valuation at Note 1.C.(7)).

L. The Company owns a downstream noninsurance holding company, GNWLAAC RE.

NOTE #11: DEBT

A. The Company did not have any capital notes outstanding during the statement year.

The Company has a Master Promissory Note agreement, approved by the Virginia Bureau effective November 7, 2006, which involves both borrowing from and making loans to GNA, the Company's indirect parent.

The principal is payable upon written demand by GNA or at the discretion of the Company. The note pays interest at the cost of funds of GNA, which was 0.25% during December 2012. There was no outstanding balance payable to GNA as of December 31, 2012 and cash interest paid in 2012 was $60,093.

The Company did not have any reverse repurchase agreements included as part of debt during the statement year.

B. Federal Home Loan Bank ("FHLB") Funding Agreements

The Company did not have any funding agreements with Federal Home Loan Banks structured as debt during the statement year.

NOTE #12: RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

The Company has no employees; however, it is allocated costs for services provided by employees of affiliated companies.

A. Defined Benefit Plan

The Company does not have any employees.

B. Defined Contribution Plan

The Company does not have any employees.

C. Multiemployer Plan

The Company does not participate in a multiemployer plans.

D. Consolidated /Holding Company Plans

The Company does not have any employees.

NOTES TO THE FINANCIAL STATEMENTS

E. Postemployment Benefits and Compensated Absences

The Company does not have any employees.

F. Impact of Medicare Modernization Act on Postretirement Benefits

The provisions of the Medicare Modernization Act on Postretirement Benefits are not applicable to the Company as all employment benefit plans, including postretirement benefits, are maintained by GNA.

NOTE #13: CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATION

1. Capital Stock Authorized

The Company's authorized capital consists of 50,000 shares of common stock with a par value of $1,000 per share of which 25,651 shares are issued and outstanding as of December 31, 2012.

2. Preferred Stock Issuances

The Company had no preferred stock outstanding as of December 31, 2012.

3. Dividend Restrictions

The maximum amount of shareholder dividends that can be paid by the Company without prior approval of the Virginia Bureau is subject to restrictions. The maximum unrestricted dividend payout that may be made in 2013 is the greater of 10% of the Company's statutory surplus as of December 31, 2012 or its net gain from operations for 2012, with such dividend payout not to exceed the Company's earned surplus. The maximum dividend payout that can be made without prior approval in 2013 is $483,292,375.

4. Paid Dividends

The Company paid stockholder dividends in the amount of $100,000,000 on July 2, 2012.

5. Ordinary Dividend Potential

Within the limitations of Note 13.3 above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to its stockholder.

6. Unassigned Surplus Restrictions

There were no restrictions on the Company's unassigned surplus during the statement year.

7. Mutual Surplus Advances

The Company did not have any mutual surplus advances during the statement year.

8. Company Stock Held for Special Purposes

The Company did not have any company stock held for special purposes during the statement year.

9. Change in Special Surplus Funds

The change in the balance of Aggregate write-ins for special surplus funds is due to the change in additional admitted deferred tax asset recorded pursuant to SSAP No. 101 paragraph 11.b.1.

10. Change in Unassigned Surplus

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) was $(45,083,586) as of December 31, 2012.

11. Surplus Notes

The Company does not have any surplus notes.

12. Quasi Reorganizations Impact

The Company did not participate in any quasi reorganization during the statement year.

13. Quasi Reorganizations – Last 10 Years

The Company has not participated in any quasi reorganization in the past 10 years.

NOTE #14: CONTINGENCIES

A. Contingent Commitments

(1) The Company has future commitments of $21,317,157 related to its investments in limited partnerships as of December 31, 2012. These limited partnerships are part of the Company's private equity and real estate programs. Underlying partnership assets are primarily common or preferred stock. The funding commitments relate to future equity stakes in a portfolio of private companies.

The Company has guaranteed the structured settlement payment obligations of ASI, provided that such obligations are funded with the Company's annuity contracts. ASI is a direct, wholly-owned subsidiary of the Company and the assignment company for the Company's structured settlement business.

There are no current obligations by the Company under the guarantee nor does the Company expect to make any future payments. However, if any payments were to be made they would be treated as a capital contribution. The maximum amount of payments that could be made under the guarantee is equal to the structured settlement payment obligations of ASI. The guarantee will remain intact until modified or rescinded by the Company's board of directors.

NOTES TO THE FINANCIAL STATEMENTS

(2) The following table provides additional information about the Company's related party guarantees:

1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	2 Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	3 Ultimate financial statement impact if action under the guarantee is required.	4 Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	5 Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
The Company has guaranteed the structured settlement payment obligations of ASI, provided that such obligations are funded with the Company's annuity contracts. ASI is the assignment company for the Company's structured settlement business. The guarantee will remain intact until modified or rescinded by the Company's board of directors.	Zero	Capital contribution	Unable to estimate	There are no current obligations by the Company under the guarantee nor does the Company expect to make any future payments.
The Company has guaranteed the structured settlement payment obligations of Mayflower, provided that such obligations are funded with the Company's annuity contracts. The guarantee will remain intact until modified or rescinded by the Company's board of directors.	Zero	Capital contribution	Unable to estimate	There are no current obligations by the Company under the guarantee nor does the Company expect to make any future payments.
Total	**XXX**	**XXX**	**XXX**	**XXX**

The Company does not have any recourse provisions or collateral that would enable it to recover any of the amounts paid under the above guarantees.

(3) There were no specific maximum potential of future payments the Company could be required to make under the guarantee. See table in 14A(2) above as of December 31, 2012.

B. Assessments

(1) The Company is required by law to participate in the guaranty fund associations of the various states in which it is licensed to do business. The state guaranty associations ensure payment of guaranteed benefits, with certain restrictions, to policyholders of impaired or insolvent insurance companies by assessing all other companies operating in similar lines of business.

The Company has accrued and recognized through net income a liability for retrospective premium-based guaranty fund assessments of $7,613,801, and a related premium tax benefit asset of $7,355,711 as of December 31, 2012. These amounts represent management's best estimate based on information received from the states in which the Company writes business and may change due to many factors including the Company's share of the ultimate cost of current insolvencies. The premium tax benefit is generally realized over a five year period, but can vary depending on the state law.

(2) The following table provides information about the Company's premium tax benefit asset as of December 31, 2012:

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 5,473,895
b.	Decreases current year:	
	Premium tax offset applied	195,479
	True up adjustment	2,101
	GL Adjustment	154
c.	Increases current year:	
	Cash payment amortization asset	3,954
	GL Prior Year National Organization of Life and Health Insurance Guaranty Association Adjustment	1,518,237
	True up adjustment	557,359
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 7,355,711

NOTES TO THE FINANCIAL STATEMENTS

C. Gain Contingencies

The Company does not have any gain contingencies.

D. Claims related to extra contractual obligations and bad faith losses stemming from lawsuits

The Company does not have any claims related to extra contractual obligations or bad faith losses stemming from lawsuits.

E. All Other Contingencies

Various lawsuits against the Company have arisen in the course of the Company's business. The Company does not consider existing contingent liabilities arising from litigation, income taxes and other matters to be material in relation to the financial position of the Company.

NOTE #15: LEASES

A. Lessee Leasing Arrangements

(1) The Company has entered into various lease obligations for field offices throughout the country as well as an operating lease for office equipment. These obligations are part of a normal business function and are not material in aggregate.

(2) At January 1, 2013, the minimum aggregate rental commitments are as follows:

Year ending December 31,	Operating leases
2013	$ 277,248
2014	261,535
2015	269,381
2016 and later	-
Total	$ 808,164

B. Lessor Leasing Arrangements

The Company does not participate in any lessor leasing arrangements.

NOTE #16: INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	Current year	Prior year	Current year	Prior year
a. Swaps	$ 406,834,000	$ 672,759,000	$595,000,000	$ 425,756,983
b. Futures	1,475,885,025	2,701,908,525	-	-
c. Options	698,585,500	323,185,000	-	-
d. Equity return swaps	-	136,637,125	186,217,615	13,800,000
e. Credit default swaps	56,100,000	42,300,000	-	161,274,423
f. Total	$ 2,637,404,525	$ 3,876,789,650	$781,217,615	$ 600,831,406

See Schedule DB of the Company's annual statement for additional detail.

2. The Company uses interest rate swaps to reduce market risks from changes in interest rates and to alter interest rate exposures arising from mismatches between assets and liabilities. Under interest rate swaps, the Company agrees with other parties to exchange, at specified intervals, the difference between fixed-rate and floating-rate interest amounts calculated by reference to an agreed notional principal amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by one counterparty at each due date.

The Company uses exchange-traded futures to reduce the market risks from changes in interest rates and equity markets by agreeing to purchase or sell a specified number of contracts with other parties and to post initial and variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The parties with whom the Company enters into exchange-traded futures are regulated futures commission merchants who are members of a trading exchange.

The Company also purchases over-the-counter equity index put options to hedge the risk embedded in the Company's annuity liabilities. These transactions are entered into pursuant to International Swaps and Derivatives Association, Inc. ("ISDA") master agreements. The Company may make a single option premium payment to the counterparty at the inception of the transaction or a series of premium payment installations over the life of the option.

The Company uses over-the-counter equity return swaps to hedge the risk embedded in the Company's annuity liabilities. Under equity return swaps, the Company agrees with other parties to exchange, at specific intervals, the difference between equity index returns and interest amounts calculated by reference to an agreed notional principal amount.

The Company sells protection under single name credit default swaps in combination with purchasing other investments to reproduce investment characteristics of similar investments based on the credit quality and term of

NOTES TO THE FINANCIAL STATEMENTS

the credit default swap. Credit default triggers for single name reference entities follow the Credit Derivatives Physical Settlement Matrix published by ISDA. Under these terms, credit default triggers are defined as bankruptcy, failure to pay, or restructuring, if applicable. The Company's maximum exposure to credit loss equals the notional value of the credit default swaps. In the event of default, the Company is typically required to pay the protection holder the full notional value less a recovery rate determined at auction.

The following table sets forth credit default swaps where the Company sells protection on single name reference entities and the fair values as of December 31, 2012:

Reference entity credit rating and maturity	Notional value	Assets	Liabilities
AA			
Matures in less than one year	$ 6,000,000	$ 12,689	$ -
Matures after five years through ten years	5,000,000	31,610	-
A			
Matures in less than one year	16,500,000	32,636	-
BBB			
Matures in less than one year	23,600,000	78,700	-
Matures after five years through ten years	5,000,000	47,545	-
Total single name credit default swaps	$ 56,100,000	$ 203,180	$ -

The Company writes Credit Default Swaps ("CDS") requiring payment of principal in the case of a specified credit event for the referenced entity. The Company receives a fee from the counterparty in order to take on this credit risk. The Company's maximum amount at risk is $56,100,000. The CDS generally have maturities of 10 years or less.

3. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure to over-the-counter derivatives is represented by the fair value of contracts with a positive fair value at the reporting date. Because exchange-traded futures and options are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

4. The current credit exposure of the Company's derivative contracts is limited to net positive fair value owed by the counterparties less collateral held. Credit risk is managed by entering into transactions with creditworthy counterparties. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques and monitoring overall collateral held. 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

NOTE #17: SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables Reported as Sales

The Company did not have any transfers of receivables reported as sales during the statement year.

B. Transfer of Servicing of Financial Assets

See Note 5E.

C. Wash Sales

The Company did not have any wash sales in the statement year.

NOTE #18: GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

A. ASO Plans

The Company does not participate in ASO plans.

B. ASC Plans

The Company does not participate in ASC plans.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company does not participate in Medicare or similarly structured cost based reimbursement contracts.

NOTE #19: DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company did not have any direct written premiums generated through managing general agents/third party administrators during the statement year.

NOTES TO THE FINANCIAL STATEMENTS

NOTE #20: FAIR VALUE MEASUREMENTS

All assets and liabilities carried at fair value are classified and disclosed in one of the following three categories:

- Level 1— Quoted prices for identical instruments in active markets.
- Level 2— Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.
- Level 3— Instruments whose significant value drivers are unobservable.

Refer to No. 4 below for discussion of valuation techniques.

A. Fair Value Classifications

(1) The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 2012:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Residential mortgage-backed	$ -	$ 4,139,082	$ -	$ 4,139,082
Commercial mortgage-backed	-	-	952,500	952,500
Total bonds	-	4,139,082	952,500	5,091,582
Common stock				
U.S. government agencies	-	-	35,127,300	35,127,300
Industrial and miscellaneous	27,900	-	-	27,900
Total common stock	27,900	-	35,127,300	35,155,200
Derivative assets				
Equity index options	-	-	18,188,923	18,188,923
Interest rate swaps	-	441,786	1,572,421	2,014,207
Credit default swaps	-	203,180	-	203,180
Total derivatives	-	644,966	19,761,344	20,406,310
Separate account assets	9,065,154,675	86,057,943	23,764,933	9,174,977,551
Total assets at fair value	**$ 9,065,182,575**	**$ 90,841,991**	**$ 79,606,077**	**$ 9,235,630,643**
b. Liabilities at fair value				
Derivative liabilities				
Interest rate swaps	$ -	$ 5,221,538	$ -	$ 5,221,538
Equity return swaps	-	7,819,417	-	7,819,417
Total derivative liabilities	-	13,040,955	-	13,040,955
Total liabilities at fair value	**$ -**	**$ 13,040,955**	**$ -**	**$ 13,040,955**

The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 2011 and is presented in accordance with the 2011 NAIC Instructions:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds:				
Residential mortgage-backed	$ -	$ 10,218,219	$ -	$ 10,218,219
Commercial mortgage-backed	-	154,386	1,072,500	1,226,886
Other asset-backed	-	8,795,700	1,970,742	10,766,442
Hybrids	-	2,650,000	-	2,650,000
Total bonds	**$ -**	**$ 21,818,305**	**$ 3,043,242**	**$ 24,861,547**
Preferred and common stocks	$ 265,953	$ -	$ 36,687,200	$ 36,953,153
Separate account assets	8,939,613,997	113,312,909	23,425,667	9,076,352,573
Derivatives:				
Equity index options	$ -	$ -	$ 22,632,125	$ 22,632,125
Interest rate swaps	-	-	5,294,834	5,294,834
Equity return swaps	-	6,578,327	-	6,578,327
Credit default swaps	-	415,920	-	415,920
Total derivative assets	**$ -**	**$ 6,994,247**	**$ 27,926,959**	**$ 34,921,206**
Total assets at fair value	**$ 8,939,879,950**	**$ 142,125,461**	**$ 91,083,068**	**$ 9,173,088,479**
Liabilities				
Derivatives:				
Credit default swaps	$ -	$ 66,501	$ -	$ 66,501
Interest rate swaps	-	7,475,168	-	7,475,168
Equity return swaps	-	2,773,337	-	2,773,337
Total derivative liabilities	**$ -**	**$ 10,315,006**	**$ -**	**$ 10,315,006**
Total liabilities at fair value	**$ -**	**$ 10,315,006**	**$ -**	**$ 10,315,006**

NOTES TO THE FINANCIAL STATEMENTS

(2) Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of December 31, 2012:

Description	Beginning balance as of January 1, 2012	Transfers into Level 3 (a)	Transfers out of Level 3 (b)	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of December 31, 2012
a. Assets:										
Loan-backed and structured securities (NAIC 3-6)										
Commercial mortgage-backed	$ 1,072,500	$ -	$ -	$ (1,279,558)	$1,159,558	$ -	$ -	$ -	$ -	$ 952,500
Other asset-backed	1,970,742			(4,088,889)	4,062,406			(1,438,057)	(506,202)	-
Derivatives	27,926,959	-	-	(35,542,535)	(6,159,477)	24,114,821	2,428,000	-	6,993,576	19,761,344
Preferred and common stock	36,687,200	-	-	2,100	-	3,769,700	-	(5,331,700)	-	35,127,300
Separate account assets	23,425,667	2,000,000	-	-	-	-	-	-	(1,660,734)	23,764,933
Total Assets	**$ 91,083,068**	**$ 2,000,000**	**$ -**	**$ (40,908,882)**	**$ (937,513)**	**$ 27,884,521**	**$2,428,000**	**$ (6,769,757)**	**$4,826,640**	**$ 79,606,077**
b. Liabilities:										
Derivatives	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total Liabilities	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**	**$ -**

(a) Measurement basis changed from amortized cost to fair value based on NAIC designation.
(b) Primarily related to a change in the observability of inputs used to determine fair value.

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of December 31, 2011 and is presented in accordance with the 2011 NAIC Instructions:

Description	Beginning balance as of January 1, 2011	Transfers in to Level 3 (a)	Transfers out of Level 3 (b)	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of December 30, 2011
Other asset-backed	$ 4,203,595	$ -	$(487,500)	$ (1,129,660)	$159,553	$ -	$ -	$ -	$(775,246)	$ 1,970,742
Commercial mortgage-backed	-	3,497,562	-	(2,252,214)	(172,848)	-	-	-	-	1,072,500
Preferred and common stocks	25,500	46,549,000	-	(50)	-	-	-	(9,887,250)	-	36,687,200
Separate account assets	12,842,891	24,016,667	-	399	(588,093)	-	-	(12,591,000)	(255,197)	23,425,667
Derivative assets	30,865,672	-	-	(21,289,900)	32,515,157	26,309,334	-	-	(40,473,304)	27,926,959
Derivative liabilities	(2,614,353)	-	-	(11,081,680)	10,542,281	-	-	-	3,153,752	-
Total	$45,323,305	$74,063,229	$(487,500)	$(35,753,105)	$42,456,050	$ 26,309,334	$ -	$(22,478,250)	$(38,349,995)	$91,083,068

(a) Measurement basis changed from amortized cost to fair value based on NAIC designation.
(b) Primarily related to a change in the observability of inputs used to determine fair value.

Realized and unrealized gains (losses) on Level 3 assets and liabilities are primarily reported in either net income or change in net unrealized capital gains (losses) based on the appropriate accounting treatment for the instrument.

Purchases, sales, issuances and settlements represent the activity that occurred during the period that results in a change of the asset or liability but does not represent changes in fair value for the instruments held at the beginning of the period. Such activity primarily consists of purchases and settlements of derivative instruments.

There were no gains or losses for the period included in net income (loss) attributable to unrealized gains (losses) related to assets still held as of the reporting date.

(3) Transfers Between Levels

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting period.

(4) Valuation Techniques and Inputs

The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices.

NOTES TO THE FINANCIAL STATEMENTS

These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

The valuation of interest rate swaps is determined using an income approach. The primary input into the valuation represents the forward interest rate swap curve, which is generally considered an observable input, and results in the derivative being classified as Level 2. For certain interest rate swaps, the inputs into the valuation also include the total returns of certain bonds that would primarily be considered an observable input and result in the derivative being classified as Level 2. For certain other swaps, there are features that provide an option to the counterparty to terminate the swap at specified dates and would be considered a significant unobservable input and results in the fair value measurement of the derivative being classified as Level 3.

For single name credit default swaps, an income approach is used to determine fair value based on using current market information for the credit spreads of the reference entity, which is considered observable inputs based on the reference entities of derivatives and results in these derivatives being classified as Level 2.

The valuation of equity index options is determined using an income approach. The primary inputs into the valuation represent forward interest rate volatility and time value component associated with the optionality in the derivative, which are considered significant unobservable inputs in most instances. The equity index volatility surface is determined based on market information that is not readily observable and is developed based upon inputs received from several third-party sources. Accordingly, these options are classified as Level 3.

The valuation of equity return swaps is determined using an income approach. The primary inputs into the valuation represent the forward interest rate swap curve and underlying equity index values, which are generally considered observable inputs, and results in the derivative being classified as Level 2.

The fair value of the majority of separate account assets is based on the quoted prices of the underlying fund investments and, therefore represents Level 1 pricing. The remaining separate account assets represent Level 2 and 3 pricing, as defined above.

C. Aggregate Fair Value of All Financial Instruments

The following table sets forth the Company's financial instruments' fair value, admitted amounts and level of fair value amounts as of December 31, 2012:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Not practicable (carrying value)
Bonds	$10,393,507,125	$ 9,522,085,117	$ -	$8,825,870,190	$1,567,636,935	$ -
Preferred and common stocks	64,136,305	61,127,836	24,453,050	1,098,011	38,585,244	-
Separate account assets	9,200,774,339	9,200,774,339	9,065,154,675	86,057,943	49,561,721	-
Mortgage loans	1,713,588,315	1,603,072,866	-	-	1,713,588,315	-
Other invested assets	23,533,201	19,170,959	-	23,533,201	-	-
Reinvested securities lending collateral	48,243,240	48,243,240	-	48,243,240	-	-
Derivative assets	26,984,601	20,406,311	-	7,223,257	19,761,344	-
Derivative liabilities	13,040,955		-	13,040,955	-	-

The following table sets forth the Company's financial instruments' fair value, admitted amounts and level of fair value amounts as of December 31, 2011:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Not practicable (carrying value)
Bonds	$ 9,166,258,905	$ 8,756,151,256	$ -	$7,837,384,922	$1,328,873,983	$ -
Preferred and common stocks	52,637,933	49,502,485	11,204,328	990,100	40,443,505	-
Separate account assets	9,076,352,572	9,076,352,572	8,939,613,997	113,312,909	23,425,667	-
Mortgage loans	1,900,449,174	1,811,471,620	-	-	1,900,449,174	-
Other invested assets	21,690,326	19,217,889	-	21,690,326	-	-
Reinvested securities lending collateral	41,291,457	41,291,457	-	41,291,457	-	-
Derivative assets	60,155,557	34,921,206	-	32,228,598	27,926,959	-
Derivative liabilities	11,643,058		-	11,643,058	-	-

D. The carrying value of short-term investments, payables, and receivables that are financial instruments approximate fair value and therefore are not presented in the tables above. There were no financial instruments for which it was not practicable to estimate fair value.

NOTE #21: OTHER ITEMS

A. Extraordinary Items

The Company did not have any other extraordinary items to disclose during the statement year.

B. Troubled Debt Restructuring for Debtors

The Company did not have any troubled debt restructuring for debtors during the statement year.

C. Other Disclosures

Assets in the amount of $7,794,417 and $7,760,121 as of December 31, 2012 and 2011, respectively, were on deposit with government authorities or trustees as required by law.

NOTES TO THE FINANCIAL STATEMENTS

During 2012, the Company had impairments of $29,293,516 of which $3,971,161 was related to subprime structured securities and $464,680 were related to Alt-A structured securities.

During 2011, the Company changed its reserve valuation system for its term life insurance product from Polysystems, Inc. to AXIS. The conversion to AXIS facilitated the Company's ability to enhance assumptions and reserve calculation methodology. The change resulted in an increase to net reserves of $1,198,160 for year ended December 31, 2011.

D. Premium Receivable Recoverability

As of December 31, 2012 and 2011, the Company had admitted assets of $56,968,321 and $46,546,766 respectively, in premiums and agents' balances in course of collection and account receivable for uninsured plans. The Company routinely assesses the collectibility of these receivables. Based upon the Company's experience, less than 1% of the balances are likely to become uncollectible and the potential loss is not material to the Company's financial condition.

E. Business Interruption Insurance Recoveries

The Company did not receive any business interruption insurance recoveries during the statement year.

F. State Transferable and Non-transferable Tax Credits

(1) Carrying value of Transferable and Non-Transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-Transferable State Tax Credits by State and in Total.

Description of state transferable and non-transferable tax credits	State	Carrying value	Unused amount
Film credit	CT	$ 379,947	$ 379,947
Renewable energy	NC	48,000	48,000
Total		**$ 427,947**	**$ 427,947**

(2) Method of Estimating Utilization of Remaining Transferable and Non-Transferable State Credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projected future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable and non-transferable state tax credits.

(3) Impairment Loss

The Company had no impairment loss related to the write-down as a result of impairment analysis of the carrying amount for state transferable and non-transferable tax credits.

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total nonadmitted
a. Transferable	$ 379,947	$ -
b. Non-Transferable	48,000	-

G. Subprime Mortgage Related Risk Exposure

(1) The Company defines subprime mortgage related risk exposure as:

Fair Isaac Company ("FICO") developed the FICO credit-scoring model to calculate a score based upon a borrower's credit history. FICO credit scores are used as one indicator of a borrower's credit quality. The higher the credit score, the lower the likelihood that a borrower will default on a loan. FICO credit scores range up to 850, with a score of 620 or more generally viewed as a "prime" loan and a score below 620 generally viewed as a "sub-prime" loan. "A minus" loans generally are loans where the borrowers have FICO credit scores between 575 and 660, and where the borrower has a blemished credit history.

(2) The Company does not hold any direct investments in subprime or Alt-A mortgage loans.

(3) The Company has direct exposure in other investments with underlying subprime or Alt-A related risk.

The following discloses the Company's subprime and Alt-A exposure:

	Actual cost	Book adjusted carrying value (excluding interest)	Fair value	Other than temporary impairment losses recognized
a. Residential mortgage-backed securities	$ -	$ -	$ -	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	171,766,465	168,113,659	150,022,719	72,756,001
e. Equity investment in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	**$ 171,766,465**	**$ 168,113,659**	**$ 150,022,719**	**$ 72,756,001**

(4) The Company does not have any underwriting exposure to subprime or Alt-A mortgages.

NOTES TO THE FINANCIAL STATEMENTS

H. Retained Assets

(1) The Company provides a claim form to the beneficiary to choose among various disbursement options which include a payment by check, annuity stream or retained asset account, which the Company refers to as a Secure Access Account. Since April 2011, the Company has required the beneficiary to make a positive election of a retained asset account in order to credit death benefit proceeds from a life insurance policy or an annuity contract to a retained asset account (except in Vermont, whose residents are not eligible for retained asset accounts). Prior to April 2011, in nine states, the Company credited death benefit proceeds from a life insurance policy or an annuity contract to a retained asset account only if the beneficiary affirmatively selected a retrained asset account. In all other states (except Vermont, whose residents are not eligible for retained asset accounts) prior to April 2011, the Company credited death benefit proceeds to a retained asset account if the beneficiary affirmatively selected a retained asset account or if the beneficiary failed to select any disbursement options on the claim form.

Depending upon the terms of the underlying insurance policy, the Company credited between 2.5% and 5.5% interest during 2012 and 2011 to retained asset accounts. The Company did not change rates in 2012 and 2011. The Company discloses the relevant details about its retained asset program, including disclosure of the fact that accounts are not FDIC insured, in the information we provide to the beneficiary with the claim form and in the supplemental contract issued when a retained asset account is established. The account balance and credited interest are fully backed by the claims-paying ability of the issuing insurance company. The Company's secure access program is fully compliant with guidance on retained asset account programs issued in 1995 by the NAIC and the NAIC's sample bulletin on retained asset accounts issued in December 2010.

(2) The following table sets forth the number and balance of retained asset accounts in force as of December 31, 2012 and 2011:

	In Force			
	As of December 31, 2012		As of December 31, 2011	
	Number	Balance	Number	Balance
a. Up to and including 12 months	688	$ 88,362,518	596	$ 94,525,771
b. 13 to 24 months	511	63,141,262	571	54,517,208
c. 25 to 37 months	517	43,167,684	388	26,290,975
d. 37 to 48 months	298	20,873,863	372	17,736,957
e. 49 to 60 months	333	15,592,058	717	23,174,353
f. Over 60 months	4,105	121,900,805	3,834	109,925,325
g. Total	6,452	$ 353,038,190	6,478	$ 326,170,589

(3) The following table presents additional information regarding the changes in the number and balance of retained asset accounts, segregated between individual and group contracts, for the year ended December 31, 2012.

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	6,478	$ 326,170,589	-	$ -
b. Number/amount of retained asset accounts issued/added during the year	747	145,731,296	-	-
c. Investment earnings credited to retained asset accounts during the year	-	8,846,978	-	-
d. Fees and other charges assessed to retained asset accounts during the year	-	(1,052)	-	-
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	-	-	-	-
f. Number/amount of retained asset accounts closed/withdrawn during the year	(773)	(127,709,621)	-	-
g. Number/balance of retained asset accounts at the end of the year	6,452	$ 353,038,190	-	$ -

NOTE #22: EVENTS SUBSEQUENT

There were no material events that occurred subsequent to December 31, 2012. Subsequent events have been considered through February 27, 2013, the date on which the statutory financial statements were issued.

NOTES TO THE FINANCIAL STATEMENTS

NOTE #23: REINSURANCE

Under the reinsurance agreements pursuant to which the Company cedes term life insurance ("Term") risks to RLIC, RLIC II, RLIC IV, RLIC VI, RLIC VII, RLIC VIII, and RLIC IX and cedes universal life insurance ("UL") risks to Rivermont, the Company is eligible to receive experience refunds under certain circumstances except for RLIC, RLIC II and, Rivermont as discussed below. As of December 31, 2012 and 2011, no experience refunds were required to be paid to the Company.

Effective December 31, 2012, the Company entered into a binding letter of intent with RLIC to eliminate the experience refund provision from the reinsurance agreement.

Effective December 31, 2012, the Company entered into a binding letter of intent with RLIC II to eliminate the experience refund provision from the reinsurance agreement. As a result of the letter of intent, the Company wrote off $11,271,840 of experience refund receivables and $11,271,840 of previously non-admitted receivables were reversed with an offsetting credit to unassigned surplus.

Effective December 31, 2012, the Company entered into a binding letter of intent with Rivermont to eliminate the experience refund provision from the reinsurance agreement. As a result, the Company did not accrue any experience refund as of December 31, 2012.

A. Ceded Reinsurance Report

Section I – General Interrogatories

(1) Are any of the reinsurers, listed on Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (x)

If yes, give full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (x)

If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes ( ) No (x)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

$0

b. What is the total amount of reinsurance credits taken whether as an asset or as a reduction of liability, for these agreements in this statement?

$0

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (x)

If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

$0

(2) Have any new agreements been executed or existing agreements amended, since January 1 for the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes (x) No ( )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

$1,648,501,557

On April 15, 2004, the Company entered into two reinsurance agreements with Union Fidelity Life Insurance Company ("UFLIC") pursuant to which it ceded, effective as of January 1, 2004, substantially all its variable annuity block of business and its structured settlement block of business to UFLIC. Ceded general account reinsurance reserves to UFLIC for the variable annuity block of business as of December 31, 2012 and 2011 were $792,746,445 and $824,592,103, respectively, and modified coinsurance ("modco") reserves established

by the Company as of December 31, 2012 and 2011 for the separate accounts were $2,304,364,765and $2,399,755,900, respectively. Ceded reinsurance reserves for the structured settlement block of business as of December 31, 2012 and 2011 were $6,129,085,258 and $6,255,460,484, respectively.

Under a separate reinsurance agreement, the Company assumed a Medicare supplement block of business from UFLIC. The assumed reserves for this block of business as of December 31, 2012 and 2011 were $3,272,812 and $4,220,149, respectively. To secure the payment of its obligations to the Company under the reinsurance agreements governing the reinsurance transactions, UFLIC has established trust accounts to maintain an aggregate amount of assets with a statutory book value at least equal to the statutory general account reserves attributable to the reinsured business less an amount to be held in certain claims paying accounts. A trustee administers the trust accounts and the Company is permitted to withdraw from the trust accounts amounts due to the Company pursuant to terms of the reinsurance agreements that are not otherwise paid by UFLIC.

The Company has over the past years entered into significant reinsurance treaties with its subsidiaries to cede Term and UL insurance policies. Reserves ceded by the Company as of December 31, 2012 and 2011 related to these treaties were as follows:

Term Business	December 31, 2012	December 31, 2011
RLIC	$ 1,261,810,163	$ 1,267,536,374
RLIC II	939,848,671	898,243,365
RLIC III*	-	829,679,508
RLIC IV**	3,668,963	628,063,827
RLIC VI	395,244,950	331,013,596
RLIC VII	785,070,975	776,980,286
RLIC VIII	730,254,812	634,219,184
RLIC IX	698,821,835	-
Jamestown	97,289,817	95,914,143
UL Business		
Rivermont	$ 308,309,320	$ 269,476,040

* RLIC III was dissolved on June 8, 2012.
**RLIC IV was partially recaptured during 2012.

Reserves ceded to Rivermont under modco representing the account values of the reinsured UL policies were $339,998,178 and $329,400,989 as of December 31, 2012 and 2011 respectively. To secure payment of their obligations related to these treaties, the subsidiaries have either placed assets in trust or provided Letters of Credit in favor of the Company.

In July 2003 and December 2004, the Company entered into separate agreements with MBIA Insurance Corporation (“MBIA”) for the benefit of RLIC and RLIC II, respectively. The agreements, among other things, obligate the Company (subject to certain exclusions) to indemnify and hold harmless RLIC, RLIC II, MBIA, and Milliman USA (“Milliman”) from and against any and all claims, liabilities, losses, costs and expenses and damages that may be incurred by or asserted against RLIC, RLIC II, MBIA and Milliman by any party relating to or arising out of the transactions contemplated by the Reinsurance Agreement between the Company and RLIC, dated as of July 28, 2003, and by the Reinsurance Agreement between the Company and RLIC II, dated October 1, 2004, or certain related agreements, to the extent that such losses, claims, liabilities, expenses or damages resulted from RLIC’s and/or RLIC II’s failure to make any payment required to be made by them to any party under any such agreement, but excluding any payments of premiums, fees and expenses to be made in the ordinary course, and payments of principal and interest on the surplus notes issued by RLIC and/or RLIC II.

On January 20, 2006, the Company entered into an agreement with Financial Guaranty Insurance Company (“FGIC”) for the benefit of RLIC III. The agreement, among other things, obligates the Company (subject to certain exclusions) to indemnify and hold harmless RLIC III, FGIC, and Milliman from and against any and all claims, liabilities, losses, costs and expenses and damages that may be incurred by or asserted against RLIC III, FGIC and Milliman by any party relating to or arising out of the transactions contemplated by the Reinsurance Agreement between the Company and RLIC III, dated as of January 1, 2006, or certain related agreements, to the extent that such losses, claims, liabilities, expenses or damages resulted from RLIC III’s failure to make any payment required to be made by it to any party under any such agreement, but excluding any payments of premiums, fees and expenses to be made in the ordinary course, and payments of principal and interest on the surplus notes issued by RLIC III.

Effective January 1, 2012, the Company recaptured all of the term life insurance policies previously ceded to RLIC III and received a recapture payment of $149,064,164 from RLIC III and $829,679,508 in reserves. Concurrently, the Company entered into a coinsurance agreement with RGA to cede substantially all of the policies recaptured from RLIC III. As result of the reinsurance agreement with RGA, the Company recorded ceded premiums of $828,333,024 and ceded commissions of $618,146,418 and settled the net amount of $210,186,606 to RGA. These reinsurance transactions resulted in a $61,122,442 pre-tax loss. Effective December 31, 2012, the Company amended this reinsurance agreement with RGA. As a result of this amendment, RGA will establish a Trust account with the Trustee, The Bank of New York Mellon, for the benefit of the Company. This Trust will hold the assets having a GAAP Book value greater than or equal to the Economic Reserves ceded to RGA. Reserves ceded as of December 31, 2012 were $899,707,901.

On October 24, 2006, the Company entered into an agreement with MBIA for the benefit of Rivermont. The agreement, among other things, obligates the Company (subject to certain exclusions) to indemnify and hold harmless Rivermont, MBIA, and Milliman from and against any and all claims, liabilities, losses, costs and expenses and damages that may be incurred by or asserted against Rivermont, MBIA and Milliman by any party relating to or arising out of the transactions contemplated by the Reinsurance Agreement between the Company and Rivermont dated as of October 1, 2006, or certain related agreements, to the extent that such losses, claims, liabilities, expenses or damages resulted from Rivermont’s failure to make any payment required to be made by it to any party under any such agreement, but excluding any payments of premiums, fees and expenses to be made in the ordinary course, and payments of principal and interest on the surplus notes issued by Rivermont.

On April 25, 2007, the Company entered into an agreement with MBIA for the benefit of RLIC IV. The agreement among other things, obligates the Company (subject to certain exclusions) to indemnify and hold harmless RLIC

IV, MBIA, and Milliman from and against any and all claims, liabilities, losses, costs and expenses and damages that may be incurred by or asserted against RLIC IV, MBIA and Milliman by any party relating to or arising out of the transactions contemplated by the Reinsurance Agreement between the Company and RLIC IV, effective as of October 1, 2006, or certain related agreements, to the extent that such losses, claims, liabilities, expenses or damages resulted from RLIC IV's failure to make any payment required to be made by it to any party under any such agreement, but excluding any payments of premiums, fees and expenses to be made in the ordinary course, and payments of principal and interest on the senior notes issued by RLIC IV.

Effective October 1, 2012, the Company recaptured substantially all of the term life insurance policies previously ceded to RLIC IV and received assets with market value of $122,604,189 and book value of $93,302,731 as a recapture fee payment. Reserves recaptured as a result of this transaction were $685,474,189. At the same time, the Company entered into a coinsurance agreement with RLIC IX to cede all of the policies recaptured from RLIC IV. Pursuant to the coinsurance agreement with RLIC IX, the Company ceded $686,100,846 of initial premium and $471,230,920 of ceded commissions. The Company withheld assets with book value of $214,869,926 and deposited them into a funds withheld account. Reserves ceded to RLIC IX as of December 31, 2012 were $698,821,835. Concurrently, RLIC IX entered into a Monthly Renewable Term reinsurance agreement with Hannover Re (Ireland) plc ("Hannover Ireland") to cede 100% of the mortality risk on the reinsured policies assumed from the Company to Hannover Ireland. Effective October 1, 2012, RLIC IX also entered into an excess of loss reinsurance agreement ("XOL") with the Company and BLAIC, which was approved by the Virginia Bureau as a form of security otherwise acceptable to the Commissioner in order for the Company to take reinsurance credit on its balance sheet for the amount of its reinsurance credits for reserves ceded to RLIC IX.

Effective October 1, 2008, the Company entered into a reinsurance agreement with RLIC VI to cede certain term business from the Company to RLIC VI on a quota share basis for policies issued between December 31st, 2007 and December 31st, 2008.

Effective December 2, 2010, the reinsurance treaty with RLIC VI was amended to change the mode of reinsurance from pure coinsurance to a combination of coinsurance and coinsurance with funds withheld. A funds withheld account was established by the Company and will be settled monthly in accordance with the amended settlement statement which requires the Company to pay RLIC VI a fixed interest rate of 4.25% on the funds withheld. The balance in the funds withheld account and reserves ceded as of December 31, 2012 were $144,851,430 and $395,244,950, respectively.

On April 7, 2009, the Company and RLIC VII entered into a reinsurance agreement, effective January 1, 2009, to cede certain term life insurance business issued by the Company in 2002. Prior notice of the reinsurance agreement was provided to the Virginia Bureau which, by letter dated April 3, 2009, approved the reinsurance agreement.

Effective December 2, 2010, the reinsurance treaty with RLIC VII was amended to change the mode of reinsurance from pure coinsurance to a combination of coinsurance and coinsurance with funds withheld. A funds withheld account was established by the Company and will be settled monthly in accordance with the amended settlement statement which requires the Company to pay RLIC VII a fixed interest rate of 4.25% on the finds withheld. The balance in the funds withheld account and reserves ceded as of December 31, 2012 were $222,604,684 and $785,070,975, respectively.

Effective June 30, 2012, the Company amended its reinsurance agreement with RLIC VII to accommodate the delivery by RLIC VII of an additional letter of credit with a face amount of $90,000,000 as additional security for its obligations under the reinsurance agreement. RLIC VII delivered the letter of credit to the Company on August 7, 2012.

Effective April 1, 2010, the Company entered into a reinsurance agreement with RLIC VIII to cede certain term business from the Company to RLIC VIII on a coinsurance with funds withheld basis for policies issued in the year 2006. A funds withheld account was established by the Company and will be settled monthly in accordance with the reinsurance agreement which requires the Company to pay RLIC VIII a fixed interest rate of 4.25% on the funds withheld. The balance in the funds withheld account and reserves ceded as of December 31, 2012 were $29,174,261 and $730,254,812, respectively.

Effective January 1, 2011, the Company amended and restated its existing coinsurance and modco universal life insurance treaties with Hannover. The amendment changed the modco percentage on a certain block of policies from 100% to 65%, added a new block of policies, and made certain changes to the experience refund mechanism. As a result of these amendments, for the year ended December 31, 2011, the Company recorded $4,675,238 of premiums and $23,745,356 in allowances ceded with an offset to change in modco reserve of $28,420,595 for the year ended December 31, 2011. Effective October 1, 2011, the Company amended this treaty with Hannover to recapture 20% share of Group A policies issued in non-California States and 10% share of policies in California. Reserves recaptured as a result of this amendment were $49,319,085 as of October 1, 2011. Effective December 31, 2012, the Company amended this treaty with Hannover to recapture certain policies. Modified coinsurance reserves of $111,217,222 and coinsurance reserves of $37,438,044 were recaptured as a result of this amendment.

Effective January 1, 2011, the Company amended its existing term life reinsurance agreement with Brookfield. The amendment allows Brookfield to collateralize certain of its obligations under the reinsurance agreement with a trust account in addition to an unconditional, irrevocable letter of credit. The trust account includes assets qualifying as any other form of security acceptable to the Virginia Bureau. The letter of credit expired June 20, 2012. Effective June 30, 2012, this treaty was amended to reflect the trust account as sole security for its obligations. These amendments were approved by the Virginia Bureau and did not impact the Company's net income or capital and surplus.

Effective August 1, 2011, Brookfield, with the Company's consent, novated its rights and obligations under existing Term and UL reinsurance agreements with the Company and agreements ancillary thereto to BLAIC, a newly-formed subsidiary of Brookfield, pursuant to the terms of a Novation and Contribution Agreement. Brookfield has guaranteed the performance of BLAIC under these agreements pursuant to the terms of a guaranty. The novation did not impact the Company's net income or capital and surplus.

Effective April 1, 2011, the Company amended and restated its existing UL treaty with GLIC to assume certain additional UL policies including Total Living Coverage ("TLC") policies from GLIC. Pursuant to the amendment, $121,411,561 of additional reserves were assumed by the Company and assets with a market value of $136,716,858 were transferred by GLIC to the Company as of April 1, 2011. Reserves assumed as of December 31, 2012 were $758,337,671.

Effective June 30, 2011, the Company entered into a reinsurance agreement with Hannover to cede 50% of certain Term UL policies on a yearly renewable term basis and a quarterly varying percentage of TLC policies on a coinsurance basis. Reserves ceded to Hannover as of December 31, 2011 were $43,926,045 for Term UL business and $32,123,771 for TLC business. This treaty terminated for new business effective March 31, 2012. Reserves ceded to Hannover as of December 31, 2012 were $59,830,929 for Term UL business and $41,058,793 for TLC business.

Effective October 1, 2011, the Company entered into a reinsurance agreement with Aetna Life Insurance Company ("Aetna") to cede on a coinsurance basis 100% of all of its in force and new Medicare supplement insurance business to Aetna. As a result of this agreement, the Company recorded a deferred reinsurance gain net of tax, effective October 1, 2011, of $21,450,000 to be amortized to income as earnings emerge from the business reinsured. Reserves ceded to Aetna as of December 31, 2012 were $3,967,621.

Effective June 30, 2012, the Company entered into a reinsurance agreement with RGA to cede 50% of certain policies on a yearly renewable term basis and quarterly varying policies on a coinsurance basis. Effective December 31, 2012, the Company amended this reinsurance agreement to terminate reinsurance for new business for all Colony term universal life ("CTUL") policies and certain TLC policies. Reserves ceded to RGA as of December 31, 2012, were $22,228,543 for CTUL business and $27,743,278 for TLC business.

Effective July 1, 2012, the Company entered into a Life Catastrophe reinsurance agreement with multiple reinsurers that indemnifies the Company for losses up to $100,000,000 in excess of $100,000,000.

Effective October 1, 2012, the Company entered into a reinsurance agreement with Hannover to cede certain term life policies written on or after the effective date.

B. Uncollectible Reinsurance

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

C. Commutation of Ceded Reinsurance.

The Company did not commute any reinsurance contracts during the statement year.

NOTE #24: RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

The Company did not participate in any retrospectively rated contracts or contracts subject to redetermination during the statement year.

NOTE #25: CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves as of December 31, 2011 were $4,010,253 for the Company's accident and health line of business. As of December 31, 2012, $1,604,594 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $2,622,383 as a result of re-estimation of unpaid claims and claim adjustment expenses as of December 31, 2012. Therefore, there has been $216,724 unfavorable prior-year development during the year ended December 31, 2012. The decrease is generally the result of ongoing analysis of recent loss development trends and strengthening of reserves. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. As of December 31, 2011, the Company did not have any retrospectively rated policies.

NOTE #26: INTERCOMPANY POOLING ARRANGEMENTS

The Company did not participate in any intercompany pooling arrangement during the statement year.

NOTE #27: STRUCTURED SETTLEMENTS

A.

Loss reserve eliminated by annuities	Unrecorded loss contingencies
$ -	$48,024,766

B.

Life insurance companies & location	Licensed in Company's State of Domicile?	Statement value
GLICNY	No	$48,024,766

NOTE #28: HEALTH CARE RECEIVABLES

A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of December 31, 2012.

B. Risk Sharing Receivables

The Company did not have any risk sharing receivables as of December 31, 2012.

NOTE #29 PARTICIPATING POLICIES

The Company does not have any participating policies.

NOTE #30: PREMIUM DEFICIENCY RESERVES

As of December 31, 2012, the Company did not have any premium deficiency reserves.

NOTE #31: RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

During 2012, the NAIC adopted the Valuation of Life Insurance Policies and Regulation (known as "Regulation AXXX") which impacts reserving for certain Universal Life insurance policies with secondary guarantees for new and in-force business. As a result of the new reserving requirement, in October 2012, the Company announced discontinuation of sales of term universal life insurance products and reintroduced a term life insurance product. Regulation AXXX did not have a significant impact on the Company's capital and surplus as of the date of adoption.

(1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns any portion of the final premium beyond the end of the month of death. Reserves for surrender values in excess of reserves otherwise required are established in Exhibit 5, Section G.

(2) Additional premiums or charges apply for policies issued on substandard lives according to underwriting classifications. The substandard extra reserve held on such policies is either one-half of the annual gross extra premiums or calculated using the appropriate multiples of standard rates of mortality.

The reserve for substandard structured settlements policies was based on a flat extra mortality rate calculated at issue to produce the life expectancy determined during the underwriting process.

(3) As of December 31, 2012, the Company had $26,315,550,803 of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the Commonwealth of Virginia. Reserves to cover the above insurance totaled $142,376,213 as of December 31, 2012 and are reported in Exhibit 5.

(4) For certain interest sensitive life and immediate annuity reserves, Tabular Interest (Page 7, Line 4) has been determined from basic data. Tabular Interest for all other lines of business has been determined by formula as described in the instructions for Page 7. Tabular Less Actual Reserve Released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7. For certain Interest Sensitive Life reserves, Tabular Cost (Page 7, Line 9) has been determined from basic data. Tabular Cost for all other lines of business has been determined by formula as described in the instructions for Page 7.

(5) For funds held on deposit, interest on funds (Exhibit 7, Line 3) was the actual interest credited to the funds. For other funds not involving life contingencies under Exhibit 7, Line 3, interest has been determined by formula or from basic data.

(6) The details for 'other increases (net)' under page 7, Line 7 are:

		ORDINARY				GROUP	
Item	Total	Life insurance	Individual annuities	Supplemental contracts	Credit life group and individual	Life insurance	Annuities
7.01 Variable products	$(162,992,272)	$ 6,344,414	$(170,051,253)	$ (3,414)	$ -	$ -	$ 717,981
7.02 Non-interest sensitive life products	203,220	202,581	-	-	-	639	-
7.03 Interest sensitive life products	(4,329,021)	(4,329,021)	-	-	-	-	-
7.04 Other net adjustments	(76,620)	-	39,255	-	-	-	(115,875)
7.99 Total	$(167,194,693)	$ 2,217,974	$(170,011,998)	$ (3,414)	$ -	$ 639	$ 602,106

The details for 'other net change in reserves' under Exhibit 7, Line 4 are:

Item	Total	Guaranteed interest contracts	Annuities certain	Supplemental contracts	Premium and other deposit funds
4.01 Other Net Adjustments	$ (9,166,457)	$ (221,058)	$ (7,739,484)	$ (1,183,951)	$ (21,964)
4.99 Total	$ (9,166,457)	$ (221,058)	$ (7,739,484)	$ (1,183,951)	$ (21,964)

NOTES TO THE FINANCIAL STATEMENTS

NOTE #32: ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

Withdrawal characteristics of annuity actuarial reserves and deposit-type contract funds and other liabilities without life or disability contingencies were as follows for the statement year:

		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
A.	Subject to discretionary withdrawal:					
	(1) With fair value adjustment	$ 439,967,249	$ 110,565,017	$ -	$ 550,532,266	2.7%
	(2) At book value less current surrender charge of 5% or more	7,027,686	-	-	7,027,686	-
	(3) At fair value	-	-	8,646,360,529	8,646,360,529	42.9
	(4) Total with adjustment or at fair value (Total of 1 to 3)	446,994,935	110,565,017	8,646,360,529	9,203,920,481	45.6
	(5) At book value without adjustment (minimal or no charge or adjustment)	1,624,419,232	-	-	1,624,419,232	8.1
B.	Not subject to discretionary withdrawal	9,329,409,420	-	7,127,768	9,336,537,188	46.3
C.	Total (gross: direct + assumed)	11,400,823,587	110,565,017	8,653,488,297	20,164,876,901	100.0%
D.	Reinsurance ceded	6,829,027,544	-	-	6,829,027,544	
E.	Total net[1] (C)-(D)	$ 4,571,796,043	$ 110,565,017	$ 8,653,488,297	$ 13,335,849,357	

[1]Reconcilliation of total annuity actuarial reserves and deposit fund liabilities

F.		Amount
	Life & Accident & Health Annual Statement:	
	1. Exhibit 5, Annuities Section, Totals (net)	$ 3,082,930,352
	2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	51,865,366
	3. Exhibit 7, Deposit-Type Contracts, Line 14, column 1	1,437,000,325
	4. Subtotal	4,571,796,043
	Separate Accounts Annual Statement:	
	5. Exhibit 3, Line 0299999, column 2	8,762,658,490
	6. Exhibit 3, Line 0399999, column 2	1,394,824
	7. Policyholder dividend and coupon accumulations	-
	8. Policyholder premiums	-
	9. Guaranteed interest contracts	-
	10. Other contract deposit funds	-
	11. Subtotal	8,764,053,314
	12. Combined Total	$ 13,335,849,357

G. FHLB Agreements

(1) The Company is a member of FHLB Atlanta. Through its membership, the Company had issued funding agreements to FHLB Atlanta in the amount of $202,827,275, which related to total liabilities of $202,863,893 as of December 31, 2012. As of December 31, 2011, the amount of funding agreements issued was $140,000,000, which related to total liabilities of $140,044,708. The Company uses these funds in an investment spread strategy, consistent with its other investment spread programs. The Company's borrowing capacity with FHLB Atlanta is $1,400,000,000.

The Company records the funds under SSAP No. 52, *Deposit Type Contracts*, consistent with its accounting for other deposit type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB Atlanta for use in general operations would be accounted for under SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. The table below indicates the amount of FHLB Atlanta stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Atlanta as of December 31, 2012 and December 31, 2011.

		2012	2011
(2)	FHLB stock purchased/owned as part of the agreement	$ 35,127,300	$ 36,661,700
(3)	Collateral pledged to the FHLB	657,160,339	654,772,739
(4)	Funding capacity currently available	714,646,126	797,583,000
(5)	Total reserves related to funding agreement	202,863,893	140,044,708
(6)	Agreement assets and liabilities		
	General Account:		
	a. Assets	202,827,275	140,000,000
	b. Liabilities	202,863,893	140,044,708
	Separate Account:		
	c. Assets	-	-
	d. Liabilities	-	-

NOTE #33: PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2012 were as follows:

Type	Gross	Net of loading
1. Industrial	$ 53,324	$ 53,265
2. Ordinary new business	10,357,562	10,351,273
3. Ordinary renewal	223,779,008	671,677,442
4. Credit Life	-	-
5. Group Life	20,038	12,528
6. Group Annuity	-	-
7. Totals	$ 234,209,932	$ 682,094,508

NOTE #34: SEPARATE ACCOUNTS

A. Separate Accounts Activity

(1) The Company has separate account assets and liabilities related to variable universal life insurance, individual and group variable deferred annuities and modified guaranteed annuities. Separate account assets are carried at fair value and are offset by liabilities that represent the policyholders' equity in those assets. The Company earns mortality and expense risk fees from the separate accounts and may assess withdrawal charges in the event of early withdrawals. Separate account variable universal life insurance contracts include a guaranteed minimum death benefit ("GMDB") and a secondary no-lapse guarantee, which keeps the policy in-force as long as minimum scheduled premiums are paid. Variable annuity contracts may include either a GMDB, a guaranteed minimum income benefit, guaranteed minimum withdrawal benefit, or combination thereof. These guarantees are backed by investments held in the general account.

(2) As of December 31, 2012 and 2011, the Company's separate account statement included legally insulated assets of $9,217,518,392 and $9,432,729,833 respectively. The assets legally insulated from the general account as of December 31, 2012 are attributed to the following products/transactions:

Product/Transaction	Legally insulated assets	Separate account assets (not legally insulated)
Variable deferred annuity	$ 8,796,096,052	$ -
Group variable deferred annuity	47,251,211	-
Variable universal life insurance	235,378,198	-
Modified guaranteed annuity	138,792,931	-
Total	$ 9,217,518,392	$ -

(3) As of December 31, 2012, the general account of the Company had a maximum guarantee for separate account liabilities of $1,076,106,221. To compensate the general account for the risk taken, the separate account has been paid risk charges as follows for the past three years:

a.	2012	$ 36,524,586
b.	2011	40,197,063
c.	2010	51,723,957

As of December 31, 2012, the general account of the Company had paid $49,699,898 toward the separate account guarantees. The total separate account guarantees paid by the general account for the preceding two years ending December 31, 2011 and 2010 was $52,004,401 and $45,357,271 respectively.

B. General Nature and Characteristics of Separate Accounts Business

Guaranteed separate accounts represent a closed block of fixed deferred annuities and single and flexible premium modified guaranteed annuity products whose assets are valued at fair value and the reserves are computed using the Commissioner's annuity reserve valuation method.

NOTES TO THE FINANCIAL STATEMENTS

Non-guaranteed separate accounts represent variable life insurance and variable annuities with assets and liabilities valued at fair value. The Company bears no market or default risk for these assets.

Information regarding the separate accounts of the Company is as follows for the statement year:

	Indexed	Nonindexed guarantee less than / equal to 4%	Nonindexed guarantee more than 4%	Non-guaranteed separate accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/12:	$ -	$ -	$ -	$ 90,779,735	$ 90,779,735
Reserves at 12/31/12					
(2) For accounts with assets at:					
a. Fair value	$ -	$ 88,306,828	$ 22,256,187	$ 8,887,355,822	$ 8,997,918,837
b. Amortized cost	-	-	-	-	-
c. Total reserves[1]	$ -	$ 88,306,828	$ 22,256,187	$ 8,887,355,822	$ 8,997,918,837
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ -	$ -	$ -	$ -	$ -
b. With fair value adjustment	-	88,306,828	22,256,187	-	110,563,015
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	8,887,355,822	8,887,355,822
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	-	88,306,828	22,256,187	8,887,355,822	8,997,918,837
g. Not subject to discretionary withdrawal	-	-	-	-	-
h. Total	$ -	$ 88,306,828	$ 22,256,187	$ 8,887,355,822	$ 8,997,918,837
[1]Line 2(c) should equal 3(h).					
(4) Reserves for asset default risk in lieu of AVR	$ -	$ -	$ -	$ -	$ -

C. Reconciliation of Net Transfers to (from) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Account Statement:	
a. Transfers to separate accounts (Page 4, Line 1.4)	$ 90,779,735
b. Transfers from separate accounts (Page 4, Line 10)	1,179,080,094
c. Net transfers to (from) separate accounts (a. – b.)	(1,088,300,359)
(2) Reconciling Adjustments:	
a. Transfer to separate accounts reinsured	369,331,276
b. Reinsured expense allowance	-
c. Transfer gain (loss) & other	-
d. Total	369,331,276
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c + 2d) = (Page 4, Line 26)	$ (718,969,083)

NOTE #35: LOSS/CLAIM ADJUSTMENT EXPENSES

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2012 and December 31, 2011 was $30,882 and $21,874, respectively.

The Company incurred $58,105 and paid $49,097 of claim adjustment expenses in the current year, of which $26,059 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by $0.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Virginia

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/18/2010

3.4 By what department or departments?
Virginia .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [X] No [ ] N/A [ ]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [X] No [ ]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
N/A		

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
N/A .....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

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

1 Nationality	2 Type of Entity
N/A	

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

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

N/A .....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Altegris Funds	La Jolla, CA				YES
Altegris Advisors, LLC	La Jolla, CA				YES
Altegris Investments, Inc	La Jolla, CA				YES
Capital Brokerage Corporation	Richmond, VA				YES
Genworth Financial Wealth Management, Inc	Pleasant Hill, CA				YES

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

KPMG, LLP, 1021 East Cary Street, Suite 2000,
Richmond, VA 23219

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

N/A .....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

N/A .....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

N/A .....

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

Dave Armstrong, 6620 West Broad Street, Building 2, Richmond, VA 23230; officer of Genworth Life and Annuity Insurance Company .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... GNWLAAC Real Estate Holding, LLC

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ 85,580,439

12.2 If, yes provide explanation:

Broadway Real Estate Partners Fund III - $1,997,184
Broad Street Real Estate Holding, LLC - $3,831,583
Carlyle Reality Partners, Fund V - $10,866,429
Morgan Stanley Real Estate Equity Fund - $7,174,234
Morgan Stanley Real Estate Fund VI International - $3,284,574
Praedium Fund VII - $18,849,566
GNWLAAC Real Estate Holding, LLC-$39,576,869 .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

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

N/A .....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

N/A .....

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

N/A .....

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

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

N/A .....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
	N/A		

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

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

20.11 To directors or other officers ..... $ 0

20.12 To stockholders not officers ..... $ 0

20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

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

20.21 To directors or other officers ..... $ 0

20.22 To stockholders not officers ..... $ 0

20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

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

21.21 Rented from others ..... $ 0

21.22 Borrowed from others ..... $ 0

21.23 Leased from others ..... $ 0

21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ .....

22.22 Amount paid as expenses ..... $ 190,038

22.23 Other amounts paid ..... $ .....

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

N/A .....

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

The Company has entered into an agreement with one or more financial institutions to act as the Company's agent to lend securities owned by the Company to brokers or other parties. The securities are re-registered, but remain beneficially owned by the Company. As collateral for the loan, the borrower provides cash or government securities, on a daily basis, in amounts equal to or exceeding 102% of the fair value of the applicable securities loaned. The usage of the collateral has been restricted by the Company's board of directors to solely support the securities lending program. See more detail on the security lending program in Note 5E. .....

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 48,243,240

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ .....

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [X] No [ ] N/A [ ]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	48,243,240
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	48,243,240
24.103	Total payable for securities lending reported on the liability page.	$	48,243,240

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Pledged as collateral	$ 740,349,734
25.26	Placed under option agreements	$
25.27	Letter stock or other securities restricted as to sale	$
25.28	On deposit with state or other regulatory body	$ 7,794,417
25.29	Other	$

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount
N/A		

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

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	One Wall Street New York, NY 10286
Federal Home Loan Bank of Atlanta	1475 Peachtree St. N.E., Atlanta, GA 30309

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

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

1 Central Registration Depository Number(s)	2 Name	3 Address
110441	Western Asset Management Company	385 East Colorado Boulevard, Pasadena, CA 91101

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	9,929,424,702	10,800,846,710	871,422,008
30.2 Preferred stocks	25,972,636	29,481,105	3,508,469
30.3 Totals	9,955,397,338	10,830,327,815	874,930,477

30.4 Describe the sources or methods utilized in determining the fair values:
The primary source for determining Fair value of securities is independent pricing services.
If a quote is not available from a pricing service, broker quotes or a pricing matrix is utilized.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
N/A

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 541,568

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

1 Name	2 Amount Paid
American Council of Life Insurers	199,347

34.1 Amount of payments for legal expenses, if any? ..... $ 2,442,041

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

1 Name	2 Amount Paid
Sidley Austin, LLP	917,559

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 42,683

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

1 Name	2 Amount Paid
American Council of Life Insurers	32,630

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only $ 63,131,991

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:
N/A

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 41,518,372

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 19,978,785
1.62 Total incurred claims $ 13,006,480
1.63 Number of covered lives 10,554

All years prior to most current three years
1.64 Total premium earned $ 43,139,186
1.65 Total incurred claims $ 28,497,332
1.66 Number of covered lives 13,289

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0

All years prior to most current three years
1.74 Total premium earned $ 14,020
1.75 Total incurred claims $ 14,561
1.76 Number of covered lives 10

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	294,805	39,100,262
2.2	Premium Denominator	(266,378,488)	1,129,480,426
2.3	Premium Ratio (2.1/2.2)	(0.001)	0.035
2.4	Reserve Numerator	12,595,377	14,367,617
2.5	Reserve Denominator	9,372,382,605	9,019,789,131
2.6	Reserve Ratio (2.4/2.5)	0.001	0.002

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 135,129,476

3.4 State the authority under which Separate Accounts are maintained:
Code of Virginia Section 38.2-3113

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 0

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 164,604,922
4.22 Received $ 51,986,823

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [X] No [ ]

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

5.21 Page 3, Line 1 $ 95,969
5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,488,154,870

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 3,481,914,488
7.12 Stock $ 484,841,428

GENERAL INTERROGATORIES

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

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	0	0	0
8.32	Paid claims	0	0	0
8.33	Claim liability and reserve (beginning of year)	0	0	0
8.34	Claim liability and reserve (end of year)	0	0	0
8.35	Incurred claims	0	0	0

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

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000	0	0
8.42	$25,000 - 99,999	0	0
8.43	$100,000 - 249,999	0	0
8.44	$250,000 - 999,999	0	0
8.45	$1,000,000 or more	0	0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ 0

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [X] No [ ]

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Return of Premium (ROP)	None	n/a		486,205,949	893,302	Exhibit 5	15%	293,189
ROP and 40% of contract earnings	None	n/a		3,181,854		Exhibit 5	0%	
ROP and 25% of contract earnings	None	n/a		810,881		Exhibit 5	0%	
Greater of ROP and 6 year ratchet	None	n/a		747,907,278	11,463,366	Exhibit 5	100%	11,495,052
Greater of ROP and 6 year ratchet and 40% of contract earnings	None	n/a		626,959	158	Exhibit 5	100%	158
Greater of ROP and Annual ratchet	None	n/a		1,158,315,288	12,604,162	Exhibit 5	88%	9,965,936
Greater of ROP and Annual ratchet; and 40% of contract earnings	None	n/a		47,989,999	201,441	Exhibit 5	94%	200,478
Greater of ROP and Annual ratchet; and 25% of contract earnings	None	n/a		12,044,854	143,974	Exhibit 5	62%	113,607
Greater of ROP and Annual ratchet and Rollup (5% or 6%)	None	n/a		1,000,580,571	125,023,441	Exhibit 5	98%	121,860,216
Greater of ROP and Annual ratchet and Rollup (5% or 6%); and 40% of contract earnings	None	n/a		271,828,347	13,691,078	Exhibit 5	59%	8,598,098
Greater of ROP and Annual ratchet and Rollup (5% or 6%); and 25% of contract earnings	None	n/a		154,358,152	20,437,609	Exhibit 5	36%	6,882,725
Greater of ROP and Rollup (4%, 5% or 6%)	None	n/a		493,170,509	32,075,587	Exhibit 5	12%	3,277,774
Greater of ROP and Rollup (4%, 5% or 6%); and 40% of contract earnings	None	n/a		9,093,711	231,110	Exhibit 5	22%	14,225
Greater of ROP and Rollup (4%, 5% or 6%); and 25% of contract earnings	None	n/a		8,597,493	1,488,467	Exhibit 5	5%	106,967
None	None	n/a		7,127,880	292,435	Exhibit 5	0%	
Return of Premium (ROP)	guaranteed minimum income benefit	n/a		1,063,461,581	130,780,123	Exhibit 5	0%	
ROP and 40% of contract earnings	guaranteed minimum income benefit	n/a		29,714	1	Exhibit 5	0%	
Greater of ROP and Annual ratchet	guaranteed minimum income benefit	n/a		63,363,173	2,880,058	Exhibit 5	0%	
Greater of ROP and Annual ratchet; and 40% of contract earnings	guaranteed minimum income benefit	n/a		270,484	20,309	Exhibit 5	0%	
Greater of ROP and Annual ratchet and Rollup (5% or 6%); and 40% of contract earnings	guaranteed minimum income benefit	n/a		5,295,236	235,485	Exhibit 5	0%	
Greater of ROP and Annual ratchet and Rollup (5% or 6%); and 25% of contract earnings	guaranteed minimum income benefit	n/a		648,920	121,266	Exhibit 5	0%	
Greater of ROP and Rollup (4%, 5% or 6%)	guaranteed minimum income benefit	n/a		17,933,309	1,347,166	Exhibit 5	0%	

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Greater of ROP and Rollup (4%, 5% or 6%); and 40% of contract earnings	guaranteed minimum income benefit	n/a		420,708	65,465	Exhibit 5	0%	
Greater of ROP and Rollup (4%, 5% or 6%); and 25% of contract earnings	guaranteed minimum income benefit	n/a		422,250	57,550	Exhibit 5	0%	
Greater of annuity considerations and pre-annuitization guaranteed minimum death benefit	guaranteed minimum income benefit	n/a		255,482,394	51,915,073	Exhibit 5	0%	
None	guaranteed minimum income benefit	n/a		73,216,264	12,440,024	Exhibit 5	0%	
Return of Premium (ROP)	guaranteed minimum withdrawal benefit	n/a		32,040,189	1,285,461	Exhibit 5	0%	
ROP and 40% of contract earnings	guaranteed minimum withdrawal benefit	n/a		40,167		Exhibit 5	0%	
Greater of ROP and Annual ratchet	guaranteed minimum withdrawal benefit	n/a		14,666,277	569,464	Exhibit 5	0%	
Greater of ROP and Annual ratchet; and 40% of contract earnings	guaranteed minimum withdrawal benefit	n/a		648,450	333	Exhibit 5	0%	
Greater of ROP and Annual ratchet; and 25% of contract earnings	guaranteed minimum withdrawal benefit	n/a		17,500		Exhibit 5	0%	
Greater of ROP and Annual ratchet and Rollup (5% or 6%); and 40% of contract earnings	guaranteed minimum withdrawal benefit	n/a		2,858,777	58,140	Exhibit 5	0%	
Greater of ROP and Annual ratchet and Rollup (5% or 6%); and 25% of contract earnings	guaranteed minimum withdrawal benefit	n/a		986,509	25,276	Exhibit 5	0%	
Greater of ROP and Rollup (4%, 5% or 6%)	guaranteed minimum withdrawal benefit	n/a		17,647,023	635,181	Exhibit 5	0%	
Greater of ROP and Rollup (4%, 5% or 6%); and 40% of contract earnings	guaranteed minimum withdrawal benefit	n/a		411,165		Exhibit 5	0%	
Greater of ROP and Rollup (4%, 5% or 6%); and 25% of contract earnings	guaranteed minimum withdrawal benefit	n/a		855,489	48,352	Exhibit 5	0%	
Return of Premium (ROP)	guaranteed minimum withdrawal benefit for life	n/a		2,909,201,563	87,988,850	Exhibit 5	9%	3,354,499
ROP and 40% of contract earnings	guaranteed minimum withdrawal benefit for life	n/a		260,107		Exhibit 5	0%	
ROP and 25% of contract earnings	guaranteed minimum withdrawal benefit for life	n/a		108,482	3,435	Exhibit 5	0%	
Greater of ROP and Annual ratchet	guaranteed minimum withdrawal benefit for life	n/a		799,170,304	29,072,741	Exhibit 5	9%	1,241,477
Greater of ROP and Annual ratchet; and 40% of contract earnings	guaranteed minimum withdrawal benefit for life	n/a		877,527	5,483	Exhibit 5	0%	
Greater of ROP and Annual ratchet; and 25% of contract earnings	guaranteed minimum withdrawal benefit for life	n/a		384,481	14,736	Exhibit 5	0%	
None	guaranteed minimum withdrawal benefit for life(1)	n/a		1,407,442,815	46,954,884	Exhibit 5	0%	
None	guaranteed minimum withdrawal benefit for life(2)	n/a		31,730,474	9,601	Exhibit 5	0%	
TOTAL				11,101,731,059	585,080,584			167,404,401
	Note(1) Company does not hold account value associated with this assumed reserve.							
	Note(2) Company does not hold account value associated with this reserve.							

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

10.1 Amount of loss reserves established by these annuities during the current year: $ _____

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

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
N/A	

11.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
11.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$ 0
11.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
11.4	If yes, please provide the balance of funds administered as of the reporting date.	$ 0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
Show amounts of life insurance in this exhibit in thousands (OMIT $000)

		1 2012	2 2011	3 2010	4 2009	5 2008
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	174,950,862	156,466,357	127,664,814	108,809,288	113,998,761
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	529,098,785	536,636,672	539,565,153	541,351,205	537,910,890
3.	Credit life (Line 21, Col. 6)	0	0	0	20	20
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	68,525	69,188	74,438	84,325	87,690
5.	Industrial (Line 21, Col. 2)	56,323	59,545	62,787	66,321	70,311
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	704,174,495	693,231,762	667,367,192	650,311,159	652,067,672
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	28,974,649	37,789,320	29,502,153	1,847,788	2,971,826
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	472,021	454,883	5,547,502	23,250,754	26,599,566
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	846	531	560	1,144	1,205
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	29,447,516	38,244,734	35,050,215	25,099,686	29,572,597
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	(4)	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	(648,539,498)	788,237,074	79,823,517	(680,019,663)	132,036,230
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	363,213,693	291,441,757	770,608,225	585,810,813	1,961,079,654
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	2,970,083	3,720,673	4,013,681	4,108,958	4,231,743
17.2	Group annuities (Line 20.4, Col. 7)	7,350,014	13,090,444	17,932,103	6,841,485	17,608,445
18.1	A & H-group (Line 20.4, Col. 8)	926,040	(43,525)	2,304,551	4,306,582	5,174,650
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	4,034,123	33,034,003	68,816,245	68,971,272	72,764,731
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	(270,045,548)	1,129,480,426	943,498,322	(9,980,553)	2,192,895,453
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	14,813,214,786	14,051,742,305	14,224,023,353	14,708,332,203	17,126,324,845
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	12,557,882,784	12,215,871,718	12,455,252,753	12,794,461,430	15,218,321,397
23.	Aggregate life reserves (Page 3, Line 1)	9,816,901,866	9,594,523,093	9,287,075,905	9,288,766,129	10,173,146,653
24.	Aggregate A & H reserves (Page 3, Line 2)	8,348,084	8,808,806	25,556,397	28,906,524	33,364,283
25.	Deposit-type contract funds (Page 3, Line 3)	1,437,000,325	1,721,242,783	2,401,228,221	3,070,158,769	4,523,055,652
26.	Asset valuation reserve (Page 3, Line 24.01)	46,026,169	13,040,006	60,230,659	19,605,390	127,028,081
27.	Capital (Page 3, Lines 29 and 30)	25,651,000	25,651,000	25,651,000	25,651,000	25,651,000
28.	Surplus (Page 3, Line 37)	2,229,681,002	1,817,279,844	1,750,944,317	1,910,068,142	1,905,268,978
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	928,778,355	315,673,940	213,008,345	(406,239,444)	(190,197,015)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,212,612,463	1,864,014,892	1,842,287,468	1,957,240,434	2,060,152,570
31.	Authorized control level risk - based capital	180,591,274	176,345,061	173,114,296	179,019,129	178,573,678
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	71.1	69.2	68.1	64.4	59.3
33.	Stocks (Lines 2.1 and 2.2)	8.7	8.5	8.1	7.7	7.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	12.0	14.3	16.1	17.6	16.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.3	0.3	0.4	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	2.3	1.7	0.8	3.7	7.5
37.	Contract loans (Line 6)	3.7	4.0	4.0	3.8	3.2
38.	Derivatives (Page 2, Line 7)	0.2	0.3	0.3	XXX	XXX
39.	Other invested assets (Line 8)	1.4	1.3	1.4	1.5	2.2
40.	Receivables for securities (Line 9)	0.0	0.1	0.0	0.0	0.9
41.	Securities lending reinvested collateral assets (Line 10)	0.4	0.3	0.9	XXX	XXX
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.9	2.8
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2012	2 2011	3 2010	4 2009	5 2008
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	0	0	247,372,694	331,977,782
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	500,000	500,000	500,000	500,000	500,000
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	1,109,971,058	1,032,326,726	990,456,591	962,091,003	553,796,676
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	43,408,452	20,437,767	17,791,604	13,907,012	0
50.	Total of above Lines 44 to 49	1,153,879,510	1,053,264,493	1,008,748,195	1,223,870,709	886,274,458
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	377,527,915	528,992,438	574,395,975	526,329,574	653,998,501
53.	Total admitted assets (Page 2, Line 28, Col. 3)	24,030,733,178	23,484,472,138	25,149,350,551	25,113,007,045	25,963,875,507
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	671,581,277	605,714,182	722,194,566	643,446,377	816,178,137
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(129,541,865)	13,077,245	(173,350,089)	(410,740,085)	(208,950,224)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	110,889,532	63,530,744	13,660,261	(358,849,317)	172,804,280
57.	Total of above Lines 54, 55 and 56	652,928,944	682,322,171	562,504,739	(126,143,025)	780,032,192
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	1,645,107,582	1,745,532,629	1,563,207,949	1,653,196,090	2,081,417,357
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	2,600,192	32,024,016	48,038,953	53,852,467	56,361,418
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	268,455,660	320,203,694	197,420,108	(299,718,041)	(121,870,839)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(460,722)	(16,726,754)	(3,350,128)	(4,457,680)	(4,372,507)
62.	Dividends to policyholders (Line 30, Col. 1)	0	0	0	(29)	(28)
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	468.7	44.3	(1.4)	4,132.3	4.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.7	4.6	5.4	5.8	5.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	45.4	59.2	63.6	68.1	67.7
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	(52.3)	5.0	28.1	25.9	27.2
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	676,501	368,749	679,976	1,080,157	2,025,115
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	516,177	633,707	634,080	939,045	1,959,562
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	3,502,114	9,013,238	9,438,718	12,196,953	11,973,236
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	3,472,202	10,689,156	11,859,487	13,481,505	15,157,678
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	2,317	(6,793)	(457,583)	(304,813)	849,402
73.	Ordinary - life (Col. 3)	152,639,772	4,661,044	58,324,517	79,816,783	586,146,672
74.	Ordinary - individual annuities (Col. 4)	319,679,570	(115,345,138)	91,717,103	436,077,445	(788,072,051)
75.	Ordinary-supplementary contracts (Col. 5)	3,965,573	4,812,958	5,435,647	4,494,420	9,665,336
76.	Credit life (Col. 6)	0	0	0	0	0
77.	Group life (Col. 7)	253,365	445,355	541,383	621,265	484,726
78.	Group annuities (Col. 8)	319,010	(524,983)	19,375,210	86,996,963	66,845,896
79.	A & H-group (Col. 9)	132,579	(462,298)	(250,018)	150,041	2,313,432
80.	A & H-credit (Col. 10)	0	0	0	0	0
81.	A & H-other (Col. 11)	6,300,187	2,278,521	3,784,064	5,785,237	4,770,493
82.	Aggregate of all other lines of business (Col. 12)	0	0	0	0	0
83.	Total (Col. 1)	483,292,376	(104,141,334)	178,470,323	613,637,341	(116,996,094)

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Genworth Life and Annuity Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2012

NAIC Group Code 4011 — NAIC Company Code 65536

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,536,608,400	0	3,443,590	119,973	1,540,171,964
2. Annuity considerations	378,966,659	0	7,350,014	0	386,316,673
3. Deposit-type contract funds	41,369,824	XXX	83,769,700	XXX	125,139,524
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	1,956,944,884	0	94,563,304	119,973	2,051,628,161
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,153,701,232	0	3,090,350	996,779	1,157,788,362
10. Matured endowments	1,519,348	0	0	957,498	2,476,846
11. Annuity benefits	948,798,799	0	7,488,151	0	956,286,950
12. Surrender values and withdrawals for life contracts	1,231,608,853	0	8,724,739	382,756	1,240,716,348
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	3,335,628,232	0	19,303,240	2,337,034	3,357,268,506
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	3,615	180,240,752	0	0	63	1,459,025	118	78,604	3,796	181,778,381
17. Incurred during current year	11,432	1,083,839,919	0	0	113	1,839,307	1,347	1,970,593	12,892	1,087,649,820
Settled during current year:										
18.1 By payment in full	13,457	1,155,220,580	0	0	157	3,090,350	1,333	1,954,277	14,947	1,160,265,208
18.2 By payment on compromised claims	3	147,815	0	0	0	0	0	0	3	147,815
18.3 Totals paid	13,460	1,155,368,395	0	0	157	3,090,350	1,333	1,954,277	14,950	1,160,413,023
18.4 Reduction by compromise	0	542,815	0	0	0	0	0	0	0	542,815
18.5 Amount rejected	0	190,000	0	0	0	0	0	0	0	190,000
18.6 Total settlements	13,460	1,156,101,210	0	0	157	3,090,350	1,333	1,954,277	14,950	1,161,145,838
19. Unpaid Dec. 31, current year (16+17-18.6)	1,587	107,979,461	0	0	19	207,982	132	94,920	1,738	108,282,362
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,854,301	565,918,081,697	0	(a) 0	22	67,428,677	150,387	59,545,945	2,004,710	566,045,056,319
21. Issued during year	72,828	29,446,565,074	0	0	0	846,398	0	0	72,828	29,447,411,472
22. Other changes to in force (Net)	(98,683)	(29,657,812,521)	0	0	(1)	(849,896)	(8,123)	(3,223,258)	(106,807)	(29,661,885,675)
23. In force December 31 of current year	1,828,446	565,706,834,250	0	(a) 0	21	67,425,179	142,264	56,322,687	1,970,731	565,830,582,116

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	919,955	903,640	0	654,813	643,203
24.1 Federal Employees Health Benefits Program premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies (b)	4,400	4,322	0	233	228
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	91,469	89,847	0	0	0
25.2 Guaranteed renewable (b)	67,989,399	66,783,657	0	61,568,340	60,476,642
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	1,256,625	1,234,339	0	302,542	297,178
25.5 All other (b)	2,056,551	2,020,079	0	1,823,919	1,791,579
25.6 Totals (sum of Lines 25.1 to 25.5)	71,394,043	70,127,922	0	63,694,801	62,565,399
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	72,318,398	71,035,884	0	64,349,847	63,208,830

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 15,712 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year	150,387	59,545	2,229,708	693,103,029	0	0	38	3,073	69,188	693,231,762
2.	Issued during year		0	72,828	29,446,670		0		31	846	29,447,516
3.	Reinsurance assumed			46,464	17,577,446						17,577,446
4.	Revived during year	71	65	772	275,682				4	573	276,320
5.	Increased during year (net)	1	2	1,008	241,070				135	1,616	242,688
6.	Subtotals, Lines 2 to 5	72	67	121,072	47,540,868	0	0	0	170	3,035	47,543,970
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		0
8.	Aggregate write-ins for increases	0	0	775	1,787	0	0	0	0	1	1,788
9.	Totals (Lines 1 and 6 to 8)	150,459	59,612	2,351,555	740,645,684	0	0	38	3,243	72,224	740,777,520
	Deductions during year:										
10.	Death	1,298	1,035	12,959	1,243,119			XXX	115	2,381	1,246,535
11.	Maturity	5,871	978	150	3,691			XXX			4,669
12.	Disability							XXX			0
13.	Expiry	476	712	913	181,868				3	37	182,617
14.	Surrender	549	559	25,713	6,769,087						6,769,646
15.	Lapse	1	5	78,108	26,361,988			1	32	657	26,362,650
16.	Conversion			2,036	645,588			XXX	XXX	XXX	645,588
17.	Decreased (net)			33	999,205				0	0	999,205
18.	Reinsurance										0
19.	Aggregate write-ins for decreases	0	0	3,221	391,491	0	0	0	111	624	392,115
20.	Totals (Lines 10 to 19)	8,195	3,289	123,133	36,596,037	0	0	1	261	3,699	36,603,025
21.	In force end of year (Line 9 minus Line 20)	142,264	56,323	2,228,422	704,049,647	0	0	37	2,982	68,525	704,174,495
22.	Reinsurance ceded end of year	XXX	56,323	XXX	568,194,295	XXX		XXX	XXX	843	568,251,461
23.	Line 21 minus Line 22	XXX	0	XXX	135,855,352	XXX	(b) 0	XXX	XXX	67,682	135,923,034
	DETAILS OF WRITE-INS										
0801.	Adjustment to prior years			775	1,787						1,787
0802.	Rounding adjustment									1	1
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	775	1,787	0	0	0	0	1	1,788
1901.	Adjustment to prior years			2,142	10,951				111	624	11,575
1902.	Exchanges			1,079	380,540						380,540
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	3,221	391,491	0	0	0	111	624	392,115

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance	133,532	41,376	72,456	1,293,852
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			228	333,713
28.	Term policies - other	1,257	23,402	1,418,243	527,469,884
29.	Other term insurance - decreasing	XXX		XXX	292
30.	Other term insurance	XXX	448,619	XXX	1,187,474
31.	Totals (Lines 27 to 30)	1,257	472,021	1,418,471	528,991,363
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	12,952	107,422
34.	Totals, whole life and endowment	71,571	28,974,649	797,002	174,950,862
35.	Totals (Lines 31 to 34)	72,828	29,446,670	2,228,425	704,049,647

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial			56,323	
37.	Ordinary	29,446,670		704,049,647	
38.	Credit Life (Group and Individual)				
39.	Group	846		68,525	
40.	Totals (Lines 36 to 39)	29,447,516	0	704,174,495	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	1,886	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			43	955

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	482,319

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Reduces annually or monthly depending on policy or rider.

47.2 $2000 per unit on children.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
	Disability Provisions								
48.	Waiver of Premium	889	614	140,330	34,212,422			1,257	29,507
49.	Disability Income			335	14,270				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	889	(b) 614	140,665	(b) 34,226,692	0	(b) 0	1,257	(b) 29,507

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

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	1,773	7,845	0	0
2.	Issued during year	114	898		
3.	Reinsurance assumed		3		
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	1,887	8,746	0	0
	Deductions during year:				
6.	Decreased (net)	145	980		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	145	980	0	0
9.	In force end of year	1,742	7,766	0	0
10.	Amount on deposit	3,519,422	(a) 358,310,357		(a)
11.	Income now payable	1,741	7,766		
12.	Amount of income payable	(a) 7,676,070	(a) 11,627,517	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	23,479	77,300	205	9,918
2.	Issued during year	524	1,977	1	5
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	24,003	79,277	206	9,923
	Deductions during year:				
6.	Decreased (net)	1,266	7,218	10	262
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1,266	7,218	10	262
9.	In force end of year	22,737	72,059	196	9,661
	Income now payable:				
10.	Amount of income payable	(a) 279,003,283	XXX	XXX	(a) 8,188,296
	Deferred fully paid:				
11.	Account balance	XXX	(a) 6,525,037,955	XXX	(a) 45,416,178
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 798,745,335	XXX	(a) 1,749,345

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	2,686	1,061,974	0		17,845	4,396,099
2.	Issued during year					3,971	7,958,173
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	2,686	XXX	0	XXX	21,816	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	393	XXX		XXX	2,116	XXX
8.	Reinsurance ceded		XXX		XXX	3,787	XXX
9.	Totals (Lines 6 to 8)	393	XXX	0	XXX	5,903	XXX
10.	In force end of year	2,293	(a) 937,542	0	(a)	15,913	(a) 3,942,148

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	6,464	0
2.	Issued during year	312	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	6,776	0
	Deductions During Year:		
6.	Decreased (net)	905	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	905	0
9.	In force end of year	5,871	0
10.	Amount of account balance	(a) 698,049,429	(a)

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	7,276,552
2.	Current year's realized pre-tax capital gains/(losses) of $ (21,950,896) transferred into the reserve net of taxes of $ (7,682,813)	(14,268,082)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	7,877,813
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	886,283
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(2,774,773)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	3,661,057

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2012	205,984	(1,726,554)	(1,254,204)	(2,774,773)
2.	2013	59,394	(2,866,945)	(2,076,611)	(4,884,162)
3.	2014	554,248	(2,372,399)	(215,886)	(2,034,038)
4.	2015	1,291,962	(1,891,314)	(114,215)	(713,567)
5.	2016	1,811,414	(1,400,290)	(40,820)	370,304
6.	2017	1,994,694	(879,666)	51,166	1,166,193
7.	2018	2,014,477	(556,952)	149,187	1,606,711
8.	2019	1,994,187	(457,240)	200,283	1,737,230
9.	2020	1,936,021	(347,862)	230,239	1,818,397
10.	2021	1,789,143	(235,728)	248,392	1,801,806
11.	2022	1,659,221	(114,614)	294,500	1,839,107
12.	2023	1,400,015	(68,440)	327,990	1,659,565
13.	2024	1,077,614	(91,808)	387,382	1,373,187
14.	2025	733,707	(113,060)	463,145	1,083,792
15.	2026	431,996	(144,897)	531,080	818,179
16.	2027	134,267	(168,328)	593,496	559,435
17.	2028	(48,510)	(171,363)	679,297	459,424
18.	2029	(221,211)	(142,083)	752,358	389,064
19.	2030	(447,253)	(112,006)	850,498	291,240
20.	2031	(771,347)	(82,750)	942,727	88,630
21.	2032	(1,220,348)	(48,389)	1,046,609	(222,128)
22.	2033	(1,643,538)	(32,474)	1,021,822	(654,189)
23.	2034	(1,798,205)	(33,498)	855,924	(975,779)
24.	2035	(1,703,092)	(34,497)	672,319	(1,065,270)
25.	2036	(1,491,660)	(36,817)	492,604	(1,035,873)
26.	2037	(1,151,594)	(37,791)	291,911	(897,474)
27.	2038	(732,543)	(34,979)	175,575	(591,947)
28.	2039	(375,528)	(27,719)	137,436	(265,811)
29.	2040	(163,753)	(20,459)	99,535	(84,677)
30.	2041	(43,213)	(13,200)	64,597	8,184
31.	2042 and Later		(3,960)	19,478	15,519
32.	Total (Lines 1 to 31)	7,276,547	(14,268,082)	7,877,813	886,278

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	1,300,945	17,480,201	18,781,147	834,469	642,906	1,477,375	20,258,522
2.	Realized capital gains/(losses) net of taxes - General Account	(27,500,939)	(4,298)	(27,505,237)	77,525		77,525	(27,427,712)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	(550,325)		(550,325)	(1,550,433)		(1,550,433)	(2,100,758)
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	11,453,650		11,453,650	(66,907)	8,009,259	7,942,352	19,396,002
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	1,786,760	(48,236)	1,738,524	1,686,551	222,407	1,908,958	3,647,482
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7.	Basic contribution	17,818,248	5,212,383	23,030,631	0	278,087	278,087	23,308,718
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	4,308,340	22,640,050	26,948,390	981,205	9,152,659	10,133,864	37,082,254
9.	Maximum reserve	81,245,617	15,474,262	96,719,879	286,598	16,024,619	16,311,218	113,031,096
10.	Reserve objective	56,153,714	9,773,218	65,926,932	181,217	15,693,684	15,874,901	81,801,833
11.	20% of (Line 10 - Line 8)	10,369,075	(2,573,366)	7,795,708	(159,998)	1,308,205	1,148,207	8,943,916
12.	Balance before transfers (Lines 8 + 11)	14,677,415	20,066,684	34,744,098	821,207	10,460,864	11,282,072	46,026,170
13.	Transfers	4,592,422	(4,592,422)	0	(534,608)	534,608	0	XXX
14.	Voluntary contribution			0			0	0
15.	Adjustment down to maximum/up to zero			0			0	0
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	19,269,837	15,474,262	34,744,098	286,599	10,995,472	11,282,072	46,026,170

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	670,182,009	XXX	XXX	670,182,009	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	5,152,562,413	XXX	XXX	5,152,562,413	0.0004	2,061,025	0.0023	11,850,894	0.0030	15,457,687
3.	2	High Quality	2,978,933,513	XXX	XXX	2,978,933,513	0.0019	5,659,974	0.0058	17,277,814	0.0090	26,810,402
4.	3	Medium Quality	537,755,339	XXX	XXX	537,755,339	0.0093	5,001,125	0.0230	12,368,373	0.0340	18,283,682
5.	4	Low Quality	141,316,704	XXX	XXX	141,316,704	0.0213	3,010,046	0.0530	7,489,785	0.0750	10,598,753
6.	5	Lower Quality	35,273,156	XXX	XXX	35,273,156	0.0432	1,523,800	0.1100	3,880,047	0.1700	5,996,436
7.	6	In or Near Default	6,061,984	XXX	XXX	6,061,984	0.0000	0	0.2000	1,212,397	0.2000	1,212,397
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Bonds (Sum of Lines 1 through 8)	9,522,085,117	XXX	XXX	9,522,085,117	XXX	17,255,969	XXX	54,079,310	XXX	78,359,356
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11.	2	High Quality	25,832,732	XXX	XXX	25,832,732	0.0019	49,082	0.0058	149,830	0.0090	232,495
12.	3	Medium Quality	24,016	XXX	XXX	24,016	0.0093	223	0.0230	552	0.0340	817
13.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15.	6	In or Near Default	115,889	XXX	XXX	115,889	0.0000	0	0.2000	23,178	0.2000	23,178
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	25,972,636	XXX	XXX	25,972,636	XXX	49,306	XXX	173,560	XXX	256,489
		SHORT - TERM BONDS										
18.		Exempt Obligations	7,323,101	XXX	XXX	7,323,101	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	400,016,484	XXX	XXX	400,016,484	0.0004	160,007	0.0023	920,038	0.0030	1,200,049
20.	2	High Quality		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	407,339,585	XXX	XXX	407,339,585	XXX	160,007	XXX	920,038	XXX	1,200,049

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	7,899,195	XXX	XXX	7,899,195	0.0004	3,160	0.0023	18,168	0.0030	23,698
28.	2	High Quality		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33.		Total Derivative Instruments	7,899,195	XXX	XXX	7,899,195	XXX	3,160	XXX	18,168	XXX	23,698
34.		Total (Lines 9 + 17 + 25 + 33)	9,963,296,533	XXX	XXX	9,963,296,533	XXX	17,468,441	XXX	55,191,076	XXX	79,839,592
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages			XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
36.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0006	0	0.0010	0
37.		Residential Mortgages - All Other			XXX	0	0.0013	0	0.0030	0	0.0040	0
38.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0006	0	0.0010	0
39.		Commercial Mortgages - All Other	1,603,072,866		XXX	1,603,072,866	0.0032 (a)	5,129,833	0.0060 (a)	9,618,437	0.0095 (a)	15,229,192
40.		In Good Standing With Restructured Terms			XXX	0	0.2800 (b)	0	0.6200 (b)	0	1.0000 (b)	0
		Overdue, Not in Process:										
41.		Farm Mortgages			XXX	0	0.0420	0	0.0760	0	0.1200	0
42.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
43.		Residential Mortgages - All Other			XXX	0	0.0025	0	0.0058	0	0.0090	0
44.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
45.		Commercial Mortgages - All Other			XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
46.		Farm Mortgages			XXX	0	0.0000	0	0.1700	0	0.1700	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
48.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0130	0	0.0130	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
50.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50)	1,603,072,866	0	XXX	1,603,072,866	XXX	5,129,833	XXX	9,618,437	XXX	15,229,192
52.		Schedule DA Mortgages			XXX	0	(c)	0	(c)	0	(c)	0
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	1,603,072,866	0	XXX	1,603,072,866	XXX	5,129,833	XXX	9,618,437	XXX	15,229,192

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

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

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

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	27,900	XXX	XXX	27,900	0.0000	0	0.2000 (d)	5,580	0.2000 (d)	5,580
2.		Unaffiliated - Private		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
3.		Federal Home Loan Bank	35,127,300	XXX	XXX	35,127,300	0.0000	0	0.0050	175,637	0.0080	281,018
4.		Affiliated - Life with AVR	1,109,966,058	XXX	XXX	1,109,966,058	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1600	0	0.1600	0
14.		Mortgage Loans				0	(c)	0	(c)	0	(c)	0
15.		Real Estate				0	(e)	0	(e)	0	(e)	0
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
17.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
18.		Total Common Stock (Sum of Lines 1 through 17)	1,145,121,258	0	0	1,145,121,258	XXX	0	XXX	181,217	XXX	286,598
		REAL ESTATE										
19.		Home Office Property (General Account only)	32,238,934			32,238,934	0.0000	0	0.0750	2,417,920	0.0750	2,417,920
20.		Investment Properties				0	0.0000	0	0.0750	0	0.0750	0
21.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1100	0	0.1100	0
22.		Total Real Estate (Sum of Lines 19 through 21)	32,238,934	0	0	32,238,934	XXX	0	XXX	2,417,920	XXX	2,417,920
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
24.	1	Highest Quality		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
25.	2	High Quality		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
26.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
27.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
28.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30.		Total with Bond Characteristics (Sum of Lines 23 through 29)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	19,170,959	XXX	XXX	19,170,959	0.0004	7,668	0.0023	44,093	0.0030	57,513
32.	2	High Quality		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
33.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
36.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
37.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38.		Total with Preferred Stock Characteristics (Sum of Lines 31 through 37)	19,170,959	XXX	XXX	19,170,959	XXX	7,668	XXX	44,093	XXX	57,513
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages			XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other		XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other	61,241,959		XXX	61,241,959	0.0032 (a)	195,974	0.0060 (a)	367,452	0.0095 (a)	581,799
44.		In Good Standing With Restructured Terms			XXX	0	0.0069 (b)	0	0.0152 (b)	0	0.0245 (b)	0
		Overdue, Not in Process:										
45.		Farm Mortgages			XXX	0	0.0420	0	0.0760	0	0.1200	0
46.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
47.		Residential Mortgages - All Other			XXX	0	0.0025	0	0.0058	0	0.0090	0
48.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
49.		Commercial Mortgages - All Other			XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
50.		Farm Mortgages			XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
52.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0130	0	0.0130	0
53.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
54.		Commercial Mortgages - All Other	3,728,773		XXX	3,728,773	0.0000	0	0.1700	633,891	0.1700	633,891
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	64,970,732	0	XXX	64,970,732	XXX	195,974	XXX	1,001,343	XXX	1,215,690

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
57.		Unaffiliated Private	51,767,155	XXX	XXX	51,767,155	0.0000	0	0.1600	8,282,745	0.1600	8,282,745
58.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
60.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
61.		Total with Common Stock Characteristics (Sum of Lines 56 through 60)	51,767,155	XXX	XXX	51,767,155	XXX	0	XXX	8,282,745	XXX	8,282,745
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)				0	0.0000	0	0.0750	0	0.0750	0
63.		Investment Properties	42,171,987			42,171,987	0.0000	0	0.0750	3,162,899	0.0750	3,162,899
64		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1100	0	0.1100	0
65.		Total with Real Estate Characteristics (Lines 62 through 64)	42,171,987	0	0	42,171,987	XXX	0	XXX	3,162,899	XXX	3,162,899
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
67.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
68.		State Low Income Housing Tax Credit	2,638,398			2,638,398	0.0273	72,028	0.0600	158,304	0.0975	257,244
69.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
70.		Total LIHTC	2,638,398	0	0	2,638,398	XXX	72,028	XXX	158,304	XXX	257,244
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets - Schedule BA	4,711,427	XXX		4,711,427	0.0000	0	0.1300	612,486	0.1300	612,486
72.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1300	0	0.1300	0
73.		Total All Other (Sum of Lines 71 + 72)	4,711,427	XXX	0	4,711,427	XXX	0	XXX	612,486	XXX	612,486
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	185,430,659	0	0	185,430,659	XXX	275,671	XXX	13,261,870	XXX	13,588,576

(a) Times the company's experience adjustment factor (EAF).
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.
(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(e) Determined using the same factors and breakdowns used for directly owned real estate.

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
984121D*1	R		UNH (United Health Gr), 5 Yr CDS Sell Protection for RSAT	2	6,062,466			
	CN	026351-AU-0	SUNAMERICA FINANCIAL GROUP INC	2FE				
	CN	026351-AU-0	SUNAMERICA FINANCIAL GROUP INC	2FE				
	CN	026351-AU-0	SUNAMERICA FINANCIAL GROUP INC	2FE				
	CN	904764-AH-0	UNILEVER CAPITAL CORP	1FE				
91324PB#8	R		XRX (Xerox Corp.) 5 Yr CDS Sell Protection for RSAT	1	3,260,089			
	CN	31331Y-TT-7	FEDERAL FARM CREDIT BANKS	1				
713409A*1	R		PBG (Pepsi Bottling Gr) 10 Yr CDS Sell Protection for RSAT	1	5,031,610			
	CN	795549-AA-2	SALT CREEK PASS THRU TR	1				
126650A*1	R		CVS (CVS Caremark Corp) 10 Yr CDS Sell Protection for RSAT	2	5,047,546			
	CN	795549-AA-2	SALT CREEK PASS THRU TR	1				
59156RA#5	R		MET (MetLife Ins. Co.) 5 Year CDS Sell Protection for RSAT	1	6,269,506			
	CN	742741-AA-9	PROCTER & GAMBLE COMPANY	1FE				
	CN	587405-AB-7	MERCANTILE BANKSHARES CORP	2FE				
92344GD*4	R		VZ (Verizon Comms Inc) 5 Year CDS Sell Protection for RSAT	1	5,079,274			
	CN	341099-CB-3	FLORIDA POWER CORPORATION	1FE				
	CN	12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	1FE				
	CN	41011W-BJ-8	JOHN HANCOCK GLOBAL FUNDING II	1FE				
68268NA@2	R		OKS (OneOK Partners LP) 5 Yr CDS Sell Protection for RSAT	2	5,384,676			
	CN	431116-AA-0	HIGHMARK INC.	1FE				
	CN	06738C-82-8	BARCLAYS BANK PLC (LONDON BRANCH)	3FE				
	CN	742718-BJ-7	PROCTER & GAMBLE COMPANY	1FE				
565849A#3	R		MRO (Marathon Oil Corp) 5 Yr CDS Sell Protection for RSAT	2	5,015,574			
	CN	795549-AA-2	SALT CREEK PASS THRU TR	1				
025537B@9	R		AEP (AMERN ELEC PWR CO) 5 YR CDS SELL PROTECTION FOR RSAT	2	5,587,576			
	CN	742741-AA-9	PROCTER & GAMBLE COMPANY	1FE				
	CN	913017-BJ-7	UNITED TECHNOLOGIES CORPORATION	1FE				
	CN	913017-BJ-7	UNITED TECHNOLOGIES CORPORATION	1FE				
084664E*8	R		BRK (BERKSHIRE HATHWAY INC) 5 YR CDS SELL PROTECTION FOR RSAT	1	6,342,174			
	CN	33738M-AB-7	WACHOVIA BANK NA	1FE				
	CN	33738M-AB-7	WACHOVIA BANK NA	1FE				
743410A#9	R		PLD (ProLogis) 5 Yr CDS Sell Protection for RSAT	2	5,037,386			
	CN	924172-E#-2	VERMONT ELECTRIC POWER COMPANY INC	1				
0199999. Subtotal Default Component - Other Than Mortgage					58,117,877	0	0	0
0599999 - Total					58,117,877	0	0	0

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
5399999 - Totals							XXX

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	4,944,467	XXX	925,416	XXX	0	XXX	4,400	XXX	119,246	XXX	592,259	XXX	0	XXX	1,245,598	XXX	2,057,549	XXX
2. Premiums earned	5,162,210	XXX	982,447	XXX	0	XXX	4,901	XXX	128,725	XXX	599,311	XXX	0	XXX	1,289,391	XXX	2,157,435	XXX
3. Incurred claims	2,586,139	50.1	612,987	62.4	0	0.0	(365)	(7.4)	(516,945)	(401.6)	329,878	55.0	0	0.0	252,845	19.6	1,907,739	88.4
4. Cost containment expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	2,586,139	50.1	612,987	62.4	0	0.0	(365)	(7.4)	(516,945)	(401.6)	329,878	55.0	0	0.0	252,845	19.6	1,907,739	88.4
6. Increase in contract reserves	(244,645)	(4.7)	(7)	0.0	0	0.0	0	0.0	(387,663)	(301.2)	147,043	24.5	0	0.0	(3)	0.0	(4,015)	(0.2)
7. Commissions (a)	(7,062,731)	(136.8)	77,241	7.9	0	0.0	(5)	(0.1)	(403)	(0.3)	(7,359,899)	(1,228.1)	0	0.0	65,297	5.1	155,038	7.2
8. Other general insurance expenses	3,165,605	61.3	96,390	9.8	0	0.0	0	0.0	0	0.0	3,069,190	512.1	0	0.0	12	0.0	12	0.0
9. Taxes, licenses and fees	1,195,055	23.2	22,738	2.3	0	0.0	158	3.2	6,943	5.4	1,077,211	179.7	0	0.0	39,755	3.1	48,250	2.2
10. Total other expenses incurred	(2,702,072)	(52.3)	196,369	20.0	0	0.0	153	3.1	6,540	5.1	(3,213,498)	(536.2)	0	0.0	105,064	8.1	203,300	9.4
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	5,522,787	107.0	173,098	17.6	0	0.0	5,113	104.3	1,026,793	797.7	3,335,887	556.6	0	0.0	931,485	72.2	50,411	2.3
13. Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds	5,522,787	107.0	173,098	17.6	0	0.0	5,113	104.3	1,026,793	797.7	3,335,887	556.6	0	0.0	931,485	72.2	50,411	2.3
DETAILS OF WRITE-INS																		
1101.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	1,524,791	321,378	0	781	26,612	53,931	0	439,908	682,181
2. Advance premiums	97,802	13,350	0	364	10,058	4,609	0	28,929	40,492
3. Reserve for rate credits	0								
4. Total premium reserves, current year	1,622,593	334,728	0	1,145	36,670	58,540	0	468,837	722,673
5. Total premium reserves, prior year	1,840,334	391,759	0	1,646	46,149	65,591	0	512,630	822,559
6. Increase in total premium reserves	(217,741)	(57,031)	0	(501)	(9,479)	(7,051)	0	(43,793)	(99,886)
B. Contract Reserves:									
1. Additional reserves (a)	3,922,918	30	0	0	1,785,848	2,094,575	0	17	42,448
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	3,922,918	30	0	0	1,785,848	2,094,575	0	17	42,448
4. Total contract reserves, prior year.	4,167,563	37	0	0	2,173,511	1,947,532	0	20	46,463
5. Increase in contract reserves	(244,645)	(7)	0	0	(387,663)	147,043	0	(3)	(4,015)
C. Claim Reserves and Liabilities:									
1. Total current year	3,600,461	394,165	0	10,602	817,983	696,718	0	94,872	1,586,121
2. Total prior year	3,988,379	516,177	0	11,199	1,328,088	482,576	0	144,569	1,505,770
3. Increase	(387,918)	(122,012)	0	(597)	(510,105)	214,142	0	(49,697)	80,351
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	1,578,535	379,409	0	120	(3,531)	103,060	0	156,173	943,304
1.2 On claims incurred during current year	1,395,522	355,590	0	112	(3,309)	12,676	0	146,369	884,084
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,600,080	297,092	0	7,991	616,534	411,457	0	71,507	1,195,499
2.2 On claims incurred during current year	1,000,381	97,073	0	2,611	201,449	285,261	0	23,365	390,622
3. Test:									
3.1 Lines 1.1 and 2.1	4,178,615	676,501	0	8,111	613,003	514,517	0	227,680	2,138,803
3.2 Claim reserves and liabilities, December 31, prior year	3,988,379	516,177	0	11,199	1,328,088	482,576	0	144,569	1,505,770
3.3 Line 3.1 minus Line 3.2	190,236	160,324	0	(3,088)	(715,085)	31,941	0	83,111	633,033
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	4,550,801	0	0	0	24,138	4,526,663	0	0	0
2. Premiums earned	4,701,454	65,532	0	0	24,857	4,611,065	0	0	0
3. Incurred claims	3,554,810	(12,427)	0	0	(20,749)	3,587,986	0	0	0
4. Commissions	436,245	0	0	0	0	436,245	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	73,413,038	0	0	0	20,149	73,381,260	0	0	11,628
2. Premiums earned	76,036,986	65,540	0		20,406	75,939,667	0	0	11,372
3. Incurred claims	66,180,183	(74,186)	0	0	(74,004)	66,306,836	0	0	21,537
4. Commissions	16,709,540	0	0	0	403	16,708,875	0	0	262

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	972,089		64,239,424	65,211,513
2. Beginning Claim Reserves and Liabilities	297,250		50,268,115	50,565,365
3. Ending Claim Reserves and Liabilities	223,502		49,643,144	49,866,646
4. Claims Paid	1,045,837	0	64,864,395	65,910,232
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	3,554,810	3,554,810
6. Beginning Claim Reserves and Liabilities			1,091,623	1,091,623
7. Ending Claim Reserves and Liabilities	0	0	857,155	857,155
8. Claims Paid	0	0	3,789,278	3,789,278
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	66,180,183	66,180,183
10. Beginning Claim Reserves and Liabilities			51,501,430	51,501,430
11. Ending Claim Reserves and Liabilities	0	0	52,522,896	52,522,896
12. Claims Paid	0	0	65,158,717	65,158,717
D. Net:				
13. Incurred Claims	972,089	0	1,614,051	2,586,140
14. Beginning Claim Reserves and Liabilities	297,250	0	(141,692)	155,558
15. Ending Claim Reserves and Liabilities	223,502	0	(2,022,597)	(1,799,095)
16. Claims Paid	1,045,837	0	3,494,956	4,540,793
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	972,089		1,614,051	2,586,140
18. Beginning Reserves and Liabilities	297,250		(141,692)	155,558
19. Ending Reserves and Liabilities	223,502		(2,022,597)	(1,799,095)
20. Paid Claims and Cost Containment Expenses	1,045,837	0	3,494,956	4,540,793

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70025	91-6027719	07/01/2003	Genworth Life Insurance Company	DE	YRT/I	123,174,548	1,447,005	889,908	828,535		
70025	91-6027719	07/01/2003	Genworth Life Insurance Company	DE	CO/I	61,129,754,781	928,791,784	105,308,413	9,096,477		
70025	91-6027719	10/01/2004	Genworth Life Insurance Company	DE	CO/I	8,735,884,026	216,453,121	10,676,793	1,175,000		
70025	91-6027719	07/01/2006	Genworth Life Insurance Company	DE	CO/I	50,945,340,940	758,337,671	292,025,892	9,041,367		
72990	22-2882416	03/01/1973	Genworth Life Insurance Company of New York	NY	YRT/I	2,072,879	1,344,124	72,495			
72990	22-2882416	03/01/1973	Genworth Life Insurance Company of New York	NY	YRT/G	70,121	1,259	750			
72990	22-2882416	03/01/1973	Genworth Life Insurance Company of New York	NY	COFW/I	551,177,941	2,932,068	2,775,063	80,000		299,662,626
72990	22-2882416	08/01/1984	Genworth Life Insurance Company of New York	NY	YRT/I	301,558,484	1,151,704	3,844,940	1,860,831		
72990	22-2882416	07/01/2003	Genworth Life Insurance Company of New York	NY	CO/I	13,713,790,670	281,982,544	23,795,256	1,088,198		
72990	22-2882416	08/01/2005	Genworth Life Insurance Company of New York	NY	YRT/I	4,003,855,666	4,348,417	2,234,952			
0199999. General Account - U.S. Affiliates						139,506,680,056	2,196,789,697	441,624,462	23,170,408	0	299,662,626
0399999. Total General Account - Affiliates						139,506,680,056	2,196,789,697	441,624,462	23,170,408	0	299,662,626
62944	13-5570651	05/31/1991	Axa Equitable Life Insurance Company	NY	CO/I	63,249,754	9,133,161	607,492	117,124		
62146	36-2136262	01/01/1996	Combined Ins Co of America	IL	ACO/I		10,425,158	12,147			
62146	36-2136262	01/01/1996	Combined Ins Co of America	IL	CO/I	944,823,531	120,236,450	10,166,736	1,842,413		
62146	36-2136262	01/01/1996	Combined Ins Co of America	IL	CO/G	1,076,952	1,386,780				
93696	23-2164784	04/12/2007	Fidelity Investments Life Insurance Company	UT	ACO/I		46,954,884	10,035,910			
65676	35-0472300	03/01/1977	Lincoln National Life Insurance Company	IN	YRT/I	6,242	171	(109)			
88340	59-2859797	01/01/1986	Hannover Life Reassurance Company of America	FL	YRT/I	1,664,016	3,574	25,845			
82627	06-0839705	05/01/1983	Swiss Re Life & Health America Inc	CT	YRT/I	13,728,487	32,631	143,698	121,548		
70688	36-6071399	09/09/1984	Transamerica Financial Life Insurance Company	NY	COFW/I	80,676,820	147,726	1,055,349			148,426
62596	31-0252460	07/01/1977	Union Fidelity Life Ins Co	KS	CO/G	200,000	231				
62596	31-0252460	07/01/1977	Union Fidelity Life Ins Co	KS	DIS/G		3,844				
62596	31-0252460	01/01/1978	Union Fidelity Life Ins Co	KS	YRT/I		9,134				
62596	31-0252460	11/01/1983	Union Fidelity Life Ins Co	KS	YRT/I			10,547			
62596	31-0252460	01/01/1996	Union Fidelity Life Ins Co	KS	CO/G	467,187	323,738	8,317	16,521		
0499999. General Account - U.S. Non-Affiliates						1,105,892,989	188,657,482	22,065,932	2,097,606	0	148,426
0699999. Total General Account - Non-Affiliates						1,105,892,989	188,657,482	22,065,932	2,097,606	0	148,426
0799999. Total General Account						140,612,573,045	2,385,447,179	463,690,394	25,268,014	0	299,811,052
1099999. Total Separate Accounts - Affiliates						0	0	0	0	0	0
1399999. Total Separate Accounts - Non-Affiliates						0	0	0	0	0	0
1499999. Total Separate Accounts						0	0	0	0	0	0
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)						140,612,573,045	2,385,447,179	463,690,394	25,268,014	0	299,811,052
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)						0	0	0	0	0	0
1799999 - Totals						140,612,573,045	2,385,447,179	463,690,394	25,268,014	0	299,811,052

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - Affiliates						0	0	0	0	0	0
62596	31-0252460	07/01/1977	Union Fidelity Life Ins Co	KS	CO/G			183,194			
62596	31-0252460	01/01/1978	Union Fidelity Life Ins Co	KS	YRT/I	2,288					
62596	31-0252460	01/01/1978	Union Fidelity Life Ins Co	KS	YRT/I	24,138					
62596	31-0252460	01/01/1996	Union Fidelity Life Ins Co	KS	CO/I		5,782	140,831			
62596	31-0252460	01/01/2004	Union Fidelity Life Ins Co	KS	CO/I	4,537,398	212,711	2,459,293	133,413		
62596	31-0252460	01/01/2004	Union Fidelity Life Ins Co	KS	CO/G	21,810	277,340	323,469	458,835		
0499999. U.S. Non-Affiliates						4,585,634	495,833	3,106,787	592,248	0	0
0699999. Total - Non-Affiliates						4,585,634	495,833	3,106,787	592,248	0	0
0799999. Total U.S. (Sum of 0199999 and 0499999)						4,585,634	495,833	3,106,787	592,248	0	0
0899999. Total Non-U.S. (Sum of 0299999 and 0599999)						0	0	0	0	0	0
0999999 - Totals						4,585,634	495,833	3,106,787	592,248	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
70025	91-6027719	01/01/2000	Genworth Life Insurance Company	DE	515	10,148,918
97144	54-1215126	01/01/2001	Jamestown Life Ins Company	VA		483,771
13215	81-0616236	07/01/2003	River Lake Insurance Company	SC		7,469,901
13216	16-1704622	10/01/2004	River Lake Insurance Company II	SC		6,161,852
13569	26-3709693	10/01/2008	River Lake Insurance Company VI	DE		4,936,442
13618	26-4266916	01/01/2009	River Lake Insurance Company VII	VT		3,767,204
13776	27-0951675	04/01/2010	River Lake Insurance Company VIII	VT		5,967,646
14685	46-0967288	10/01/2012	River Lake Insurance Company IX	VT		1,174,131
13219	20-4932924	10/01/2006	Rivermont Life Insurance Company I	SC		217,238
13219	20-4932924	10/01/2006	Rivermont Life Insurance Company I	SC		1,657,390
0199999. Life and Annuity - U.S. Affiliates					515	41,984,493
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU		3,304,531
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU		3,691,067
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU		7,628,085
0299999. Life and Annuity - Non-U.S. Affiliates					0	14,623,683
0399999. Total Life and Annuity - Affiliates					515	56,608,176
60895	35-0145825	06/01/1984	American United Life Insurance Co	IN	405,013	
60895	35-0145825	12/02/1986	American United Life Insurance Co	IN	416,604	1,241,588
60895	35-0145825	12/02/1986	American United Life Insurance Co	IN	407,365	66,602
60895	35-0145825	04/16/1998	American United Life Insurance Co	IN	222,200	110,000
60895	35-0145825	12/16/1998	American United Life Insurance Co	IN	840,000	150,000
60895	35-0145825	12/16/1998	American United Life Insurance Co	IN	5,842	181,056
60895	35-0145825	01/01/2002	American United Life Insurance Co	IN	0	50,000
60895	35-0145825	01/01/2002	American United Life Insurance Co	IN	25,000	50,000
68365	04-2729166	02/01/1999	Axa Corp Solutions Life Reins Co	DE	887,121	
73547	75-1237547	10/01/1978	Colonial Security Life Ins Co	TX	931	5,258
62308	06-0303370	08/01/1997	Connecticut General Life Ins Co	CT	341,887	
68276	48-1024691	07/27/1990	Employers Reassurance Corporation	KS	203,000	159,814
68276	48-1024691	10/01/1990	Employers Reassurance Corporation	KS	154,946	907,424
68276	48-1024691	08/26/1996	Employers Reassurance Corporation	KS	2,070,058	1,478,042
68276	48-1024691	08/26/1996	Employers Reassurance Corporation	KS	389,829	
68276	48-1024691	06/26/1999	Employers Reassurance Corporation	KS	224,000	440,417
68276	48-1024691	06/26/1999	Employers Reassurance Corporation	KS	17,525	945,812
86258	13-2572994	06/01/1969	General Re Life Corp	CT		3,180
86258	13-2572994	05/15/1987	General Re Life Corp	CT	55,947	
86258	13-2572994	05/15/1987	General Re Life Corp	CT		96,757
86258	13-2572994	06/26/1999	General Re Life Corp	CT	10,000	78,646
86258	13-2572994	01/01/2002	General Re Life Corp	CT	0	405,808
86258	13-2572994	01/01/2002	General Re Life Corp	CT	368,577	1,083,741
97071	13-3126819	08/01/1982	Generali USA Life Reassurance Company	MO	385	
97071	13-3126819	06/01/1983	Generali USA Life Reassurance Company	MO	0	16,874
97071	13-3126819	06/26/1999	Generali USA Life Reassurance Company	MO	0	680,000
97071	13-3126819	01/01/2002	Generali USA Life Reassurance Company	MO	3,000	391,403
97071	13-3126819	01/01/2002	Generali USA Life Reassurance Company	MO	0	32,000
88340	59-2859797	07/01/1985	Hannover Life Reassurance Company of America	FL		41,965
88340	59-2859797	06/26/1999	Hannover Life Reassurance Company of America	FL	104,000	204,480
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL		205,000
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	636,345	1,971,413
88340	59-2859797	10/01/2007	Hannover Life Reassurance Company of America	FL		1,522,072
88340	59-2859797	10/01/2007	Hannover Life Reassurance Company of America	FL		4,025,330
88340	59-2859797	10/01/2009	Hannover Life Reassurance Company of America	FL		4,394,305
88340	59-2859797	06/30/2011	Hannover Life Reassurance Company of America	FL		2,926,541
65056	38-1659835	01/01/1978	Jackson National Life Insurance Co	MI	3,333	5,021
65676	35-0472300	11/01/1983	Lincoln National Life Insurance Company	IN		170,418
65676	35-0472300	07/01/1990	Lincoln National Life Insurance Company	IN	56,104	31,778
65676	35-0472300	06/26/1999	Lincoln National Life Insurance Company	IN	3,505	327,338
66346	58-0828824	04/01/1984	Munich American Reassurance Co	GA	200,000	
66346	58-0828824	06/01/1984	Munich American Reassurance Co	GA	184,145	
66346	58-0828824	02/01/1999	Munich American Reassurance Co	GA	371,278	
66346	58-0828824	06/26/1999	Munich American Reassurance Co	GA	0	600,000
66346	58-0828824	01/01/2002	Munich American Reassurance Co	GA		100,000
66346	58-0828824	01/01/2002	Munich American Reassurance Co	GA	124,537	1,556,205
66346	58-0828824	10/01/2002	Munich American Reassurance Co	GA	251,000	505,000
66346	58-0828824	03/03/2003	Munich American Reassurance Co	GA	20,000	122,500
66346	58-0828824	01/01/2009	Munich American Reassurance Co	GA	2,919,000	1,530,000
88099	75-1608507	10/01/1978	Optimum Re Insurance Company	TX		871
68241	22-1211670	07/01/2007	Prudential Insurance Co of America	NJ		7,755
93572	43-1235868	04/01/1985	RGA Reinsurance Company	MO	114,311	104,500
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	124,946	94,675
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO		96,757
93572	43-1235868	02/01/1993	RGA Reinsurance Company	MO	30,000	
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	359,659	561,847
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	5,842	174,514
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	38,371	689,097
93572	43-1235868	05/01/1996	RGA Reinsurance Company	MO	17,500	23,803
93572	43-1235868	05/01/1996	RGA Reinsurance Company	MO	35,000	30,975
93572	43-1235868	06/26/1999	RGA Reinsurance Company	MO	30,000	281,008
93572	43-1235868	03/03/2003	RGA Reinsurance Company	MO	0	15,000
93572	43-1235868	01/01/2012	RGA Reinsurance Company	MO	2,302,500	3,890,000
93572	43-1235868	06/30/2012	RGA Reinsurance Company	MO		1,857,337
87017	62-1003368	10/01/2002	SCOR Global Life Re Insurance Company of Texas	TX	28,000	70,000
87017	62-1003368	03/03/2003	SCOR Global Life Re Insurance Company of Texas	TX		48,580
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reinsurance Company	DE	0	98,000
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reinsurance Company	DE	89,308	933,293
64688	75-6020048	10/01/2002	SCOR Global Life Americas Reinsurance Company	DE	182,400	172,000
64688	75-6020048	03/03/2003	SCOR Global Life Americas Reinsurance Company	DE		50,000
90670	43-1178580	05/24/1993	Scottish Re Life Corp	DE	42,000	128,000
90670	43-1178580	08/01/1995	Scottish Re Life Corp	DE	193,446	42,334
90670	43-1178580	08/26/1996	Scottish Re Life Corp	DE	1,911,388	691,218
90670	43-1178580	08/26/1996	Scottish Re Life Corp	DE	155,932	
68713	84-0499703	04/01/1986	Security Life of Denver Insurance Company	CO	279,137	96,757
68713	84-0499703	10/01/1997	Security Life of Denver Insurance Company	CO	0	
68713	84-0499703	06/26/1999	Security Life of Denver Insurance Company	CO	80,000	286,605
68713	84-0499703	10/01/2002	Security Life of Denver Insurance Company	CO	266,000	580,000
68713	84-0499703	03/03/2003	Security Life of Denver Insurance Company	CO	0	7,500
82627	06-0839705	09/22/1958	Swiss Re Life & Health America Inc	CT		737
82627	06-0839705	06/09/1972	Swiss Re Life & Health America Inc	CT		4,725
82627	06-0839705	01/01/1975	Swiss Re Life & Health America Inc	CT		867,349
82627	06-0839705	12/01/1977	Swiss Re Life & Health America Inc	CT	391,970	
82627	06-0839705	01/01/1978	Swiss Re Life & Health America Inc	CT	0	
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	CT		2,487
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	CT	0	
82627	06-0839705	06/01/1982	Swiss Re Life & Health America Inc	CT	499,420	

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	12/01/1983	Swiss Re Life & Health America Inc	CT		11,672
82627	06-0839705	12/01/1983	Swiss Re Life & Health America Inc	CT		32,291
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc	CT	214,145	96,757
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc	CT		662,033
82627	06-0839705	07/27/1990	Swiss Re Life & Health America Inc	CT	231,756	317,108
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc	CT		618,885
82627	06-0839705	07/01/1994	Swiss Re Life & Health America Inc	CT	919,810	
82627	06-0839705	05/01/1996	Swiss Re Life & Health America Inc	CT	17,500	43,750
82627	06-0839705	08/01/1997	Swiss Re Life & Health America Inc	CT	1,597,434	
82627	06-0839705	11/01/1997	Swiss Re Life & Health America Inc	CT	250,000	190,000
82627	06-0839705	11/01/1997	Swiss Re Life & Health America Inc	CT		14,956
82627	06-0839705	06/26/1999	Swiss Re Life & Health America Inc	CT	38,000	298,854
82627	06-0839705	06/26/1999	Swiss Re Life & Health America Inc	CT	0	480,000
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc	CT	0	98,000
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc	CT	25,000	320,002
86231	39-0989781	04/01/1985	Transamerica Life Insurance Company	IA	0	
86231	39-0989781	04/01/1985	Transamerica Life Insurance Company	IA	101,625	154,500
86231	39-0989781	07/01/1985	Transamerica Life Insurance Company	IA	784,385	350,343
86231	39-0989781	03/01/1988	Transamerica Life Insurance Company	IA		96,757
86231	39-0989781	04/01/1988	Transamerica Life Insurance Company	IA	55,947	
86231	39-0989781	10/01/1994	Transamerica Life Insurance Company	IA		535,499
86231	39-0989781	08/26/1996	Transamerica Life Insurance Company	IA	275,901	601,217
86231	39-0989781	06/26/1999	Transamerica Life Insurance Company	IA	7,010	691,962
86231	39-0989781	03/03/2003	Transamerica Life Insurance Company	IA	0	65,000
62596	31-0252460	01/01/2004	Union Fidelity Life Ins Co	KS	1,939,259	4,538,532
80659	38-0397420	06/26/1999	US Bus of the Canada Life Assurance Co	MI	0	600,000
80659	38-0397420	06/26/1999	US Bus of the Canada Life Assurance Co	MI		157,291
80659	38-0397420	01/01/2001	US Bus of the Canada Life Assurance Co	MI	0	
80659	38-0397420	01/01/2002	US Bus of the Canada Life Assurance Co	MI	0	32,000
80659	38-0397420	01/01/2002	US Bus of the Canada Life Assurance Co	MI	44,308	513,986
80659	38-0397420	03/03/2003	US Bus of the Canada Life Assurance Co	MI	10,000	65,000
66133	41-1760577	11/28/2005	Wilton Reassurance Company	MN	462	50,929
0499999. Life and Annuity - U.S. Non-Affiliates					25,612,149	52,358,836
00000	AA-3190829	07/01/2000	Alterra Bermuda Limited	BMU		246,779
00000	AA-1120037	06/01/1975	Pacific Life Re Limited	GBR		314,728
00000	AA-3164100	01/01/2002	SCOR Global Life Reinsurance International (Barbados) Ltd	BRB		5,048,028
00000	AA-1784118	01/01/2002	SCOR International Reinsurance Ireland Limited	IRL		222,583
00000	AA-1784118	01/01/2002	SCOR International Reinsurance Ireland Limited	IRL	398,472	815,307
0599999. Life and Annuity - Non-U.S. Non-Affiliates					398,472	6,647,425
0699999. Total Life and Annuity - Non-Affiliates					26,010,621	59,006,261
0799999. Total Life and Annuity					26,011,136	115,614,437
70025	91-6027719	10/01/1998	Genworth Life Insurance Company	DE	4,870,433	1,383,606
0899999. Accident and Health - U.S. Affiliates					4,870,433	1,383,606
1099999. Total Accident and Health - Affiliates					4,870,433	1,383,606
60895	35-0145825	07/01/1991	American United Life Insurance Co	IN	515,063	262,102
60054	06-6033492	10/01/2011	Aetna Life Insurance Company	CT		5,381,281
62235	01-0278678	01/01/1978	Unum Life Insurance Company of America	ME	5,500	
39845	48-0921045	07/01/1974	Westport Insurance Corporation	MO	8,560	
1199999. Accident and Health - U.S. Non-Affiliates					529,123	5,643,383
1399999. Total Accident and Health - Non-Affiliates					529,123	5,643,383
1499999. Total Accident and Health					5,399,556	7,026,989
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)					31,012,220	101,370,318
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)					398,472	21,271,108
1799999 Totals - Life, Annuity and Accident and Health					31,410,692	122,641,426

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70025	91-6027719	01/01/2000	Genworth Life Insurance Company	DE	CO/I	49,921,712,630	1,756,657,836	1,756,060,013	84,291,510				
97144	54-1215126	12/09/1982	Jamestown Life Ins Company	VA	CO/I	10,975,000	59,509	59,100	21,808				
97144	54-1215126	01/01/2001	Jamestown Life Ins Company	VA	CO/I	3,182,597,648	97,230,308	95,855,043	6,067,212				
13215	81-0616236	07/01/2003	River Lake Insurance Company	SC	CO/I	44,024,829,983	1,261,810,163	1,267,536,374	71,856,832				
13216	16-1704622	10/01/2004	River Lake Insurance Company II	SC	CO/I	41,109,668,549	939,848,671	898,243,365	74,164,524				
13217	16-1736039	01/01/2006	River Lake Insurance Company III	SC	CO/I			829,679,508	17,099,455				
13219	20-4932924	10/01/2006	Rivermont Life Insurance Company I	SC	COMB/I	3,563,006,192	308,309,320	269,476,040	54,443,748			339,998,178	
0199999. General Account - Authorized U.S. Affiliates						141,812,790,002	4,363,915,807	5,116,909,443	307,945,089	0	0	339,998,178	0
0399999. Total General Account - Authorized Affiliates						141,812,790,002	4,363,915,807	5,116,909,443	307,945,089	0	0	339,998,178	0
60895	35-0145825	01/01/1979	American United Life Insurance Co	IN	YRT/I	1,246,774	2,789	2,568	30,255				
60895	35-0145825	02/01/1984	American United Life Insurance Co	IN	YRT/I				32,425				
60895	35-0145825	04/23/1984	American United Life Insurance Co	IN	CO/I	8,200,000	37,210	34,206	45,117				
60895	35-0145825	04/23/1984	American United Life Insurance Co	IN	YRT/I	929,043	473	494	5,607				
60895	35-0145825	06/01/1984	American United Life Insurance Co	IN	CO/I			46,689					
60895	35-0145825	06/01/1984	American United Life Insurance Co	IN	YRT/I	26,872,675	97,213	58,001	942,916				
60895	35-0145825	12/01/1984	American United Life Insurance Co	IN	YRT/I	210,972	154	143	2,085				
60895	35-0145825	06/01/1985	American United Life Insurance Co	IN	YRT/I	10,594,510	602,940	587,248	85,445				
60895	35-0145825	12/02/1986	American United Life Insurance Co	IN	CO/I	1,539,842,407	12,375,325	13,026,016	3,909,809				
60895	35-0145825	12/02/1986	American United Life Insurance Co	IN	YRT/I	279,200,086	991,315	988,490	2,870,140				
60895	35-0145825	02/01/1994	American United Life Insurance Co	IN	YRT/I				9,539				
60895	35-0145825	04/16/1998	American United Life Insurance Co	IN	CO/I	794,845,451	5,428,639	5,227,482	1,311,936				
60895	35-0145825	04/16/1998	American United Life Insurance Co	IN	YRT/I	360,373	1,430		1,213				
60895	35-0145825	12/16/1998	American United Life Insurance Co	IN	CO/I	870,631,200	4,906,919	4,661,162	1,354,115				
60895	35-0145825	12/16/1998	American United Life Insurance Co	IN	YRT/I	171,227,517	2,334,768	2,145,143	1,808,633				
60895	35-0145825	12/16/1998	American United Life Insurance Co	IN	YRT/I	3,025,300	4,551	7,389	4,240				
60895	35-0145825	12/04/2000	American United Life Insurance Co	IN	YRT/I	2,303,310	55,555	50,193	17,406				
60895	35-0145825	01/01/2001	American United Life Insurance Co	IN	YRT/I	248,285,670	1,163,817	1,342,689	407,589				
60895	35-0145825	01/01/2002	American United Life Insurance Co	IN	YRT/I	341,088,785	976,399	1,211,828	457,448				
60895	35-0145825	01/01/2002	American United Life Insurance Co	IN	YRT/I	474,940,369	2,072,963	2,050,897	645,035				
68365	04-2729166	02/01/1999	Axa Corp Solutions Life Reins Co	DE	ACO/I		16,625,347	22,685,669	1,674,370				
20370	51-0434766	07/01/2011	Axis Reinsurance Company	NY	CAT/I				54,492				
37273	39-1338397	07/01/2012	Axis Insurance Company	IL	CAT/I				70,399				
62383	42-0813782	07/01/2011	Centurion Life Insurance Company	IA	CAT/I				36,328				
62383	42-0813782	07/01/2012	Centurion Life Insurance Company	IA	CAT/I				46,933				
62308	06-0303370	08/01/1997	Connecticut General Life Ins Co	CT	ACO/I		13,433,903	16,297,644	301,727				
68276	48-1024691	02/01/1973	Employers Reassurance Corporation	KS	YRT/I	977,473	7,340	6,856	66,996				
68276	48-1024691	07/27/1990	Employers Reassurance Corporation	KS	CO/I	287,328,430	1,849,275	2,062,886	1,227,733				
68276	48-1024691	07/27/1990	Employers Reassurance Corporation	KS	YRT/I	364,195	1,779		1,538				
68276	48-1024691	10/01/1990	Employers Reassurance Corporation	KS	YRT/I	286,906,866	1,097,607	1,111,605	2,803,022				
68276	48-1024691	08/26/1996	Employers Reassurance Corporation	KS	CO/I	7,087,761,738	43,969,363	44,784,218	13,228,067				
68276	48-1024691	08/26/1996	Employers Reassurance Corporation	KS	YRT/I	15,108,137	56,905	14,755	69,252				
68276	48-1024691	09/01/1996	Employers Reassurance Corporation	KS	YRT/I	121,767	2,371	2,402	254,753				
68276	48-1024691	10/01/1998	Employers Reassurance Corporation	KS	YRT/I	24,701,043	119,165	160,272	134,923				
68276	48-1024691	06/26/1999	Employers Reassurance Corporation	KS	YRT/I	168,233,588	1,613,476	1,670,356	917,730				
68276	48-1024691	06/26/1999	Employers Reassurance Corporation	KS	YRT/I	863,521,477	8,315,170	8,011,304	3,391,967				
68276	48-1024691	12/04/2000	Employers Reassurance Corporation	KS	YRT/I	6,046,571	130,755	164,731	24,405				
68276	48-1024691	01/01/2001	Employers Reassurance Corporation	KS	YRT/I	501,885,277	2,351,542	2,723,860	1,091,566				
20281	13-1963496	07/01/2011	Federal Insurance Company	IN	CAT/I				25,430				
20281	13-1963496	07/01/2012	Federal Insurance Company	IN	CAT/I				32,853				
86258	13-2572994	06/01/1969	General Re Life Corp	CT	CO/I	1,819,000	16,796	38,343	54,612				
86258	13-2572994	06/01/1969	General Re Life Corp	CT	YRT/I	11,600,991	366,557	313,841	822,393				
86258	13-2572994	05/01/1972	General Re Life Corp	CT	YRT/I			2,257	7,589				
86258	13-2572994	07/01/1975	General Re Life Corp	CT	CO/I	50,000	580		2,236				
86258	13-2572994	07/01/1975	General Re Life Corp	CT	YRT/I				1,305				
86258	13-2572994	12/01/1977	General Re Life Corp	CT	YRT/I				4,822				
86258	13-2572994	06/01/1986	General Re Life Corp	CT	YRT/I	3,027,637	39,279	95,998	25,551				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	05/15/1987	General Re Life Corp	CT	YRT/I	20,600,907	21,119	22,526	314,599				
86258	13-2572994	05/15/1987	General Re Life Corp	CT	CO/I				6,878				
86258	13-2572994	05/15/1987	General Re Life Corp	CT	DIS/I				65,590				
86258	13-2572994	05/15/1987	General Re Life Corp	CT	YRT/I	83,625,653	323,028	348,473	1,834,779				
86258	13-2572994	11/01/1990	General Re Life Corp	CT	YRT/I	345,293	2,166	2,324	4,475				
86258	13-2572994	08/08/1991	General Re Life Corp	CT	YRT/I	2,034,006	52,936	45,828	64,900				
86258	13-2572994	02/17/1992	General Re Life Corp	CT	YRT/I				90,647				
86258	13-2572994	03/18/1992	General Re Life Corp	CT	YRT/I				202,854				
86258	13-2572994	02/01/1993	General Re Life Corp	CT	YRT/I	1,439,266	9,399	8,111	15,857				
86258	13-2572994	03/01/1994	General Re Life Corp	CT	YRT/I	10,175,588	10,130	10,186	133,180				
86258	13-2572994	06/26/1999	General Re Life Corp	CT	YRT/I	29,598,784	284,805	295,809	196,421				
86258	13-2572994	12/04/2000	General Re Life Corp	CT	YRT/I	6,652,423	170,288	156,174	45,832				
86258	13-2572994	01/01/2001	General Re Life Corp	CT	YRT/I	561,068,059	2,631,577	3,039,873	1,051,640				
86258	13-2572994	01/01/2002	General Re Life Corp	CT	YRT/I	619,574,295	1,850,954	2,880,951	1,094,955				
86258	13-2572994	01/01/2002	General Re Life Corp	CT	YRT/I	5,362,826,834	15,800,466	14,899,561	9,137,622				
86258	13-2572994	01/01/2006	General Re Life Corp	CT	CO/I				1,289				
97071	13-3126819	08/01/1982	Generali USA Life Reassurance Company	MO	YRT/I				249				
97071	13-3126819	06/01/1983	Generali USA Life Reassurance Company	MO	CO/I	793,564	13,308		12,611				
97071	13-3126819	06/01/1983	Generali USA Life Reassurance Company	MO	DIS/I		3,419	3,419					
97071	13-3126819	08/15/1984	Generali USA Life Reassurance Company	MO	YRT/I	100,000	406	406	1,004				
97071	13-3126819	06/26/1999	Generali USA Life Reassurance Company	MO	YRT/I	411,257,876	3,558,814	3,439,148	1,069,040				
97071	13-3126819	01/01/2002	Generali USA Life Reassurance Company	MO	YRT/I	73,460,746	285,438	340,293	311,874				
97071	13-3126819	01/01/2002	Generali USA Life Reassurance Company	MO	YRT/I	665,053,088	2,706,434	2,516,912	2,507,774				
97071	13-3126819	02/04/2002	Generali USA Life Reassurance Company	MO	YRT/I	587,797	70	66	711				
88340	59-2859797	08/01/1979	Hannover Life Reassurance Company of America	FL	YRT/I	1,320,000	62,139	57,531	40,274				
88340	59-2859797	12/01/1980	Hannover Life Reassurance Company of America	FL	CO/I	270,000	54,817	68,286	14,424				
88340	59-2859797	12/01/1980	Hannover Life Reassurance Company of America	FL	YRT/I	7,910,355	11,302	11,061	119,414				
88340	59-2859797	10/01/1981	Hannover Life Reassurance Company of America	FL	CO/I			152	1,781				389
88340	59-2859797	10/01/1981	Hannover Life Reassurance Company of America	FL	YRT/I	471,664	5,179	3,097	18,199				359
88340	59-2859797	07/19/1982	Hannover Life Reassurance Company of America	FL	YRT/I	157,537	165						
88340	59-2859797	12/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I				461				
88340	59-2859797	12/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I				(39)				
88340	59-2859797	12/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I			6,627	359				
88340	59-2859797	08/01/1984	Hannover Life Reassurance Company of America	FL	YRT/I	2,494,986	8,330	7,670	59,225				
88340	59-2859797	07/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	20,349,433	38,167	36,107	395,912				
88340	59-2859797	10/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	559,918	1,137	5,138	16,820				
88340	59-2859797	06/26/1999	Hannover Life Reassurance Company of America	FL	YRT/I	78,490,352	737,751	766,124	441,197				
88340	59-2859797	12/04/2000	Hannover Life Reassurance Company of America	FL	YRT/I	3,718,766	43,069	43,422	17,911				
88340	59-2859797	01/01/2001	Hannover Life Reassurance Company of America	FL	YRT/I	128,087,634	590,217	695,028	461,498				
88340	59-2859797	01/01/2001	Hannover Life Reassurance Company of America	FL	YRT/I	506,636,331	2,453,902	2,921,907	709,407				
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	YRT/I	1,029,873,834	3,070,889	3,799,502	1,655,760				
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	YRT/I	8,217,015,261	22,906,770	21,557,147	12,600,227				
88340	59-2859797	09/01/2007	Hannover Life Reassurance Company of America	FL	YRT/I	177,015,813	346,239	277,608	254,486				
88340	59-2859797	10/01/2007	Hannover Life Reassurance Company of America	FL	CO/I	6,805,925,519	744,740,519	669,165,646					
88340	59-2859797	10/01/2007	Hannover Life Reassurance Company of America	FL	COMB/I				7,139,886			576,414,100	75,098,437
88340	59-2859797	10/01/2007	Hannover Life Reassurance Company of America	FL	YRT/I	3,613,895,617	27,675,103	28,278,995	10,709,830				97,317,185
88340	59-2859797	10/01/2009	Hannover Life Reassurance Company of America	FL	YRT/I	13,395,302,337	61,069,464	69,074,925	30,328,954				
88340	59-2859797	06/30/2011	Hannover Life Reassurance Company of America	FL	CO/I	117,429,652	59,820,929	43,926,045	15,433,990				
88340	59-2859797	06/30/2011	Hannover Life Reassurance Company of America	FL	YRT/I	33,250,424,110	41,058,793	32,123,771	12,165,787				
88340	59-2859797	10/01/2012	Hannover Life Reassurance Company of America	FL	YRT/I				419,054				
42374	74-2195939	07/01/2011	Houston Casualty Company	TX	CAT/I				7,266				
42374	74-2195939	07/01/2012	Houston Casualty Company	TX	CAT/I				9,387				
65056	38-1659835	01/01/1978	Jackson National Life Insurance Co	MI	CO/I				72,743				
65676	35-0472300	03/30/1938	Lincoln National Life Insurance Company	IN	YRT/I				2,652				
65676	35-0472300	01/01/1962	Lincoln National Life Insurance Company	IN	DIS/I		5,506	5,506					
65676	35-0472300	01/01/1978	Lincoln National Life Insurance Company	IN	CO/I				23,956				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	01/01/1980	Lincoln National Life Insurance Company	IN	CO/I	148,174	4,370	4,352	13,707				
65676	35-0472300	06/01/1981	Lincoln National Life Insurance Company	IN	CO/I	1,985,918	1,830	1,680	28,627				
65676	35-0472300	06/01/1981	Lincoln National Life Insurance Company	IN	DIS/I			6,627					
65676	35-0472300	06/01/1981	Lincoln National Life Insurance Company	IN	YRT/I	531,990	2,729	619	6,230				
65676	35-0472300	08/01/1981	Lincoln National Life Insurance Company	IN	YRT/I	2,616,512	12,893	17,337	142,438				
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	YRT/I				3,580				
65676	35-0472300	12/01/1982	Lincoln National Life Insurance Company	IN	YRT/I				454				
65676	35-0472300	11/01/1983	Lincoln National Life Insurance Company	IN	YRT/I	48,294,763	2,002,285	1,998,167	892,289				
65676	35-0472300	09/01/1989	Lincoln National Life Insurance Company	IN	CO/I	900,000	5,143	8,763	1,481				
65676	35-0472300	07/01/1990	Lincoln National Life Insurance Company	IN	YRT/I	289,253,521	1,029,354	1,046,067	2,217,575				
65676	35-0472300	02/01/1994	Lincoln National Life Insurance Company	IN	YRT/I	350,000	201,997	200,887	198,204				
65676	35-0472300	06/26/1999	Lincoln National Life Insurance Company	IN	YRT/I	247,148,926	2,868,229	2,735,235	1,742,206				
66346	58-0828824	08/01/1980	Munich American Reassurance Co	GA	CO/I				20,735				
66346	58-0828824	08/01/1980	Munich American Reassurance Co	GA	YRT/I	204,499	1,409	560	3,465				
66346	58-0828824	08/01/1980	Munich American Reassurance Co	GA	YRT/I				399				
66346	58-0828824	09/01/1980	Munich American Reassurance Co	GA	CO/I	700,000	234,300	220,556	24,190				
66346	58-0828824	09/01/1980	Munich American Reassurance Co	GA	YRT/I	1,150,000	12,014	3,575	36,506				
66346	58-0828824	09/01/1981	Munich American Reassurance Co	GA	YRT/I	13,556,867	22,171	23,042	258,949				
66346	58-0828824	12/01/1983	Munich American Reassurance Co	GA	YRT/I	45,384	544	(544)	803				
66346	58-0828824	12/01/1983	Munich American Reassurance Co	GA	YRT/I			40,541					
66346	58-0828824	04/01/1984	Munich American Reassurance Co	GA	CO/I	4,940,000	29,887	29,604	33,373				
66346	58-0828824	06/01/1984	Munich American Reassurance Co	GA	YRT/I			46,689					
66346	58-0828824	06/01/1984	Munich American Reassurance Co	GA	YRT/I	22,331,883	123,187	37,775	1,469,346				
66346	58-0828824	08/01/1984	Munich American Reassurance Co	GA	YRT/I	2,521,911	6,614	7,158	59,322				
66346	58-0828824	02/01/1999	Munich American Reassurance Co	GA	ACO/I		2,605,244	5,117,473	329,474				
66346	58-0828824	06/26/1999	Munich American Reassurance Co	GA	YRT/I	372,682,069	3,195,460	3,084,077	940,696				
66346	58-0828824	10/01/2000	Munich American Reassurance Co	GA	YRT/I	25,455	327	395	1,600				
66346	58-0828824	12/04/2000	Munich American Reassurance Co	GA	CO/I	4,954,964	139,265	125,848	38,002				
66346	58-0828824	01/01/2001	Munich American Reassurance Co	GA	YRT/I	372,284,774	1,744,422	2,009,905	610,846				
66346	58-0828824	01/01/2002	Munich American Reassurance Co	GA	YRT/I	682,198,052	1,951,977	2,426,908	914,111				
66346	58-0828824	01/01/2002	Munich American Reassurance Co	GA	YRT/I	6,972,565,355	17,545,848	16,399,364	8,889,163				
66346	58-0828824	02/04/2002	Munich American Reassurance Co	GA	YRT/I	587,797	70	66	715				
66346	58-0828824	10/01/2002	Munich American Reassurance Co	GA	CO/I	2,942,777,960	84,085,953	80,199,463	4,372,385				
66346	58-0828824	10/01/2002	Munich American Reassurance Co	GA	YRT/I	6,704,194	28,153	22,727	14,160				
66346	58-0828824	03/03/2003	Munich American Reassurance Co	GA	YRT/I	1,050,385,920	27,244,642	25,655,613	1,782,670				
66346	58-0828824	03/03/2003	Munich American Reassurance Co	GA	CO/I	4,007,638	17,648	15,701	8,819				
66346	58-0828824	09/01/2007	Munich American Reassurance Co	GA	YRT/I	399,488,969	668,793	527,734	423,829				
66346	58-0828824	01/01/2009	Munich American Reassurance Co	GA	CO/I	17,559,879,251	195,278,340	152,474,732	25,011,354				
66346	58-0828824	01/01/2009	Munich American Reassurance Co	GA	CO/I	7,139,877	28,390	16,578	25,155				
10227	13-4924125	07/01/2011	Munich Reinsurance America Inc.	DE	CAT/I				32,695				
10227	13-4924125	07/01/2011	Munich Reinsurance America Inc.	DE	CAT/I				42,239				
19445	25-0687550	07/01/2011	National Union Fire Insurance Co of Pittsburg PA	PA	CAT/I				18,164				
19445	25-0687550	07/01/2012	National Union Fire Insurance Co of Pittsburg PA	PA	CAT/I				23,466				
88099	75-1608507	10/01/1978	Optimum Re Insurance Company	TX	YRT/I	365,000	17,715	40,676	12,134				
88099	75-1608507	05/01/1980	Optimum Re Insurance Company	TX	YRT/I	200,000	2,782	2,524	12,034				
88099	75-1608507	11/01/1980	Optimum Re Insurance Company	TX	CO/I	50,000	24,664	24,172	3,457				
88099	75-1608507	05/19/1982	Optimum Re Insurance Company	TX	YRT/I	176,476	421	389	5,887				
68241	22-1211670	09/29/1965	Prudential Insurance Co of America	NJ	YRT/I	11,678,454	49,307	48,127	51,280				
68241	22-1211670	07/01/2007	Prudential Insurance Co of America	NJ	YRT/I	408,912,563	732,294	12,326	944,276				
93572	43-1235868	04/01/1985	RGA Reinsurance Company	MO	CO/I	125,290,078	1,227,688	1,408,196	1,001,709				
93572	43-1235868	04/01/1985	RGA Reinsurance Company	MO	CO/I	611,723	3,051		3,468				
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	235,801,015	852,916	863,847	3,360,612				
93572	43-1235868	02/01/1988	RGA Reinsurance Company	MO	YRT/I	11,626,248	41,152	41,455	110,671				
93572	43-1235868	03/01/1988	RGA Reinsurance Company	MO	DIS/I			65,590					
93572	43-1235868	03/01/1988	RGA Reinsurance Company	MO	YRT/I	4,679,505	108,192	68,130	225,817				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	YRT/I	72,742,976	260,971	294,742	1,563,445				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	02/01/1993	RGA Reinsurance Company	MO	YRT/I	97,314,107	1,196,531	1,045,770	980,197				
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	CO/I	2,753,711,503	19,207,925	19,449,013	5,239,240				
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	YRT/I	199,514,966	2,743,028	2,569,752	2,450,194				
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	YRT/I	292,002,483	551,184	540,108	1,902,607				
93572	43-1235868	05/01/1996	RGA Reinsurance Company	MO	CO/I	58,091,462	716,555	766,460	189,571				
93572	43-1235868	05/01/1996	RGA Reinsurance Company	MO	YRT/I	48,346	1,971	1,971	7,835				
93572	43-1235868	05/01/1996	RGA Reinsurance Company	MO	YRT/I	41,669,509			131,946				
93572	43-1235868	06/26/1999	RGA Reinsurance Company	MO	YRT/I	89,407,429	837,944	870,824	448,539				
93572	43-1235868	12/04/2000	RGA Reinsurance Company	MO	YRT/I	818,705	4,849	7,787	717				
93572	43-1235868	01/01/2001	RGA Reinsurance Company	MO	YRT/I	95,615,600	427,722	516,040	303,479				
93572	43-1235868	02/04/2002	RGA Reinsurance Company	MO	YRT/I	587,797	70	66	723				
93572	43-1235868	03/03/2003	RGA Reinsurance Company	MO	CO/I	593,502,033	12,145,859	11,996,251	1,068,513				
93572	43-1235868	03/03/2003	RGA Reinsurance Company	MO	YRT/I	2,259,367	13,344	12,549	8,655				
93572	43-1235868	04/01/2004	RGA Reinsurance Company	MO	YRT/I	991,378,773	2,076,011	3,605,517	2,540,664				
93572	43-1235868	09/01/2007	RGA Reinsurance Company	MO	YRT/I	316,685,021	509,995	334,385	365,196				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	ACOMB/I		5,095,134	8,589,796	3,282,993			359,649	
93572	43-1235868	01/01/2012	RGA Reinsurance Company	MO	CO/I	42,258,702,502	899,707,901		893,329,006				
93572	43-1235868	06/30/2012	RGA Reinsurance Company	MO	CO/I	51,371,245	27,743,278		29,592,336				
93572	43-1235868	06/30/2012	RGA Reinsurance Company	MO	CO/I	19,559,867,128	22,228,543		4,863,709				
87017	62-1003368	06/27/1968	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I	35,000	17,209	17,209					
87017	62-1003368	10/01/1981	SCOR Global Life Re Insurance Company of Texas	TX	CO/I	1,954,748	2,367	2,430	41,550				
87017	62-1003368	10/01/1981	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I	177,903	3,330	7,384	4,024				
87017	62-1003368	12/01/1982	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I				461				
87017	62-1003368	04/01/1983	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I				(39)				
87017	62-1003368	07/01/1985	SCOR Global Life Re Insurance Company of Texas	TX	CO/I				380,291				
87017	62-1003368	07/01/1985	SCOR Global Life Re Insurance Company of Texas	TX	DIS/I			66,600					
87017	62-1003368	07/01/1985	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I	368,152	63,164	413	4,243				
87017	62-1003368	01/01/1997	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I	1,981,232	17,856	14,848	5,448				
87017	62-1003368	10/01/2002	SCOR Global Life Re Insurance Company of Texas	TX	CO/I	335,575,980	2,295,154	2,997,254	919,834				
87017	62-1003368	10/01/2002	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I	4,591,001	30,695	14,322	18,328				
87017	62-1003368	03/03/2003	SCOR Global Life Re Insurance Company of Texas	TX	CO/I	178,828,549	722,651	1,365,561	384,094				
87017	62-1003368	03/03/2003	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I	1,476,801	9,664	8,581	5,540				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	468,663,237	1,443,847	1,785,082	894,815				
64688	75-6020048	01/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	3,399,496,282	9,927,511	9,395,197	6,032,632				
64688	75-6020048	10/01/2002	SCOR Global Life Americas Reinsurance Company	DE	CO/I	1,068,671,198	30,967,346	29,321,546	1,542,953				
64688	75-6020048	10/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	2,548,814	10,827	8,900	5,486				
64688	75-6020048	03/03/2003	SCOR Global Life Americas Reinsurance Company	DE	CO/I	80,900,771	2,598,106	2,385,995	136,201				
64688	75-6020048	03/03/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	609,251	1,244	1,098	661				
64688	75-6020048	09/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	357,888,663	671,688	535,562	410,224				
90670	43-1178580	10/01/1981	Scottish Re Life Corp	DE	CO/I				544				
90670	43-1178580	10/01/1981	Scottish Re Life Corp	DE	YRT/I	52,199	46	140	7,188				
90670	43-1178580	05/24/1993	Scottish Re Life Corp	DE	CO/I	133,488,365	822,802	944,771	522,011				
90670	43-1178580	05/24/1993	Scottish Re Life Corp	DE	YRT/I	166,307	655		579				
90670	43-1178580	06/01/1993	Scottish Re Life Corp	DE	YRT/I	552,098	1,275	1,060	21,982				
90670	43-1178580	11/01/1993	Scottish Re Life Corp	DE	YRT/I	2,624,048	17,116	17,097	5,971				
90670	43-1178580	10/01/1994	Scottish Re Life Corp	DE	YRT/I	44,823,929	224,642	204,523	262,947				
90670	43-1178580	01/01/1995	Scottish Re Life Corp	DE	YRT/I	2,196	60	57	1,011				
90670	43-1178580	08/01/1995	Scottish Re Life Corp	DE	YRT/I	277,241,119	1,912,179	1,786,978	3,125,369				
90670	43-1178580	08/26/1996	Scottish Re Life Corp	DE	CO/I	3,801,083,995	26,190,449	26,349,933	6,811,214				
90670	43-1178580	08/26/1996	Scottish Re Life Corp	DE	YRT/I	3,689,124	20,491		25,635				
90670	43-1178580	12/01/1997	Scottish Re Life Corp	DE	CO/I	144,794	162	158	6,883				
90670	43-1178580	12/01/1997	Scottish Re Life Corp	DE	DIS/I			6,627					
90670	43-1178580	12/01/1997	Scottish Re Life Corp	DE	YRT/I	351,498	2,416	334	25,889				
90670	43-1178580	12/16/1998	Scottish Re Life Corp	DE	YRT/I	6,050,600	9,083	14,762	8,122				
87572	23-2038295	02/04/2002	Scottish Re US Inc	DE	YRT/I	587,797	70	66	715				
68713	84-0499703	01/01/1986	Security Life of Denver Insurance Company	CO	YRT/I	11,284,538	20,339	49,962	330,146				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	04/01/1986	Security Life of Denver Insurance Company	CO	DIS/I			105,613					
68713	84-0499703	04/01/1986	Security Life of Denver Insurance Company	CO	YRT/I	85,743,582	278,936	173,744	2,464,797				
68713	84-0499703	10/01/1994	Security Life of Denver Insurance Company	CO	YRT/I	60,736,655	406,849	560,182	327,270				
68713	84-0499703	11/26/1996	Security Life of Denver Insurance Company	CO	YRT/I	19,401,515	212,324	195,991	137,570				
68713	84-0499703	10/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	5,907,247	7,472	9,431	69,034				
68713	84-0499703	06/26/1999	Security Life of Denver Insurance Company	CO	YRT/I	59,104,956	561,831	586,403	373,581				
68713	84-0499703	10/01/1999	Security Life of Denver Insurance Company	CO	YRT/I	3,718,198	3,232	2,758	993				
68713	84-0499703	12/04/2000	Security Life of Denver Insurance Company	CO	YRT/I	545,804	3,251	5,243	943				
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Company	CO	YRT/I	63,278,728	288,789	345,805	228,094				
68713	84-0499703	10/01/2002	Security Life of Denver Insurance Company	CO	CO/I	3,211,162,925	90,720,865	87,064,621	4,885,471				
68713	84-0499703	10/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	7,593,850	33,536	26,500	16,961				
68713	84-0499703	03/03/2003	Security Life of Denver Insurance Company	CO	CO/I	103,968,370	1,198,520	1,432,863	214,876				
68713	84-0499703	03/03/2003	Security Life of Denver Insurance Company	CO	YRT/I	1,528,524	7,189	5,299	3,674				
82627	06-0839705	03/15/1956	Swiss Re Life & Health America Inc	CT	YRT/G	10,000	710	652	3,176				
82627	06-0839705	06/06/1972	Swiss Re Life & Health America Inc	CT	YRT/I	466,726	5,876	5,238	8,326				
82627	06-0839705	01/01/1973	Swiss Re Life & Health America Inc	CT	CO/I	15,000	9,563	14,549	11,764				
82627	06-0839705	08/01/1975	Swiss Re Life & Health America Inc	CT	YRT/I		48,353		(30,209)				
82627	06-0839705	12/01/1977	Swiss Re Life & Health America Inc	CT	YRT/I	1,519,588	44,510		118,815				
82627	06-0839705	01/01/1978	Swiss Re Life & Health America Inc	CT	CO/I			4,545	(72,921)				
82627	06-0839705	08/01/1979	Swiss Re Life & Health America Inc	CT	CO/I	250,000	249	2,708	5,957				
82627	06-0839705	06/01/1980	Swiss Re Life & Health America Inc	CT	CO/I				460				
82627	06-0839705	09/01/1980	Swiss Re Life & Health America Inc	CT	CO/I	1,150,000	426,684	409,986	67,167				
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	CT	YRT/I	8,851,711	43,897	39,430	143,453				
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	CT	YRT/I	8,967,358	38,915	38,926	146,383				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc	CT	CO/I			48,353	20,565				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc	CT	YRT/I	3,991,919	10,017	13,474	165,762				
82627	06-0839705	03/01/1982	Swiss Re Life & Health America Inc	CT	YRT/I	1,079,799	4,119	3,769	9,054				
82627	06-0839705	06/01/1982	Swiss Re Life & Health America Inc	CT	CO/I				253,626				
82627	06-0839705	12/01/1982	Swiss Re Life & Health America Inc	CT	YRT/I				461				
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	CT	YRT/I	31,767,440	154,946	262,879	166,041				
82627	06-0839705	12/01/1983	Swiss Re Life & Health America Inc	CT	YRT/I	6,260,190	109,906	109,906	110,074				
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc	CT	CO/I	818,378	1,134	1,479	225,650				
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc	CT	DIS/I			118,907					
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc	CT	YRT/I	170,917,313	979,124	800,701	3,329,346				
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc	CT	YRT/I	10,738,013	150,899	34,036	503,215				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America Inc	CT	YRT/G	61,455	17,732	19,484					
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	CT	YRT/I				2,481				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	CT	YRT/I	2,515,662	38,523	36,539	52,351				
82627	06-0839705	03/01/1985	Swiss Re Life & Health America Inc	CT	YRT/I	258,221	1,783	1,642	42,627				
82627	06-0839705	06/01/1985	Swiss Re Life & Health America Inc	CT	YRT/I	237,793	742	709	1,726				
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	CT	CO/I	1,150,000	8,981	20,976	5,212				
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	CT	CO/I	550,000	4,852	6,962	5,461				
82627	06-0839705	07/27/1990	Swiss Re Life & Health America Inc	CT	CO/I	1,050,579,784	8,791,803	9,123,017	2,881,195				
82627	06-0839705	07/27/1990	Swiss Re Life & Health America Inc	CT	YRT/I	1,862,472	9,820		17,899				
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc	CT	YRT/I			26,117					
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc	CT	YRT/I	31,773,828	503,898	501,000	851,000				
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc	CT	YRT/I	7,692,421	208,306	190,859	523,683				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America Inc	CT	YRT/I	1,166,803	356,656	154,268	38,466				
82627	06-0839705	07/01/1994	Swiss Re Life & Health America Inc	CT	ACO/I		9,837,862	12,898,370	459,670				
82627	06-0839705	10/01/1994	Swiss Re Life & Health America Inc	CT	YRT/I	23,139,902	187,819	178,597	160,121				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	CT	CO/I				5,275				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	CT	YRT/I				17,988				
82627	06-0839705	05/01/1996	Swiss Re Life & Health America Inc	CT	CO/I				418,975				
82627	06-0839705	05/01/1996	Swiss Re Life & Health America Inc	CT	YRT/I	150,448,418	1,004,069	962,515					
82627	06-0839705	09/01/1996	Swiss Re Life & Health America Inc	CT	YRT/I	30,021			207,593				
82627	06-0839705	12/01/1996	Swiss Re Life & Health America Inc	CT	YRT/I	9,481,232	71,478	63,419	45,207				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	12/01/1996	Swiss Re Life & Health America Inc	CT	YRT/I	6,351,221	57,033	48,186	20,656				
82627	06-0839705	08/01/1997	Swiss Re Life & Health America Inc	CT	ACO/I		26,486,151	31,940,498	733,828				
82627	06-0839705	11/01/1997	Swiss Re Life & Health America Inc	CT	CO/I	1,298,590,519	7,850,579	7,526,848	2,026,355				
82627	06-0839705	11/01/1997	Swiss Re Life & Health America Inc	CT	YRT/I	23,142,000	169,619	122,097	274,358				
82627	06-0839705	11/01/1998	Swiss Re Life & Health America Inc	CT	YRT/I	5,087,818	5,065	5,093	68,208				
82627	06-0839705	06/26/1999	Swiss Re Life & Health America Inc	CT	YRT/I	121,618,295	1,252,751	1,271,364	702,351				
82627	06-0839705	06/26/1999	Swiss Re Life & Health America Inc	CT	YRT/I	334,437,406	2,969,689	2,846,131	1,095,990				
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	CT	YRT/I	8,365,944	7,345	6,204	2,335				
82627	06-0839705	11/01/2000	Swiss Re Life & Health America Inc	CT	YRT/I	25,455	327	395	1,602				
82627	06-0839705	12/04/2000	Swiss Re Life & Health America Inc	CT	YRT/I	5,122,015	118,004	111,090	33,161				
82627	06-0839705	01/01/2001	Swiss Re Life & Health America Inc	CT	YRT/I	356,489,505	1,660,949	2,092,043	792,588				
82627	06-0839705	07/15/2001	Swiss Re Life & Health America Inc	CT	YRT/I	79,238,956	273,252	319,205	329,707				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc	CT	YRT/I	462,858,720	1,429,524	1,744,247	897,625				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc	CT	YRT/I	3,295,715,759	8,611,982	8,198,010	4,409,916				
82627	06-0839705	02/04/2002	Swiss Re Life & Health America Inc	CT	YRT/I	587,797	70	66	664				
82627	06-0839705	03/01/2006	Swiss Re Life & Health America Inc	CT	YRT/I	552,058,192	1,350,964	1,798,069	1,264,832				
82627	06-0839705	09/01/2007	Swiss Re Life & Health America Inc	CT	YRT/I	906,028,097	1,590,662	1,252,576	1,033,928				
86231	39-0989781	11/01/1972	Transamerica Life Insurance Company	IA	CO/I	300,000	6,234	5,703	11,394				
86231	39-0989781	07/01/1981	Transamerica Life Insurance Company	IA	YRT/I	9,676	18	17	202				
86231	39-0989781	07/01/1981	Transamerica Life Insurance Company	IA	YRT/I	8,001,227	39,693	39,170	165,494				
86231	39-0989781	04/01/1985	Transamerica Life Insurance Company	IA	CO/I	259,009,897	1,989,630	2,167,940	1,358,782				
86231	39-0989781	04/01/1985	Transamerica Life Insurance Company	IA	YRT/I	604,715	3,002		2,753				
86231	39-0989781	07/01/1985	Transamerica Life Insurance Company	IA	YRT/I	434,498,792	1,483,702	1,488,913	5,421,939				
86231	39-0989781	05/01/1987	Transamerica Life Insurance Company	IA	YRT/I				764				
86231	39-0989781	05/01/1987	Transamerica Life Insurance Company	IA	DIS/I			65,590					
86231	39-0989781	05/01/1987	Transamerica Life Insurance Company	IA	YRT/I	6,290,000	143,051	101,281	8,480				
86231	39-0989781	01/01/1988	Transamerica Life Insurance Company	IA	YRT/I	149,702	360	3,030	127,517				
86231	39-0989781	03/01/1988	Transamerica Life Insurance Company	IA	YRT/I	76,220,036	153,119	154,625	1,901,870				
86231	39-0989781	04/01/1988	Transamerica Life Insurance Company	IA	YRT/I	21,641,937	29,764	114,383	657,032				
86231	39-0989781	02/01/1994	Transamerica Life Insurance Company	IA	YRT/I	2,385,190	29,795	29,795	64,155				
86231	39-0989781	10/01/1994	Transamerica Life Insurance Company	IA	YRT/I	81,307,755	1,130,313	1,005,837	392,942				
86231	39-0989781	08/26/1996	Transamerica Life Insurance Company	IA	CO/I	2,987,208,738	19,659,523	19,978,878	5,510,711				
86231	39-0989781	08/26/1996	Transamerica Life Insurance Company	IA	YRT/I	3,548,631	19,034		24,721				
86231	39-0989781	06/26/1999	Transamerica Life Insurance Company	IA	YRT/I	558,506,279	5,524,926	5,224,698	2,815,428				
86231	39-0989781	03/03/2003	Transamerica Life Insurance Company	IA	CO/I	674,048,357	14,783,312	14,415,555	1,202,945				
86231	39-0989781	03/03/2003	Transamerica Life Insurance Company	IA	YRT/I	2,491,237	13,377	11,921	7,405				
62596	31-0252460	01/01/2004	Union Fidelity Life Ins Co	KS	ACO/I		6,129,085,258	6,255,460,484					
62596	31-0252460	01/01/2004	Union Fidelity Life Ins Co	KS	ACOMB/I		792,746,445	824,592,103	19,020,203				
80659	38-0397420	06/26/1999	US Bus of the Canada Life Assurance Co	MI	YRT/I	395,418,530	3,673,038	3,517,641	1,221,561				
80659	38-0397420	06/26/1999	US Bus of the Canada Life Assurance Co	MI	YRT/I	59,689,156	570,452	591,497	350,926				
80659	38-0397420	11/01/2000	US Bus of the Canada Life Assurance Co	MI	YRT/I	25,455	327	395	2,250				
80659	38-0397420	12/04/2000	US Bus of the Canada Life Assurance Co	MI	YRT/I	1,725,000	59,956	54,184	13,093				
80659	38-0397420	12/04/2000	US Bus of the Canada Life Assurance Co	MI	YRT/I	1,624,114	17,491	18,094	9,729				
80659	38-0397420	01/01/2001	US Bus of the Canada Life Assurance Co	MI	YRT/I	318,863,234	1,481,908	1,796,200	675,560				
80659	38-0397420	01/01/2002	US Bus of the Canada Life Assurance Co	MI	YRT/I	70,210,746	250,899	310,907	264,129				
80659	38-0397420	01/01/2002	US Bus of the Canada Life Assurance Co	MI	YRT/I	641,143,200	2,720,142	2,575,140	2,343,443				
80659	38-0397420	02/01/2002	US Bus of the Canada Life Assurance Co	MI	YRT/I	1,908,066	649	662	1,976				
80659	38-0397420	03/03/2003	US Bus of the Canada Life Assurance Co	MI	CO/I	677,913,354	14,866,567	14,495,710	1,207,401				
80659	38-0397420	03/03/2003	US Bus of the Canada Life Assurance Co	MI	YRT/I	2,487,745	13,321	11,921	7,915				
66133	41-1760577	11/28/2005	Wilton Reassurance Company	MN	YRT/I	1,639,776,871	3,687,292	3,389,578	2,314,073				
16535	36-4233459	07/01/2012	Zurich American Insurance Company	NY	CAT/I				23,466				
0499999. General Account - Authorized U.S. Non-Affiliates						220,245,923,896	9,695,914,327	8,784,993,455	1,258,572,941	0	0	576,773,749	172,416,370
00000	AA-1127200	07/01/2011	Lloyds Syndicate 1200	GBR	CAT/I				14,531				
00000	AA-1127200	07/01/2012	Lloyds Syndicate 1200	GBR	CAT/I				18,773				
00000	AA-1127084	07/01/2011	Lloyds Underwriter Syndicate 1084	GBR	CAT/I				9,082				
00000	AA-1127084	07/01/2012	Lloyds Underwriter Syndicate 1084	GBR	CAT/I				11,733				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1127301	07/01/2011	Lloyds Underwriter Syndicate 1301	GBR	CAT/I				7,266				
00000	AA-1127301	07/01/2012	Lloyds Underwriter Syndicate 1301	GBR	CAT/I				9,387				
00000	AA-1120103	07/01/2011	Lloyds Underwriter Syndicate 1967	GBR	CAT/I				18,164				
00000	AA-1120103	07/01/2012	Lloyds Underwriter Syndicate 1967	GBR	CAT/I				23,466				
00000	AA-1120055	07/01/2011	Lloyds Underwriter Syndicate 3623	GBR	CAT/I				54,492				
00000	AA-1120055	07/01/2012	Lloyds Underwriter Syndicate 3623	GBR	CAT/I				75,092				
00000	AA-1126005	07/01/2011	Lloyds Underwriter Syndicate 4000	GBR	CAT/I				9,082				
00000	AA-1126005	07/01/2012	Lloyds Underwriter Syndicate 4000	GBR	CAT/I				11,733				
00000	AA-1126382	07/01/2011	Lloyds Syndicate 0382	GBR	CAT/I				23,613				
0599999. General Account - Authorized Non-U.S. Non-Affiliates						0	0	0	286,414	0	0	0	0
0699999. Total General Account - Authorized Non-Affiliates						220,245,923,896	9,695,914,327	8,784,993,455	1,258,859,355	0	0	576,773,749	172,416,370
0799999. Total General Account Authorized						362,058,713,898	14,059,830,134	13,901,902,898	1,566,804,444	0	0	916,771,927	172,416,370
13569	26-3709693	10/01/2008	River Lake Insurance Company VI	DE	COFW/I	29,624,241,143	395,244,950	331,013,596	57,642,573				144,851,430
13618	26-4266916	01/01/2009	River Lake Insurance Company VII	VT	COFW/I	26,428,293,220	785,070,975	776,980,286	43,921,291				222,604,684
13776	27-0951675	04/01/2010	River Lake Insurance Company VIII	VT	COFW/I	44,538,845,172	730,254,812	634,219,184	76,192,635				29,174,261
14685	46-0967288	10/01/2102	River Lake Insurance Company IX	VT	COFW/I	37,834,167,311	698,821,835		698,620,468				215,958,977
0899999. General Account - Unauthorized U.S. Affiliates						138,425,546,846	2,609,392,572	1,742,213,066	876,376,967	0	0	0	612,589,352
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU	MCO/I	2,403,590,145			27,655,745			376,297,307	
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU	CO/I	11,424,693,431	155,027,112	131,789,639	13,143,490				
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU	YRT/I	40,143,963,428	182,830,501	206,798,220	89,127,400				
00000	AA-3190961	10/01/2006	River Lake Insurance Company IV Limited	BMU	CO/I	173,971,738	3,668,963	628,063,827	48,482,545				
0999999. General Account - Unauthorized Non-U.S. Affiliates						54,146,218,742	341,526,576	966,651,686	178,409,180	0	0	376,297,307	0
1099999. Total General Account - Unauthorized Affiliates						192,571,765,588	2,950,919,148	2,708,864,752	1,054,786,147	0	0	376,297,307	612,589,352
73547	75-1237547	10/01/1978	Colonial Security Life Ins Co	TX	CO/I				63,085				
1199999. General Account - Unauthorized U.S. Non-Affiliates						0	0	0	63,085	0	0	0	0
00000	AA-3194128	07/01/2012	Allied World Assurance Company Ltd	BMU	CAT/I				14,080				
00000	AA-3190829	07/01/2000	Alterra Bermuda Limited	BMU	CO/I	56,322,686	39,417,534	41,231,489	137,051				
00000	AA-1120841	07/01/2011	Chartis Europe Limited	GBR	CAT/I				36,328				
00000	AA-1120841	07/01/2012	Chartis Europe Limited	GBR	CAT/I				46,933				
00000	AA-5340310	07/01/2011	General Insurance Corp of India	IND	CAT/I				7,266				
00000	AA-5340310	07/01/2012	General Insurance Corp of India	IND	CAT/I				9,387				
00000	AA-1120037	06/01/1975	Pacific Life Re Limited	GBR	YRT/I			7,098	(29,875)				
00000	AA-3771011	01/01/1984	Providers Re	CYM	ACO/I	516,602		506,610					
00000	AA-3164100	01/01/2002	SCOR Global Life Reinsurance International (Barbados) Ltd	BRB	YRT/I	10,073,031,071	21,085,875	22,805,618	37,737,834				26,133,903
00000	AA-1784118	01/01/2002	SCOR International Reinsurance Ireland Limited	IRL	YRT/I	3,048,135,149	9,131,040	8,809,981	5,391,117				
00000	AA-1784118	01/01/2002	SCOR International Reinsurance Ireland Limited	IRL	YRT/I	443,492,848	1,334,037	1,617,162	815,499				
00000	AA-1580095	07/01/2011	Toa Reinsurance Limited	JPN	CAT/I				9,082				
1299999. General Account - Unauthorized Non-U.S. Non-Affiliates						13,620,981,754	71,485,088	74,977,958	44,174,702	0	0	0	26,133,903
1399999. Total General Account - Unauthorized Non-Affiliates						13,620,981,754	71,485,088	74,977,958	44,237,787	0	0	0	26,133,903
1499999. Total General Account Unauthorized						206,192,747,342	3,022,404,236	2,783,842,710	1,099,023,934	0	0	376,297,307	638,723,255
1799999. Total General Account - Certified Affiliates						0	0	0	0	0	0	0	0
2099999. Total General Account - Certified Non-Affiliates						0	0	0	0	0	0	0	0
2199999. Total General Account Certified						0	0	0	0	0	0	0	0
2299999. Total General Account Authorized, Unauthorized and Certified						568,251,461,240	17,082,234,370	16,685,745,608	2,665,828,378	0	0	1,293,069,234	811,139,625
2599999. Total Separate Accounts - Authorized Affiliates						0	0	0	0	0	0	0	0
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	ACOMB/I							384,505,668	
62596	31-0252460	01/01/2004	Union Fidelity Life Ins Co	KS	ACOMB/I							2,304,364,765	
2699999. Separate Accounts - Authorized U.S. Non-Affiliates						0	0	0	0	0	0	2,688,870,433	0
2899999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	2,688,870,433	0
2999999. Total Separate Accounts Authorized						0	0	0	0	0	0	2,688,870,433	0
3299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0	0
3599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	0	0
3699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	0	0
3999999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4299999. Total Separate Accounts - Certified Non-Affiliates						0	0	0	0	0	0	0	0
4399999. Total Separate Accounts Certified						0	0	0	0	0	0	0	0
4499999. Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	2,688,870,433	0
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						500,484,260,744	16,669,222,706	15,644,115,964	2,442,958,082	0	0	3,605,642,360	785,005,722
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						67,767,200,496	413,011,664	1,041,629,644	222,870,296	0	0	376,297,307	26,133,903
4799999 - Totals						568,251,461,240	17,082,234,370	16,685,745,608	2,665,828,378	0	0	3,981,939,667	811,139,625

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
70025	91-6027719	10/01/1998	Genworth Life Insurance Company	DE	CO/I	7,120,383	2,106,196	104,378,829				
0199999. General Account - Authorized U.S. Affiliates						7,120,383	2,106,196	104,378,829	0	0	0	0
0399999. Total General Account - Authorized Affiliates						7,120,383	2,106,196	104,378,829	0	0	0	0
60054	06-6033492	10/01/2011	Aetna Life Insurance Company	CT	CO/I	67,480,963	8,093,870	3,644,152				
60054	06-6033492	10/01/2011	Aetna Life Insurance Company	CT	CO/G	21,810	150,954	323,469				
60895	35-0145825	07/01/1991	American United Life Insurance Co	IN	YRT/I	119,872		6,134,187				
39845	48-0921045	07/01/1974	Westport Insurance Corporation	MO	CO/I		2,135	42,688				
62235	01-0278678	02/01/1976	Unum Life Insurance Company of America	ME	YRT/I	20,149						
62235	01-0278678	01/01/1978	Unum Life Insurance Company of America	ME	YRT/I		17,224	344,371				
62235	01-0278678	02/01/1979	Unum Life Insurance Company of America	ME	YRT/I	65,828						
0499999. General Account - Authorized U.S. Non-Affiliates						67,708,622	8,264,183	10,488,867	0	0	0	0
0699999. Total General Account - Authorized Non-Affiliates						67,708,622	8,264,183	10,488,867	0	0	0	0
0799999. Total General Account Authorized						74,829,005	10,370,379	114,867,696	0	0	0	0
1099999. Total General Account - Unauthorized Affiliates						0	0	0	0	0	0	0
00000	AA-3190829	07/01/2000	Alterra Bermuda Limited	BMU	CO/I	11,628	119	27,856				
1299999. General Account - Unauthorized Non-U.S. Non-Affiliates						11,628	119	27,856	0	0	0	0
1399999. Total General Account - Unauthorized Non-Affiliates						11,628	119	27,856	0	0	0	0
1499999. Total General Account Unauthorized						11,628	119	27,856	0	0	0	0
1799999. Total General Account - Certified Affiliates						0	0	0	0	0	0	0
2099999. Total General Account - Certified Non-Affiliates						0	0	0	0	0	0	0
2199999. Total General Account Certified						0	0	0	0	0	0	0
2299999. Total General Account Authorized, Unauthorized and Certified						74,840,633	10,370,498	114,895,552	0	0	0	0
2599999. Total Separate Accounts - Authorized Affiliates						0	0	0	0	0	0	0
2899999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	0
2999999. Total Separate Accounts Authorized						0	0	0	0	0	0	0
3299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0
3599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	0
3699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	0
3999999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0
4299999. Total Separate Accounts - Certified Non-Affiliates						0	0	0	0	0	0	0
4399999. Total Separate Accounts Certified						0	0	0	0	0	0	0
4499999. Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	0
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						74,829,005	10,370,379	114,867,696	0	0	0	0
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						11,628	119	27,856	0	0	0	0
4799999 - Totals						74,840,633	10,370,498	114,895,552	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	Letter of Credit Issuing or Confirming Bank (a)			13	14	15	16	17
									10	11	12					
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols.5+6+7)	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+13+14+15 +16 but not in Excess of Col. 8
13569	26-3709693	10/01/2008	River Lake Insurance Company VI	395,244,950	4,936,442		400,181,392	250,000,000	026014601	1	Goldman Sachs Bank USA	38,519,475	144,851,430			400,181,392
13618	26-4266916	01/01/2009	River Lake Insurance Company VII	785,070,975	3,767,204		788,838,179	636,970,827	026014601	1	Goldman Sachs Bank USA		8,497,565			645,468,392
13776	27-0951675	04/01/2010	River Lake Insurance Company VIII	730,254,812	5,967,646		736,222,458	700,000,000	026007993	1	UBS AGInvestment Bank		11,128,373			711,128,373
14685	46-0967288	10/01/2012	River Lake Insurance Company IX	698,821,835	1,174,131		699,995,966						215,958,977		484,040,057	699,995,966
0199999. General Account - Life and Annuity U.S. Affiliates				2,609,392,572	15,845,423	0	2,625,237,995	1,586,970,827	XXX	XXX	XXX	38,519,475	380,436,345	0	484,040,057	2,456,774,123
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	337,857,613	14,623,683	66,161	352,547,457					269,220,990			99,700,000	352,547,457
00000	AA-3190961	10/01/2006	River Lake Insurance Company IV Limited	3,668,963			3,668,963					3,259,407				3,259,407
0299999. General Account - Life and Annuity Non-U.S. Affiliates				341,526,576	14,623,683	66,161	356,216,420	0	XXX	XXX	XXX	272,480,397	0	0	99,700,000	355,806,864
0399999. Total General Account - Life and Annuity Affiliates				2,950,919,148	30,469,106	66,161	2,981,454,415	1,586,970,827	XXX	XXX	XXX	310,999,872	380,436,345	0	583,740,057	2,812,580,987
73547	75-1237547	10/01/1978	Colonial Security Life Ins Co		6,188		6,188								4,207	4,207
0499999. General Account - Life and Annuity U.S. Non-Affiliates				0	6,188	0	6,188	0	XXX	XXX	XXX	0	0	0	4,207	4,207
00000	AA-3194128	07/01/2012	Allied World Assurance Company Ltd				0									0
00000	AA-3190829	07/01/2000	Alterra Bermuda Limited	39,417,534	246,778	113,267	39,777,579					48,175,426				39,777,579
00000	AA-1120841	07/01/2011	Chartis Europe Limited				0									0
00000	AA-5340310	07/01/2011	General Insurance Corp of India				0									0
00000	AA-1120037	06/01/1975	Pacific Life Re Limited		314,728		314,728									0
00000	AA-3771011	01/01/1984	Providers Re	516,602		94	516,696					565,809				516,696
00000	AA-3164100	01/01/2002	SCOR Global Life Reinsurance International (Barbados) Ltd	21,085,875	5,048,028		26,133,903						26,133,903			26,133,903
00000	AA-1784118	01/01/2002	SCOR International Reinsurance Ireland Limited	10,465,077	1,436,362	17,915	11,919,354	12,772,153	071000013	1	JPMorgan Chase Bank NA				845,161	11,919,354
00000	AA-1580095	07/01/2011	Toa Reinsurance Limited				0									0
0599999. General Account - Life and Annuity Non-U.S. Non-Affiliates				71,485,088	7,045,896	131,276	78,662,260	12,772,153	XXX	XXX	XXX	48,741,235	26,133,903	0	845,161	78,347,532
0699999. Total General Account - Life and Annuity Non-Affiliates				71,485,088	7,052,084	131,276	78,668,448	12,772,153	XXX	XXX	XXX	48,741,235	26,133,903	0	849,368	78,351,739
0799999. Total General Account Life and Annuity				3,022,404,236	37,521,190	197,437	3,060,122,863	1,599,742,980	XXX	XXX	XXX	359,741,107	406,570,248	0	584,589,425	2,890,932,726
1099999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
00000	AA-3190829	07/01/2000	Alterra Bermuda Limited	27,975			27,975					27,975				27,975
1299999. General Account - Accident and Health Non-U.S. Non-Affiliates				27,975	0	0	27,975	0	XXX	XXX	XXX	27,975	0	0	0	27,975
1399999. Total General Account - Accident and Health Non-Affiliates				27,975	0	0	27,975	0	XXX	XXX	XXX	27,975	0	0	0	27,975
1499999. Total General Account Accident and Health				27,975	0	0	27,975	0	XXX	XXX	XXX	27,975	0	0	0	27,975
1599999. Total General Account				3,022,432,211	37,521,190	197,437	3,060,150,838	1,599,742,980	XXX	XXX	XXX	359,769,082	406,570,248	0	584,589,425	2,890,960,701
1899999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2299999. Total Separate Accounts				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2399999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999 and 1999999)				2,609,392,572	15,851,611	0	2,625,244,183	1,586,970,827	XXX	XXX	XXX	38,519,475	380,436,345	0	484,044,264	2,456,778,330
2499999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999 and 2099999)				413,039,639	21,669,579	197,437	434,906,655	12,772,153	XXX	XXX	XXX	321,249,607	26,133,903	0	100,545,161	434,182,371
2599999 - Total				3,022,432,211	37,521,190	197,437	3,060,150,838	1,599,742,980	XXX	XXX	XXX	359,769,082	406,570,248	0	584,589,425	2,890,960,701

(a)

Code	American Bankers Association (ABA) Routing Number	Bank Name
		NONE

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2012	2 2011	3 2010	4 2009	5 2008
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	2,740,669	1,266,280	1,734,693	2,470,917	1,868,543
2.	Commissions and reinsurance expense allowances	1,556,881	153,709	617,041	961,870	603,895
3.	Contract claims	1,417,462	1,338,893	1,314,301	1,232,982	1,109,808
4.	Surrender benefits and withdrawals for life contracts	434,938	571,289	559,014	600,959	1,157,990
5.	Dividends to policyholders	0	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	(198,816)	(79,296)	69,736	434,127	448,059
7.	Increase in aggregate reserve for life and accident and health contracts	505,910	724,516	674,973	449,148	1,263,797
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	422	79	(481)	(17,511)	(17,712)
9.	Aggregate reserves for life and accident and health contracts	16,093,285	16,815,616	16,178,676	15,686,072	16,658,869
10.	Liability for deposit-type contracts	1,114,215	1,193,911	1,271,197	1,347,990	(1,421,431)
11.	Contract claims unpaid	122,641	166,909	169,449	161,497	140,461
12.	Amounts recoverable on reinsurance	31,411	41,460	32,501	45,988	38,947
13.	Experience rating refunds due or unpaid	0	10,799	39,527	56,324	68,315
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	144	(720)	211	220	318
16.	Unauthorized reinsurance offset	169,190	192,052	191,173	161,209	25,411
17.	Offset for reinsurance with Certified Reinsurers	0	XXX	XXX	XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	406,570	178,383	85,324	36,129	53,352
19.	Letters of credit (L)	1,599,743	1,712,832	1,717,832	1,542,832	1,113,494
20.	Trust agreements (T)	359,769	778,256	689,102	662,708	732,728
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	XXX	XXX	XXX	XXX
23.	Funds deposited by and withheld from (F)	0	XXX	XXX	XXX	XXX
24.	Letters of credit (L)	0	XXX	XXX	XXX	XXX
25.	Trust agreements (T)	0	XXX	XXX	XXX	XXX
26.	Other (O)	0	XXX	XXX	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	13,394,048,395		13,394,048,395
2.	Reinsurance (Line 16)	339,211,491	(31,554,355)	307,657,136
3.	Premiums and considerations (Line 15)	682,082,582	419,437	682,502,019
4.	Net credit for ceded reinsurance	XXX	16,232,629,851	16,232,629,851
5.	All other admitted assets (balance)	397,872,318		397,872,318
6.	Total assets excluding Separate Accounts (Line 26)	14,813,214,786	16,201,494,933	31,014,709,719
7.	Separate Account assets (Line 27)	9,217,518,392		9,217,518,392
8.	Total assets (Line 28)	24,030,733,178	16,201,494,933	40,232,228,111
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	9,825,249,950	16,093,284,933	25,918,534,883
10.	Liability for deposit-type contracts (Line 3)	1,437,000,325	1,114,215,491	2,551,215,816
11.	Claim reserves (Line 4)	81,300,850	122,641,425	203,942,275
12.	Policyholder dividends/reserves (Lines 5 through 7)	403,636		403,636
13.	Premium & annuity considerations received in advance (Line 8)	10,266,696	1,725,087	11,991,783
14.	Other contract liabilities (Line 9)	118,314,459	(114,400,481)	3,913,978
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	169,190,137	(169,190,137)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	638,724,002	(638,724,002)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)	277,432,729	(208,057,383)	69,375,346
20.	Total liabilities excluding Separate Accounts (Line 26)	12,557,882,784	16,201,494,933	28,759,377,717
21.	Separate Account liabilities (Line 27)	9,217,518,392		9,217,518,392
22.	Total liabilities (Line 28)	21,775,401,176	16,201,494,933	37,976,896,109
23.	Capital & surplus (Line 38)	2,255,332,002	XXX	2,255,332,002
24.	Total liabilities, capital & surplus (Line 39)	24,030,733,178	16,201,494,933	40,232,228,110
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	16,093,284,933		
26.	Claim reserves	122,641,425		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	1,725,087		
29.	Liability for deposit-type contracts	1,114,215,491		
30.	Other contract liabilities	(114,400,481)		
31.	Reinsurance ceded assets	31,554,355		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	17,249,020,810		
34.	Premiums and considerations	419,437		
35.	Reinsurance in unauthorized companies	169,190,137		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	638,724,002		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	208,057,383		
40.	Total ceded reinsurance payable/offsets	1,016,390,959		
41.	Total net credit for ceded reinsurance	16,232,629,851		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	19,815,157	8,551,860	82,037	0	28,449,054	289,579
2. Alaska	AK	L	1,771,581	79,582	11,081	0	1,862,244	0
3. Arizona	AZ	L	22,709,488	10,040,275	237,227	0	32,986,990	738,170
4. Arkansas	AR	L	8,389,352	1,966,995	22,889	0	10,379,236	262,243
5. California	CA	L	184,932,568	31,531,949	3,892,224	0	220,356,741	1,576,453
6. Colorado	CO	L	29,803,377	7,378,908	238,879	0	37,421,164	87,501
7. Connecticut	CT	L	35,000,151	4,961,692	591,616	0	40,553,459	1,668,892
8. Delaware	DE	L	4,925,523	581,098	178,784	0	5,685,405	0
9. District of Columbia	DC	L	4,627,494	187,585	0	0	4,815,079	0
10. Florida	FL	L	84,166,779	40,991,218	3,124,228	0	128,282,225	3,631,203
11. Georgia	GA	L	53,863,026	17,314,790	106,550	0	71,284,366	83,867,548
12. Hawaii	HI	L	7,803,361	989,376	12,127	0	8,804,864	1,000,000
13. Idaho	ID	L	6,903,747	1,210,025	224,518	0	8,338,290	0
14. Illinois	IL	L	63,121,343	19,894,281	712,734	0	83,728,358	1,365,777
15. Indiana	IN	L	21,900,570	5,865,502	1,619,803	0	29,385,875	745,537
16. Iowa	IA	L	20,396,580	3,381,711	626,611	0	24,404,902	300,344
17. Kansas	KS	L	21,540,222	2,919,195	1,368,252	0	25,827,669	53,402
18. Kentucky	KY	L	14,323,661	3,813,922	184,300	0	18,321,883	66,751
19. Louisiana	LA	L	19,831,052	5,459,005	92,983	0	25,383,040	519,000
20. Maine	ME	L	10,460,578	461,728	75,419	0	10,997,725	100,000
21. Maryland	MD	L	38,797,088	8,265,100	482,998	0	47,545,186	1,068,982
22. Massachusetts	MA	L	48,574,784	7,252,452	74,111	0	55,901,347	7,809,063
23. Michigan	MI	L	42,069,667	11,814,247	2,136,489	0	56,020,403	2,049,255
24. Minnesota	MN	L	40,029,915	3,945,116	742,983	0	44,718,014	420,000
25. Mississippi	MS	L	12,529,104	1,781,489	88,053	0	14,398,646	100,262
26. Missouri	MO	L	31,709,276	10,676,917	1,571,796	0	43,957,989	858,592
27. Montana	MT	L	4,972,585	669,833	1,399,877	0	7,042,295	0
28. Nebraska	NE	L	16,758,563	1,776,710	1,333,181	0	19,868,454	91,719
29. Nevada	NV	L	8,907,058	1,565,488	117,071	0	10,589,617	0
30. New Hampshire	NH	L	10,677,358	2,185,929	496,509	0	13,359,796	58,000
31. New Jersey	NJ	L	64,695,371	17,812,432	33,151,154	0	115,658,957	4,138,870
32. New Mexico	NM	L	6,492,185	520,191	25,287	0	7,037,663	0
33. New York	NY	N	16,240,658	5,094,503	149,689	0	21,484,850	0
34. North Carolina	NC	L	56,799,120	18,418,094	490,359	0	75,707,573	789,555
35. North Dakota	ND	L	6,155,930	1,408,413	288,031	0	7,852,374	0
36. Ohio	OH	L	71,204,413	15,724,405	2,548,891	0	89,477,709	1,042,867
37. Oklahoma	OK	L	12,054,864	2,354,743	254,401	0	14,664,008	0
38. Oregon	OR	L	16,967,151	1,079,206	1,275,957	0	19,322,314	0
39. Pennsylvania	PA	L	78,215,590	16,009,210	3,728,558	0	97,953,358	3,379,053
40. Rhode Island	RI	L	6,718,954	1,471,950	100,866	0	8,291,770	72,285
41. South Carolina	SC	L	31,666,896	16,294,144	326,044	0	48,287,084	469,069
42. South Dakota	SD	L	6,961,407	900,431	602,850	0	8,464,688	0
43. Tennessee	TN	L	31,216,792	11,107,135	258,720	0	42,582,647	516,083
44. Texas	TX	L	87,982,194	23,598,968	1,287,863	0	112,869,025	1,201,444
45. Utah	UT	L	12,083,209	6,275,646	818,391	0	19,177,246	424,913
46. Vermont	VT	L	4,352,590	1,642,778	2,697,008	0	8,692,376	26,605
47. Virginia	VA	L	65,808,899	13,587,333	576,179	0	79,972,411	870,595
48. Washington	WA	L	38,791,551	4,798,717	1,104,981	0	44,695,249	374,095
49. West Virginia	WV	L	5,620,107	3,627,648	92,476	0	9,340,231	77,679
50. Wisconsin	WI	L	26,049,500	6,669,950	374,999	0	33,094,449	2,916,465
51. Wyoming	WY	L	2,042,863	406,799	317,972	0	2,767,634	111,673
52. American Samoa	AS	N	11,390	0	0	0	11,390	0
53. Guam	GU	N	73,819	0	0	0	73,819	0
54. Puerto Rico	PR	N	88,289	0	0	0	88,289	0
55. U.S. Virgin Islands	VI	N	81,832	0	43	0	81,875	0
56. Northern Mariana Islands	MP	N	314	0	0	0	314	0
57. Canada	CAN	N	291,387	0	0	0	291,387	0
58. Aggregate Other Alien	OT	XXX	193,682	0	2,350	0	196,032	0
59. Subtotal		(a) 50	1,540,171,965	386,316,674	72,318,399	0	1,998,807,038	125,139,524
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	3,186,247	1,240	1,566,908	0	4,754,395	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	1,543,358,212	386,317,914	73,885,307	0	2,003,561,433	125,139,524
96. Plus reinsurance assumed		XXX	453,633,117	10,048,058	4,582,826	0	468,264,001	0
97 Totals (All Business)		XXX	1,996,991,329	396,365,972	78,468,133	0	2,471,825,434	125,139,524
98. Less reinsurance ceded		XXX	2,639,599,828	25,802,264	73,496,044	0	2,738,898,136	0
99. Totals (All Business) less Reinsurance Ceded		XXX	(642,608,499)	370,563,708	(b) 4,972,089	0	(267,072,702)	125,139,524
DETAILS OF WRITE-INS								
58001. Other Alien		XXX	193,682	0	2,350	0	196,032	0
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	193,682	0	2,350	0	196,032	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Individual: Premiums are allocated in accordance with the address to which the premium notices were mailed. If no premium notices were mailed, premiums are allocated with the state of residence of the premium payor. On policies where the policyholders moved to an unlicensed state, the premiums are allocated to the state of domicile. Group: Premiums are allocated in accordance with the mailing address of each master policyholder or employee.

(a) Insert the number of L responses except for Canada and Other Alien.

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

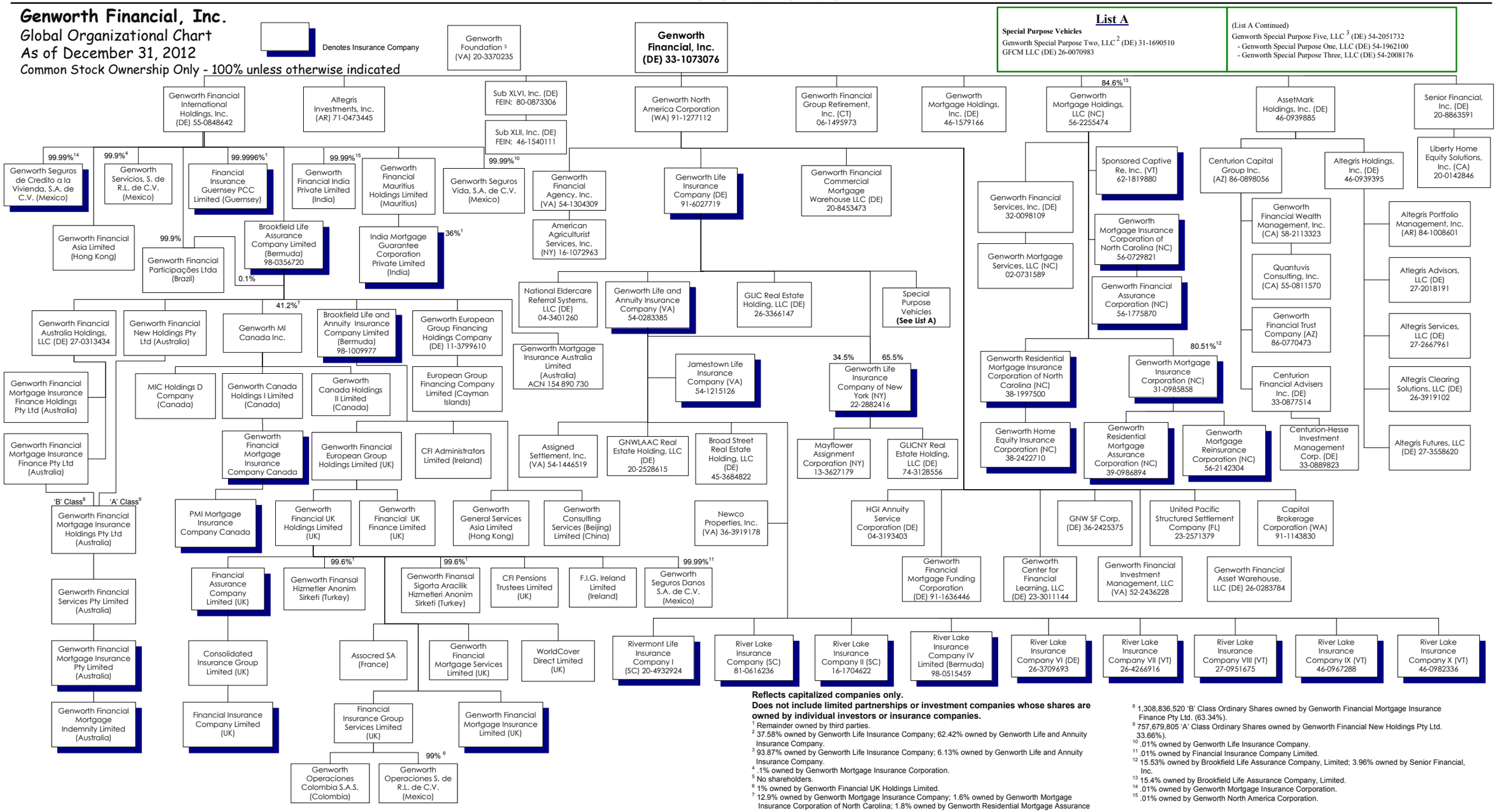
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	19,815,157	8,551,860	278	1,078	289,579	28,657,952
2. Alaska	AK	1,771,581	79,582	252	0	0	1,851,415
3. Arizona	AZ	22,709,488	10,040,275	9,362	13,317	738,170	33,510,612
4. Arkansas	AR	8,389,352	1,966,995	0	8,043	262,243	10,626,633
5. California	CA	184,932,568	31,531,949	83,445	750,422	1,576,453	218,874,837
6. Colorado	CO	29,803,377	7,378,908	1,798	47,146	87,501	37,318,730
7. Connecticut	CT	35,000,151	4,961,692	5,451	1,386	1,668,892	41,637,572
8. Delaware	DE	4,925,523	581,098	1,025	0	0	5,507,646
9. District of Columbia	DC	4,627,494	187,585	0	0	0	4,815,079
10. Florida	FL	84,166,779	40,991,218	20,245	38,614	3,631,203	128,848,059
11. Georgia	GA	53,863,026	17,314,790	3,619	7,973	83,867,548	155,056,956
12. Hawaii	HI	7,803,361	989,376	0	8,661	1,000,000	9,801,398
13. Idaho	ID	6,903,747	1,210,025	13,896	22,162	0	8,149,830
14. Illinois	IL	63,121,343	19,894,281	12,382	213,186	1,365,777	84,606,969
15. Indiana	IN	21,900,570	5,865,502	9,848	442,999	745,537	28,964,456
16. Iowa	IA	20,396,580	3,381,711	8,842	139,643	300,344	24,227,120
17. Kansas	KS	21,540,222	2,919,195	5,751	150,790	53,402	24,669,360
18. Kentucky	KY	14,323,661	3,813,922	6,009	28,358	66,751	18,238,701
19. Louisiana	LA	19,831,052	5,459,005	5	5,430	519,000	25,814,492
20. Maine	ME	10,460,578	461,728	760	0	100,000	11,023,066
21. Maryland	MD	38,797,088	8,265,100	3,866	5,786	1,068,982	48,140,822
22. Massachusetts	MA	48,574,784	7,252,452	8,478	13,827	7,809,063	63,658,604
23. Michigan	MI	42,069,667	11,814,247	59,472	801,734	2,049,255	56,794,375
24. Minnesota	MN	40,029,915	3,945,116	2,623	91,671	420,000	44,489,325
25. Mississippi	MS	12,529,104	1,781,489	9	7,642	100,262	14,418,506
26. Missouri	MO	31,709,276	10,676,917	3,426	180,008	858,592	43,428,219
27. Montana	MT	4,972,585	669,833	49,976	146,628	0	5,839,022
28. Nebraska	NE	16,758,563	1,776,710	3,047	627,034	91,719	19,257,073
29. Nevada	NV	8,907,058	1,565,488	3,507	26,563	0	10,502,616
30. New Hampshire	NH	10,677,358	2,185,929	1,612	8,936	58,000	12,931,835
31. New Jersey	NJ	64,695,371	17,812,432	29,681	0	4,138,870	86,676,354
32. New Mexico	NM	6,492,185	520,191	0	0	0	7,012,376
33. New York	NY	16,240,658	5,094,503	3,973	0	0	21,339,134
34. North Carolina	NC	56,799,120	18,418,094	715	11,269	789,555	76,018,753
35. North Dakota	ND	6,155,930	1,408,413	2,796	67,947	0	7,635,086
36. Ohio	OH	71,204,413	15,724,405	35,952	726,282	1,042,867	88,733,919
37. Oklahoma	OK	12,054,864	2,354,743	6,468	56,908	0	14,472,983
38. Oregon	OR	16,967,151	1,079,206	26,655	120,605	0	18,193,617
39. Pennsylvania	PA	78,215,590	16,009,210	58,476	506,931	3,379,053	98,169,260
40. Rhode Island	RI	6,718,954	1,471,950	4,627	5,173	72,285	8,272,989
41. South Carolina	SC	31,666,896	16,294,144	593	3,085	469,069	48,433,787
42. South Dakota	SD	6,961,407	900,431	3,947	262,312	0	8,128,097
43. Tennessee	TN	31,216,792	11,107,135	4,703	31,693	516,083	42,876,406
44. Texas	TX	87,982,194	23,598,968	1,285	122,632	1,201,444	112,906,523
45. Utah	UT	12,083,209	6,275,646	6,603	11,168	424,913	18,801,539
46. Vermont	VT	4,352,590	1,642,778	321	0	26,605	6,022,294
47. Virginia	VA	65,808,899	13,587,333	11,181	13,316	870,595	80,291,324
48. Washington	WA	38,791,551	4,798,717	49,528	167,649	374,095	44,181,540
49. West Virginia	WV	5,620,107	3,627,648	1,337	8,228	77,679	9,334,999
50. Wisconsin	WI	26,049,500	6,669,950	(7,136)	20,857	2,916,465	35,649,636
51. Wyoming	WY	2,042,863	406,799	14,572	12,478	111,673	2,588,385
52. American Samoa	AS	11,390	0	0	0	0	11,390
53. Guam	GU	73,819	0	0	0	0	73,819
54. Puerto Rico	PR	88,289	0	0	0	0	88,289
55. U.S. Virgin Islands	VI	81,832	0	43	0	0	81,875
56. Northern Mariana Islands	MP	314	0	0	0	0	314
57. Canada	CAN	291,387	0	0	0	0	291,387
58. Aggregate Other Alien	OT	193,682	0	0	0	0	193,682
59. Total		1,540,171,965	386,316,674	575,304	5,937,570	125,139,524	2,058,141,037

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

PART 1 – ORGANIZATIONAL CHART



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.

[1] Remainder owned by third parties.
[2] 37.58% owned by Genworth Life Insurance Company; 62.42% owned by Genworth Life and Annuity Insurance Company.
[3] 93.87% owned by Genworth Life Insurance Company; 6.13% owned by Genworth Life and Annuity Insurance Company.
[4] .1% owned by Genworth Mortgage Insurance Corporation.
[5] No shareholders.
[6] 1% owned by Genworth Financial UK Holdings Limited.
[7] 12.9% owned by Genworth Mortgage Insurance Company; 1.6% owned by Genworth Mortgage Insurance Corporation of North Carolina; 1.8% owned by Genworth Residential Mortgage Assurance Corporation; Remainder publicly owned.
[8] 1,308,836,520 'B' Class Ordinary Shares owned by Genworth Financial Mortgage Insurance Finance Pty Ltd. (63.34%).
[9] 757,679,805 'A' Class Ordinary Shares owned by Genworth Financial New Holdings Pty Ltd. 33.66%).
[10] .01% owned by Genworth Life Insurance Company.
[11] .01% owned by Financial Insurance Company Limited.
[12] 15.53% owned by Brookfield Life Assurance Company, Limited; 3.96% owned by Senior Financial, Inc.
[13] 15.4% owned by Brookfield Life Assurance Company, Limited.
[14] .01% owned by Genworth Mortgage Insurance Corporation.
[15] .01% owned by Genworth North America Corporation.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000	27-2018191		0001506208		Altegris Advisors, LLC	DE	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	26-3919102				Altegris Clearing Solutions, LLC	DE	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	27-3558620				Altegris Futures, LLC	DE	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	46-0939395				Altegris Holdings, Inc.	DE	NIA	AssetMark Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	71-0473445		0000317309		Altegris Investments, Inc.	AR	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	84-1008601		0001462774		Altegris Portfolio Management, Inc. (dba Altegris Funds)	AR	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	27-2667961				Altegris Services, LLC	DE	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	16-1072963				American Agriculturist Services, Inc.	NY	NIA	Genworth Financial Agency, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	46-0939885				AssetMark Holdings, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	54-1446519				Assigned Settlement, Inc.	VA	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000					Assocred SA	FRA	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	45-3684822				Broad Street Real Estate Holding, LLC	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	98-1009977				Brookfield Life and Annuity Insurance Company Limited	BMU	IA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	98-0356720				Brookfield Life Assurance Company Limited	BMU	IA	Genworth Financial International Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	91-1143830		0000355203		Capital Brokerage Corporation	WA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000	86-0898056				Centurion Capital Group Inc.	AZ	NIA	AssetMark Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	33-0877514				Centurion Financial Advisers Inc.	DE	NIA	Centurion Capital Group Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	33-0889823				Centurion-Hesse Investment Management Corp.	DE	NIA	Centurion Financial Advisers Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					CFI Administrators Limited	JRL	NIA	Brookfield Life and Annuity Insurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					CFI Pensions Trustees Limited	GBR	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Consolidated Insurance Group Limited	GBR	NIA	Financial Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					European Group Financing Company Limited	CYM	NIA	Genworth European Group Financing Holdings Company	Ownership	100.000	Genworth Financial, Inc.	
		00000					F.I.G. Ireland Limited	JRL	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Financial Assurance Company Limited	GBR	IA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Financial Insurance Company Limited	GBR	IA	Consolidated Insurance Group Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Financial Insurance Group Services Limited	GBR	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Financial Insurance Guernsey PCC Limited	GGY	IA	Genworth Financial International Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	1
		00000					Genworth Canada Holdings I Limited	CAN	NIA	Genworth MI Canada, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Canada Holdings II Limited	CAN	NIA	Genworth MI Canada, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	23-3011144				Genworth Center for Financial Learning, LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Consulting Services (Beijing) Limited	CHN	NIA	Brookfield Life and Annuity Insurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	11-3799610				Genworth European Group Financing Holdings Company	DE	NIA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Asia Limited	HKG	NIA	Genworth Financial International Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	26-0283784				Genworth Financial Asset Warehouse, LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
4011	Genworth Financial, Inc.	37095	56-1775870				Genworth Financial Assurance Corporation	NC	IA	Genworth Mortgage Insurance Corporation of North Carolina	Ownership	100.000	Genworth Financial, Inc.	
		00000	27-0313434				Genworth Financial Australia Holdings, LLC	DE	NIA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	20-8453473				Genworth Financial Commercial Mortgage Warehouse LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial European Group Holdings Limited	GBR	NIA	Brookfield Life and Annuity Insurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	06-1495973				Genworth Financial Group Retirement, Inc.	CT	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth Financial International Holdings, Inc.	Ownership	99.990	Genworth Financial, Inc.	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth North America Corporation	Ownership	0.010	Genworth Financial, Inc.	
		00000	55-0848642				Genworth Financial International Holdings, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	52-2436228				Genworth Financial Investment Management, LLC	VA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mauritius Holdings Limited	MUS	NIA	Genworth Financial International Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	91-1636446				Genworth Financial Mortgage Funding Corporation	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Indemnity Limited	AUS	IA	Genworth Financial Mortgage Insurance Pty Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Company Canada	CAN	IA	Genworth Canada Holdings I Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Finance Holdings Pty Ltd	AUS	NIA	Genworth Financial Australia Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Finance Pty Ltd	AUS	NIA	Genworth Financial Australia Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Holdings Pty Ltd	AUS	NIA	Genworth Financial Mortgage Insurance Finance Pty Ltd	Ownership	63.340	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Holdings Pty Ltd	AUS	NIA	Genworth Financial New Holdings Pty Ltd	Ownership	36.660	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Limited	GBR	IA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Pty Limited	AUS	IA	Genworth Financial Services Pty Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Services Limited	GBR	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial New Holdings Pty Ltd	AUS	NIA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Participações Ltda.	BRA	NIA	Genworth Financial International Holdings	Ownership	99.900	Genworth Financial, Inc.	
		00000					Genworth Financial Participações Ltda.	BRA	NIA	Brookfield Life Assurance Company	Ownership	0.100	Genworth Financial, Inc.	
		00000					Genworth Financial Services Pty Limited	AUS	NIA	Genworth Financial Mortgage Insurance Holdings Pty Ltd	Ownership	100.000	Genworth Financial, Inc.	
		00000	32-0098109				Genworth Financial Services, Inc.	DE	NIA	Genworth Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000	86-0770473				Genworth Financial Trust Company	AZ	NIA	Centurion Capital Group Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial UK Finance Limited	GBR	NIA	Genworth Financial European Group Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial UK Holdings Limited	GBR	NIA	Genworth Financial European Group Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000	58-2113323		0001344551		Genworth Financial Wealth Management, Inc.	CA	NIA	Centurion Capital Group Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	33-1073076		0001276520	NYSE	Genworth Financial, Inc.	DE	UIP	Public Investors	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Finansal Hizmetler Anonim Sirketi	TUR	NIA	Genworth Financial UK Holdings Limited	Ownership	99.600	Genworth Financial, Inc.	2
		00000					Genworth Finansal Sigorta Aracilik Hizmetleri Anonim Sirketi	TUR	NIA	Genworth Financial UK Holdings Limited	Ownership	99.600	Genworth Financial, Inc.	3
		00000					Genworth General Services Asia Limited	HKG	NIA	Brookfield Life and Annuity Insurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	41432	38-2422710				Genworth Home Equity Insurance Corporation	NC	IA	Genworth Residential Mortgage Insurance Corporation of North Carolina	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	65536	54-0283385		0001156124 0001437475		Genworth Life and Annuity Insurance Company	VA		Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE	UDP	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	72990	22-2882416		0001197500		Genworth Life Insurance Company of New York	NY	DS	Genworth Life Insurance Company	Ownership	65.500	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	72990	22-2882416		0001197500		Genworth Life Insurance Company of New York	NY	DS	Genworth Life and Annuity Insurance Company	Ownership	34.500	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Brookfield Life Assurance Company Limited	Ownership	41.200	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Genworth Mortgage Insurance Corporation	Ownership	12.900	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Genworth Mortgage Insurance Corporation of North Carolina	Ownership	1.600	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Genworth Residential Mortgage Assurance Corporation	Ownership	1.800	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Public Investors	Ownership	42.500	Genworth Financial, Inc.	
		00000	46-1579166				Genworth Mortgage Holdings, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	56-2255474				Genworth Mortgage Holdings, LLC	NC	NIA	Genworth Financial, Inc.	Ownership	84.600	Genworth Financial, Inc.	
		00000	56-2255474				Genworth Mortgage Holdings, LLC	NC	NIA	Brookfield Life Assurance Company Limited	Ownership	15.400	Genworth Financial, Inc.	
		00000					Genworth Mortgage Insurance Australia Limited	AUS	NIA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	38458	31-0985858				Genworth Mortgage Insurance Corporation	NC	IA	Genworth Mortgage Holdings, LLC	Ownership	80.500	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	38458	31-0985858				Genworth Mortgage Insurance Corporation	NC	IA	Brookfield Life Assurance Company Limited	Ownership	15.500	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	38458	31-0985858				Genworth Mortgage Insurance Corporation	NC	IA	Senior Financial, Inc.	Ownership	4.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	16675	56-0729821				Genworth Mortgage Insurance Corporation of North Carolina	NC	IA	Genworth Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	11049	56-2142304				Genworth Mortgage Reinsurance Corporation	NC	IA	Genworth Mortgage Insurance Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000	02-0731589				Genworth Mortgage Services, LLC	NC	NIA	Genworth Financial Services, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	91-1277112				Genworth North America Corporation	WA	UIP	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Operaciones Colombia S.A.S.	COL	NIA	Financial Insurance Group Services Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Operaciones S de R.L. de C.V.	MEX	NIA	Financial Insurance Group Services Limited	Ownership	99.000	Genworth Financial, Inc.	
		00000					Genworth Operaciones S de R.L. de C.V.	MEX	NIA	Genworth Financial UK Holdings Limited	Ownership	1.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	18759	39-0986894				Genworth Residential Mortgage Assurance Corporation	NC	IA	Genworth Mortgage Insurance Corporation	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	29823	38-1997500				Genworth Residential Mortgage Insurance Corporation of North Carolina	NC	IA	Genworth Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000					Genworth Seguros Danos, SA de CV	MEX	NIA	Genworth Financial UK Holdings Limited	Ownership	99.900	Genworth Financial, Inc.	
		00000					Genworth Seguros Danos, SA de CV	MEX	NIA	Financial Insurance Company Limited	Ownership	0.010	Genworth Financial, Inc.	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Financial International Holdings, Inc.	Ownership	99.990	Genworth Financial, Inc.	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Mortgage Insurance Corporation	Ownership	0.010	Genworth Financial, Inc.	
		00000					Genworth Seguros Vida, SA de CV	MEX	NIA	Genworth Financial International Holdings, Inc.	Ownership	99.990	Genworth Financial, Inc.	
		00000					Genworth Seguros Vida, SA de CV	MEX	NIA	Genworth Life Insurance Company	Ownership	0.010	Genworth Financial, Inc.	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Financial International Holdings, Inc.	Ownership	99.900	Genworth Financial, Inc.	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Mortgage Insurance Corporation	Ownership	0.100	Genworth Financial, Inc.	
		00000	54-2051732				Genworth Special Purpose Five, LLC	DE	NIA	Genworth Life Insurance Company	Ownership	93.870	Genworth Financial, Inc.	
		00000					Genworth Special Purpose Five, LLC	DE	NIA	Genworth Life and Annuity Insurance Company	Ownership	6.130	Genworth Financial, Inc.	
		00000	54-1962100				Genworth Special Purpose One, LLC	DE	NIA	Genworth Special Purpose Five, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000	54-2008176				Genworth Special Purpose Three, LLC	DE	NIA	Genworth Special Purpose Five, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000	31-1690510				Genworth Special Purpose Two, LLC	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	62.420	Genworth Financial, Inc.	
		00000	31-1690510				Genworth Special Purpose Two, LLC	DE	NIA	Genworth Life Insurance Company	Ownership	37.580	Genworth Financial, Inc.	
		00000	26-0070983				GFCM LLC	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	
		00000	36-2425375				GNW SF Corp.	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					India Mortgage Guarantee Corporation Private Limited	IND	IA	Genworth Financial Mauritius Holdings Limited	Ownership	36.000	Genworth Financial, Inc.	4
4011	Genworth Financial, Inc.	97144	54-1215126				Jamestown Life Insurance Company	VA	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	20-0142846				Liberty Home Equity Solutions, Inc.	CA	NIA	Senior Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	13-3627179				Mayflower Assignment Corporation	NY	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	
		00000					MIC Holdings D Company	CAN	NIA	Genworth MI Canada, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	04-3401260				National Eldercare Referral Systems, LLC	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	36-3919178				Newco Properties, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000					PMI Mortgage Insurance Company Canada	CAN	IA	Genworth Financial Mortgage Insurance Company Canada	Ownership	100.000	Genworth Financial, Inc.	
		00000	55-0811570				Quantuvis Consulting, Inc.	CA	NIA	Genworth Financial Wealth Management, Inc.	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13215	81-0616236				River Lake Insurance Company	SC	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13216	16-1704622				River Lake Insurance Company II	SC	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	98-0515459				River Lake Insurance Company IV Limited	BMU	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13569	26-3709693				River Lake Insurance Company VI	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
4011	Genworth Financial, Inc.	13618	26-4266916				River Lake Insurance Company VII	VT	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13776	27-0951675				River Lake Insurance Company VIII	VT	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	14685	46-0967288				River Lake Insurance Company IX	VT	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.		46-0982336				River Lake Insurance Company X	VT	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13219	20-4932924				Rivermont Life Insurance Company I	SC	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	20-8863591				Senior Financial, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	11365	62-1819880				Sponsored Captive Re, Inc.	VT	IA	Genworth Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000	46-1540111				Sub XLII, Inc.	DE	NIA	Sub XLVI, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	80-0873306				Sub XLVI, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	23-2571379				United Pacific Structured Settlement Company	FL	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					WorldCover Direct Limited	GBR	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	

Asterisk	Explanation
1	Remainder owned by Third Parties
2	Remainder owned by Third Parties
3	Remainder owned by Third Parties
4	Remainder owned by Third Parties

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	27-2018191	Altegris Advisors, LLC					(9,640,547)				(9,640,547)	
	26-3919102	Altegris Clearing Solutions, LLC					(796,698)				(796,698)	
	27-3558620	Altegris Futures, LLC					(2,403,917)				(2,403,917)	
	71-0473445	Altegris Investments, Inc.					(19,393,412)				(19,393,412)	
	84-1008601	Altegris Portfolio Management, Inc.					(3,360,709)				(3,360,709)	
	27-2667961	Altegris Services, LLC					(783,987)				(783,987)	
	16-1072963	American Agriculturist Services, Inc.					(5,875)				(5,875)	
	54-1445619	Assigned Settlement, Inc.					(676)				(676)	
	45-3684822	Broad Street Real Estate Holding, LLC					(1,294,028)				(1,294,028)	
	AA-3191172	Brookfield Life And Annuity Insurance Company, Limited	67,147,500	(58,880,000)	384,032,809		(5,121,607)	746,987,970			1,134,166,672	(8,371,233,142)
	98-0356720	Brookfield Life Assurance Company, Limited	7,698,569	5,101,421	(51,254,944)		(58,982)				(38,513,936)	
	91-1143830	Capital Brokerage Corporation					(11,347,837)				(11,347,837)	
	86-0898056	Centurion Capital Group, Inc.					4,568				4,568	
	33-0877514	Centurion Financial Advisors Inc.	(7,529,320)				(200)				(7,529,520)	
	33-0889823	Centurion-Hesse Investment Management Corp.					(187,657)				(187,657)	
		Financial Insurance Company Limited	(6,747,223)								(6,747,223)	
		Financial Insurance Group Services Limited	6,747,223								6,747,223	
		Financial Insurance Group Services Limited UK					(7,128,999)				(7,128,999)	
		Financial Insurance Group Services Limited IE Branch					(448,555)				(448,555)	
		Financial Insurance Group Services Limited NO Branch					(8,800)				(8,800)	
		Financial Insurance Guernsey PCC Limited									0	
		Genworth Canada Holdings I Limited	179,662,650	(112,086,081)							67,576,569	
		Genworth Canada Holdings II Limited	2,862,680	(2,862,680)							0	
		Genworth Consulting Services (Beijing) Limited		365,000							365,000	
		Genworth European Group Financing Holdings Company	(123,147,500)								(123,147,500)	
	36-3258176	Genworth Financial Advisers Corporation					(2,994,931)				(2,994,931)	
	54-1304309	Genworth Financial Agency, Inc.					68,298				68,298	
		Genworth Financial Assurance Corporation			(18,731,573)		520				(18,731,053)	
	20-8453473	Genworth Financial Commercial Mortgage Warehouse LLC					(141,016)				(141,016)	
		Genworth Financial Group Retirement, Inc					(4,653)				(4,653)	
	20-0142846	Genworth Financial Home Equity Access, Inc					(50,005,549)				(50,005,549)	
	55-0848642	Genworth Financial International Holdings, Inc.	177,000,000	50,997,068			115,808				228,112,876	

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

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	52-2436228	Genworth Financial investment Management, LLC					(1,256)				(1,256)	
	36-3287737	Genworth Financial Investment Services, Inc.					(1,217,373)				(1,217,373)	
		Genworth Financial Mauritius Holdings Limited		(6,008,617)							(6,008,617)	
	91-1636446	Genworth Financial Mortgage Funding Corporation					(3,105)				(3,105)	
		Genworth Financial Mortgage Guaranty India Private Limited		6,009,618			152,263				6,161,881	
		Genworth Financial Mortgage Insurance Company Canada	(265,047,138)	114,948,761							(150,098,377)	
		Genworth Financial Mortgage Insurance Holdings Pty Ltd									0	
		Genworth Financial Mortgage Insurance Pty Ltd	(33,273,813)					(13,805,676)			(47,079,489)	
		Genworth Financial New Holdings Pty Ltd	(42,370,457)								(42,370,457)	
	36-3120284	Genworth Financial Securities Corporation					(2,858,896)				(2,858,896)	
		Genworth Financial Services Pty Limited									0	
	32-0098109	Genworth Financial Services, Inc.					198,703				198,703	
	86-0770473	Genworth Financial Trust Company					(21,781,204)				(21,781,204)	
		Genworth Financial UK Holdings Ltd.									0	
	58-2113323	Genworth Financial Wealth Management, Inc					(96,709,015)				(96,709,015)	
	33-1073076	Genworth Financial, Inc.	117,534		75,000,000		41,490,986				116,608,520	
		Genworth General Services Asia		412,578							412,578	
	38-2422710	Genworth Home Equity Insurance Corporation					(21)				(21)	
	26-1521029	Genworth Institutional Life Services, Inc									0	
65536	54-0283385	Genworth Life and Annuity Insurance Company	(1,418,788)	75,628,682	396,328,444		(93,031,070)	(24,245,821)		(32,504,264)	320,757,183	5,099,981,041
70025	91-6027719	Genworth Life Insurance Company	(90,000,000)	(87,158,637)	(450,095,856)		(203,949,069)	(851,102,678)			(1,682,306,240)	8,146,095,259
72990	22-2882416	Genworth Life Insurance Company of New York		724,659	9,141,610		(108,901,053)	(10,484,062)			(109,518,846)	377,311,952
	56-2255474	Genworth Mortgage Holdings, LLC		(12,171,932)			(87,620)				(12,259,552)	
		Genworth Mortgage Insurance Company-JP									0	
38458	31-0985858	Genworth Mortgage Insurance Corporation	15,163,577		30,865,357		(162,304,594)	19,764,388		28,175,000	(68,336,272)	220,820,280
16675	56-0729821	Genworth Mortgage Insurance Corporation of North Carolina	16,764,182	12,171,932	(12,133,784)		19,356	193,124		(15,237,500)	1,777,310	(284,836,474)
		Genworth Mortgage Insurance Holdings Company	16,032,010								16,032,010	

SCHEDULE Y

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

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	56-2142304	Genworth Mortgage Reinsurance Corporation					(422)	477,244			476,822	(396,734)
	02-0731589	Genworth Mortgage Services, LLC									0	
	91-1277112	Genworth North American Corporation	175,000,000				774,278,772			27,850,000	977,128,772	
		Genworth Operaciones S. de R.L. de C.V.									0	
18759	39-0986894	Genworth Residential Mortgage Assurance Corporation, Inc.	3,919,526				(1,260)	(548,380)			3,369,886	346,541
29823	38-1997500	Genworth Residential Mortgage Insurance Corporation of North Carolina					2,741	(6,080,700)		(12,937,500)	(19,015,459)	64,066,387
		Genworth Seguros de Credito a la Vivienda, S.A. de C.V.		2,002,931							2,002,931	
		Genworth Servicios, S. de R.L. de C.V.					(135)				(135)	
	26-3366147	GLIC Real Estate Holding, LLC		(11,920,919)	5,195,429		306,692				(6,418,798)	
	74-3128556	GLICNY Real Estate Holding, LLC		(724,659)			(2,097)				(726,756)	
	20-2528615	GNWLAAC RE Holdings, LLC		(8,599,125)	34,694,447		506				26,095,828	
		HGI Annuity Service Corp					9				9	
97144	54-1215126	Jamestown Life Insurance Company	(4,992,212)				(636,031)	(904,923)			(6,533,166)	(97,773,612)
	13-3627179	Mayflower Assignment Corporation					(79)				(79)	
	04-3401260	National Eldercare Referral Systems, LLC		9,300,000			(9,286,920)				13,080	
	36-3919178	Newco Properties, Inc.					(1,224,353)			4,654,264	3,429,911	
	55-0811570	Quantuvis Consulting Inc.					(485,439)				(485,439)	
13215	81-0616236	River Lake Insurance Company			107,621,685		521,912	(5,919,603)			102,223,994	(1,269,280,064)
13216	16-1704622	River Lake Insurance Company II			68,236,410		138,018	14,466,248			82,840,676	(946,010,523)
13217	16-1736039	River Lake Insurance Company III			(313,198,054)		(92,810)	(123,871,824)			(437,162,688)	
	98-0515459	River Lake Insurance Company IV Limited			(283,251,143)		171,928	(89,809,259)			(372,888,474)	(3,668,963)
13569	26-3709693	River Lake Insurance Company VI	(9,889,000)				(84,004)	34,168,322			24,195,318	(400,181,392)
13618	26-4266916	River Lake Insurance Company VII	(8,700,000)	11,500,000			34,322	10,458,917			13,293,239	(788,838,179)
13776	27-0951675	River Lake Insurance Company VIII	(75,000,000)				(154,025)	34,270,156			(40,883,869)	(736,222,458)
		River Lake Insurance Company IX		11,000,000				222,544,818			233,544,818	(699,995,966)
		River Lake Insurance Company X		250,000							250,000	
13219	20-4932924	Rivermont Life Insurance Company I			17,549,163		384,418	43,441,739			61,375,320	(310,183,953)
	36-2425375	Security Funding Corporation					(103)				(103)	
	20-8863591	Senior Financial, Inc.					38,715				38,715	
11365	62-1819880	Sponsored Captive Reinsurance					12,054				12,054	
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

Schedule Y - Part 2 Footnote

Genworth Life Insurance Company (GLIC) and Genworth Life and Annuity Insurance Company (GLAIC) are parties to a term and universal life reinsurance agreement in which the reserves for reinsurance ceded held in accordance with Virginia regulations by GLAIC and the corresponding reserve for reinsurance assumed by GLIC in accordance with Delaware regulations differ by $1,369,046,470. Reserves ceded by GLAIC are greater than the reserves assumed by GLIC. The reserve liability reported for GLIC in this exhibit reflects the amount ceded by GLAIC.

GLIC and Genworth Life Insurance Company of New York (GLICNY) are parties to a term reinsurance agreement in which the reserves for reinsurance ceded held in accordance with New York regulations by GLICNY and the corresponding reserves for reinsurance assumed by GLIC in accordance with Delaware regulations differ by $12,320,920. Reserves ceded by GLICNY are greater than the reserves assumed by GLIC. The reserve liability reported by GLIC in this exhibit reflects the amount ceded by GLICNY.

GLICNY and GLAIC are parties to a reinsurance agreement in which the reserves for reinsurance ceded held in accordance with New York regulation by GLICNY and the corresponding reserves for reinsurance assumed by GLAIC in accordance with Virginia regulations differ by $1,502,644. The reserves ceded by GLICNY are greater than the reserves assumed by GLAIC. The reserve liability reported for GLAIC in this exhibit reflects the amount ceded by GLICNY.

Jamestown Life Insurance Company (JLIC) and GLAIC are parties to a reinsurance treaty in which the reserves for reinsurance ceded held in accordance with Virginia regulations by GLAIC and the corresponding reserve for reinsurance assumed by JLIC in accordance with Virginia regulations differ by $341,393. Reserves ceded by GLAIC are less than those reported assumed by JLIC. The reserve liability reported by JLIC in this exhibit reflects the amount ceded by GLAIC.

GLAIC and River Lake Insurance Company VII (“RLIC VII”) are parties to a reinsurance treaty in which the reserves assumed by RLIC VII are held in accordance with Vermont regulations and the corresponding reserves for reinsurance ceded by GLAIC are held in accordance with Virginia regulations differ by $780,340,614. The reserves ceded by GLAIC are higher than the reserves assumed by RLIC VII. The reserve liability reported for RLIC VII in this exhibit reflects the amount ceded by GLAIC.

GLAIC and River Lake Insurance Company VIII (“RLIC VIII”) are parties to a reinsurance treaty in which the reserves assumed by RLIC VIII are held in accordance with Vermont regulations and the corresponding reserves for reinsurance ceded by GLAIC are held in accordance with Virginia regulations differ by $725,094,085. The reserves ceded by GLAIC are higher than the reserves assumed by RLIC VIII. The reserve liability reported for RLIC VIII in this exhibit reflects the amount ceded by GLAIC.

GLIC and GLAIC are parties to a term life reinsurance agreement in which the reserves for reinsurance assumed held in accordance with Virginia Bureau of Insurance approved 2001 CSO mortality table by GLAIC and the corresponding reserve for reinsurance ceded by GLIC using 1980 CSO mortality table differ by $162,689,969. Reserves ceded by GLIC are greater than the reserves assumed by GLAIC. The reserve liability reported for GLAIC in this exhibit reflects the amount ceded by GLIC.

The following entities were introduced in 2012: a) Genworth General Services Asia Limited (Incorporation 2.8.12), b) River Lake Insurance Company IX (Incorporation 8.27.12), c) Altegris Holdings, Inc. (Incorporation 9.07.12), d) Genworth Financial Wealth Management Holdings, Inc. (Incorporation 9.07.12), e) Genworth Financial India Private Limited (Incorporation 9.10.12), f) Genworth Consulting Services (Beijing) Limited (Incorporation 9.18.12), and g) MIC Holdings D Company (Incorporation 10.18.12).

The following entities were terminated during 2012: a) River Lake Insurance Company III (Dissolution 6.08.12) and b) MIC Holdings C Company (Dissolution 12.14.12).

The following entities were sold during 2012: a) Genworth Financial Investment Services Inc. (sale 4.02.12), b) Genworth Financial Advisers Corporation (sale 4.02.12) and c) Genworth Financial Securities Corporation (sale 4.02.12).

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? ..... NO
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? ..... NO
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? ..... NO
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? ..... NO

APRIL FILING

40. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
41. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
42. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? ..... NO
43. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES
44. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? ..... YES
45. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? ..... YES
46. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... NO
47. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? ..... NO

AUGUST FILING

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

12. Not Required
14. The company does not transact this type of business.
18. The company does not transact this type of business.
19. The company does not transact this type of business.
20. The company does not transact this type of business.
21. The company does not transact this type of business.
22. The company does not transact this type of business.
23. The company does not transact this type of business.
24. The company does not transact this type of business.
27. The company does not transact this type of business.
34. The company does not transact this type of business.
36. The company does not transact this type of business.
37. The company did not request relief.
38. The company did not request relief.
39. The company did not request relief.
42. The company no longer transacts this type of business.
46. The company does not transact this type of business.
47. The company does not transact this type of business.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



14. Trusteed Surplus Statement [Document Identifier 490]



18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



36. Medicare Part D Coverage Supplement [Document Identifier 365]



37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



39. Relief from the Requirements for Audit Committees [Document Identifier 226]



42. Credit Insurance Experience Exhibit [Document Identifier 230]



46. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



47. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Premium tax refunds receivable	16,208,365	67,439	16,140,926	16,050,448
2597.	Summary of remaining write-ins for Line 25 from overflow page	16,208,365	67,439	16,140,926	16,050,448

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Prior period correction - guaranty fund assessment adjustment	1,518,237	0
5305.	Prior period correction - coinsurance reserves	0	(2,540,252)
5306.	Prior period correction - general insurance expense	0	2,202,225
5307.	Prior period correction - affiliate reinsurer investment portfolio adjustment	0	108,199
5308.	Prior period correction - experience refund receivable related to non affiliate reinsurer	0	(4,107,000)
5309.	SSAP 10 (R) - change in admitted deferred tax asset	0	163,968
5310.	Prior period correction - single premium immediate annuity reserve	0	(3,198,618)
5311.	Prior period correction - term life reserves	0	(2,757,154)
5397.	Summary of remaining write-ins for Line 53 from overflow page	1,518,237	(10,128,632)

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	586,958,817	4.382	586,958,817		586,958,817	4.382
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies		0.000			0	0.000
	1.22 Issued by U.S. government sponsored agencies	190,000,438	1.419	190,000,438		190,000,438	1.419
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	129,964,623	0.970	129,964,623		129,964,623	0.970
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	78,905,613	0.589	78,905,613		78,905,613	0.589
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	16,219,240	0.121	16,219,240		16,219,240	0.121
	1.43 Revenue and assessment obligations	117,778,792	0.879	117,778,792		117,778,792	0.879
	1.44 Industrial development and similar obligations	3,306,681	0.025	3,306,681		3,306,681	0.025
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA		0.000			0	0.000
	1.512 Issued or guaranteed by FNMA and FHLMC	261,243	0.002	261,243		261,243	0.002
	1.513 All other		0.000			0	0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,172,378,073	8.753	1,172,378,073		1,172,378,073	8.753
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
	1.523 All other	938,318,641	7.005	938,318,641		938,318,641	7.005
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,548,288,764	33.958	4,548,288,764		4,548,288,764	33.958
	2.2 Unaffiliated non-U.S. securities (including Canada)	1,739,704,191	12.989	1,739,704,191		1,739,704,191	12.989
	2.3 Affiliated securities		0.000			0	0.000
3.	Equity interests:						
	3.1 Investments in mutual funds		0.000			0	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated	0	0.000			0	0.000
	3.22 Unaffiliated	25,972,636	0.194	25,972,636		25,972,636	0.194
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000			0	0.000
	3.32 Unaffiliated	27,900	0.000	27,900		27,900	0.000
	3.4 Other equity securities:						
	3.41 Affiliated	1,109,966,058	8.287	1,109,966,058		1,109,966,058	8.287
	3.42 Unaffiliated	35,127,300	0.262	35,127,300		35,127,300	0.262
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000			0	0.000
	3.52 Unaffiliated		0.000			0	0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000			0	0.000
	4.2 Agricultural		0.000			0	0.000
	4.3 Single family residential properties		0.000			0	0.000
	4.4 Multifamily residential properties		0.000			0	0.000
	4.5 Commercial loans	1,603,072,866	11.969	1,603,072,866		1,603,072,866	11.969
	4.6 Mezzanine real estate loans		0.000			0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company	32,238,934	0.241	32,238,934		32,238,934	0.241
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	0	0.000	0		0	0.000
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6.	Contract loans	500,797,005	3.739	500,797,005		500,797,005	3.739
7.	Derivatives	20,406,311	0.152	20,406,311		20,406,311	0.152
8.	Receivables for securities	455,368	0.003	455,368		455,368	0.003
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	48,243,240	0.360	48,243,240	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	310,224,999	2.316	310,224,999	48,243,240	358,468,239	2.676
11.	Other invested assets	185,430,661	1.384	185,430,661		185,430,661	1.384
12.	Total invested assets	13,394,048,394	100.000	13,394,048,395	48,243,240	13,394,048,395	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		36,884,792
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	221,445	221,445
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		2,748,188
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,651,030	
	8.2 Totals, Part 3, Column 9	192,537	1,843,567
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		32,514,481
10.	Deduct total nonadmitted amounts		275,546
11.	Statement value at end of current period (Line 9 minus Line 10)		32,238,935

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,811,471,620
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	168,200,821	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	3,407,628	171,608,449
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		19,299
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(6,613)
7.	Deduct amounts received on disposals, Part 3, Column 15		379,720,348
8.	Deduct amortization of premium and mortgage interest points and commitment fees		299,542
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,603,072,865
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		1,603,072,865
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,603,072,865

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		162,889,063
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	43,132,542	43,132,542
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		2,776
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	12,321,937	
	5.2 Totals, Part 3, Column 9	0	12,321,937
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		28,523,654
8.	Deduct amortization of premium and depreciation		560,425
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		189,262,240
12.	Deduct total nonadmitted amounts		3,831,583
13.	Statement value at end of current period (Line 11 minus Line 12)		185,430,657

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		9,838,480,467
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,919,034,565
3.	Accrual of discount		32,504,631
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	5,419,030	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	12,237,402	
	4.4. Part 4, Column 11	118,577,710	136,234,142
5.	Total gain (loss) on disposals, Part 4, Column 19		(34,855,678)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,150,037,825
7.	Deduct amortization of premium		18,382,778
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	17,673,204	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	11,620,307	29,293,511
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		10,693,684,013
11.	Deduct total nonadmitted amounts		505,000
12.	Statement value at end of current period (Line 10 minus Line 11)		10,693,179,013

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	670,182,008	788,070,241	666,752,273	959,910,406
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	129,964,623	163,860,579	130,918,276	128,649,813
	4.	Totals	800,146,631	951,930,820	797,670,549	1,088,560,219
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	78,905,613	94,684,431	78,929,537	78,560,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	16,219,240	16,923,805	16,222,832	16,110,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	1,400,834,275	1,602,017,904	1,395,700,910	1,448,401,038
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	5,486,275,169	5,922,447,457	5,538,530,860	5,594,482,246
	9.	Canada	309,039,843	356,272,168	309,556,691	302,404,000
	10.	Other Countries	1,430,664,348	1,449,230,551	1,431,377,756	1,439,443,629
	11.	Totals	7,225,979,360	7,727,950,176	7,279,465,307	7,336,329,875
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	9,522,085,119	10,393,507,136	9,567,989,135	9,967,961,132
PREFERRED STOCKS	14.	United States	25,972,636	28,981,105	25,972,636	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	25,972,636	28,981,105	25,972,636	
Parent, Subsidiaries and Affiliates	18.	Totals	500,000	500,000	500,000	
	19.	Total Preferred Stocks	26,472,636	29,481,105	26,472,636	
COMMON STOCKS	20.	United States	35,155,200	35,155,200	35,127,600	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	35,155,200	35,155,200	35,127,600	
Parent, Subsidiaries and Affiliates	24.	Totals	1,109,971,058	1,109,971,058	1,275,449,224	
	25.	Total Common Stocks	1,145,126,258	1,145,126,258	1,310,576,824	
	26.	Total Stocks	1,171,598,894	1,174,607,363	1,337,049,460	
	27.	Total Bonds and Stocks	10,693,684,013	11,568,114,499	10,905,038,595	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	5,680,278	91,837,690	59,634,023	15,696,652	504,656,467	677,505,110	6.9	942,442,447	10.4	677,505,110	0
1.2 Class 2						0	0.0	0	0.0		0
1.3 Class 3						0	0.0	0	0.0		0
1.4 Class 4						0	0.0	0	0.0		0
1.5 Class 5						0	0.0	0	0.0		0
1.6 Class 6						0	0.0	0	0.0		0
1.7 Totals	5,680,278	91,837,690	59,634,023	15,696,652	504,656,467	677,505,110	6.9	942,442,447	10.4	677,505,110	0
2. All Other Governments											
2.1 Class 1	5,324,926	3,520,448	7,189,680	14,583,816	0	30,618,870	0.3	6,797,579	0.1	23,889,300	6,729,570
2.2 Class 2	100,501	20,326,031	9,061,362	8,115,850	21,619,014	59,222,758	0.6	42,632,841	0.5	37,546,004	21,676,754
2.3 Class 3	1,451,180	7,944,441	7,539,080	10,137,454	13,050,841	40,122,996	0.4	54,084,835	0.6	32,655,987	7,467,009
2.4 Class 4						0	0.0	0	0.0		0
2.5 Class 5						0	0.0	0	0.0		0
2.6 Class 6						0	0.0	0	0.0		0
2.7 Totals	6,876,607	31,790,920	23,790,122	32,837,120	34,669,855	129,964,624	1.3	103,515,255	1.1	94,091,291	35,873,333
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	0	0	62,203,041	16,702,572	78,905,613	0.8	77,986,591	0.9	78,905,613	0
3.2 Class 2						0	0.0	0	0.0		0
3.3 Class 3						0	0.0	0	0.0		0
3.4 Class 4						0	0.0	0	0.0		0
3.5 Class 5						0	0.0	0	0.0		0
3.6 Class 6						0	0.0	0	0.0		0
3.7 Totals	0	0	0	62,203,041	16,702,572	78,905,613	0.8	77,986,591	0.9	78,905,613	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	0	0	0	5,705,860	10,513,379	16,219,239	0.2	5,000,000	0.1	16,219,240	(1)
4.2 Class 2						0	0.0	0	0.0		0
4.3 Class 3						0	0.0	0	0.0		0
4.4 Class 4						0	0.0	0	0.0		0
4.5 Class 5						0	0.0	0	0.0		0
4.6 Class 6						0	0.0	0	0.0		0
4.7 Totals	0	0	0	5,705,860	10,513,379	16,219,239	0.2	5,000,000	0.1	16,219,240	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	68,403,012	209,148,513	674,711,117	343,273,343	105,298,288	1,400,834,273	14.2	1,089,389,770	12.0	1,400,834,272	1
5.2 Class 2						0	0.0	0	0.0		0
5.3 Class 3						0	0.0	0	0.0		0
5.4 Class 4						0	0.0	0	0.0		0
5.5 Class 5						0	0.0	0	0.0		0
5.6 Class 6						0	0.0	0	0.0		0
5.7 Totals	68,403,012	209,148,513	674,711,117	343,273,343	105,298,288	1,400,834,273	14.2	1,089,389,770	12.0	1,400,834,272	1

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	818,017,598	715,173,741	688,810,496	623,282,527	1,096,802,433	3,942,086,795	39.9	3,226,148,178	35.7	2,303,785,883	1,638,300,912
6.2 Class 2	149,024,444	657,808,079	852,406,774	522,955,341	582,130,502	2,764,325,140	28.0	2,605,039,915	28.8	1,565,865,359	1,198,459,781
6.3 Class 3	24,955,861	118,261,254	191,024,707	31,708,636	78,428,855	444,379,313	4.5	495,101,161	5.5	190,741,043	253,638,270
6.4 Class 4	3,294,940	34,221,738	31,352,395	18,585,638	24,058,113	111,512,824	1.1	92,631,015	1.0	44,651,389	66,861,435
6.5 Class 5	3,465,328	1,428,158	9,114,920	17,932,872	192,627	32,133,905	0.3	57,853,860	0.6	3,426,660	28,707,245
6.6 Class 6	157,435	1,205,489	846,667	1,011,077	2,841,316	6,061,984	0.1	17,561,616	0.2	5,109,484	952,500
6.7 Totals	998,915,606	1,528,098,459	1,773,555,959	1,215,476,091	1,784,453,846	7,300,499,961	73.9	6,494,335,745	71.8	4,113,579,818	3,186,920,143
7. Hybrid Securities											
7.1 Class 1	0	0	1,996,817	0	33,674,050	35,670,867	0.4	64,600,935	0.7	7,700,000	27,970,867
7.2 Class 2	0	0	0	35,691,521	119,694,093	155,385,614	1.6	170,999,332	1.9	72,355,644	83,029,970
7.3 Class 3	0	0	0	0	53,253,030	53,253,030	0.5	56,300,997	0.6	22,041,780	31,211,250
7.4 Class 4	0	0	0	0	29,803,880	29,803,880	0.3	35,403,696	0.4	20,421,400	9,382,480
7.5 Class 5	0	0	0	3,139,251	0	3,139,251	0.0	0	0.0	3,139,251	0
7.6 Class 6	0	0	0	0	0	0	0.0	2,650,000	0.0	0	0
7.7 Totals	0	0	1,996,817	38,830,772	236,425,053	277,252,642	2.8	329,954,960	3.6	125,658,075	151,594,567
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1						0	0.0	0	0.0		0
8.2 Class 2						0	0.0	0	0.0		0
8.3 Class 3						0	0.0	0	0.0		0
8.4 Class 4						0	0.0	0	0.0		0
8.5 Class 5						0	0.0	0	0.0		0
8.6 Class 6						0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 897,425,814	1,019,680,392	1,432,342,133	1,064,745,239	1,767,647,189	6,181,840,767	62.6	XXX	XXX	4,508,839,418	1,673,001,349
9.2 Class 2	(d) 149,124,945	678,134,110	861,468,136	566,762,712	723,443,609	2,978,933,512	30.1	XXX	XXX	1,675,767,007	1,303,166,505
9.3 Class 3	(d) 26,407,041	126,205,695	198,563,787	41,846,090	144,732,726	537,755,339	5.4	XXX	XXX	245,438,810	292,316,529
9.4 Class 4	(d) 3,294,940	34,221,738	31,352,395	18,585,638	53,861,993	141,316,704	1.4	XXX	XXX	65,072,789	76,243,915
9.5 Class 5	(d) 3,465,328	1,428,158	9,114,920	21,072,123	192,627	(c) 35,273,156	0.4	XXX	XXX	6,565,911	28,707,245
9.6 Class 6	(d) 157,435	1,205,489	846,667	1,011,077	2,841,316	(c) 6,061,984	0.1	XXX	XXX	5,109,484	952,500
9.7 Totals	1,079,875,503	1,860,875,582	2,533,688,038	1,714,022,879	2,692,719,460	(b) 9,881,181,462	100.0	XXX	XXX	6,506,793,419	3,374,388,043
9.8 Line 9.7 as a % of Col. 6	10.9	18.8	25.6	17.3	27.3	100.0	XXX	XXX	XXX	65.9	34.1
10. Total Bonds Prior Year											
10.1 Class 1	700,934,005	991,605,488	1,254,412,090	918,323,813	1,547,090,104	XXX	XXX	5,412,365,500	59.9	3,920,546,239	1,491,819,261
10.2 Class 2	195,210,466	740,674,412	701,677,617	489,384,358	691,725,235	XXX	XXX	2,818,672,088	31.2	1,614,764,977	1,203,907,111
10.3 Class 3	69,835,882	165,072,539	150,295,340	68,664,449	151,618,783	XXX	XXX	605,486,993	6.7	246,753,318	358,733,675
10.4 Class 4	2,553,739	25,726,628	19,377,019	15,839,181	64,538,144	XXX	XXX	128,034,711	1.4	61,056,997	66,977,714
10.5 Class 5	8,314,212	5,349,899	15,056,042	24,953,761	4,179,946	XXX	XXX	(c) 57,853,860	0.6	5,511,381	52,342,479
10.6 Class 6	1,188,727	4,801,955	4,147,823	1,387,735	8,685,376	XXX	XXX	(c) 20,211,616	0.2	5,403,927	14,807,689
10.7 Totals	978,037,031	1,933,230,921	2,144,965,931	1,518,553,297	2,467,837,588	XXX	XXX	(b) 9,042,624,768	100.0	5,854,036,839	3,188,587,929
10.8 Line 10.7 as a % of Col. 8	10.8	21.4	23.7	16.8	27.3	XXX	XXX	100.0	XXX	64.7	35.3
11. Total Publicly Traded Bonds											
11.1 Class 1	497,023,409	714,164,546	987,183,023	802,021,579	1,508,446,861	4,508,839,418	45.6	3,920,546,239	43.4	4,508,839,418	XXX
11.2 Class 2	47,752,433	278,961,246	512,048,264	321,792,351	515,212,715	1,675,767,009	17.0	1,614,764,977	17.9	1,675,767,009	XXX
11.3 Class 3	14,763,541	55,516,887	106,567,450	32,387,421	36,203,512	245,438,811	2.5	246,753,318	2.7	245,438,811	XXX
11.4 Class 4	1,882,785	10,327,350	16,507,050	8,399,585	27,956,020	65,072,790	0.7	61,056,997	0.7	65,072,790	XXX
11.5 Class 5	134,907	464,665	2,377,595	3,396,116	192,627	6,565,910	0.1	5,511,381	0.1	6,565,910	XXX
11.6 Class 6	157,435	560,415	539,240	1,011,077	2,841,316	5,109,483	0.1	5,403,927	0.1	5,109,483	XXX
11.7 Totals	561,714,510	1,059,995,109	1,625,222,622	1,169,008,129	2,090,853,051	6,506,793,421	65.9	5,854,036,839	64.7	6,506,793,421	XXX
11.8 Line 11.7 as a % of Col. 6	8.6	16.3	25.0	18.0	32.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.7	10.7	16.4	11.8	21.2	65.9	XXX	XXX	XXX	65.9	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	400,402,405	305,515,846	445,159,110	262,723,660	259,200,328	1,673,001,349	16.9	1,491,819,261	16.5	XXX	1,673,001,349
12.2 Class 2	101,372,512	399,172,864	349,419,872	244,970,361	208,230,894	1,303,166,503	13.2	1,203,907,111	13.3	XXX	1,303,166,503
12.3 Class 3	11,643,500	70,688,808	91,996,337	9,458,669	108,529,214	292,316,528	3.0	358,733,675	4.0	XXX	292,316,528
12.4 Class 4	1,412,155	23,894,388	14,845,345	10,186,053	25,905,973	76,243,914	0.8	66,977,714	0.7	XXX	76,243,914
12.5 Class 5	3,330,421	963,493	6,737,325	17,676,007	0	28,707,246	0.3	52,342,479	0.6	XXX	28,707,246
12.6 Class 6	0	645,074	307,427	0	0	952,501	0.0	14,807,689	0.2	XXX	952,501
12.7 Totals	518,160,993	800,880,473	908,465,416	545,014,750	601,866,409	3,374,388,041	34.1	3,188,587,929	35.3	XXX	3,374,388,041
12.8 Line 12.7 as a % of Col. 6	15.4	23.7	26.9	16.2	17.8	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	5.2	8.1	9.2	5.5	6.1	34.1	XXX	XXX	XXX	XXX	34.1

(a) Includes $ 2,048,318,016 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 53,216,348 current year, $ 52,574,897 prior year of bonds with Z designations and $, current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 13,250,640 current year, $ 13,000,000 prior year of bonds with 5* designations and $ 63,050 , current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	7,598,036	74,807,095	25,519,745	105,222	486,251,820	594,281,918	6.0	938,139,996	10.4	594,281,918	0
1.2 Residential Mortgage-Backed Securities	(500,279)	8,743,824	15,680,278	10,423,198	477,687	34,824,708	0.4	4,302,459	0.0	34,824,709	(1)
1.3 Commercial Mortgage-Backed Securities	(1,417,480)	8,286,771	18,434,000	5,168,232	17,926,959	48,398,482	0.5	0	0.0	48,398,483	(1)
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
1.5 Totals	5,680,277	91,837,690	59,634,023	15,696,652	504,656,466	677,505,108	6.9	942,442,455	10.4	677,505,110	(2)
2. All Other Governments											
2.1 Issuer Obligations	6,876,607	31,790,920	23,790,122	32,837,121	34,669,854	129,964,624	1.3	103,515,255	1.1	94,091,292	35,873,332
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
2.5 Totals	6,876,607	31,790,920	23,790,122	32,837,121	34,669,854	129,964,624	1.3	103,515,255	1.1	94,091,292	35,873,332
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	0	0	62,203,041	16,702,572	78,905,613	0.8	77,986,591	0.9	78,905,613	0
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
3.5 Totals	0	0	0	62,203,041	16,702,572	78,905,613	0.8	77,986,591	0.9	78,905,613	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	0	5,705,860	10,513,379	16,219,239	0.2	5,000,000	0.1	16,219,240	(1)
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
4.5 Totals	0	0	0	5,705,860	10,513,379	16,219,239	0.2	5,000,000	0.1	16,219,240	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	24,179,703	0	125,217,273	106,847,075	51,535,180	307,779,231	3.1	36,372,295	0.4	307,779,230	1
5.2 Residential Mortgage-Backed Securities	44,223,309	209,148,513	549,493,844	236,426,267	53,763,108	1,093,055,041	11.1	986,452,273	10.9	1,093,055,042	(1)
5.3 Commercial Mortgage-Backed Securities						0	0.0	41,210,928	0.5		0
5.4 Other Loan-Backed and Structured Securities						0	0.0	25,354,270	0.3		0
5.5 Totals	68,403,012	209,148,513	674,711,117	343,273,342	105,298,288	1,400,834,272	14.2	1,089,389,766	12.0	1,400,834,272	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	653,800,388	1,014,653,673	1,275,492,307	918,322,411	1,544,180,194	5,406,448,973	54.7	4,734,712,578	52.4	3,483,221,003	1,923,227,970
6.2 Residential Mortgage-Backed Securities	33,772,392	75,278,717	54,753,763	63,403,970	39,099,883	266,308,725	2.7	258,132,395	2.9	245,026,974	21,281,751
6.3 Commercial Mortgage-Backed Securities	265,739,551	224,587,223	212,219,293	698,844	23,109,191	726,354,102	7.4	671,310,840	7.4	257,153,517	469,200,585
6.4 Other Loan-Backed and Structured Securities	45,603,274	213,578,845	231,090,596	233,050,866	178,064,578	901,388,159	9.1	830,179,929	9.2	128,178,324	773,209,835
6.5 Totals	998,915,605	1,528,098,458	1,773,555,959	1,215,476,091	1,784,453,846	7,300,499,959	73.9	6,494,335,742	71.8	4,113,579,818	3,186,920,141
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	1,996,817	0	216,782,573	218,779,390	2.2	245,551,607	2.7	76,827,303	141,952,087
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
7.4 Other Loan-Backed and Structured Securities	0	0	0	38,830,772	19,642,480	58,473,252	0.6	84,403,353	0.9	48,830,772	9,642,480
7.5 Totals	0	0	1,996,817	38,830,772	236,425,053	277,252,642	2.8	329,954,960	3.6	125,658,075	151,594,567
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		0
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	692,454,734	1,121,251,688	1,452,016,264	1,126,020,730	2,360,635,572	6,752,378,988	68.3	XXX	XXX	4,651,325,599	2,101,053,389
9.2 Residential Mortgage-Backed Securities	77,495,422	293,171,054	619,927,885	310,253,435	93,340,678	1,394,188,474	14.1	XXX	XXX	1,372,906,725	21,281,749
9.3 Commercial Mortgage-Backed Securities	264,322,071	232,873,994	230,653,293	5,867,076	41,036,150	774,752,584	7.8	XXX	XXX	305,552,000	469,200,584
9.4 Other Loan-Backed and Structured Securities	45,603,274	213,578,845	231,090,596	271,881,638	197,707,058	959,861,411	9.7	XXX	XXX	177,009,096	782,852,315
9.5 Totals	1,079,875,501	1,860,875,581	2,533,688,038	1,714,022,879	2,692,719,458	9,881,181,457	100.0	XXX	XXX	6,506,793,420	3,374,388,037
9.6 Line 9.5 as a % of Col. 6	10.9	18.8	25.6	17.3	27.3	100.0	XXX	XXX	XXX	65.9	34.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations	596,324,210	1,275,418,911	1,303,320,847	923,574,845	2,042,639,509	XXX	XXX	6,141,278,322	67.9	4,189,355,375	1,951,922,947
10.2 Residential Mortgage-Backed Securities	69,410,365	213,247,409	502,140,784	358,693,043	105,395,526	XXX	XXX	1,248,887,127	13.8	1,217,907,426	30,979,701
10.3 Commercial Mortgage-Backed Securities	271,113,282	247,172,084	150,269,389	2,634,446	41,332,567	XXX	XXX	712,521,768	7.9	270,323,308	442,198,460
10.4 Other Loan-Backed and Structured Securities	41,189,182	197,392,515	189,234,910	233,650,961	278,469,984	XXX	XXX	939,937,552	10.4	176,450,730	763,486,822
10.5 Totals	978,037,039	1,933,230,919	2,144,965,930	1,518,553,295	2,467,837,586	XXX	XXX	9,042,624,769	100.0	5,854,036,839	3,188,587,930
10.6 Line 10.5 as a % of Col. 8	10.8	21.4	23.7	16.8	27.3	XXX	XXX	100.0	XXX	64.7	35.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	463,929,059	533,480,764	909,821,300	805,583,157	1,938,511,319	4,651,325,599	47.1	4,189,355,375	46.3	4,651,325,599	XXX
11.2 Residential Mortgage-Backed Securities	72,221,249	287,255,006	615,278,330	306,062,449	92,089,691	1,372,906,725	13.9	1,217,907,426	13.5	1,372,906,725	XXX
11.3 Commercial Mortgage-Backed Securities	12,973,744	180,326,728	69,558,268	5,419,566	37,273,694	305,552,000	3.1	270,323,308	3.0	305,552,000	XXX
11.4 Other Loan-Backed and Structured Securities	12,590,457	58,932,611	30,564,724	51,942,956	22,978,347	177,009,095	1.8	176,450,730	2.0	177,009,095	XXX
11.5 Totals	561,714,509	1,059,995,109	1,625,222,622	1,169,008,128	2,090,853,051	6,506,793,419	65.9	5,854,036,839	64.7	6,506,793,419	XXX
11.6 Line 11.5 as a % of Col. 6	8.6	16.3	25.0	18.0	32.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.7	10.7	16.4	11.8	21.2	65.9	XXX	XXX	XXX	65.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	228,525,675	587,770,924	542,194,964	320,437,573	422,124,253	2,101,053,389	21.3	1,951,922,947	21.6	XXX	2,101,053,389
12.2 Residential Mortgage-Backed Securities	5,274,173	5,916,048	4,649,555	4,190,986	1,250,987	21,281,749	0.2	30,979,701	0.3	XXX	21,281,749
12.3 Commercial Mortgage-Backed Securities	251,348,327	52,547,266	161,095,025	447,510	3,762,456	469,200,584	4.7	442,198,460	4.9	XXX	469,200,584
12.4 Other Loan-Backed and Structured Securities	33,012,817	154,646,234	200,525,872	219,938,682	174,728,711	782,852,316	7.9	763,486,822	8.4	XXX	782,852,316
12.5 Totals	518,160,992	800,880,472	908,465,416	545,014,751	601,866,407	3,374,388,038	34.1	3,188,587,930	35.3	XXX	3,374,388,038
12.6 Line 12.5 as a % of Col. 6	15.4	23.7	26.9	16.2	17.8	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	5.2	8.1	9.2	5.5	6.1	34.1	XXX	XXX	XXX	XXX	34.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	286,473,507	286,473,507	0	0	0
2. Cost of short-term investments acquired	2,714,699,323	2,714,699,323	0	0	0
3. Accrual of discount	7,330	7,330	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(931)	(931)	0	0	0
6. Deduct consideration received on disposals	2,642,082,885	2,642,082,885	0	0	0
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	359,096,344	359,096,344	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	359,096,344	359,096,344	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			24,606,197
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		23,782,002	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		26,082,923	49,864,925
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(17,666,593)	
	3.2 Section 2, Column 19		2,260,544	(15,406,049)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(25,296,337)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			26,403,379
6.	Amortization:			
	6.1 Section 1, Column 19		0	
	6.2 Section 2, Column 21		0	0
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20		0	
	7.2 Section 2, Column 23		0	0
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18		0	
	8.2 Section 2, Column 20		0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			7,365,357
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			7,365,357

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year			4,796,980
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)			(28,038,094)
3.1	Change in variation margin on open contracts:			
	3.11 Section 1, Column 15, current year minus		(14,343,698)	
	3.12 Section 1, Column 15, prior year		1,559,577	(15,903,275)
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus		0	
	3.22 Section 1, Column 17, prior year		0	0
	Change in amount recognized:			
	3.23 Section 1, Column 16, current year to date minus		(14,343,698)	
	3.24 Section 1, Column 16, prior year	1,559,577	(15,903,275)	(15,903,275)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)		(96,801,380)	
4.2:	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)		0	
	4.22 Amount recognized (Section 2, Column 16)		(96,801,380)	(96,801,380)
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Recognized			
	5.2 Used to adjust basis of hedged items			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			(23,241,113)
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			(23,241,113)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
984121D*1	UNH (United Health Gr), 5 Yr CDS Sell Protection for RSAT	2	6,000,000	1,368,301	3,799,532	02/08/2008	03/20/2013	Credit Default Swap	9,482	9,482	026351-AU-0	SUNAMERICA FINANCIAL GROUP INC	2FE	1,358,819	3,790,050
984121D*1	UNH (United Health Gr), 5 Yr CDS Sell Protection for RSAT	2		226,470	631,675	02/08/2008	03/20/2013	Credit Default Swap	0	0	026351-AU-0	SUNAMERICA FINANCIAL GROUP INC	2FE	226,470	631,675
984121D*1	UNH (United Health Gr), 5 Yr CDS Sell Protection for RSAT	2		2,264,699	6,316,750	02/08/2008	03/20/2013	Credit Default Swap	0	0	026351-AU-0	SUNAMERICA FINANCIAL GROUP INC	2FE	2,264,699	6,316,750
984121D*1	UNH (United Health Gr), 5 Yr CDS Sell Protection for RSAT	2		2,202,996	6,904,566	02/08/2008	03/20/2013	Credit Default Swap	0	0	904764-AH-0	UNILEVER CAPITAL CORP	1FE	2,202,996	6,904,566
91324PB#8	XRX (Xerox Corp.) 5 Yr CDS Sell Protection for RSAT	1	3,300,000	3,260,089	11,221,665	02/08/2008	03/20/2013	Credit Default Swap	4,785	4,785	31331Y-TT-7	FEDERAL FARM CREDIT BANKS	1	3,255,303	11,216,880
713409A*1	PBG (Pepsi Bottling Gr) 10 Yr CDS Sell Protection for RSAT	1	5,000,000	5,031,610	15,781,610	02/09/2008	03/20/2018	Credit Default Swap	31,610	31,610	795549-AA-2	SALT CREEK PASS THRU TR	1	5,000,000	15,750,000
126650A*1	CVS (CVS Caremark Corp) 10 Yr CDS Sell Protection for RSAT	2	5,000,000	5,047,545	15,797,545	02/09/2008	03/20/2018	Credit Default Swap	47,545	47,545	795549-AA-2	SALT CREEK PASS THRU TR	1	5,000,000	15,750,000
59156RA#5	MET (MetLife Ins. Co.) 5 Year CDS Sell Protection for RSAT	1	5,500,000	5,311,994	6,338,902	02/27/2008	03/20/2013	Credit Default Swap	15,199	15,199	742741-AA-9	PROCTER & GAMBLE COMPANY	1FE	5,296,794	6,323,703
59156RA#5	MET (MetLife Ins. Co.) 5 Year CDS Sell Protection for RSAT	1	0	957,512	1,011,470	02/27/2008	03/20/2013	Credit Default Swap	0	0	587405-AB-7	MERCANTILE BANKSHARES CORP	2FE	957,512	1,011,470
92344GD*4	VZ (Verizon Comms Inc) 5 Year CDS Sell Protection for RSAT	1	5,000,000	1,671,114	2,475,255	02/27/2008	03/20/2013	Credit Default Swap	7,955	7,955	341099-CB-3	FLORIDA POWER CORPORATION	1FE	1,663,159	2,467,300
92344GD*4	VZ (Verizon Comms Inc) 5 Year CDS Sell Protection for RSAT	1	0	911,016	1,396,646	02/27/2008	03/20/2013	Credit Default Swap	0	0	12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	1FE	911,016	1,396,646
92344GD*4	VZ (Verizon Comms Inc) 5 Year CDS Sell Protection for RSAT	1	0	2,497,143	3,233,610	02/27/2008	03/20/2013	Credit Default Swap	0	0	41011W-BJ-8	JOHN HANCOCK GLOBAL FUNDING II	1FE	2,497,143	3,233,610
68268NA@2	OKS (OneOK Partners LP) 5 Yr CDS Sell Protection for RSAT	2	5,300,000	3,267,808	7,202,131	09/18/2008	03/20/2013	Credit Default Swap	13,691	13,691	431116-AA-0	HIGHMARK INC.	1FE	3,254,118	7,188,440
68268NA@2	OKS (OneOK Partners LP) 5 Yr CDS Sell Protection for RSAT	2		721,436	1,918,840	09/18/2008	03/20/2013	Credit Default Swap	0	0	06738C-82-8	BARCLAYS BANK PLC (LONDON BRANCH)	3FE	721,436	1,918,840
68268NA@2	OKS (OneOK Partners LP) 5 Yr CDS Sell Protection for RSAT	2	0	1,395,432	3,630,900	09/18/2008	03/20/2013	Credit Default Swap	0	0	742718-BJ-7	PROCTER & GAMBLE COMPANY	1FE	1,395,432	3,630,900
565849A#3	MRO (Marathon Oil Corp) 5 Yr CDS Sell Protection for RSAT	2	5,000,000	5,015,574	15,765,574	09/18/2008	03/20/2013	Credit Default Swap	15,574	15,574	795549-AA-2	SALT CREEK PASS THRU TR	1	5,000,000	15,750,000
025537B@9	AEP (AMERN ELEC PWR CO) 5 YR CDS SELL PROTECTION FOR RSAT	2	5,000,000	4,108,478	6,330,966	09/18/2008	03/20/2013	Credit Default Swap	7,263	7,263	742741-AA-9	PROCTER & GAMBLE COMPANY	1FE	4,101,215	6,323,703
025537B@9	AEP (AMERN ELEC PWR CO) 5 YR CDS SELL PROTECTION FOR RSAT	2	0	742,594	1,217,747	09/18/2008	03/20/2013	Credit Default Swap	0	0	913017-BJ-7	UNITED TECHNOLOGIES CORPORATION	1FE	742,594	1,217,747
025537B@9	AEP (AMERN ELEC PWR CO) 5 YR CDS SELL PROTECTION FOR RSAT	2	0	736,505	1,217,747	09/18/2008	03/20/2013	Credit Default Swap	0	0	913017-BJ-7	UNITED TECHNOLOGIES CORPORATION	1FE	736,505	1,217,747
084664E*8	BRK (BERKSHIRE HATHWAY INC) 5 YR CDS SELL PROTECTION FOR RSAT	1	6,000,000	3,177,432	3,415,709	09/18/2008	03/20/2013	Credit Default Swap	12,689	12,689	33738M-AB-7	WACHOVIA BANK NA	1FE	3,164,742	3,403,020
084664E*8	BRK (BERKSHIRE HATHWAY INC) 5 YR CDS SELL PROTECTION FOR RSAT	1	0	3,164,742	3,403,020	09/18/2008	03/20/2013	Credit Default Swap	0	0	33738M-AB-7	WACHOVIA BANK NA	1FE	3,164,742	3,403,020
743410A#9	PLD (ProLogis) 5 Yr CDS Sell Protection for RSAT	2	5,000,000	5,037,386	5,287,386	09/18/2008	03/20/2013	Credit Default Swap	37,386	37,386	924172-E#-2	VERMONT ELECTRIC POWER COMPANY INC	1	5,000,000	5,250,000
9999999 - Totals				58,117,877	124,299,248	XXX	XXX	XXX	203,181	203,181	XXX	XXX	XXX	57,914,696	124,096,067

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	11	59,330,080	11	59,203,640	11	59,051,895	11	58,423,642	11	59,330,080
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	167,906	XXX	96,908	XXX	54,190	XXX	8,120	XXX	327,124
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	294,346	XXX	248,653	XXX	682,443	XXX	313,886	XXX	1,539,328
7. Ending Inventory	11	59,203,640	11	59,051,895	11	58,423,642	11	58,117,876	11	58,117,876

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	7,365,356	
2.	Part B, Section 1, Column 14	(23,241,113)	
3.	Total (Line 1 plus Line 2)		(15,875,757)
4.	Part D, Column 5	20,406,311	
5.	Part D, Column 6	(36,282,068)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	13,943,646	
8.	Part B, Section 1, Column 13	(23,241,113)	
9.	Total (Line 7 plus Line 8)		(9,297,467)
10.	Part D, Column 8	26,984,601	
11.	Part D, Column 9	(36,282,068)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	63,952,616	
14.	Part B, Section 1, Column 19	60,595,745	
15.	Part D, Column 11	124,548,361	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

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

NONE

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
604-624 Main &109 7th St.-Parking Lot		LYNCHBURG	VA	09/30/1985	11/02/2008	467,265		375,321	375,321	1,425			(1,425)			
700 Commerce Street-Parking Lot		LYNCHBURG	VA	10/10/1992	11/02/2008	174,419		159,655	159,655				0			
700 Main & Commerce Streets Buildings		LYNCHBURG	VA	09/30/1991	11/02/2008	41,432,806		19,575,217	19,575,217	1,282,688			(1,282,688)	0	9,168,999	317
702-716 Commerce St., 54-60 7th St. Buildings		LYNCHBURG	VA	09/30/1982	03/15/2004	238,115		111,760	111,760				0	0		
717-727 Main Street-Parking Lot		LYNCHBURG	VA	09/10/1987	11/02/2008	351,863		299,908	299,908				0			0
Albert Lankford Lane Buildings		LYNCHBURG	VA	02/19/1996	11/02/2008	19,574,750		11,717,073	11,717,073	366,917			(366,917)			934
0299999. Property occupied by the reporting entity - Administrative						62,239,218	0	32,238,934	32,238,934	1,651,030	0	0	(1,651,030)	0	9,168,999	1,251
0399999. Total Property occupied by the reporting entity						62,239,218	0	32,238,934	32,238,934	1,651,030	0	0	(1,651,030)	0	9,168,999	1,251
Keith Building Land		Cleveland	OH		06/04/1942	337,022		275,546	2,871,428				0			
0499999. Properties held for the production of income						337,022	0	275,546	2,871,428	0	0	0	0	0	0	0
0699999 - Totals						62,576,240	0	32,514,480	35,110,362	1,651,030	0	0	(1,651,030)	0	9,168,999	1,251

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Bldg. 4, 3rd Floor New wiring & installation	RICHMOND	VA	01/26/2012	BECKSTOFFER-WELSH INC				24,100
IT Floor Redesign - Carpet & installations	LYNCHBURG	VA	02/02/2012	BONITZ FLOORING GROUP INC				83,370
IT Floor Redesign - Carpet & installations	LYNCHBURG	VA	02/03/2012	BONITZ FLOORING GROUP INC				9,263
P2 Parking Deck MST - Insulate & provide fire barrier to ceiling	LYNCHBURG	VA	05/16/2012	VIRGINIA FOAM INSULATORS LLC				17,899
P2 Parking Deck MST - Insulate & provide fire barrier to ceiling	LYNCHBURG	VA	05/16/2012	VIRGINIA FOAM INSULATORS LLC				282
Construct walls-doors-reconfig ceiling	LYNCHBURG	VA	09/30/2012	INTERNAL TRANSFER				13,986
Lynchburg LAN Repl - Fiber Optic Cable installation	LYNCHBURG	VA	09/30/2012	NETUNLIMITED CABLING SOLUTIONS LLC				35,050
bldg 4/6th floor GDC Renovations project code 070041	RICHMOND	VA	09/30/2012	BECKSTOFFER-WELSH INC				87
Electrical work for Onsite Medical facility	LYNCHBURG	VA	09/30/2012	BECKSTOFFER-WELSH INC				4,610
Bldg #4 - installantion of new VFD on tower fan	RICHMOND	VA	09/30/2012	CII SERVICE				8,730
Kitchen and Servery - Furnish & install floor tile	LYNCHBURG	VA	10/29/2012	BONITZ FLOORING GROUP INC				7,405
Albert Lankford training rooms - carpet	LYNCHBURG	VA	11/14/2012	BONITZ FLOORING GROUP INC				16,662
0199999. Acquired by Purchase					0	0	0	221,445
0399999 - Totals					0	0	0	221,445

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - Plumbing work completed to date	RICHMOND	VA	08/31/2012	Internal transfer	5,100		3,399	193			(193)			3,206		0	0		
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - add sprinkler heads in accordance w/NFPA 13	RICHMOND	VA	08/31/2012	Internal transfer	1,269		846	48			(48)			798			0		
BUILDING.LEGACYRE 1186 LAWYERS TITLE PKG LOT REPR	RICHMOND	VA	08/31/2012	Internal transfer	209,780		78,863	4,263			(4,263)			74,600			0		1,866,524
BUILDING.LEGACYRE 1186 TENANT IMPR/ROOF REPAIRS	RICHMOND	VA	08/31/2012	Internal transfer	118,738		68,527	2,046			(2,046)			66,481			0		
BUILDING. IMPROVEMENT6630 Renovations 4th Floor	RICHMOND	VA	08/31/2012	Internal transfer	86,733		20,592	2,388			(2,388)			18,204			0		
BUILDING. IMPROVEMENT6630 Renovations	RICHMOND	VA	08/31/2012	Internal transfer	362		68	10			(10)			58		0	0		
BUILDING. IMPROVEMENT6630 Renovations 4th Floor	RICHMOND	VA	08/31/2012	Internal transfer	6,736		1,599	185			(185)			1,414			0		
BUILDING. IMPROVEMENT6630 Renovations	RICHMOND	VA	08/31/2012	Internal transfer	24,461		4,623	660			(660)			3,963			0		
BUILDING. IMPROVEMENT6630 Renovations 4th Floor	RICHMOND	VA	08/31/2012	Internal transfer	8,739		2,075	241			(241)			1,834			0		
BUILDING. IMPROVEMENT6630 Renovations	RICHMOND	VA	08/31/2012	Internal transfer	6,641		1,255	179			(179)			1,076			0		
BUILDING. IMPROVEMENT6630 Renovations	RICHMOND	VA	08/31/2012	Internal transfer	117,392		22,187	3,170			(3,170)			19,017			0		
BUILDING. IMPROVEMENTLawyers Title 2nd Floor	RICHMOND	VA	08/31/2012	Internal transfer	11,698		2,106	351			(351)			1,755			0		
BUILDING. IMPROVEMENT6630 renovations	RICHMOND	VA	08/31/2012	Internal transfer	177,388		33,526	4,789			(4,789)			28,737			0		
BUILDING. IMPROVEMENT6630 Renovations	RICHMOND	VA	08/31/2012	Internal transfer	34,359		6,494	928			(928)			5,566			0		
BUILDING. IMPROVEMENT6630 Renovations	RICHMOND	VA	08/31/2012	Internal transfer	25,030		4,731	676			(676)			4,055			0		
BUILDING. IMPROVEMENT6630 Renovations	RICHMOND	VA	08/31/2012	Internal transfer	12,763		2,412	345			(345)			2,067			0		
BUILDING. IMPROVEMENT6630 Renovations 4th Floor	RICHMOND	VA	08/31/2012	Internal transfer	11,987		3,473	361			(361)			3,112			0		
BUILDING. IMPROVEMENTHVAC Chiller Repl-Progress Billing - Partial Billing for Chiller Replacement Bld	RICHMOND	VA	08/31/2012	Internal transfer	94,500		46,391	3,436			(3,436)			42,955			0		
BUILDING. IMPROVEMENTHVAC Chiller Repl-Final Billing - Chiller Replacement Building 4	RICHMOND	VA	08/31/2012	Internal transfer	37,200		18,262	1,353			(1,353)			16,909			0		
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - Labor to Prime- Paint- & Wallpaper 1st floor	RICHMOND	VA	08/31/2012	Internal transfer	2,009		1,339	76			(76)			1,263			0		
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - Furnish & Install 4" Vinyl Base & Ceramic Til	RICHMOND	VA	08/31/2012	Internal transfer	14,359		9,571	543			(543)			9,028			0		
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - Sprinkler Heads in Accordance with NFPA 13 ..	RICHMOND	VA	08/31/2012	Internal transfer	3,500		2,338	131			(131)			2,207			0		
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - VAV Boxes & Add Reheat Ductwork	RICHMOND	VA	08/31/2012	Internal transfer	22,500		14,997	851			(851)			14,146			0		

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - Add (3) 2x2 Parabolic fixtures- wire wkstatio	RICHMOND	VA	08/31/2012	Internal transfer	6,550		4,366	248			(248)			4,118			0		
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - Progress Invoice	RICHMOND	VA	08/31/2012	Internal transfer	46,000		30,661	1,740			(1,740)			28,921			0		
BUILDING. IMPROVEMENT6630 Renovations 4th Floor	RICHMOND	VA	08/31/2012	Internal transfer	130,030		30,872	3,579			(3,579)			27,293			0		
BUILDING. LEGACYLAWYERS TITLE BUILDING	RICHMOND	VA	08/31/2012	Internal transfer	6,157,884		2,061,983	124,920			(124,920)			1,948,045			0		
BUILDING. IMPROVEMENTBldg 4/1st floor Reno-Renovation - 200 pair CAT 3 cables & terminate each end on	RICHMOND	VA	08/31/2012	Internal transfer	2,910		1,940	110			(110)			1,830			0		
BUILDING. IMPROVEMENT6630 Renovations 4th Floor	RICHMOND	VA	08/31/2012	Internal transfer	36,230		8,602	997			(997)			7,605			0		
BUILDING. IMPROVEMENT6630 Renovations	RICHMOND	VA	08/31/2012	Internal transfer	37,768		7,138	1,020			(1,020)			6,118			0		
BUILDING. IMPROVEMENTbldg 4/6th floor GDC Renovations project code 070041-Audio visual wiring for tv'	RICHMOND	VA	08/31/2012	Internal transfer	87		58	6			(6)			52			0		
BUILDING. IMPROVEMENTAcoustical Ceilings for 4 private offices in building 4, 2nd floor	RICHMOND	VA	08/31/2012	Internal transfer	8,667		8,324	141			(141)			8,180			0		
BUILDING. IMPROVEMENTElectrical costs for reconfiguration of cubes in Bldg. 4, 3rd Floor	RICHMOND	VA	08/31/2012	Internal transfer	2,950		2,827	123			(123)			2,704			0		
BUILDING. IMPROVEMENTInstallation of division wall in training room	RICHMOND	VA	08/31/2012	Internal transfer	7,453		7,181	311			(311)			6,870			0		
BUILDING. IMPROVEMENTBldg #4 - CII to install new VFD on cooling tower fan	RICHMOND	VA	08/31/2012	Internal transfer	8,730		8,294	582			(582)			7,712			0		
BUILDING. IMPROVEMENTBldg. 4, 3rd Floor New wiring & installation	RICHMOND	VA	08/31/2012	Internal transfer	24,100		24,100	1,004			(1,004)			23,096			0		
BUILDING. IMPROVEMENTRichmond Generators-Electrical - Progress Billing	RICHMOND	VA	08/31/2012	Internal transfer	314,545		133,132	10,143			(10,143)			122,989			0		
BUILDING. IMPROVEMENTRichmond Generators-Building Permit for concrete pads for generators	RICHMOND	VA	08/31/2012	Internal transfer	73		30	2			(2)			28			0		
BUILDING. IMPROVEMENTRichmond Generators-Generators - 1500KVA - 20% Down Payment	RICHMOND	VA	08/31/2012	Internal transfer	40,000		16,930	1,290			(1,290)			15,640			0		
BUILDING. IMPROVEMENTRichmond Generators-Building Permit for concrete pads for generators (extra)	RICHMOND	VA	08/31/2012	Internal transfer	49		21	2			(2)			19			0		
BUILDING. IMPROVEMENTRichmond Generators-Generators - 1500KVA Generators - Buildings 2 & 4 (2)	RICHMOND	VA	08/31/2012	Internal transfer	73,250		31,003	2,362			(2,362)			28,641			0		
BUILDING. IMPROVEMENTRichmond Generators-Generators - 1500KVA Modifications- 3000 Gal Tanks & Weather	RICHMOND	VA	08/31/2012	Internal transfer	86,750		36,718	2,798			(2,798)			33,920			0		
BUILDING. IMPROVEMENTRichmond Generators-Generator Pads (4) - Labor- Materials- and Equipment Require	RICHMOND	VA	08/31/2012	Internal transfer	4,703		1,991	152			(152)			1,839			0		

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
BUILDING. IMPROVEMENTRichmond Generators-Generator Pads (4) - Labor- Materials- and Equipment Require	RICHMOND	VA	08/31/2012	Internal transfer	2,016		854	65			(65)			789			0		
BUILDING. IMPROVEMENTRichmond Generators-Generator Pads (4) - Labor- Materials- and Equipment Require	RICHMOND	VA	08/31/2012	Internal transfer	4,703		1,991	152			(152)			1,839			0		
BUILDING. IMPROVEMENTRichmond Generators-Electrical - Progress Billing	RICHMOND	VA	08/31/2012	Internal transfer	50,000		21,162	1,612			(1,612)			19,550			0		
BUILDING. IMPROVEMENTRichmond Generators-Electrical - Installation of Temporary Power Source Building	RICHMOND	VA	08/31/2012	Internal transfer	4,828		2,043	156			(156)			1,887			0		
BUILDING. IMPROVEMENTRichmond Generators-Generators - 1000 DSEB Generator Set w/Tramont 2000 Gal Sub	RICHMOND	VA	08/31/2012	Internal transfer	139,781		59,163	4,508			(4,508)			54,655			0		
BUILDING. IMPROVEMENTRichmond Generators-Generator Pads (4) - Labor- Materials- and Equipment Require	RICHMOND	VA	08/31/2012	Internal transfer	1,344		569	43			(43)			526			0		
BUILDING. IMPROVEMENTRichmond Generators-Generator Pads (4) - Labor- Materials- and Equipment Require	RICHMOND	VA	08/31/2012	Internal transfer	672		285	22			(22)			263			0		
BUILDING. IMPROVEMENTRichmond Generators-Generators - Labor	RICHMOND	VA	08/31/2012	Internal transfer	4,563		1,931	147			(147)			1,784			0		
BUILDING. IMPROVEMENTRichmond Generators-Monitoring System/Control Pane	RICHMOND	VA	08/31/2012	Internal transfer	3,938		1,667	127			(127)			1,540			0		
BUILDING. IMPROVEMENTRichmond Generators-Electrical - Progress Billing	RICHMOND	VA	08/31/2012	Internal transfer	33,335		14,109	1,075			(1,075)			13,034			0		
BUILDING. LEGACYParking Deck Renovations	RICHMOND	VA	12/31/2012	Internal transfer	6,276		1,144	196			(196)			948			0		
BUILDING. IMPROVEMENTParking Deck Renovations	RICHMOND	VA	12/31/2012	Internal transfer	140		26	3			(3)			24			0		
BUILDING. IMPROVEMENT6620 Renovations - parking deck	RICHMOND	VA	12/31/2012	Internal transfer	28,268		6,686	590			(590)			6,096			0		
BUILDING. IMPROVEMENTWaterproofing Upper Deck-Waterproofing of Upper Deck - Work Completed at 07/05/2	RICHMOND	VA	11/30/2012	Internal transfer	105,621		52,271	5,088			(5,088)			47,183			0		
0199999. Property Disposed					8,407,457	0	2,929,746	192,537	0	0	(192,537)	0	0	2,748,188	0	0	0	0	1,866,524
0399999 - Totals					8,407,457	0	2,929,746	192,537	0	0	(192,537)	0	0	2,748,188	0	0	0	0	1,866,524

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0002027		LA CROSSE	WI		01/01/2007	8.510	570,565	0	0	0	0	0	3,170,000	05/31/1995
0002028		EAU CLAIRE	WI		01/01/2007	8.510	587,408	0	0	0	0	0	3,150,000	06/15/1995
0002046		PORTLAND	OR		01/01/2007	4.375	334,946	0	0	0	0	0	1,100,000	07/01/1995
0002071		PITTSBURGH	PA		01/01/2007	8.500	301,523	0	0	0	0	0	1,571,000	05/16/1995
0002273		PLANTATION	FL		01/01/2007	8.000	690,118	0	0	0	0	0	4,290,000	07/17/1995
0002283		GREEN BAY	WI		01/01/2007	7.875	148,101	0	0	0	0	0	2,150,000	09/27/1995
0002328		TIGARD	OR		12/28/1995	5.960	1,218,119	0	0	0	0	0	2,880,000	11/01/1995
0002342		SIMI VALLEY	CA		08/19/1996	6.510	339,869	0	0	0	0	0	2,010,000	09/26/1995
0002371		FORT MYERS	FL		01/01/2007	7.420	550,292	0	0	0	0	0	2,700,000	02/12/1996
0002433		SUN PRAIRIE	WI		01/01/2007	7.330	388,801	0	0	0	0	0	1,878,000	02/23/1996
0002664		OCEANSIDE	CA		01/30/1997	4.875	409,615	0	0	0	0	0	1,200,000	12/20/1996
0002855		GRAND HAVEN	MI		09/15/1997	7.950	910,102	0	0	0	0	0	2,235,000	07/07/1997
0002889		MIAMI TOWNSHIP	OH		04/02/1998	7.650	575,859	0	0	0	0	0	1,901,000	08/18/1997
0002890		HUBER HEIGHTS	OH		12/30/1997	7.650	497,763	0	0	0	0	0	1,652,000	08/18/1997
0002891		MORAINE	OH		12/30/1997	7.550	495,881	0	0	0	0	0	1,694,000	08/18/1997
0002911		WEST COLUMBIA	SC		11/04/1997	7.600	553,399	0	0	0	0	0	1,836,000	09/12/1997
0002942		OVERLAND PARK	KS		01/01/2007	7.750	69,554	0	0	0	0	0	2,700,000	12/29/1997
0002946		CAMBRIDGE	MD		05/19/1998	8.000	26,608	0	0	0	0	0	642,000	10/23/1997
0002953		HOUSTON	TX		01/15/1998	6.450	1,202,697	0	0	0	0	0	3,750,000	12/15/1997
0002962		WARREN	MI		02/23/1998	7.750	864,341	0	0	0	0	0	2,890,000	02/18/1998
0002965		LAKE JACKSON	TX		02/23/1998	7.625	505,045	0	0	0	0	0	1,700,000	11/21/1997
0002966		BAKERSFIELD	CA		02/17/1998	7.500	822,770	0	0	0	0	0	2,155,000	12/11/1997
0002969		HAMILTON	OH		02/12/1998	7.400	478,489	0	0	0	0	0	1,545,000	11/26/1997
0002977		CINCINNATI	OH		04/20/1998	7.400	433,424	0	0	0	0	0	1,380,000	04/01/1998
0002988		COLUMBUS	OH		06/10/1998	7.125	690,428	0	0	0	0	0	2,180,000	01/02/1998
0002995		VALDOSTA	GA		02/26/1998	7.500	753,120	0	0	0	0	0	2,650,000	01/07/1998
0003007		DECATUR	GA		07/22/1998	7.125	725,039	0	0	0	0	0	2,500,000	06/01/1998
0003018		COLORADO SPRING	CO		04/22/1998	4.875	474,267	0	0	0	0	0	1,750,000	02/13/1998
0003032		EL MONTE	CA		06/04/1998	7.150	718,718	0	0	0	0	0	2,400,000	03/09/1998
0003040		HOUSTON	TX		06/17/1998	7.200	62,040	0	0	0	0	0	1,375,000	04/16/1998
0003046		CONYERS	GA		06/09/1998	6.830	304,171	0	0	0	0	0	7,600,000	03/20/1998
0003056		FRANKLIN PARK	PA		07/06/1998	7.000	315,032	0	0	0	0	0	6,500,000	03/31/1998
0003061		SALEM	OR		06/30/1998	6.970	52,364	0	0	0	0	0	1,800,000	04/14/1998
0003062		SALEM	OR		06/30/1998	6.970	167,043	0	0	0	0	0	4,350,000	04/14/1998
0003092		HACIENDA HEIGHT	CA		08/31/1998	7.000	13,673	0	0	0	0	0	3,630,000	05/14/1998
0003093		DECATUR	GA		01/01/2007	6.930	385,524	0	0	0	0	0	5,050,000	06/10/1998
0003117		LEWISVILLE	TX		10/06/1998	6.940	95,103	0	0	0	0	0	2,000,000	06/10/1998
0003120		BIRMINGHAM	AL		09/11/1998	6.890	5,746,743	0	0	0	0	0	20,000,000	06/22/1998
0003123		TOLEDO	OH		09/09/1998	6.720	525,945	0	0	0	0	0	1,670,000	08/05/1998
0003125		TEMECULA	CA		11/10/1998	7.160	847,691	0	0	0	0	0	2,612,000	06/25/1998
0003129		BROADVIEW HEIGH	OH		09/14/1998	7.000	1,102,234	0	0	0	0	0	3,550,000	09/01/1998
0003159		ORANGE	CA		01/01/2007	6.980	1,028,801	0	0	0	0	0	3,700,000	06/09/1998
0003171		SHELBY TOWNSHIP	MI		10/29/1998	6.840	179,566	0	0	0	0	0	2,700,000	07/27/1998
0003172		MENDOTA HEIGHTS	MN		01/01/2007	6.960	1,202,418	0	0	0	0	0	4,170,000	10/01/1998
0003173		MENDOTA HEIGHTS	MN		01/01/2007	6.880	1,090,633	0	0	0	0	0	3,425,000	10/01/1998
0003201		BELTSVILLE	MD		12/10/1998	6.630	2,248,441	0	0	0	0	0	5,450,000	09/18/1998
0003210		NORRISTOWN	PA		01/01/2007	6.750	930,079	0	0	0	0	0	3,200,000	11/01/1998
0003217		N AMITYVILLE	NY		02/26/1999	6.750	2,552,862	0	0	0	0	0	7,338,000	10/28/1998
0003229		LITTLE ROCK	AR		01/01/2007	7.100	577,415	0	0	0	0	0	2,300,000	10/19/1998
0003235		SANTA ANA	CA		01/01/2007	7.290	460,950	0	0	0	0	0	1,358,000	08/20/1998
0003242		KENT	WA		01/01/2007	6.690	1,991,997	0	0	0	0	0	11,325,000	10/01/1998
0003245		CHATSWORTH	CA		11/10/1998	6.625	1,767,454	0	0	0	0	0	5,400,000	10/05/1998
0003256		BIRMINGHAM	MI		02/16/1999	6.800	264,007	0	0	0	0	0	3,400,000	07/07/1999
0003262		PELHAM	AL		12/29/1998	6.870	866,465	0	0	0	0	0	3,200,000	03/01/1999
0003276		RALEIGH	NC		03/18/1999	6.800	1,233,012	0	0	0	0	0	4,100,000	11/25/1998
0003287		BONNEY LAKE	WA		06/30/1999	7.230	692,661	0	0	0	0	0	3,370,000	05/10/1999
0003305		BASTROP	TX		12/09/1998	6.850	931,129	0	0	0	0	0	2,734,000	10/27/1998
0003306		FARGO	ND		03/22/1999	6.875	896,679	0	0	0	0	0	2,750,000	01/04/1999
0003308		TACOMA	WA		02/18/1999	7.000	545,732	0	0	0	0	0	2,899,000	12/04/1998
0003309		SEATTLE	WA		02/18/1999	7.125	328,658	0	0	0	0	0	3,350,000	11/23/1998
0003318		PORTLAND	OR		01/13/1999	6.750	1,323,240	0	0	0	0	0	5,670,000	11/06/1998
0003351		WESTLAKE VILLAG	CA		03/15/1999	6.750	290,861	0	0	0	0	0	6,630,000	12/18/1998
0003377		CLEVELAND	OH		05/13/1999	6.875	651,868	0	0	0	0	0	2,050,000	02/11/1999

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0003379		COSTA MESA	CA		02/11/1999	6.750	1,666,243	0	0	0	0	0	7,810,000	12/18/1998
0003417		AZUSA	CA		03/18/1999	7.000	205,229	0	0	0	0	0	2,260,000	01/27/1999
0003423		ATLANTA	GA		06/07/1999	6.830	2,035,218	0	0	0	0	0	4,600,000	03/11/1999
0003433		CHEEKTOWAGA	NY		05/06/1999	7.300	699,826	0	0	0	0	0	1,970,000	03/17/1999
0003435		SAN JUAN CAPIST	CA		06/10/1999	7.070	1,036,762	0	0	0	0	0	4,000,000	05/04/1999
0003436		CARLSBAD	CA		07/13/1999	7.070	701,882	0	0	0	0	0	3,100,000	05/04/1999
0003470		FORT MYERS	FL		05/17/1999	7.200	611,586	0	0	0	0	0	2,930,000	04/22/1999
0003473		FAYETTEVILLE	GA		05/10/1999	7.190	488,154	0	0	0	0	0	1,960,000	04/22/1999
0003481		PELHAM	AL		06/30/1999	7.130	1,071,389	0	0	0	0	0	3,170,000	05/12/1999
0003527		AKRON	OH		10/18/1999	7.620	575,356	0	0	0	0	0	2,300,000	08/03/1999
0003528		AKRON	OH		10/28/1999	7.620	575,356	0	0	0	0	0	1,720,000	08/03/1999
0003533		CORONA	CA		10/14/1999	7.660	523,854	0	0	0	0	0	1,600,000	08/05/1999
0003544		SHAKOPEE	MN		11/15/1999	7.670	4,761,993	0	0	0	0	0	12,325,000	10/13/1999
0003563		CHARLOTTE	NC		12/28/1999	7.790	2,277,682	0	0	0	0	0	5,800,000	10/18/1999
0003564		CHARLOTTE	NC		12/28/1999	7.790	1,189,663	0	0	0	0	0	3,400,000	10/19/1999
0003565		FRANKLIN PARK	PA		12/09/1999	7.880	359,610	0	0	0	0	0	2,200,000	09/17/1999
0003596		HOUSTON	TX		12/09/1999	6.500	2,422,411	0	0	0	0	0	5,100,000	11/03/1999
0003728		SO. PLAINFIELD	NJ		04/13/2000	8.280	2,492,500	0	0	0	0	0	5,874,000	03/29/2000
0003754		RALEIGH	NC		07/13/2000	7.900	2,194,643	0	0	0	0	0	5,220,000	05/15/2000
0003759		GOLDSBORO	NC		05/31/2000	8.270	763,341	0	0	0	0	0	4,475,000	03/16/2000
0003763		DEPEW	NY		05/22/2000	7.000	2,398,261	0	0	0	0	0	5,800,000	04/28/2000
0003790		CARY	NC		05/31/2000	7.850	1,908,215	0	0	0	0	0	4,580,000	05/15/2000
0003798		CHARLOTTE	NC		06/29/2000	7.690	2,334,542	0	0	0	0	0	4,825,000	05/17/2000
0003799		CHARLOTTE	NC		06/29/2000	7.690	3,389,511	0	0	0	0	0	6,711,000	05/04/2000
0003800		GREENSBORO	NC		06/29/2000	7.690	1,781,914	0	0	0	0	0	3,450,000	05/10/2000
0003801		GREENSBORO	NC		06/29/2000	7.690	3,630,766	0	0	0	0	0	6,715,000	05/10/2000
0003810		LEXINGTON	SC		06/07/2000	7.750	1,577,866	0	0	0	0	0	3,902,000	05/12/2000
0003841		ARLINGTON	VA		07/28/2000	7.970	3,153,060	0	0	0	0	0	34,000,000	06/20/2000
0003845		ANAHEIM	CA		07/24/2000	8.530	281,458	0	0	0	0	0	1,493,000	07/03/2000
0003862		MORRISTOWN	NJ		10/03/2000	6.670	1,005,544	0	0	0	0	0	4,775,000	08/15/2000
0003886		CORONA	CA		10/31/2000	8.100	3,330,655	0	0	0	0	0	8,000,000	08/29/2000
0003898		BREA	CA		09/26/2000	6.750	2,065,888	0	0	0	0	0	3,544,000	08/02/2000
0003976		CORONA	CA		12/08/2000	7.730	790,295	0	0	0	0	0	1,865,000	10/04/2000
0003998		JESSUP	MD		12/04/2000	7.990	1,443,135	0	0	0	0	0	3,300,000	10/25/2000
0004000		WOODLAWN	MD		12/04/2000	7.990	1,596,703	0	0	0	0	0	3,800,000	10/25/2000
0004026		IRWINDALE	CA		12/27/2000	7.680	1,108,436	0	0	0	0	0	6,000,000	11/13/2000
0004045		SAN MARCOS	TX		02/08/2001	7.610	691,220	0	0	0	0	0	2,976,000	12/20/2000
0004052		FONTANA	CA		01/04/2001	7.800	7,003,581	0	0	0	0	0	14,600,000	11/17/2000
0004088		CHARLOTTE	NC		02/08/2001	7.540	8,082,084	0	0	0	0	0	21,085,000	12/21/2000
0004099		EL CAJON	CA		02/26/2001	7.410	886,824	0	0	0	0	0	2,366,000	02/15/2001
0004166		CHARLOTTE	NC		05/11/2001	7.180	357,183	0	0	0	0	0	3,065,000	03/20/2001
0004233		MESA	AZ		05/31/2001	7.580	1,033,576	0	0	0	0	0	2,966,000	05/10/2001
0004237		SUMNER	WA		09/06/2001	5.000	2,020,839	0	0	0	0	0	5,000,000	07/01/2001
0004238		RENTON	WA		06/25/2001	7.420	669,476	0	0	0	0	0	1,607,000	05/09/2001
0004268		CANOGA PARK	CA		07/16/2001	7.650	552,915	0	0	0	0	0	2,105,000	06/01/2001
0004302		BOISE	ID		10/10/2001	7.320	598,049	0	0	0	0	0	1,800,000	08/27/2001
0004314		OLATHE	KS		09/14/2001	7.390	459,765	0	0	0	0	0	1,850,000	08/13/2001
0004379		ALPHARETTA	GA		11/19/2001	7.190	1,092,270	0	0	0	0	0	2,550,000	09/28/2001
0004399		CAMARILLO	CA		12/12/2001	7.370	885,280	0	0	0	0	0	1,954,000	11/14/2001
0004415		DENVER	CO		01/07/2002	6.570	3,054,379	0	0	0	0	0	14,320,000	11/07/2001
0004477		FALCON HEIGHTS	MN		04/09/2002	5.760	738,390	0	0	0	0	0	1,975,000	02/18/2001
0004491		CARLSTADT	NJ		03/14/2002	6.000	1,894,190	0	0	0	0	0	6,800,000	01/18/2002
0004525		COPPELL	TX		09/24/2002	5.930	343,732	0	0	0	0	0	2,740,000	08/09/2002
0004530		VIRGINIA BEACH	VA		04/25/2002	7.120	1,285,802	0	0	0	0	0	2,800,000	03/11/2002
0004618		PHOENIX	AZ		07/05/2002	6.000	672,097	0	0	0	0	0	7,250,000	05/24/2002
0004651		CENTERVILLE	OH		10/09/2002	6.480	605,069	0	0	0	0	0	1,850,000	09/09/2002
0004684		MONTVALE	NJ		09/04/2002	6.000	662,225	0	0	0	0	0	2,802,703	08/19/2002
0004733		TUALATIN	OR		09/26/2002	6.200	1,014,925	0	0	0	0	0	3,500,000	09/09/2002
0004747		ORANGE PARK	FL		09/12/2002	6.500	1,298,065	0	0	0	0	0	2,650,000	08/22/2002
0004772		FLOWER MOUND	TX		09/25/2002	5.500	1,675,096	0	0	0	0	0	3,350,000	08/28/2002
0004774		REDMOND	WA		11/01/2002	5.570	887,943	0	0	0	0	0	5,400,000	09/29/2002
0004777		FARMINGTON HILLS	MI		10/29/2002	6.000	892,574	0	0	0	0	0	3,900,000	09/25/2002
0004819		POULSBO	WA		10/16/2002	5.780	767,435	0	0	0	0	0	3,100,000	06/18/2002

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0004841		SIMI VALLEY	CA		01/01/2007	4.870	11,464	0	0	0	0	0	4,000,000	11/01/2002
0004845		VENTURA	CA		11/19/2002	6.000	1,336,792	0	0	0	0	0	4,600,000	10/11/2002
0004847		SEATTLE	WA		11/12/2002	5.400	3,784,552	0	0	0	0	0	9,000,000	10/04/2002
0004876		RENTON	WA		12/16/2002	5.750	898,485	0	0	0	0	0	3,600,000	12/02/2002
0004898		SEATTLE	WA		12/02/2002	4.650	8,796,660	0	0	0	0	0	19,333,333	10/29/2002
0004903		PORT WENTWORTH	GA		12/09/2002	5.610	3,835,565	0	0	0	0	0	12,230,000	11/01/2002
0004905		HORSHAM	PA		12/19/2002	5.500	4,879,069	0	0	0	0	0	10,740,000	11/13/2002
0004907		GARDENA	CA		12/02/2002	5.625	3,567,494	0	0	0	0	0	6,975,000	10/15/2002
0005061		ELK GROVE VILLAGE	IL		03/21/2003	5.100	507,873	0	0	0	0	0	5,000,000	01/31/2003
0005062		TUCSON	AZ		04/01/2003	5.710	2,020,599	0	0	0	0	0	4,700,000	03/06/2003
0005074		MIDDLEBURG HEIGHTS	OH		04/08/2003	5.600	1,476,784	0	0	0	0	0	3,000,000	02/11/2003
0005083		MEMPHIS	TN		02/26/2003	3.960	5,324,022	0	0	0	0	0	10,500,000	01/17/2003
0005091		NEWPORT BEACH	CA		04/03/2003	5.620	2,677,637	0	0	0	0	0	7,350,000	03/26/2003
0005093		ORLAND PARK	IL		03/25/2003	6.000	5,865,514	0	0	0	0	0	12,100,000	03/06/2003
0005109		MARLTON	NJ		04/09/2003	5.760	3,391,993	0	0	0	0	0	7,000,000	03/05/2003
0005122		MCKINNEY	TX		04/17/2003	5.710	790,168	0	0	0	0	0	2,550,000	04/01/2003
0005133		LAKE FOREST	CA		04/03/2003	5.410	1,701,505	0	0	0	0	0	11,510,000	03/17/2003
0005143		SURPRISE	AZ		04/11/2003	6.020	1,895,574	0	0	0	0	0	5,245,000	03/17/2003
0005144		SAVANNAH	GA		05/21/2003	5.550	2,268,386	0	0	0	0	0	6,700,000	05/09/2003
0005167		LIVONIA	MI		06/10/2003	5.250	19,684,820	0	0	0	0	0	52,355,000	05/06/2003
0005173		TAMPA	FL		05/06/2003	5.820	705,158	0	0	0	0	0	2,530,000	03/26/2003
0005182		SEATTLE	WA		06/17/2003	5.460	3,631,353	0	0	0	0	0	8,800,000	04/30/2003
0005197		LAKE FOREST	CA		04/23/2003	5.540	2,632,639	0	0	0	0	0	8,470,000	04/14/2003
0005199		DENVER	CO		05/05/2003	5.000	2,051,606	0	0	0	0	0	4,290,000	03/28/2003
0005204		TEMPE	AZ		05/16/2003	5.660	1,171,991	0	0	0	0	0	2,500,000	04/04/2003
0005207		BALTIMORE	MD		05/16/2003	5.780	1,702,636	0	0	0	0	0	3,000,000	04/07/2003
0005226		VALENCIA	CA		04/17/2003	5.280	1,238,428	0	0	0	0	0	3,895,271	02/02/2003
0005228		BELLEVUE	WA		05/30/2003	5.550	1,004,029	0	0	0	0	0	2,400,000	03/28/2003
0005229		HAMILTON	OH		05/22/2003	5.590	1,493,590	0	0	0	0	0	3,620,000	04/25/2003
0005245		GOLDEN	CO		05/28/2003	4.000	1,038,755	0	0	0	0	0	2,040,000	04/24/2003
0005250		HENDERSON	NV		06/19/2003	5.220	3,430,959	0	0	0	0	0	6,758,182	05/29/2003
0005252		LITTLE ROCK	AR		06/04/2003	5.490	1,016,316	0	0	0	0	0	5,500,000	05/12/2003
0005274		VALENCIA	CA		06/12/2003	5.160	5,282,204	0	0	0	0	0	10,600,000	05/28/2003
0005283		CARSON	CA		06/27/2003	5.320	6,892,897	0	0	0	0	0	14,400,000	05/21/2003
0005292		CINCINNATI	OH		06/17/2003	4.930	234,781	0	0	0	0	0	4,770,000	05/06/2003
0005293		ANAHEIM	CA		06/19/2003	5.850	1,929,648	0	0	0	0	0	3,880,000	05/28/2003
0005297		GRESHAM	OR		07/03/2003	6.310	2,174,881	0	0	0	0	0	4,710,000	05/23/2003
0005305		HOLBROOK	NY		11/12/2003	6.130	3,469,315	0	0	0	0	0	7,400,000	09/01/2003
0005306		SETAUKET	NY		09/11/2003	5.670	3,361,214	0	0	0	0	0	6,600,000	08/22/2003
0005307		NORTH HOLLYWOOD	CA		07/09/2003	5.000	934,843	0	0	0	0	0	3,200,000	05/23/2003
0005332		MINNEAPOLIS	MN		06/26/2003	4.500	1,527,046	0	0	0	0	0	3,980,000	05/29/2003
0005335		ASHBURN	VA		07/14/2003	5.690	2,024,382	0	0	0	0	0	4,500,000	06/16/2003
0005336		MCALLEN	TX		08/12/2003	4.010	672,374	0	0	0	0	0	10,000,000	07/07/2003
0005349		CITY OF INDUSTRY	CA		08/05/2003	5.250	659,275	0	0	0	0	0	2,725,000	06/18/2003
0005351		AUBURN	WA		08/13/2003	5.400	2,306,815	0	0	0	0	0	7,500,000	06/04/2003
0005354		ATLANTA	GA		06/30/2003	5.250	11,238,273	0	0	0	0	0	30,100,000	08/11/2003
0005357		CHARLESTON	SC		07/25/2003	5.980	9,162,923	0	0	0	0	0	21,200,000	06/11/2003
0005361		SANTA ANA	CA		07/29/2003	4.290	413,501	0	0	0	0	0	5,160,000	07/01/2003
0005367		CHAPEL HILL	NC		08/11/2003	6.000	587,642	0	0	0	0	0	3,295,000	07/11/2003
0005375		HUNTINGTON BEACH	CA		09/10/2003	5.910	2,125,089	0	0	0	0	0	5,350,000	06/26/2003
0005377		RANCHO SANTA MARGARITA	CA		09/04/2003	4.540	1,977,873	0	0	0	0	0	7,200,000	07/08/2003
0005382		COSTA MESA	CA		08/05/2003	5.030	1,287,878	0	0	0	0	0	5,500,000	07/07/2003
0005398		TUALATIN	OR		09/03/2003	5.750	517,393	0	0	0	0	0	1,500,000	08/11/2003
0005441		INWOOD	NY		01/01/2007	5.620	3,890,071	0	0	0	0	0	9,300,000	09/08/2003
0005450		SEATTLE	WA		10/15/2003	4.500	3,118,304	0	0	0	0	0	7,050,000	08/12/2003
0005454		SEBRING	FL		01/01/2007	5.690	983,392	0	0	0	0	0	4,600,000	09/04/2003
0005461		LIVINGSTON	NJ		11/25/2003	6.060	3,022,097	0	0	0	0	0	6,900,000	10/13/2003
0005463		LIVINGSTON	NJ		11/25/2003	6.080	969,881	0	0	0	0	0	2,800,000	10/13/2003
0005465		SEATTLE	WA		10/17/2003	5.910	1,504,845	0	0	0	0	0	6,150,000	10/15/2003
0005482		CARSON	CA		09/29/2003	5.625	1,197,824	0	0	0	0	0	3,500,000	09/15/2003
0005483		SACRAMENTO	CA		11/03/2003	5.700	1,968,481	0	0	0	0	0	4,250,000	10/01/2003
0005494		HOUSTON	TX		10/20/2003	6.020	3,370,139	0	0	0	0	0	7,130,000	09/22/2003
0005508		NAPERVILLE	IL		10/22/2003	5.670	2,762,547	0	0	0	0	0	10,400,000	10/10/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0005511		OCEANSIDE	CA		11/04/2003	5.520	1,116,017	0	0	0	0	0	4,065,000	09/15/2003
0005528		VIRGINIA BEACH	VA		01/07/2004	6.010	1,467,036	0	0	0	0	0	3,575,000	11/17/2003
0005532		CHATSWORTH	CA		12/08/2003	5.800	642,541	0	0	0	0	0	3,700,000	11/07/2003
0005550		RIVERSIDE	CA		12/09/2003	6.170	1,606,239	0	0	0	0	0	3,900,000	11/25/2003
0005571		SAN LEANDRO	CA		07/08/2004	4.000	2,227,828	0	0	0	0	0	16,120,000	05/12/2004
0005582		NEWPORT NEWS	VA		02/25/2004	7.300	14,937,877	0	0	0	0	0	26,700,000	02/12/2004
0005586		KETTERING	OH		01/20/2004	5.620	914,485	0	0	0	0	0	1,950,000	11/21/2003
0005606		AVENEL	NJ		01/01/2007	4.590	685,031	0	0	0	0	0	9,600,000	12/08/2003
0005621		ROSWELL	GA		02/13/2004	5.900	1,242,332	0	0	0	0	0	2,720,000	01/16/2004
0005623		HYATTSVILLE	MD		04/29/2004	5.400	2,667,904	0	0	0	0	0	4,900,000	03/30/2004
0005625		FAIRFIELD	OH		02/13/2004	4.660	653,126	0	0	0	0	0	7,300,000	12/16/2003
0005628		CHATSWORTH	CA		01/01/2007	6.940	942,743	0	0	0	0	0	2,475,000	02/18/2004
0005629		SAN DIEGO	CA		01/27/2004	5.600	1,646,326	0	0	0	0	0	7,210,000	01/16/2004
0005633		LAKEWOOD	WA		03/03/2004	4.610	242,374	0	0	0	0	0	4,325,000	01/13/2004
0005639		OAKTON	VA		03/19/2004	5.030	4,382,803	0	0	0	0	0	15,000,000	02/25/2004
0005648		HOLLAND	MI		03/19/2004	4.250	679,901	0	0	0	0	0	7,875,000	02/24/2004
0005667		FLUSHING	NY		05/17/2004	4.660	634,140	0	0	0	0	0	8,600,000	03/25/2004
0005694		ENGLEWOOD CLIFFS	NJ		05/06/2004	5.980	10,381,141	0	0	0	0	0	18,800,000	04/28/2004
0005695		SALT LAKE CITY	UT		05/21/2004	5.380	1,670,421	0	0	0	0	0	4,460,000	03/30/2004
0005704		WOODLAND HILLS	CA		06/08/2004	5.530	1,059,913	0	0	0	0	0	7,700,000	05/04/2004
0005707		EL CAJON	CA		07/27/2004	5.440	2,091,324	0	0	0	0	0	7,000,000	04/15/2004
0005714		SALT LAKE CITY	UT		05/26/2004	4.680	2,846,673	0	0	0	0	0	5,000,000	04/29/2004
0005729		WHEATON	MD		07/20/2004	5.780	1,617,608	0	0	0	0	0	3,075,000	07/14/2004
0005739		LOS ANGELES	CA		06/04/2004	4.870	1,661,755	0	0	0	0	0	4,400,000	04/08/2004
0005742		WEST HOLLYWOOD	CA		05/28/2004	4.340	794,512	0	0	0	0	0	3,800,000	04/28/2004
0005743		NEW YORK	NY		06/11/2004	4.800	7,437,635	0	0	0	0	0	40,000,000	04/29/2004
0005753		LOGANVILLE	GA		05/27/2004	5.450	1,973,784	0	0	0	0	0	4,335,000	05/03/2004
0005767		WESTLAKE	OH		08/20/2004	6.230	1,497,413	0	0	0	0	0	5,000,000	06/02/2004
0005778		LORTON	VA		06/24/2004	5.270	3,341,390	0	0	0	0	0	6,600,000	06/16/2004
0005794		MURRIETA	CA		06/01/2004	6.010	1,216,759	0	0	0	0	0	3,000,000	05/11/2004
0005800		CHARLOTTE	NC		07/27/2004	6.170	5,733,994	0	0	0	0	0	10,030,000	06/30/2004
0005801		RIVERSIDE	CA		07/12/2004	5.420	3,783,651	0	0	0	0	0	9,400,000	05/19/2004
0005812		TEMECULA	CA		08/12/2004	5.760	8,189,372	0	0	0	0	0	18,300,000	08/15/2004
0005821		BEAVERCREEK	OH		07/27/2004	5.180	582,705	0	0	0	0	0	4,300,000	06/18/2004
0005822		EVANSTON	IL		12/01/2004	5.010	879,984	0	0	0	0	0	3,440,000	11/04/2004
0005829		LONGWOOD	FL		08/12/2004	5.860	5,690,186	0	0	0	0	0	9,700,000	07/09/2004
0005835		TORRANCE	CA		08/03/2004	5.770	891,108	0	0	0	0	0	4,860,000	07/16/2004
0005837		BOTHELL	WA		08/04/2004	6.000	2,075,493	0	0	0	0	0	12,400,000	07/23/2004
0005838		CORONA	CA		08/20/2004	6.020	1,754,670	0	0	0	0	0	3,830,000	08/23/2004
0005842		BLOOMINGTON	MN		08/10/2004	5.810	917,530	0	0	0	0	0	17,500,000	07/28/2004
0005847		PHOENIX	AZ		10/26/2004	5.380	1,575,135	0	0	0	0	0	3,900,000	09/24/2004
0005854		EVERETT	WA		08/31/2004	5.670	4,044,736	0	0	0	0	0	8,500,000	07/13/2004
0005855		CHAPEL HILL	NC		05/18/2007	6.200	482,018	0	618	0	0	0	1,890,000	07/23/2004
0005860		CHARLOTTE	NC		09/02/2004	4.500	1,978,599	0	0	0	0	0	3,710,000	07/23/2004
0005865		UPPER SADDLE RIVER	NJ		10/22/2004	5.600	4,386,668	0	0	0	0	0	10,200,000	08/12/2004
0005872		FENTON	MO		10/27/2004	4.610	869,710	0	0	0	0	0	7,850,000	09/30/2004
0005873		HAZELTON	PA		09/30/2004	5.480	6,414,428	0	0	0	0	0	16,000,000	09/01/2004
0005875		SCOTTSDALE	AZ		09/01/2004	1.312	741,854	0	0	0	0	0	11,460,000	11/19/2001
0005879		PONTE VEDRA	FL		11/09/2004	5.150	2,670,614	0	0	0	0	0	7,860,000	10/01/2004
0005881		WILSONVILLE	OR		01/10/2005	5.700	3,162,700	0	0	0	0	0	7,500,000	11/16/2004
0005883		VERNON	CA		09/28/2004	5.451	2,097,809	0	0	0	0	0	4,750,000	09/02/2004
0005902		ROCKLIN	CA		10/14/2004	5.220	552,224	0	0	0	0	0	1,760,000	09/06/2004
0005903		CAMERON PARK	CA		10/14/2004	5.220	1,358,720	0	0	0	0	0	4,310,000	08/12/2004
0005910		QUEEN CREEK	AZ		10/27/2004	4.770	1,151,089	0	0	0	0	0	10,090,000	09/30/2004
0005912		ANAHEIM	CA		11/02/2004	5.480	1,149,331	0	0	0	0	0	2,257,000	09/29/2004
0005926		EAGAN	MN		01/31/2005	5.150	2,268,945	0	0	0	0	0	3,915,000	10/12/2004
0005936		LYNNWOOD	WA		11/15/2004	5.950	2,684,977	0	0	0	0	0	5,300,000	10/07/2004
0005947		PHOENIX	AZ		11/30/2004	5.190	2,183,531	0	0	0	0	0	5,600,000	11/05/2004
0005968		GIG HARBOR	WA		01/12/2005	5.190	6,165,000	0	0	0	0	0	10,314,000	12/17/2004
0005971		TULSA	OK		01/03/2005	4.120	36,819	0	0	0	0	0	4,642,000	11/19/2004
0005996		PACOIMA	CA		01/01/2007	5.270	1,961,095	0	0	0	0	0	4,699,000	05/08/1998
0005999		TRUMBULL	CT		04/01/2011	5.380	2,471,177	0	(25,549)	0	0	0	5,509,000	12/21/2004
0006000		SARASOTA	FL		02/14/2005	5.170	4,879,271	0	0	0	0	0	7,995,000	02/01/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0006001		VIRGINIA BEACH	VA		03/01/2005	5.540	2,954,372	0	0	0	0	0	5,186,000	12/22/2004
0006024		LOUISVILLE	KY		03/01/2005	5.690	3,426,022	0	0	0	0	0	6,994,000	01/06/2005
0006025		LOUISVILLE	KY		03/01/2005	5.690	2,953,415	0	0	0	0	0	6,701,000	01/06/2005
0006032		OMAHA	NE		03/01/2005	5.350	11,477,067	0	0	0	0	0	18,873,000	01/27/2005
0006042		SOUTHFIELD	MI		03/02/2005	5.160	1,793,989	0	0	0	0	0	2,981,000	02/15/2005
0006043		SOUTHFIELD	MI		03/02/2005	5.010	5,686,697	0	0	0	0	0	10,396,000	02/15/2005
0006047		JACKSONVILLE	FL		01/01/2007	5.310	6,439,918	0	0	0	0	0	12,190,000	06/07/2005
0006058		KNOXVILLE	TN		05/17/2005	5.500	4,134,787	0	0	0	0	0	10,000,000	05/03/2005
0006074		ELK GROVE	CA		05/13/2005	5.290	1,933,713	0	0	0	0	0	3,930,000	03/17/2005
0006102		BEREA	OH		05/05/2005	5.710	2,683,167	0	0	0	0	0	5,100,000	04/09/2005
0006124		ALBUQUERQUE	NM		04/01/2005	5.710	1,363,455	0	0	0	0	0	3,000,000	03/08/2005
0006126		TULSA	OK		05/11/2005	5.670	1,421,830	0	0	0	0	0	2,750,000	04/22/2005
0006130		KEIZER	WA		05/11/2005	5.610	4,482,921	0	0	0	0	0	13,530,000	04/05/2005
0006136		KNOXVILLE	TN		05/17/2005	5.130	449,669	0	0	0	0	0	10,000,000	05/03/2005
0006137		WILSONVILLE	OR		05/06/2005	5.460	1,094,916	0	0	0	0	0	4,400,000	04/15/2005
0006141		JENSEN BEACH	FL		06/16/2005	5.540	10,727,430	0	0	0	0	0	18,750,000	05/23/2005
0006142		ROCHESTER	MN		05/16/2005	5.400	4,645,816	0	0	0	0	0	7,140,000	04/13/2005
0006146		CLERMONT	FL		08/03/2005	5.710	2,012,175	0	0	0	0	0	4,050,000	04/27/2005
0006150		BALTIMORE	MD		05/16/2005	5.390	4,112,264	0	0	0	0	0	10,900,000	04/22/2005
0006152		FORESTVILLE	MD		05/16/2005	5.390	2,886,871	0	0	0	0	0	7,700,000	04/22/2005
0006154		BELTSVILLE	MD		05/16/2005	5.440	2,477,334	0	0	0	0	0	5,200,000	04/22/2005
0006160		COLUMBUS	OH		05/25/2005	5.740	1,685,720	0	0	0	0	0	4,130,000	04/09/2005
0006162		CHARLESTON	SC		05/02/2005	5.490	3,872,877	0	0	0	0	0	7,000,000	04/20/2005
0006165		CREVE COEUR	MO		05/16/2005	5.630	2,239,559	0	0	0	0	0	4,310,000	04/12/2005
0006177		ASHBURN	VA		05/05/2005	5.560	2,313,096	0	0	0	0	0	5,750,000	04/28/2005
0006179		ROCKLIN	CA		05/12/2005	5.640	3,813,472	0	0	0	0	0	8,090,000	04/20/2005
0006181		PLANO	TX		06/08/2005	5.550	1,269,724	0	0	0	0	0	4,950,000	04/28/2005
0006186		SPRINGFIELD	OH		06/02/2005	5.420	452,589	0	0	0	0	0	3,025,000	04/20/2005
0006200		PELHAM	AL		07/07/2005	6.720	13,983,523	0	0	0	0	0	26,000,000	06/03/2005
0006204		BROOKLYN	NY		06/13/2005	5.720	5,000,994	0	0	0	0	0	9,700,000	04/20/2005
0006217		APPLE VALEY	MN		01/01/2007	5.720	5,414,027	0	0	0	0	0	8,450,000	05/17/2005
0006221		BOUNTIFUL	UT		05/18/2007	6.050	597,163	0	(505)	0	0	0	1,375,000	04/01/2005
0006225		FLORENCE	KY		01/01/2007	5.600	2,626,281	0	0	0	0	0	4,690,000	05/06/2005
0006226		DENVER	CO		06/01/2005	5.950	1,582,912	0	0	0	0	0	2,910,000	04/07/2005
0006227		SALT LAKE CITY	UT		05/27/2005	5.450	5,352,631	0	0	0	0	0	24,650,000	04/26/2005
0006240		PLANTATION	FL		06/21/2005	5.530	1,908,658	0	0	0	0	0	8,470,000	05/23/2005
0006245		OAKTON	VA		07/05/2005	6.000	5,382,182	0	0	0	0	0	11,500,000	06/07/2005
0006256		SALT LAKE CITY	UT		01/01/2007	5.370	1,409,552	0	0	0	0	0	2,970,000	05/24/2005
0006259		LAS CRUCES	NM		08/05/2005	5.500	1,510,543	0	0	0	0	0	2,800,000	06/13/2005
0006275		JACKSONVILLE	FL		09/06/2005	5.100	6,028,662	0	0	0	0	0	9,510,000	08/16/2005
0006279		SAN ANTONIA & HOUSTON	TX		07/28/2005	5.370	1,005,943	0	0	0	0	0	2,350,000	07/13/2005
0006282		FORT WORTH	TX		07/28/2005	5.370	1,097,412	0	0	0	0	0	2,055,000	07/13/2005
0006283		SAN ANTONIO	TX		07/28/2005	5.370	1,357,681	0	0	0	0	0	2,585,000	07/13/2005
0006289		SIMI VALLEY	CA		09/08/2005	5.220	7,478,756	0	0	0	0	0	15,500,000	07/25/2005
0006291		LOS ANGELES	CA		08/24/2005	5.520	2,644,807	0	0	0	0	0	5,250,000	06/22/2005
0006292		LOS ANGELES	CA		08/17/2005	5.520	4,156,186	0	0	0	0	0	12,000,000	06/22/2005
0006300		PLEASANT HILLS	PA		09/07/2005	5.140	2,327,234	0	0	0	0	0	5,940,000	08/08/2005
0006301		WESTMINSTER	CA		07/29/2005	5.340	8,700,019	0	0	0	0	0	19,380,000	06/29/2005
0006305		WINTER PARK	FL		08/01/2005	5.500	2,366,826	0	0	0	0	0	5,820,000	07/21/2005
0006306		MERIDIAN	ID		08/24/2005	5.520	3,135,952	0	0	0	0	0	7,190,000	06/06/2005
0006307		MERIDIAN	ID		08/24/2005	5.520	2,304,693	0	0	0	0	0	4,915,000	06/06/2005
0006308		MERIDIAN	ID		08/24/2005	5.520	1,360,135	0	0	0	0	0	2,925,000	06/06/2005
0006309		WESTMINSTER	CA		07/25/2005	5.570	3,748,295	0	0	0	0	0	7,730,000	07/07/2005
0006369		RIVERSIDE	CA		10/11/2005	5.750	1,600,707	0	0	0	0	0	3,900,000	08/16/2005
0006385		ROCHESTER	MN		10/04/2005	5.390	4,245,294	0	0	0	0	0	7,100,000	09/12/2005
0006386		RALEIGH	NC		09/19/2005	5.530	4,481,029	0	0	0	0	0	10,100,000	08/23/2005
0006389		Bala Cynwd	PA		09/09/2005	5.100	4,143,374	0	0	0	0	0	8,700,000	08/10/2005
0006391		CHARLOTTE	NC		09/20/2005	5.330	3,776,985	0	0	0	0	0	7,400,000	08/23/2005
0006403		GLEN ALLEN	VA		11/22/2005	5.500	3,783,825	0	0	0	0	0	6,893,000	08/22/2005
0006409		OXNARD	CA		10/01/2005	6.780	11,048,808	0	0	0	0	0	31,500,000	09/02/2005
0006416		FAIRFIELD	NJ		10/01/2005	5.500	1,488,530	0	0	0	0	0	3,500,000	09/15/2005
0006418		FAIRFIELD	NJ		10/01/2005	5.500	2,692,739	0	0	0	0	0	5,000,000	09/15/2005
0006425		COLUMBUS	OH		01/03/2006	5.620	2,542,525	0	0	0	0	0	10,000,000	12/22/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0006434		SHAKOPEE	MN		11/08/2005	5.590	3,664,750	0	0	0	0	0	8,600,000	09/07/2005
0006452		CLEVELAND	TN		01/11/2006	5.470	1,330,616	0	0	0	0	0	3,875,000	01/06/2006
0006484		ELYRIA	OH		12/05/2005	5.700	2,540,127	0	0	0	0	0	4,200,000	11/07/2005
0006485		COPPELL	TX		11/22/2005	5.450	1,265,077	0	0	0	0	0	3,250,000	10/26/2005
0006486		SCOTTSDALE	AZ		12/07/2005	5.520	1,589,754	0	0	0	0	0	4,515,000	10/14/2005
0006492		SOUTHAVEN	MS		11/29/2005	5.570	2,748,189	0	0	0	0	0	4,850,000	10/14/2005
0006493		CULVER CITY	CA		02/13/2006	5.790	2,971,620	0	0	0	0	0	25,460,000	01/13/2006
0006507		FREDERICK	MD		12/21/2005	5.730	4,024,460	0	0	0	0	0	8,300,000	12/13/2005
0006508		FREDERICK	MD		12/21/2005	5.730	3,227,585	0	0	0	0	0	8,500,000	12/08/2005
0006511		KENT	WA		12/07/2005	5.610	2,366,290	0	0	0	0	0	6,600,000	10/31/2005
0006536		TONKA BAY	MN		07/24/2006	6.400	3,493,199	0	0	0	0	0	6,700,000	06/26/2006
0006550		AMHERST	NY		03/08/2006	6.240	2,977,842	0	0	0	0	0	5,360,000	02/28/2006
0006555		MONROE	WA		02/23/2006	5.810	1,599,502	0	0	0	0	0	2,950,000	02/01/2006
1000009		YUCAIPA	CA		03/08/2006	5.850	3,954,473	0	0	0	0	0	8,360,000	01/27/2006
1000096		OWINGS MILLS	MD		02/15/2006	5.990	1,529,475	0	0	0	0	0	2,700,000	12/28/2005
1000097		GREENVILLE	SC		02/15/2006	5.890	1,708,912	0	0	0	0	0	4,000,000	01/06/2006
1000137		SAN ANTONIO	TX		03/10/2006	5.680	900,253	0	0	0	0	0	2,900,000	02/02/2006
1000158		QUINCY	MA		12/29/2005	5.830	8,829,865	0	0	0	0	0	16,000,000	01/01/2006
1000163		NEWPORT	RI		01/27/2006	5.550	1,546,126	0	0	0	0	0	6,200,000	01/12/2006
1000189		LOUISVILLE	KY		02/17/2006	5.760	2,411,757	0	0	0	0	0	3,800,000	02/01/2006
1000190		LOUISVILLE	KY		02/17/2006	5.760	2,999,783	0	0	0	0	0	4,730,000	02/01/2006
1000198		SAN FRANCISCO	CA		03/28/2006	5.630	1,235,637	0	0	0	0	0	2,800,000	02/28/2006
1000199		SAN FRANCISCO	CA		03/28/2006	5.630	1,917,367	0	0	0	0	0	5,750,000	02/28/2006
1000204		SEATTLE	WA		02/17/2006	5.790	1,717,643	0	0	0	0	0	3,850,000	02/02/2006
1000212		BELLEVUE	NE		02/13/2006	5.580	435,386	0	0	0	0	0	2,550,000	01/13/2006
1000213		FLORHAM PARK	NJ		02/28/2006	5.900	5,440,980	0	0	0	0	0	8,800,000	02/23/2006
1000241		NORTH PORT	FL		03/14/2006	5.830	2,236,463	0	0	0	0	0	4,190,000	02/17/2006
1000242		COEUR D'ALENE	ID		05/18/2007	6.010	3,171,361	0	5,015	0	0	0	5,800,000	02/23/2006
1000244		COMMERCE	CA		01/01/2007	5.650	1,364,016	0	0	0	0	0	3,270,000	02/09/2006
1000258		LOVELAND	OH		03/20/2006	5.470	3,112,906	0	0	0	0	0	5,635,000	03/14/2006
1000259		MIAMI TOWNSHIP	OH		03/20/2006	5.470	2,490,325	0	0	0	0	0	4,470,000	03/14/2006
1000260		CINCINNATI	OH		03/20/2006	5.770	2,290,892	0	0	0	0	0	4,400,000	03/14/2006
1000261		SAN BERNARDINO	CA		01/01/2007	5.730	1,291,678	0	0	0	0	0	3,000,000	02/28/2006
1000293		WIXOM	MI		05/18/2007	6.130	1,774,271	0	1,940	0	0	0	3,300,000	03/02/2006
1000305		WESTFIELD	NJ		05/18/2007	6.100	2,641,141	0	736	0	0	0	5,400,000	04/07/2006
1000327		SAN JOSE	CA		08/09/2007	6.160	2,784,792	0	0	0	0	0	4,930,000	06/20/2007
1000334		OREGON CITY	OR		07/26/2006	6.260	1,207,308	0	0	0	0	0	2,560,000	04/14/2006
1000344		SUN VALLEY	CA		05/18/2007	6.030	2,414,756	0	590	0	0	0	5,250,000	04/18/2006
1000348		KNOXVILLE	TN		05/09/2006	5.980	1,639,921	0	0	0	0	0	2,875,000	03/14/2006
1000349		FEDERAL WAY	WA		05/18/2007	5.930	3,871,150	0	3,881	0	0	0	6,440,000	03/20/2006
1000352		COLUMBIA	MD		05/23/2006	6.539	36,166,665	0	0	0	0	0	105,000,000	05/15/2006
1000363		GOLDEN VALLEY	MN		05/18/2007	5.940	2,537,725	0	6,518	0	0	0	5,068,000	03/22/2006
1000375		INDIANAPOLIS	IN		06/23/2006	6.160	1,320,122	0	0	0	0	0	3,250,000	03/24/2006
1000406		KIRKLAND	WA		01/01/2007	5.870	1,160,113	0	0	0	0	0	4,300,000	05/11/2006
1000426		FAIRFAX	VA		09/21/2006	6.400	2,675,862	0	0	0	0	0	4,300,000	08/22/2006
1000430		ST. PAUL	MN		01/01/2007	6.420	2,808,429	0	0	0	0	0	4,500,000	08/28/2006
1000436		LOGAN	UT		07/06/2006	6.710	5,199,083	0	0	0	0	0	11,000,000	05/01/2006
1000445		CHARLOTTE	NC		06/28/2006	6.230	5,689,128	0	0	0	0	0	9,250,000	06/01/2006
1000447		SAN DIEGO	CA		06/27/2006	6.360	1,436,197	0	0	0	0	0	3,770,000	04/25/2006
1000474		SPRING TOWNSHIP	PA		06/08/2006	6.600	7,169,923	0	0	0	0	0	14,500,000	06/02/2006
1000477		HOUSTON	TX		08/02/2006	6.650	1,054,091	0	0	0	0	0	1,950,000	06/27/2006
1000481		SHOREVIEW	MN		01/01/2007	6.450	3,182,986	0	0	0	0	0	5,150,000	05/17/2006
1000494		DURHAM	NC		09/29/2006	6.360	1,763,593	0	0	0	0	0	3,515,000	09/19/2006
1000503		COMMERCE	CA		02/14/2007	6.510	2,133,067	0	0	0	0	0	4,225,000	08/12/2006
1000506		CARROLLWOOD	FL		04/01/2011	6.180	2,588,390	0	(25,023)	0	0	0	6,400,000	09/01/2006
1000516		HAVRE DE GRACE	MD		04/23/2007	6.370	5,807,307	0	0	0	0	0	9,550,000	07/22/2006
1000518		WESTERVILLE	OH		07/31/2006	6.270	3,049,448	0	0	0	0	0	5,150,000	07/10/2006
1000526		COSTA MESA	CA		01/01/2007	6.130	2,508,160	0	0	0	0	0	5,800,000	06/01/2006
1000529		RANCHO DOMINGUEZ	CA		07/19/2006	4.620	2,676,150	0	0	0	0	0	4,690,000	05/18/2006
1000532		CULPEPER	VA		08/09/2006	6.470	8,763,906	0	0	0	0	0	15,500,000	07/19/2006
1000536		TUCSON	AZ		05/18/2007	6.530	955,884	0	(3,402)	0	0	0	1,565,000	05/22/2006
1000537		SHORELINE	WA		07/07/2006	6.500	2,585,644	0	0	0	0	0	5,400,000	06/27/2006
1000545		COPPELL	TX		10/31/2006	6.610	5,332,147	0	0	0	0	0	8,700,000	08/31/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000551		DAYTON	OH		08/30/2006	6.310	2,418,379	0	0	0	0	0	4,000,000	07/27/2006
1000568		COSTA MESA	CA		08/14/2006	6.310	2,578,111	0	0	0	0	0	5,100,000	07/18/2006
1000583		DAYTON	OH		08/30/2006	6.410	810,272	0	0	0	0	0	1,380,000	07/24/2006
1000588		TIGARD	OR		07/31/2006	6.270	7,444,405	0	0	0	0	0	15,000,000	07/25/2006
1000605		MODESTO	CA		08/24/2006	6.320	3,627,476	0	0	0	0	0	6,450,000	07/21/2006
1000614		KETTERING	OH		11/01/2006	6.390	2,112,683	0	0	0	0	0	4,300,000	08/25/2006
1000632		SANTA CLARITA	CA		05/18/2007	6.320	1,234,763	0	(2,691)	0	0	0	5,500,000	08/31/2006
1000645		GREER	SC		05/18/2007	6.320	880,947	0	(687)	0	0	0	1,700,000	08/31/2006
1000656		ROSLYN	NY		12/01/2006	6.160	1,055,719	0	0	0	0	0	2,100,000	10/12/2006
1000662		ST. LOUIS	MO		08/01/2006	7.070	18,438,435	0	0	0	0	0	30,500,000	07/01/2006
1000668		ORLANDO	FL		05/18/2007	6.400	2,542,406	0	(4,607)	0	0	0	5,500,000	09/01/2006
1000711		WHITEHALL	NY		05/18/2007	6.500	665,647	0	(484)	0	0	0	1,100,000	10/05/2006
1000735		NEW CASTLE	PA		01/30/2007	6.340	4,015,027	0	0	0	0	0	6,665,000	12/14/2006
1000749		KENT	WA		12/12/2006	5.870	3,133,906	0	0	0	0	0	6,400,000	10/24/2006
1000774		LINCOLN	NE		01/02/2007	5.680	2,361,354	0	0	0	0	0	3,600,000	11/09/2006
1000824		OREM	UT		12/15/2006	5.750	1,083,220	0	0	0	0	0	2,400,000	11/20/2006
1000827		TULSA	OK		10/11/2007	6.300	1,088,306	0	0	0	0	0	2,310,000	08/29/2007
1000830		CHICAGO	IL		01/29/2007	5.870	5,528,025	0	0	0	0	0	11,000,000	01/16/2007
1000832		MANCHESTER	NH		01/18/2007	5.730	17,002,810	0	0	0	0	0	25,450,000	01/10/2007
1000835		LAFAYETTE	LA		05/08/2007	6.550	5,825,303	0	0	0	0	0	9,700,000	04/01/2007
1000844		AUSTIN	TX		03/12/2007	5.920	5,200,000	0	0	0	0	0	7,100,000	01/30/2007
1000853		AUSTIN	TX		01/11/2007	5.870	2,536,663	0	0	0	0	0	4,100,000	01/03/2007
1000854		PHOENIX	AZ		02/08/2007	6.550	2,668,015	0	0	0	0	0	5,650,000	01/04/2007
1000863		AVONDALE	AZ		01/31/2007	5.960	2,106,956	0	0	0	0	0	7,040,000	01/17/2007
1000876		ATLANTA	GA		12/27/2006	5.250	5,448,344	0	0	0	0	0	41,500,000	12/15/2006
1000880		PERRIS	CA		04/12/2007	6.260	2,267,375	0	0	0	0	0	4,550,000	03/19/2007
1000881		SAN JACINTO	CA		04/12/2007	6.260	2,489,668	0	0	0	0	0	4,900,000	03/19/2007
1000906		FORT MILL	SC		02/22/2007	5.850	13,262,209	0	0	0	0	0	21,400,000	01/16/2007
1000910		SAVANNAH	GA		08/24/2007	5.730	5,539,941	0	0	0	0	0	9,150,000	06/18/2007
1000915		ST LOUIS	MO		12/15/2006	7.170	5,529,714	0	0	0	0	0	30,500,000	07/01/2006
1001021		MILLBERN	NJ		04/23/2007	5.530	9,498,455	0	0	0	0	0	18,900,000	03/28/2007
1001023		RENO	NV		08/28/2007	6.180	818,485	0	0	0	0	0	1,750,000	09/01/2007
1001093		VISTA	CA		06/07/2007	5.860	3,909,466	0	0	0	0	0	8,190,000	04/30/2007
1001099		GALLATIN	TN		07/17/2007	6.050	3,366,157	0	0	0	0	0	6,500,000	06/01/2007
1001100		JACKSONVILLE	FL		05/24/2007	5.950	7,394,289	0	0	0	0	0	14,000,000	05/04/2007
1001109		LITCHFIELD	CT		07/23/2007	6.140	1,000,000	0	0	0	0	0	3,600,000	06/19/2007
1001110		ONTARIO	CA		06/25/2007	5.940	5,000,000	0	0	0	0	0	9,750,000	06/15/2007
1001112		FERGUSON	MO		06/26/2007	6.030	1,293,789	0	0	0	0	0	1,900,000	05/23/2007
1001136		SAN DIEGO	CA		07/19/2007	5.790	2,754,564	0	0	0	0	0	4,750,000	06/21/2007
1001144		PLACENTIA	CA		06/28/2007	5.930	2,046,367	0	0	0	0	0	5,550,000	05/23/2007
1001161		STREETSBORO	OH		07/24/2007	6.170	1,912,337	0	0	0	0	0	2,950,000	07/02/2007
1001194		SUN VALLEY	CA		09/06/2007	6.530	5,684,481	0	0	0	0	0	11,000,000	08/06/2007
1001223		LUBBOCK	TX		10/12/2007	6.010	5,385,033	0	0	0	0	0	10,990,000	09/21/2007
1001239		BATON ROUGE	LA		08/16/2007	6.530	1,890,919	0	0	0	0	0	2,975,000	06/22/2007
1001324		SALINAS	CA		12/17/2007	6.440	3,818,475	0	0	0	0	0	7,650,000	11/08/2007
1001334		NEW CASTLE	DE		10/09/2007	6.990	1,311,060	0	0	0	0	0	2,260,000	09/10/2007
1001410		PORTLAND	OR		02/01/2008	6.300	5,906,793	0	0	0	0	0	10,700,000	11/30/2007
1001412		PORTLAND	OR		02/01/2008	6.360	8,026,615	0	0	0	0	0	14,500,000	11/30/2007
1001427		RALEIGH	NC		04/01/2011	5.550	5,534,494	0	(16,876)	0	0	0	14,700,000	01/16/2008
1001442		PORT ST LUCIE	FL		03/10/2008	5.625	2,562,619	0	0	0	0	0	7,700,000	01/07/2008
1001448		ARLINGTON	VA		12/21/2007	6.000	18,474,183	0	0	0	0	0	34,400,000	12/18/2007
1001454		MONTVALE	NJ		03/06/2008	5.750	5,875,684	0	0	0	0	0	10,200,000	01/11/2008
1001458		REDMOND	WA		04/04/2008	6.000	1,181,581	0	0	0	0	0	2,400,000	02/21/2008
3003655		DES MOINES	IA		12/22/1999	9.500	576,592	0	(12,722)	0	0	0	7,712,000	12/22/1999
3005191		FONTANA	CA		03/10/2003	4.780	411,343	0	0	0	0	0	1,832,820	12/31/2002
3005464		TACOMA	WA		12/15/1999	5.200	13,991,953	0	(1,325)	0	0	0	35,000,000	03/01/2002
3005466		FORT WORTH	TX		12/22/2003	5.460	3,783,693	0	0	0	0	0	10,850,000	11/17/2003
3005568		NEW YORK	NY		12/11/2003	5.790	10,000,000	0	0	0	0	0	375,000,000	11/12/2003
3006517		ELLICOTT CITY	MD		12/08/2005	5.550	20,100,000	0	0	0	0	0	34,428,572	11/03/2005
3205142		TUSCON	AZ		02/28/2003	5.960	1,309,667	0	0	0	0	0	2,550,000	02/03/2003
3205477		BRASELTON	GA		08/20/2003	5.150	6,257,546	0	(7,355)	0	0	0	12,000,000	08/02/2003
3205885		LOS ANGELES	CA		10/28/2004	5.460	2,530,395	0	0	0	0	0	7,900,000	08/03/2004
7005812			CA		06/08/2012	7.360	1,136,513	0	0	0	0	0	16,730,000	06/15/2004

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
9010202		COSTA MESA	CA		10/14/2010	6.125	3,520,474	0	0	0	0	0	7,644,000	07/30/2010
9010204		UNIVERSITY PLACE	WA		09/30/2010	6.125	6,244,881	0	0	0	0	0	12,200,000	07/06/2010
9010209		DENVER	CO		11/17/2010	5.600	4,517,344	0	0	0	0	0	9,940,000	11/10/2010
9010232		Glendale	AZ		03/30/2011	5.500	809,229	0	0	0	0	0	1,300,000	03/10/2011
9010250		Brooklyn	NY		07/19/2011	5.260	5,477,480	0	0	0	0	0	15,800,000	04/20/2011
9010254		Laurel	MD		06/03/2011	5.310	3,724,075	0	0	0	0	0	6,250,000	04/15/2011
9010258		Laurel	MD		06/03/2011	5.310	1,470,029	0	0	0	0	0	2,800,000	04/15/2011
9010265		Cambridge	MA		06/29/2011	5.280	8,098,721	0	0	0	0	0	13,800,000	04/10/2011
9010274		Del Mar	CA		07/15/2011	5.250	5,957,694	0	0	0	0	0	12,060,000	05/12/2011
9010290		Elkridge	MD		10/26/2011	4.900	3,420,519	0	0	0	0	0	6,000,000	10/07/2011
9010291		Sarasota	FL		10/04/2011	5.400	3,083,468	0	0	0	0	0	5,400,000	09/01/2011
9010298		Gulf Breeze	FL		10/20/2011	5.250	2,897,863	0	0	0	0	0	5,000,000	09/30/2011
9010299		Seattle	WA		08/25/2011	5.290	14,441,063	0	0	0	0	0	30,400,000	06/23/2011
9010301		Atlanta	GA		10/20/2011	5.250	2,275,871	0	0	0	0	0	3,300,000	09/29/2011
9010304		Chino	CA		11/14/2011	4.950	2,741,848	0	0	0	0	0	5,500,000	10/26/2011
9010307		Ventura	CA		11/22/2011	5.000	4,554,121	0	0	0	0	0	8,200,000	10/07/2011
9010309		Ponta Vedra	FL		05/01/2012	5.980	4,948,576	0	0	0	0	0	7,100,000	03/23/2012
9010314		Baltimore	MD		02/08/2012	4.950	1,544,999	0	0	0	0	0	3,600,000	01/11/2012
9010315		Minneapolis	MN		12/28/2011	5.200	3,435,880	0	0	0	0	0	5,700,000	01/18/2011
9010324		Long Beach	CA		02/28/2012	4.850	5,167,539	0	0	0	0	0	8,440,000	02/01/2012
9010329		Chicago	IL		04/02/2012	4.600	3,770,483	0	0	0	0	0	8,700,000	02/28/2012
9010340		Atlanta	GA		04/05/2012	5.250	4,361,609	0	0	0	0	0	6,700,000	03/16/2012
9010346		Cary	NC		05/30/2012	5.750	19,787,043	0	0	0	0	0	35,950,000	05/18/2012
9010347		Cary	NC		05/24/2012	4.750	1,264,823	0	0	0	0	0	1,850,000	05/12/2012
9010360		Simi Valley	CA		07/19/2012	4.500	2,978,178	0	0	0	0	0	5,875,000	05/30/2012
9010361		Agoura Hills	CA		08/17/2012	4.500	6,961,883	0	0	0	0	0	13,200,000	07/03/2012
9010366		Seattle	WA		05/30/2012	4.580	3,949,383	0	0	0	0	0	9,600,000	05/10/2012
9010376		Orting	WA		10/11/2012	4.500	8,976,812	0	0	0	0	0	15,550,000	06/08/2012
9010378		San Francisco	CA		08/02/2012	4.650	11,057,063	0	0	0	0	0	17,700,000	05/10/2012
9010395		Rutherford	NJ		08/01/2012	4.300	3,473,790	0	0	0	0	0	5,100,000	07/20/2012
9010401		La Palma	CA		08/01/2012	3.750	14,173,685	0	0	0	0	0	25,750,000	07/20/2012
9010402		Cerritos	CA		09/04/2012	3.750	3,952,006	0	0	0	0	0	7,650,000	07/30/2012
9010416		Boca Raton	FL		11/13/2012	4.200	5,300,000	0	0	0	0	0	18,250,000	07/13/2012
9010425		Foothill Ranch	CA		08/20/2012	4.100	6,571,881	0	0	0	0	0	12,180,000	08/01/2012
9010433		Englewood	CO		10/01/2012	4.500	7,186,980	0	0	0	0	0	11,100,000	08/15/2012
9010444		New York	NY		11/08/2012	5.050	45,000,000	0	0	0	0	0	119,000,000	09/11/2012
9010450		Murrietta	CA		11/14/2012	3.950	3,000,000	0	0	0	0	0	5,160,000	11/05/2012
9010458		Virginia Beach	VA		11/27/2012	4.380	2,500,000	0	0	0	0	0	4,600,000	10/12/2012
9010474		Rancho Dominguez	CA		12/14/2012	4.030	3,500,000	0	0	0	0	0	10,760,000	11/12/2012
0599999. Mortgages in good standing - Commercial mortgages-all other							1,462,156,037	0	(81,928)	0	0	0	3,970,057,881	XXX
1001074		VARIOUS	GA		04/03/2007	1.494	67,248,199						167,345,832	03/01/2007
1001115		ORLANDO	FL		05/29/2007	1.556	66,350,000						97,738,655	03/01/2007
1001375		VARIOUS	TX		11/20/2007	2.178	3,606,270						5,946,323	07/06/2007
1001376		VARIOUS	TX		11/20/2007	1.771	3,712,362						6,121,152	07/06/2007
0699999. Mortgages in good standing - Mezzanine Loans							140,916,831	0	0	0	0	0	277,151,962	XXX
0899999. Total Mortgages in good standing							1,603,072,868	0	(81,928)	0	0	0	4,247,209,843	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							1,603,072,868	0	(81,928)	0	0	0	4,247,209,843	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005812	Temecula	CA		06/08/2012	7.360	1,153,448	0	16,730,000
9010309	Ponta Vedra	FL		05/01/2012	5.980	3,992,763	1,007,238	7,100,000
9010314	Baltimore	MD		02/08/2012	4.950	1,600,000	0	3,600,000
9010324	Long Beach	CA		02/28/2012	4.850	5,250,000	0	8,440,000
9010329	Chicago	IL		04/02/2012	4.600	3,850,000	0	8,700,000
9010340	Atlanta	GA		04/05/2012	5.250	4,425,000	0	6,700,000
9010346	Cary	NC		05/30/2012	5.750	17,743,509	2,256,491	35,950,000
9010347	Cary	NC		05/24/2012	4.750	1,300,000	0	1,850,000
9010360	Simi Valley	CA		07/19/2012	4.500	3,000,000	0	5,875,000
9010361	Agoura Hills	CA		08/17/2012	4.500	7,000,000	0	13,200,000
9010366	Seattle	WA		05/30/2012	4.580	4,000,000	0	9,600,000
9010376	Orting	WA		10/11/2012	4.500	9,000,000	0	15,550,000
9010378	San Francisco	CA		08/02/2012	4.650	11,200,000	0	17,700,000
9010395	Rutherford	NJ		08/01/2012	4.300	3,500,000	0	5,100,000
9010401	La Palma	CA		08/01/2012	3.750	14,260,000	0	25,750,000
9010402	Cerritos	CA		09/04/2012	3.750	3,970,000	0	7,650,000
9010416	Boca Raton	FL		11/13/2012	4.200	5,300,000	0	18,250,000
9010425	Foothill Ranch	CA		08/20/2012	4.100	6,600,000	0	12,180,000
9010433	Englewood	CO		10/01/2012	4.500	7,200,000	0	11,100,000
9010444	New York	NY		11/08/2012	5.050	45,000,000	0	67,432,666
9010450	Murrietta	CA		11/14/2012	3.950	3,000,000	0	5,160,000
9010458	Virginia Beach	VA		11/27/2012	4.380	2,356,101	143,899	4,600,000
9010474	Rancho Dominguez	CA		12/14/2012	4.030	3,500,000	0	10,760,000
0599999. Mortgages in good standing - Commercial mortgages-all other						168,200,821	3,407,628	318,977,666
0899999. Total Mortgages in good standing						168,200,821	3,407,628	318,977,666
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						168,200,821	3,407,628	318,977,666

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0002680	MISSOURI CITY	TX		01/16/1997	01/03/2012	472,612	0	0	0	0	0	0	472,612	472,612	0	0	0
0002696	LYNNWOOD	WA		02/10/1997	02/27/2012	24,452	0	0	0	0	0	0	8,132	8,132	0	0	0
0002765	MINNEAPOLIS	MN		06/19/1997	07/05/2012	112,098	0	0	0	0	0	0	16,215	16,215	0	0	0
0002780	BEVERLY HILLS	CA		06/26/1997	06/15/2012	76,075	0	0	0	0	0	0	10,800	10,800	0	0	0
0002929	SEATTLE	WA		10/16/1997	11/02/2012	157,422	0	0	0	0	0	0	26,836	26,836	0	0	0
0002983	THOUSAND OAKS	CA		02/17/1998	04/25/2012	802,896	0	0	0	0	0	0	787,407	787,407	0	0	0
0003073	BEACHWOOD	OH		06/29/1998	05/03/2012	2,519,958	0	0	0	0	0	0	2,471,317	2,471,317	0	0	0
0003311	RANCHO DOMINGUE	CA		01/19/1999	04/03/2012	1,144,011	0	0	0	0	0	0	1,128,697	1,128,697	0	0	0
0003341	WESTLAND	MI		04/01/1999	03/09/2012	274,835	0	0	0	0	0	0	247,408	247,408	0	0	0
0003385	SANTA ANA	CA		05/17/1999	03/23/2012	202,359	0	0	0	0	0	0	159,746	159,746	0	0	0
0003386	IRVINE	CA		03/31/1999	03/23/2012	299,334	0	0	0	0	0	0	241,538	241,538	0	0	0
0003389	ORANGE	CA		02/25/1999	03/23/2012	205,972	0	0	0	0	0	0	165,437	165,437	0	0	0
0003390	COSTA MESA	CA		04/08/1999	03/12/2012	285,552	0	0	0	0	0	0	232,581	232,581	0	0	0
0003391	COSTA MESA	CA		04/29/1999	03/12/2012	487,729	0	0	0	0	0	0	397,242	397,242	0	0	0
0003392	SANTA ANA	CA		02/25/1999	03/23/2012	289,442	0	0	0	0	0	0	232,475	232,475	0	0	0
0003506	SALISBURY	NC		10/01/1999	03/01/2012	287,673	0	0	0	0	0	0	263,120	263,120	0	0	0
0003570	BEAVERTON	OR		02/09/2000	06/14/2012	2,639,405	0	0	0	0	0	0	2,510,807	2,510,807	0	0	0
0003582	ROCHESTER	NY		02/15/2000	06/11/2012	1,009,487	0	0	0	0	0	0	872,118	872,118	0	0	0
0004041	PHOENIX	AZ		12/06/2000	04/17/2012	2,472,799	0	0	0	0	0	0	2,437,296	2,437,296	0	0	0
0004227	CARROLTON	TX		06/11/2001	10/29/2012	1,845,673	0	0	0	0	0	0	1,786,812	1,786,812	0	0	0
0004376	CHARLOTTE	NC		10/26/2001	02/14/2012	1,179,513	0	0	0	0	0	0	1,168,275	1,168,275	0	0	0
0004410	PORTLAND	OR		03/22/2002	01/03/2012	807,396	0	0	0	0	0	0	807,396	807,396	0	0	0
0004486	INDEPENDENCE	OH		03/29/2002	03/08/2012	3,326,290	0	0	0	0	0	0	3,195,718	3,195,718	0	0	0
0004500	POOLER	GA		05/18/2007	06/04/2012	1,321,910	0	(10,263)	0	0	(10,263)	0	1,216,222	1,216,222	0	0	0
0004539	PALO ALTO	CA		03/28/2002	03/26/2012	7,567,042	0	0	0	0	0	0	7,497,642	7,497,642	0	0	0
0004582	AUSTIN	TX		07/17/2002	06/11/2012	2,000,728	0	0	0	0	0	0	1,967,276	1,967,276	0	0	0
0004617	BOISE	ID		06/20/2002	07/02/2012	189,166	0	0	0	0	0	0	27,470	27,470	0	0	0
0004767	PALO ALTO	CA		09/09/2002	01/13/2012	13,431,450	0	0	0	0	0	0	13,386,975	13,386,975	0	0	0
0004773	FULLERTON	CA		10/22/2002	08/10/2012	4,648,272	0	0	0	0	0	0	4,521,391	4,521,391	0	0	0
0004792	S. PLAINFIELD	NJ		10/16/2002	08/08/2012	3,471,929	0	0	0	0	0	0	3,393,840	3,393,840	0	0	0
0004853	ONTARIO	CA		12/16/2002	05/24/2012	926,536	0	0	0	0	0	0	912,214	912,214	0	0	0
0004895	CHANDLER	AZ		01/01/2007	10/02/2012	2,233,891	0	0	0	0	0	0	2,150,339	2,150,339	0	0	0
0004902	SANTA ROSA	CA		12/09/2002	09/14/2012	216,435	0	0	0	0	0	0	84,669	84,669	0	0	0
0005006	SADDLE BROOK	NJ		02/26/2003	10/02/2012	806,921	0	0	0	0	0	0	784,921	784,921	0	0	0
0005042	STERLING	VA		03/31/2003	12/13/2012	3,962,026	0	0	0	0	0	0	3,807,534	3,807,534	0	0	0
0005058	SHELBY TOWNSHIP	MI		03/12/2003	02/07/2012	1,224,578	0	0	0	0	0	0	1,219,408	1,219,408	0	0	0
0005073	WESTMINSTER	CO		04/15/2003	05/22/2012	4,776,794	0	0	0	0	0	0	4,729,233	4,729,233	0	0	0
0005084	KENT	WA		03/05/2003	09/18/2012	1,030,617	0	0	0	0	0	0	1,000,726	1,000,726	0	0	0
0005095	STERLING	VA		04/07/2003	04/18/2012	1,818,217	0	0	0	0	0	0	1,794,763	1,794,763	0	0	0
0005160	ANAHEIM	CA		04/08/2003	12/13/2012	436,841	0	0	0	0	0	0	1,191,764	420,396	0	0	0
0005233	CENTEREACH	NY		05/21/2003	10/01/2012	6,680,959	0	0	0	0	0	0	6,480,722	6,480,722	0	0	0
0005261	MURRAY	UT		05/28/2003	11/15/2012	2,221,669	0	0	0	0	0	0	2,142,363	2,142,363	0	0	0
0005269	ST. PAUL	MN		05/30/2003	04/02/2012	2,096,395	0	0	0	0	0	0	2,045,981	2,045,981	0	0	0
0005272	ROCKVILLE	MD		06/02/2003	11/02/2012	4,779,789	0	0	0	0	0	0	4,625,276	4,625,276	0	0	0
0005312	PARAMUS	NJ		07/02/2003	12/14/2012	4,578,785	0	0	0	0	0	0	3,992,993	3,992,993	0	0	0
0005355	ELK GROVE VILLAGE	IL		08/01/2003	11/30/2012	39,365,572	0	0	0	0	0	0	38,193,487	38,193,487	0	0	0
0005365	VIRGINIA BEACH	VA		07/16/2003	11/27/2012	2,445,552	0	0	0	0	0	0	2,356,101	2,356,101	0	0	0
0005414	BETHESDA	MD		09/03/2003	12/04/2012	4,015,628	0	0	0	0	0	0	3,873,480	3,873,480	0	0	0
0005462	LIVINGSTON	NJ		11/25/2003	03/05/2012	2,869,404	0	0	0	0	0	0	2,842,168	2,842,168	0	0	0
0005570	SACRAMENTO	CA		02/02/2004	12/31/2012	12,164,524	0	0	0	0	0	0	11,711,061	11,711,061	0	0	0
0005790	TOWSON	MD		07/26/2004	02/01/2012	2,606,147	0	0	0	0	0	0	2,573,910	2,573,910	0	0	0
0005929	BELLBROOK	OH		11/30/2004	12/27/2012	5,385,012	0	0	0	0	0	0	5,209,062	5,209,062	0	0	0
0005933	BERKELEY	CA		10/26/2004	10/02/2012	2,721,524	0	0	0	0	0	0	2,648,985	2,648,985	0	0	0
0006111	PORTLAND	OR		06/10/2005	09/21/2012	998,541	0	0	0	0	0	0	958,092	958,092	0	0	0
0006206	CARY	NC		06/01/2005	05/30/2012	17,977,290	0	0	0	0	0	0	17,743,509	17,743,509	0	0	0
0006251	PONTE VEDRA	FL		07/08/2005	05/01/2012	4,034,578	0	0	0	0	0	0	3,992,763	3,992,763	0	0	0
0006296	CHARLESTON	SC		01/01/2007	07/30/2012	2,538,132	0	0	0	0	0	0	2,490,246	2,490,246	0	0	0
0006543	INDIANAPOLIS	IN		12/29/2005	07/23/2012	6,325,563	0	0	0	0	0	0	6,050,288	6,050,288	0	0	0
0327530	LAKELAND	FL		03/24/1994	12/24/2012	3,079,922	0	0	0	0	0	0	2,751,872	2,751,872	0	0	0
1000674	HUNTSVILLE	AL		02/16/2007	12/21/2012	5,774,229	0	0	0	0	0	0	5,444,141	5,444,141	0	0	0
1001193	WHEAT RIDGE	CO		09/18/2007	08/02/2012	3,873,112	0	0	0	0	0	0	3,836,028	3,836,028	0	0	0
1001229	WEST SACRAMENTO	CA		09/12/2007	07/02/2012	5,253,575	0	0	0	0	0	0	5,025,748	5,025,748	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1001232	PENSACOLA	FL		09/12/2007	07/02/2012	1,953,178	0	0	0	0	0	0	1,868,476	1,868,476	0	0	0
1001234	TALLAHASSEE	FL		09/12/2007	07/02/2012	839,008	0	0	0	0	0	0	802,623	802,623	0	0	0
1001323	PHOENIX	AZ		10/04/2007	11/01/2012	6,054,711	0	0	0	0	0	0	5,947,873	5,947,873	0	0	0
1001325	MAPLE GROVE	MN		10/18/2007	10/31/2012	5,669,283	0	0	0	0	0	0	5,591,278	5,591,278	0	0	0
3004967	BOSTON	MA		07/12/2002	06/27/2012	15,175,016	0	0	0	0	0	0	15,004,039	15,004,039	0	0	0
3006354	NEW YORK	NY		09/01/2005	11/13/2012	25,007,624	0	(185,727)	0	0	(185,727)	0	24,427,312	24,427,312	0	0	0
3205048	TOLEDO	OH		01/07/2003	10/18/2012	159,647	0	(2,329)	0	0	(2,329)	0	16,153	16,153	0	0	0
0199999. Mortgages closed by repayment						267,630,705	0	(198,319)	0	0	(198,319)	0	259,972,403	259,201,034	0	0	0
0002027	LA CROSSE	WI		01/01/2007		774,713	0	0	0	0	0	0	204,149	204,149	0	0	0
0002028	EAU CLAIRE	WI		01/01/2007		789,774	0	0	0	0	0	0	202,366	202,366	0	0	0
0002046	PORTLAND	OR		01/01/2007		385,492	0	0	0	0	0	0	50,546	50,546	0	0	0
0002071	PITTSBURGH	PA		01/01/2007		389,040	0	0	0	0	0	0	87,517	87,517	0	0	0
0002273	PLANTATION	FL		01/01/2007		880,030	0	0	0	0	0	0	189,913	189,913	0	0	0
0002283	GREEN BAY	WI		01/01/2007		232,640	0	0	0	0	0	0	84,540	84,540	0	0	0
0002328	TIGARD	OR		12/28/1995		1,264,210	0	0	0	0	0	0	46,091	46,091	0	0	0
0002342	SIMI VALLEY	CA		08/19/1996		387,986	0	0	0	0	0	0	48,117	48,117	0	0	0
0002371	FORT MYERS	FL		01/01/2007		699,073	0	0	0	0	0	0	148,781	148,781	0	0	0
0002433	SUN PRAIRIE	WI		01/01/2007		500,582	0	0	0	0	0	0	111,781	111,781	0	0	0
0002664	OCEANSIDE	CA		01/30/1997		447,155	0	0	0	0	0	0	37,540	37,540	0	0	0
0002696	LYNNWOOD	WA		02/10/1997		24,452	0	0	0	0	0	0	16,321	16,321	0	0	0
0002765	MINNEAPOLIS	MN		06/19/1997		112,098	0	0	0	0	0	0	95,883	95,883	0	0	0
0002780	BEVERLY HILLS	CA		06/26/1997		76,075	0	0	0	0	0	0	65,275	65,275	0	0	0
0002855	GRAND HAVEN	MI		09/15/1997		968,914	0	0	0	0	0	0	58,812	58,812	0	0	0
0002889	MIAMI TOWNSHIP	OH		04/02/1998		665,196	0	0	0	0	0	0	89,338	89,338	0	0	0
0002890	HUBER HEIGHTS	OH		12/30/1997		575,006	0	0	0	0	0	0	77,243	77,243	0	0	0
0002891	MORAINE	OH		12/30/1997		576,177	0	0	0	0	0	0	80,295	80,295	0	0	0
0002911	WEST COLUMBIA	SC		11/04/1997		641,116	0	0	0	0	0	0	87,717	87,717	0	0	0
0002929	SEATTLE	WA		10/16/1997		157,422	0	0	0	0	0	0	130,586	130,586	0	0	0
0002942	OVERLAND PARK	KS		01/01/2007		267,542	0	0	0	0	0	0	197,988	197,988	0	0	0
0002946	CAMBRIDGE	MD		05/19/1998		73,239	0	0	0	0	0	0	46,631	46,631	0	0	0
0002953	HOUSTON	TX		01/15/1998		1,282,911	0	0	0	0	0	0	80,214	80,214	0	0	0
0002962	WARREN	MI		02/23/1998		992,872	0	0	0	0	0	0	128,530	128,530	0	0	0
0002965	LAKE JACKSON	TX		02/23/1998		580,503	0	0	0	0	0	0	75,458	75,458	0	0	0
0002966	BAKERSFIELD	CA		02/17/1998		874,231	0	0	0	0	0	0	51,462	51,462	0	0	0
0002969	HAMILTON	OH		02/12/1998		550,502	0	0	0	0	0	0	72,013	72,013	0	0	0
0002977	CINCINNATI	OH		04/20/1998		496,187	0	0	0	0	0	0	62,763	62,763	0	0	0
0002983	THOUSAND OAKS	CA		02/17/1998		802,896	0	0	0	0	0	0	15,488	15,488	0	0	0
0002988	COLUMBUS	OH		06/10/1998		787,750	0	0	0	0	0	0	97,322	97,322	0	0	0
0002995	VALDOSTA	GA		02/26/1998		866,010	0	0	0	0	0	0	112,889	112,889	0	0	0
0003007	DECATUR	GA		07/22/1998		827,218	0	0	0	0	0	0	102,179	102,179	0	0	0
0003018	COLORADO SPRING	CO		04/22/1998		547,950	0	0	0	0	0	0	73,683	73,683	0	0	0
0003032	EL MONTE	CA		06/04/1998		756,845	0	0	0	0	0	0	38,127	38,127	0	0	0
0003040	HOUSTON	TX		06/17/1998		162,812	0	0	0	0	0	0	100,772	100,772	0	0	0
0003046	CONYERS	GA		06/09/1998		798,532	0	0	0	0	0	0	494,362	494,362	0	0	0
0003056	FRANKLIN PARK	PA		07/06/1998		761,256	0	0	0	0	0	0	446,224	446,224	0	0	0
0003061	SALEM	OR		06/30/1998		137,517	0	0	0	0	0	0	85,153	85,153	0	0	0
0003062	SALEM	OR		06/30/1998		438,421	0	0	0	0	0	0	271,379	271,379	0	0	0
0003073	BEACHWOOD	OH		06/29/1998		2,519,958	0	0	0	0	0	0	48,641	48,641	0	0	0
0003092	HACIENDA HEIGHT	CA		08/31/1998		187,899	0	0	0	0	0	0	174,226	174,226	0	0	0
0003093	DECATUR	GA		01/01/2007		716,743	0	0	0	0	0	0	331,219	331,219	0	0	0
0003117	LEWISVILLE	TX		10/06/1998		192,272	0	0	0	0	0	0	97,169	97,169	0	0	0
0003120	BIRMINGHAM	AL		09/11/1998		6,520,797	0	0	0	0	0	0	774,054	774,054	0	0	0
0003123	TOLEDO	OH		09/09/1998		597,217	0	0	0	0	0	0	71,272	71,272	0	0	0
0003125	TEMECULA	CA		11/10/1998		956,976	0	0	0	0	0	0	109,285	109,285	0	0	0
0003129	BROADVIEW HEIGH	OH		09/14/1998		1,250,145	0	0	0	0	0	0	147,912	147,912	0	0	0
0003159	ORANGE	CA		01/01/2007		1,162,297	0	0	0	0	0	0	133,497	133,497	0	0	0
0003171	SHELBY TOWNSHIP	MI		10/29/1998		363,313	0	0	0	0	0	0	183,747	183,747	0	0	0
0003172	MENDOTA HEIGHTS	MN		01/01/2007		1,358,923	0	0	0	0	0	0	156,505	156,505	0	0	0
0003173	MENDOTA HEIGHTS	MN		01/01/2007		1,232,657	0	0	0	0	0	0	142,024	142,024	0	0	0
0003201	BELTSVILLE	MD		12/10/1998		2,381,557	0	0	0	0	0	0	133,116	133,116	0	0	0
0003210	NORRISTOWN	PA		01/01/2007		1,045,866	0	0	0	0	0	0	115,787	115,787	0	0	0
0003217	N AMITYVILLE	NY		02/26/1999		2,870,657	0	0	0	0	0	0	317,795	317,795	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0003229	LITTLE ROCK	AR		01/01/2007		650,771	0	0	0	0	0	0	73,356	73,356	0	0	0
0003235	SANTA ANA	CA		01/01/2007		520,132	0	0	0	0	0	0	59,182	59,182	0	0	0
0003242	KENT	WA		01/01/2007		2,257,690	0	0	0	0	0	0	265,693	265,693	0	0	0
0003245	CHATSWORTH	CA		11/10/1998		1,999,744	0	0	0	0	0	0	232,290	232,290	0	0	0
0003256	BIRMINGHAM	MI		02/16/1999		459,807	0	0	0	0	0	0	195,801	195,801	0	0	0
0003262	PELHAM	AL		12/29/1998		1,004,212	0	0	0	0	0	0	137,746	137,746	0	0	0
0003276	RALEIGH	NC		03/18/1999		1,398,518	0	0	0	0	0	0	165,506	165,506	0	0	0
0003287	BONNEY LAKE	WA		06/30/1999		772,027	0	0	0	0	0	0	79,366	79,366	0	0	0
0003305	BASTROP	TX		12/09/1998		1,050,469	0	0	0	0	0	0	119,339	119,339	0	0	0
0003306	FARGO	ND		03/22/1999		1,005,987	0	0	0	0	0	0	109,308	109,308	0	0	0
0003308	TACOMA	WA		02/18/1999		689,729	0	0	0	0	0	0	143,997	143,997	0	0	0
0003309	SEATTLE	WA		02/18/1999		415,447	0	0	0	0	0	0	86,789	86,789	0	0	0
0003311	RANCHO DOMINGUE	CA		01/19/1999		1,144,011	0	0	0	0	0	0	15,314	15,314	0	0	0
0003318	PORTLAND	OR		01/13/1999		1,589,336	0	0	0	0	0	0	266,096	266,096	0	0	0
0003341	WESTLAND	MI		04/01/1999		274,835	0	0	0	0	0	0	27,427	27,427	0	0	0
0003351	WESTLAKE VILLAG	CA		03/15/1999		492,523	0	0	0	0	0	0	201,662	201,662	0	0	0
0003377	CLEVELAND	OH		05/13/1999		733,982	0	0	0	0	0	0	82,114	82,114	0	0	0
0003379	COSTA MESA	CA		02/11/1999		1,873,685	0	0	0	0	0	0	207,442	207,442	0	0	0
0003385	SANTA ANA	CA		05/17/1999		202,359	0	0	0	0	0	0	42,613	42,613	0	0	0
0003386	IRVINE	CA		03/31/1999		299,334	0	0	0	0	0	0	57,796	57,796	0	0	0
0003389	ORANGE	CA		02/25/1999		205,972	0	0	0	0	0	0	40,536	40,536	0	0	0
0003390	COSTA MESA	CA		04/08/1999		285,552	0	0	0	0	0	0	52,972	52,972	0	0	0
0003391	COSTA MESA	CA		04/29/1999		487,729	0	0	0	0	0	0	90,487	90,487	0	0	0
0003392	SANTA ANA	CA		02/25/1999		289,442	0	0	0	0	0	0	56,967	56,967	0	0	0
0003417	AZUSA	CA		03/18/1999		347,218	0	0	0	0	0	0	141,989	141,989	0	0	0
0003423	ATLANTA	GA		06/07/1999		2,147,982	0	0	0	0	0	0	112,763	112,763	0	0	0
0003433	CHEEKTOWAGA	NY		05/06/1999		785,289	0	0	0	0	0	0	85,464	85,464	0	0	0
0003435	SAN JUAN CAPIST	CA		06/10/1999		1,221,858	0	0	0	0	0	0	185,096	185,096	0	0	0
0003436	CARLSBAD	CA		07/13/1999		824,546	0	0	0	0	0	0	122,665	122,665	0	0	0
0003470	FORT MYERS	FL		05/17/1999		682,847	0	0	0	0	0	0	71,260	71,260	0	0	0
0003473	FAYETTEVILLE	GA		05/10/1999		589,882	0	0	0	0	0	0	101,728	101,728	0	0	0
0003481	PELHAM	AL		06/30/1999		1,194,585	0	0	0	0	0	0	123,196	123,196	0	0	0
0003506	SALISBURY	NC		10/01/1999		287,673	0	0	0	0	0	0	24,552	24,552	0	0	0
0003527	AKRON	OH		10/18/1999		636,286	0	0	0	0	0	0	60,930	60,930	0	0	0
0003528	AKRON	OH		10/28/1999		636,286	0	0	0	0	0	0	60,930	60,930	0	0	0
0003533	CORONA	CA		10/14/1999		579,261	0	0	0	0	0	0	55,407	55,407	0	0	0
0003539	CROWN POINT	IN		10/13/1999		4,466,208	0	0	0	0	0	0	16,534	16,534	0	0	0
0003544	SHAKOPEE	MN		11/15/1999		5,257,237	0	0	0	0	0	0	495,244	495,244	0	0	0
0003563	CHARLOTTE	NC		12/28/1999		2,509,800	0	0	0	0	0	0	232,118	232,118	0	0	0
0003564	CHARLOTTE	NC		12/28/1999		1,310,874	0	0	0	0	0	0	121,211	121,211	0	0	0
0003565	FRANKLIN PARK	PA		12/09/1999		512,527	0	0	0	0	0	0	152,917	152,917	0	0	0
0003570	BEAVERTON	OR		02/09/2000		2,639,405	0	0	0	0	0	0	128,597	128,597	0	0	0
0003582	ROCHESTER	NY		02/15/2000		1,009,487	0	0	0	0	0	0	137,369	137,369	0	0	0
0003596	HOUSTON	TX		12/09/1999		2,544,188	0	0	0	0	0	0	121,777	121,777	0	0	0
0003728	SO. PLAINFIELD	NJ		04/13/2000		2,726,387	0	0	0	0	0	0	233,887	233,887	0	0	0
0003754	RALEIGH	NC		07/13/2000		2,395,154	0	0	0	0	0	0	200,512	200,512	0	0	0
0003759	GOLDSBORO	NC		05/31/2000		1,037,459	0	0	0	0	0	0	274,118	274,118	0	0	0
0003763	DEPEW	NY		05/22/2000		2,636,698	0	0	0	0	0	0	238,437	238,437	0	0	0
0003790	CARY	NC		05/31/2000		2,088,153	0	0	0	0	0	0	179,939	179,939	0	0	0
0003798	CHARLOTTE	NC		06/29/2000		2,440,640	0	0	0	0	0	0	106,098	106,098	0	0	0
0003799	CHARLOTTE	NC		06/29/2000		3,543,553	0	0	0	0	0	0	154,043	154,043	0	0	0
0003800	GREENSBORO	NC		06/29/2000		1,862,897	0	0	0	0	0	0	80,982	80,982	0	0	0
0003801	GREENSBORO	NC		06/29/2000		3,795,773	0	0	0	0	0	0	165,007	165,007	0	0	0
0003810	LEXINGTON	SC		06/07/2000		1,725,169	0	0	0	0	0	0	147,303	147,303	0	0	0
0003841	ARLINGTON	VA		07/28/2000		4,173,582	0	0	0	0	0	0	1,020,522	1,020,522	0	0	0
0003845	ANAHEIM	CA		07/24/2000		371,610	0	0	0	0	0	0	90,152	90,152	0	0	0
0003862	MORRISTOWN	NJ		10/03/2000		1,298,543	0	0	0	0	0	0	292,999	292,999	0	0	0
0003886	CORONA	CA		10/31/2000		3,619,391	0	0	0	0	0	0	288,736	288,736	0	0	0
0003898	BREA	CA		09/26/2000		2,102,993	0	0	0	0	0	0	37,105	37,105	0	0	0
0003976	CORONA	CA		12/08/2000		858,150	0	0	0	0	0	0	67,856	67,856	0	0	0
0003998	JESSUP	MD		12/04/2000		1,567,125	0	0	0	0	0	0	123,990	123,990	0	0	0
0004000	WOODLAWN	MD		12/04/2000		1,733,931	0	0	0	0	0	0	137,228	137,228	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0004026	IRWINDALE	CA		12/27/2000		1,415,297	0	0	0	0	0	0	306,861	306,861	0	0	0
0004041	PHOENIX	AZ		12/06/2000		2,472,799	0	0	0	0	0	0	35,502	35,502	0	0	0
0004045	SAN MARCOS	TX		02/08/2001		871,877	0	0	0	0	0	0	180,657	180,657	0	0	0
0004052	FONTANA	CA		01/04/2001		7,324,039	0	0	0	0	0	0	320,458	320,458	0	0	0
0004088	CHARLOTTE	NC		02/08/2001		8,763,283	0	0	0	0	0	0	681,198	681,198	0	0	0
0004099	EL CAJON	CA		02/26/2001		962,079	0	0	0	0	0	0	75,256	75,256	0	0	0
0004166	CHARLOTTE	NC		05/11/2001		574,882	0	0	0	0	0	0	217,699	217,699	0	0	0
0004227	CARROLTON	TX		06/11/2001		1,845,673	0	0	0	0	0	0	58,861	58,861	0	0	0
0004233	MESA	AZ		05/31/2001		1,117,110	0	0	0	0	0	0	83,534	83,534	0	0	0
0004237	SUMNER	WA		09/06/2001		2,061,858	0	0	0	0	0	0	41,019	41,019	0	0	0
0004238	RENTON	WA		06/25/2001		723,309	0	0	0	0	0	0	53,833	53,833	0	0	0
0004268	CANOGA PARK	CA		07/16/2001		678,800	0	0	0	0	0	0	125,885	125,885	0	0	0
0004302	BOISE	ID		10/10/2001		643,978	0	0	0	0	0	0	45,929	45,929	0	0	0
0004314	OLATHE	KS		09/14/2001		559,856	0	0	0	0	0	0	100,092	100,092	0	0	0
0004376	CHARLOTTE	NC		10/26/2001		1,179,513	0	0	0	0	0	0	11,238	11,238	0	0	0
0004379	ALPHARETTA	GA		11/19/2001		1,175,680	0	0	0	0	0	0	83,410	83,410	0	0	0
0004399	CAMARILLO	CA		12/12/2001		951,382	0	0	0	0	0	0	66,102	66,102	0	0	0
0004415	DENVER	CO		01/07/2002		3,671,489	0	0	0	0	0	0	617,110	617,110	0	0	0
0004477	FALCON HEIGHTS	MN		04/09/2002		770,368	0	0	0	0	0	0	31,978	31,978	0	0	0
0004486	INDEPENDENCE	OH		03/29/2002		3,326,290	0	0	0	0	0	0	130,572	130,572	0	0	0
0004491	CARLSTADT	NJ		03/14/2002		2,265,842	0	0	0	0	0	0	371,652	371,652	0	0	0
0004500	POOLER	GA		05/18/2007		1,321,910	0	0	0	0	0	0	95,425	95,425	0	0	0
0004525	COPPELL	TX		09/24/2002		516,099	0	0	0	0	0	0	172,366	172,366	0	0	0
0004530	VIRGINIA BEACH	VA		04/25/2002		1,378,453	0	0	0	0	0	0	92,651	92,651	0	0	0
0004539	PALO ALTO	CA		03/28/2002		7,567,042	0	0	0	0	0	0	69,401	69,401	0	0	0
0004582	AUSTIN	TX		07/17/2002		2,000,728	0	0	0	0	0	0	33,453	33,453	0	0	0
0004617	BOISE	ID		06/20/2002		189,166	0	0	0	0	0	0	161,696	161,696	0	0	0
0004618	PHOENIX	AZ		07/05/2002		722,505	0	0	0	0	0	0	50,408	50,408	0	0	0
0004651	CENTERVILLE	OH		10/09/2002		706,354	0	0	0	0	0	0	101,285	101,285	0	0	0
0004684	MONTVALE	NJ		09/04/2002		776,908	0	0	0	0	0	0	114,683	114,683	0	0	0
0004733	TUALATIN	OR		09/26/2002		1,175,522	0	0	0	0	0	0	160,597	160,597	0	0	0
0004747	ORANGE PARK	FL		09/12/2002		1,370,023	0	0	0	0	0	0	71,958	71,958	0	0	0
0004767	PALO ALTO	CA		09/09/2002		13,431,450	0	0	0	0	0	0	44,475	44,475	0	0	0
0004772	FLOWER MOUND	TX		09/25/2002		1,709,306	0	0	0	0	0	0	34,210	34,210	0	0	0
0004773	FULLERTON	CA		10/22/2002		4,648,272	0	0	0	0	0	0	126,881	126,881	0	0	0
0004774	REDMOND	WA		11/01/2002		1,037,816	0	0	0	0	0	0	149,873	149,873	0	0	0
0004777	FARMINGTON HILLS	MI		10/29/2002		1,044,179	0	0	0	0	0	0	151,605	151,605	0	0	0
0004792	S. PLAINFIELD	NJ		10/16/2002		3,471,929	0	0	0	0	0	0	78,089	78,089	0	0	0
0004819	POULSBO	WA		10/16/2002		898,656	0	0	0	0	0	0	131,222	131,222	0	0	0
0004841	SIMI VALLEY	CA		01/01/2007		146,494	0	0	0	0	0	0	135,029	135,029	0	0	0
0004845	VENTURA	CA		11/19/2002		1,363,549	0	0	0	0	0	0	26,757	26,757	0	0	0
0004847	SEATTLE	WA		11/12/2002		3,968,541	0	0	0	0	0	0	183,989	183,989	0	0	0
0004853	ONTARIO	CA		12/16/2002		926,536	0	0	0	0	0	0	14,322	14,322	0	0	0
0004876	RENTON	WA		12/16/2002		1,046,461	0	0	0	0	0	0	147,976	147,976	0	0	0
0004895	CHANDLER	AZ		01/01/2007		2,233,891	0	0	0	0	0	0	83,552	83,552	0	0	0
0004898	SEATTLE	WA		12/02/2002		9,082,400	0	0	0	0	0	0	285,740	285,740	0	0	0
0004902	SANTA ROSA	CA		12/09/2002		216,435	0	0	0	0	0	0	131,765	131,765	0	0	0
0004903	PORT WENTWORTH	GA		12/09/2002		4,469,975	0	0	0	0	0	0	634,410	634,410	0	0	0
0004905	HORSHAM	PA		12/19/2002		5,231,617	0	0	0	0	0	0	352,548	352,548	0	0	0
0004907	GARDENA	CA		12/02/2002		3,636,791	0	0	0	0	0	0	69,297	69,297	0	0	0
0005006	SADDLE BROOK	NJ		02/26/2003		806,921	0	0	0	0	0	0	22,000	22,000	0	0	0
0005042	STERLING	VA		03/31/2003		3,962,026	0	0	0	0	0	0	154,492	154,492	0	0	0
0005058	SHELBY TOWNSHIP	MI		03/12/2003		1,224,578	0	0	0	0	0	0	5,171	5,171	0	0	0
0005061	ELK GROVE VILLAGE	IL		03/21/2003		825,543	0	0	0	0	0	0	317,671	317,671	0	0	0
0005062	TUCSON	AZ		04/01/2003		2,100,153	0	0	0	0	0	0	79,554	79,554	0	0	0
0005073	WESTMINSTER	CO		04/15/2003		4,776,794	0	0	0	0	0	0	47,561	47,561	0	0	0
0005074	MIDDLEBURG HEIGHTS	OH		04/08/2003		1,535,531	0	0	0	0	0	0	58,747	58,747	0	0	0
0005083	MEMPHIS	TN		02/26/2003		5,534,515	0	0	0	0	0	0	210,493	210,493	0	0	0
0005084	KENT	WA		03/05/2003		1,030,617	0	0	0	0	0	0	29,891	29,891	0	0	0
0005091	NEWPORT BEACH	CA		04/03/2003		2,784,803	0	0	0	0	0	0	107,167	107,167	0	0	0
0005095	STERLING	VA		04/07/2003		1,818,217	0	0	0	0	0	0	23,454	23,454	0	0	0
0005109	MARLTON	NJ		04/09/2003		3,524,927	0	0	0	0	0	0	132,933	132,933	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0005122	MCKINNEY	TX		04/17/2003		911,241	0	0	0	0	0	0	121,072	121,072	0	0	0
0005133	LAKE FOREST	CA		04/03/2003		1,964,783	0	0	0	0	0	0	263,278	263,278	0	0	0
0005143	SURPRISE	AZ		04/11/2003		2,022,701	0	0	0	0	0	0	127,127	127,127	0	0	0
0005144	SAVANNAH	GA		05/21/2003		2,611,640	0	0	0	0	0	0	343,254	343,254	0	0	0
0005160	ANAHEIM	CA		04/08/2003		436,841	0	0	0	0	0	0	16,445	16,445	0	0	0
0005167	LIVONIA	MI		06/10/2003		22,796,165	0	0	0	0	0	0	3,111,345	3,111,345	0	0	0
0005173	TAMPA	FL		05/06/2003		810,910	0	0	0	0	0	0	105,752	105,752	0	0	0
0005182	SEATTLE	WA		06/17/2003		3,878,239	0	0	0	0	0	0	246,886	246,886	0	0	0
0005197	LAKE FOREST	CA		04/23/2003		3,031,147	0	0	0	0	0	0	398,508	398,508	0	0	0
0005199	DENVER	CO		05/05/2003		2,136,435	0	0	0	0	0	0	84,829	84,829	0	0	0
0005204	TEMPE	AZ		05/16/2003		1,218,366	0	0	0	0	0	0	46,375	46,375	0	0	0
0005207	BALTIMORE	MD		05/16/2003		1,768,709	0	0	0	0	0	0	66,073	66,073	0	0	0
0005226	VALENCIA	CA		04/17/2003		1,430,875	0	0	0	0	0	0	192,447	192,447	0	0	0
0005228	BELLEVUE	WA		05/30/2003		1,072,633	0	0	0	0	0	0	68,605	68,605	0	0	0
0005229	HAMILTON	OH		05/22/2003		1,616,431	0	0	0	0	0	0	122,841	122,841	0	0	0
0005233	CENTEREACH	NY		05/21/2003		6,680,959	0	0	0	0	0	0	200,238	200,238	0	0	0
0005245	GOLDEN	CO		05/28/2003		1,086,206	0	0	0	0	0	0	47,451	47,451	0	0	0
0005250	HENDERSON	NV		06/19/2003		3,571,055	0	0	0	0	0	0	140,096	140,096	0	0	0
0005252	LITTLE ROCK	AR		06/04/2003		1,266,133	0	0	0	0	0	0	249,817	249,817	0	0	0
0005261	MURRAY	UT		05/28/2003		2,221,669	0	0	0	0	0	0	79,306	79,306	0	0	0
0005269	ST. PAUL	MN		05/30/2003		2,096,395	0	0	0	0	0	0	50,414	50,414	0	0	0
0005272	ROCKVILLE	MD		06/02/2003		4,779,789	0	0	0	0	0	0	154,513	154,513	0	0	0
0005274	VALENCIA	CA		06/12/2003		5,497,602	0	0	0	0	0	0	215,399	215,399	0	0	0
0005283	CARSON	CA		06/27/2003		7,169,810	0	0	0	0	0	0	276,913	276,913	0	0	0
0005292	CINCINNATI	OH		06/17/2003		621,942	0	0	0	0	0	0	387,161	387,161	0	0	0
0005293	ANAHEIM	CA		06/19/2003		2,003,441	0	0	0	0	0	0	73,792	73,792	0	0	0
0005297	GRESHAM	OR		07/03/2003		2,253,849	0	0	0	0	0	0	78,968	78,968	0	0	0
0005305	HOLBROOK	NY		11/12/2003		3,683,832	0	0	0	0	0	0	214,518	214,518	0	0	0
0005306	SETAUKET	NY		09/11/2003		3,488,820	0	0	0	0	0	0	127,606	127,606	0	0	0
0005307	NORTH HOLLYWOOD	CA		07/09/2003		1,074,093	0	0	0	0	0	0	139,250	139,250	0	0	0
0005312	PARAMUS	NJ		07/02/2003		4,578,785	0	0	0	0	0	0	585,793	585,793	0	0	0
0005332	MINNEAPOLIS	MN		06/26/2003		1,690,405	0	0	0	0	0	0	163,359	163,359	0	0	0
0005335	ASHBURN	VA		07/14/2003		2,158,641	0	0	0	0	0	0	134,259	134,259	0	0	0
0005336	MCALLEN	TX		08/12/2003		1,538,131	0	0	0	0	0	0	865,758	865,758	0	0	0
0005349	CITY OF INDUSTRY	CA		08/05/2003		704,242	0	0	0	0	0	0	44,967	44,967	0	0	0
0005351	AUBURN	WA		08/13/2003		2,640,013	0	0	0	0	0	0	333,198	333,198	0	0	0
0005354	ATLANTA	GA		06/30/2003		11,734,988	0	0	0	0	0	0	496,715	496,715	0	0	0
0005355	ELK GROVE VILLAGE	IL		08/01/2003		39,365,572	0	0	0	0	0	0	1,172,085	1,172,085	0	0	0
0005357	CHARLESTON	SC		07/25/2003		9,827,987	0	0	0	0	0	0	665,064	665,064	0	0	0
0005361	SANTA ANA	CA		07/29/2003		660,641	0	0	0	0	0	0	247,140	247,140	0	0	0
0005365	VIRGINIA BEACH	VA		07/16/2003		2,445,552	0	0	0	0	0	0	89,451	89,451	0	0	0
0005367	CHAPEL HILL	NC		08/11/2003		672,899	0	0	0	0	0	0	85,257	85,257	0	0	0
0005375	HUNTINGTON BEACH	CA		09/10/2003		2,203,926	0	0	0	0	0	0	78,837	78,837	0	0	0
0005377	RANCHO SANTA MARGARITA	CA		09/04/2003		2,267,498	0	0	0	0	0	0	289,625	289,625	0	0	0
0005382	COSTA MESA	CA		08/05/2003		1,340,221	0	0	0	0	0	0	52,343	52,343	0	0	0
0005398	TUALATIN	OR		09/03/2003		590,002	0	0	0	0	0	0	72,609	72,609	0	0	0
0005414	BETHESDA	MD		09/03/2003		4,015,628	0	0	0	0	0	0	142,148	142,148	0	0	0
0005441	INWOOD	NY		01/01/2007		4,039,626	0	0	0	0	0	0	149,554	149,554	0	0	0
0005450	SEATTLE	WA		10/15/2003		3,264,109	0	0	0	0	0	0	145,805	145,805	0	0	0
0005454	SEBRING	FL		01/01/2007		1,121,678	0	0	0	0	0	0	138,286	138,286	0	0	0
0005461	LIVINGSTON	NJ		11/25/2003		3,130,843	0	0	0	0	0	0	108,746	108,746	0	0	0
0005462	LIVINGSTON	NJ		11/25/2003		2,869,404	0	0	0	0	0	0	27,236	27,236	0	0	0
0005463	LIVINGSTON	NJ		11/25/2003		1,030,052	0	0	0	0	0	0	60,171	60,171	0	0	0
0005465	SEATTLE	WA		10/17/2003		1,711,292	0	0	0	0	0	0	206,447	206,447	0	0	0
0005482	CARSON	CA		09/29/2003		1,222,468	0	0	0	0	0	0	24,645	24,645	0	0	0
0005483	SACRAMENTO	CA		11/03/2003		2,041,830	0	0	0	0	0	0	73,348	73,348	0	0	0
0005494	HOUSTON	TX		10/20/2003		3,582,221	0	0	0	0	0	0	212,083	212,083	0	0	0
0005508	NAPERVILLE	IL		10/22/2003		3,144,774	0	0	0	0	0	0	382,227	382,227	0	0	0
0005511	OCEANSIDE	CA		11/04/2003		1,256,339	0	0	0	0	0	0	140,322	140,322	0	0	0
0005528	VIRGINIA BEACH	VA		01/07/2004		1,556,620	0	0	0	0	0	0	89,584	89,584	0	0	0
0005532	CHATSWORTH	CA		12/08/2003		748,193	0	0	0	0	0	0	105,652	105,652	0	0	0
0005550	RIVERSIDE	CA		12/09/2003		1,704,286	0	0	0	0	0	0	98,047	98,047	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0005570	SACRAMENTO	CA		02/02/2004		12,164,524	0	0	0	0	0	0	453,464	453,464	0	0	0
0005571	SAN LEANDRO	CA		07/08/2004		2,312,955	0	0	0	0	0	0	85,127	85,127	0	0	0
0005582	NEWPORT NEWS	VA		02/25/2004		15,401,223	0	0	0	0	0	0	463,346	463,346	0	0	0
0005586	KETTERING	OH		01/20/2004		971,791	0	0	0	0	0	0	57,307	57,307	0	0	0
0005606	AVENEL	NJ		01/01/2007		1,287,910	0	0	0	0	0	0	602,879	602,879	0	0	0
0005621	ROSWELL	GA		02/13/2004		1,317,975	0	0	0	0	0	0	75,643	75,643	0	0	0
0005623	HYATTSVILLE	MD		04/29/2004		2,750,365	0	0	0	0	0	0	82,461	82,461	0	0	0
0005625	FAIRFIELD	OH		02/13/2004		1,185,517	0	0	0	0	0	0	532,390	532,390	0	0	0
0005628	CHATSWORTH	CA		01/01/2007		995,701	0	0	0	0	0	0	52,958	52,958	0	0	0
0005629	SAN DIEGO	CA		01/27/2004		1,863,811	0	0	0	0	0	0	217,485	217,485	0	0	0
0005633	LAKEWOOD	WA		03/03/2004		426,584	0	0	0	0	0	0	184,210	184,210	0	0	0
0005639	OAKTON	VA		03/19/2004		4,551,730	0	0	0	0	0	0	168,927	168,927	0	0	0
0005648	HOLLAND	MI		03/19/2004		1,165,275	0	0	0	0	0	0	485,374	485,374	0	0	0
0005661	WOODSTOCK	GA		06/09/2004		7,799,087	0	0	0	0	0	0	66,187	66,187	0	0	0
0005667	FLUSHING	NY		05/17/2004		1,032,978	0	0	0	0	0	0	398,838	398,838	0	0	0
0005694	ENGLEWOOD CLIFFS	NJ		05/06/2004		10,739,871	0	0	0	0	0	0	358,730	358,730	0	0	0
0005695	SALT LAKE CITY	UT		05/21/2004		1,731,704	0	0	0	0	0	0	61,283	61,283	0	0	0
0005704	WOODLAND HILLS	CA		06/08/2004		1,123,506	0	0	0	0	0	0	63,594	63,594	0	0	0
0005707	EL CAJON	CA		07/27/2004		2,166,448	0	0	0	0	0	0	75,124	75,124	0	0	0
0005714	SALT LAKE CITY	UT		05/26/2004		2,958,548	0	0	0	0	0	0	111,875	111,875	0	0	0
0005729	WHEATON	MD		07/20/2004		1,673,764	0	0	0	0	0	0	56,157	56,157	0	0	0
0005739	LOS ANGELES	CA		06/04/2004		1,766,072	0	0	0	0	0	0	104,316	104,316	0	0	0
0005742	WEST HOLLYWOOD	CA		05/28/2004		947,908	0	0	0	0	0	0	153,396	153,396	0	0	0
0005743	NEW YORK	NY		06/11/2004		7,624,853	0	0	0	0	0	0	187,218	187,218	0	0	0
0005753	LOGANVILLE	GA		05/27/2004		2,092,853	0	0	0	0	0	0	119,069	119,069	0	0	0
0005767	WESTLAKE	OH		08/20/2004		1,670,543	0	0	0	0	0	0	173,129	173,129	0	0	0
0005778	LORTON	VA		06/24/2004		3,464,376	0	0	0	0	0	0	122,986	122,986	0	0	0
0005790	TOWSON	MD		07/26/2004		2,606,147	0	0	0	0	0	0	32,237	32,237	0	0	0
0005794	MURRIETA	CA		06/01/2004		1,258,353	0	0	0	0	0	0	41,594	41,594	0	0	0
0005800	CHARLOTTE	NC		07/27/2004		5,923,788	0	0	0	0	0	0	189,794	189,794	0	0	0
0005801	RIVERSIDE	CA		07/12/2004		3,873,086	0	0	0	0	0	0	89,435	89,435	0	0	0
0005812	TEMECULA	CA		08/12/2004		8,471,981	0	0	0	0	0	0	282,609	282,609	0	0	0
0005821	BEAVERCREEK	OH		07/27/2004		909,063	0	0	0	0	0	0	326,359	326,359	0	0	0
0005822	EVANSTON	IL		12/01/2004		1,069,468	0	0	0	0	0	0	189,483	189,483	0	0	0
0005829	LONGWOOD	FL		08/12/2004		5,884,564	0	0	0	0	0	0	194,378	194,378	0	0	0
0005835	TORRANCE	CA		08/03/2004		1,018,193	0	0	0	0	0	0	127,084	127,084	0	0	0
0005837	BOTHELL	WA		08/04/2004		2,414,586	0	0	0	0	0	0	339,093	339,093	0	0	0
0005838	CORONA	CA		08/20/2004		1,813,646	0	0	0	0	0	0	58,976	58,976	0	0	0
0005842	BLOOMINGTON	MN		08/10/2004		970,492	0	0	0	0	0	0	52,962	52,962	0	0	0
0005847	PHOENIX	AZ		10/26/2004		1,626,265	0	0	0	0	0	0	51,130	51,130	0	0	0
0005854	EVERETT	WA		08/31/2004		4,185,615	0	0	0	0	0	0	140,879	140,879	0	0	0
0005855	CHAPEL HILL	NC		05/18/2007		536,661	0	0	0	0	0	0	55,261	55,261	0	0	0
0005860	CHARLOTTE	NC		09/02/2004		2,071,951	0	0	0	0	0	0	93,352	93,352	0	0	0
0005865	UPPER SADDLE RIVER	NJ		10/22/2004		4,538,188	0	0	0	0	0	0	151,519	151,519	0	0	0
0005872	FENTON	MO		10/27/2004		1,259,354	0	0	0	0	0	0	389,644	389,644	0	0	0
0005873	HAZELTON	PA		09/30/2004		7,157,015	0	0	0	0	0	0	742,587	742,587	0	0	0
0005875	SCOTTSDALE	AZ		09/01/2004		1,178,314	0	0	0	0	0	0	436,459	436,459	0	0	0
0005879	PONTE VEDRA	FL		11/09/2004		2,979,610	0	0	0	0	0	0	308,996	308,996	0	0	0
0005881	WILSONVILLE	OR		01/10/2005		3,268,395	0	0	0	0	0	0	105,694	105,694	0	0	0
0005883	VERNON	CA		09/28/2004		2,171,933	0	0	0	0	0	0	74,124	74,124	0	0	0
0005902	ROCKLIN	CA		10/14/2004		617,816	0	0	0	0	0	0	65,593	65,593	0	0	0
0005903	CAMERON PARK	CA		10/14/2004		1,520,041	0	0	0	0	0	0	161,321	161,321	0	0	0
0005910	QUEEN CREEK	AZ		10/27/2004		1,711,279	0	0	0	0	0	0	560,190	560,190	0	0	0
0005912	ANAHEIM	CA		11/02/2004		1,189,230	0	0	0	0	0	0	39,898	39,898	0	0	0
0005926	EAGAN	MN		01/31/2005		2,349,217	0	0	0	0	0	0	80,273	80,273	0	0	0
0005929	BELLBROOK	OH		11/30/2004		5,385,012	0	0	0	0	0	0	175,950	175,950	0	0	0
0005933	BERKELEY	CA		10/26/2004		2,721,524	0	0	0	0	0	0	72,539	72,539	0	0	0
0005936	LYNNWOOD	WA		11/15/2004		2,773,782	0	0	0	0	0	0	88,805	88,805	0	0	0
0005947	PHOENIX	AZ		11/30/2004		2,254,724	0	0	0	0	0	0	71,193	71,193	0	0	0
0005968	GIG HARBOR	WA		01/12/2005		6,382,183	0	0	0	0	0	0	217,183	217,183	0	0	0
0005971	TULSA	OK		01/03/2005		468,941	0	0	0	0	0	0	432,122	432,122	0	0	0
0005996	PACOIMA	CA		01/01/2007		2,073,208	0	0	0	0	0	0	112,112	112,112	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0005999	TRUMBULL	CT		04/01/2011		2,632,498	0	0	0	0	0	0	135,772	135,772	0	0	0
0006000	SARASOTA	FL		02/14/2005		5,050,263	0	0	0	0	0	0	170,991	170,991	0	0	0
0006001	VIRGINIA BEACH	VA		03/01/2005		3,054,012	0	0	0	0	0	0	99,641	99,641	0	0	0
0006024	LOUISVILLE	KY		03/01/2005		3,614,246	0	0	0	0	0	0	188,224	188,224	0	0	0
0006025	LOUISVILLE	KY		03/01/2005		3,115,685	0	0	0	0	0	0	162,270	162,270	0	0	0
0006032	OMAHA	NE		03/01/2005		11,871,823	0	0	0	0	0	0	394,756	394,756	0	0	0
0006042	SOUTHFIELD	MI		03/02/2005		1,856,464	0	0	0	0	0	0	62,474	62,474	0	0	0
0006043	SOUTHFIELD	MI		03/02/2005		5,887,849	0	0	0	0	0	0	201,152	201,152	0	0	0
0006047	JACKSONVILLE	FL		01/01/2007		6,655,911	0	0	0	0	0	0	215,994	215,994	0	0	0
0006058	KNOXVILLE	TN		05/17/2005		4,271,720	0	0	0	0	0	0	136,933	136,933	0	0	0
0006074	ELK GROVE	CA		05/13/2005		1,999,184	0	0	0	0	0	0	65,471	65,471	0	0	0
0006102	BEREA	OH		05/05/2005		2,807,584	0	0	0	0	0	0	124,418	124,418	0	0	0
0006111	PORTLAND	OR		06/10/2005		998,541	0	0	0	0	0	0	40,449	40,449	0	0	0
0006124	ALBUQUERQUE	NM		04/01/2005		1,408,295	0	0	0	0	0	0	44,840	44,840	0	0	0
0006126	TULSA	OK		05/11/2005		1,497,892	0	0	0	0	0	0	76,062	76,062	0	0	0
0006130	KEIZER	WA		05/11/2005		4,723,811	0	0	0	0	0	0	240,890	240,890	0	0	0
0006136	KNOXVILLE	TN		05/17/2005		614,069	0	0	0	0	0	0	164,400	164,400	0	0	0
0006137	WILSONVILLE	OR		05/06/2005		1,119,213	0	0	0	0	0	0	24,297	24,297	0	0	0
0006141	JENSEN BEACH	FL		06/16/2005		10,888,912	0	0	0	0	0	0	161,482	161,482	0	0	0
0006142	ROCHESTER	MN		05/16/2005		4,749,042	0	0	0	0	0	0	103,226	103,226	0	0	0
0006146	CLERMONT	FL		08/03/2005		2,116,563	0	0	0	0	0	0	104,388	104,388	0	0	0
0006150	BALTIMORE	MD		05/16/2005		4,262,284	0	0	0	0	0	0	150,020	150,020	0	0	0
0006152	FORESTVILLE	MD		05/16/2005		2,983,589	0	0	0	0	0	0	96,719	96,719	0	0	0
0006154	BELTSVILLE	MD		05/16/2005		2,559,906	0	0	0	0	0	0	82,572	82,572	0	0	0
0006160	COLUMBUS	OH		05/25/2005		1,815,516	0	0	0	0	0	0	129,797	129,797	0	0	0
0006162	CHARLESTON	SC		05/02/2005		4,082,851	0	0	0	0	0	0	209,975	209,975	0	0	0
0006165	CREVE COEUR	MO		05/16/2005		2,312,713	0	0	0	0	0	0	73,155	73,155	0	0	0
0006177	ASHBURN	VA		05/05/2005		2,437,858	0	0	0	0	0	0	124,763	124,763	0	0	0
0006179	ROCKLIN	CA		05/12/2005		4,017,936	0	0	0	0	0	0	204,464	204,464	0	0	0
0006181	PLANO	TX		06/08/2005		1,506,477	0	0	0	0	0	0	236,753	236,753	0	0	0
0006186	SPRINGFIELD	OH		06/02/2005		611,503	0	0	0	0	0	0	158,914	158,914	0	0	0
0006200	PELHAM	AL		07/07/2005		14,668,151	0	0	0	0	0	0	684,628	684,628	0	0	0
0006204	BROOKLYN	NY		06/13/2005		5,161,575	0	0	0	0	0	0	160,580	160,580	0	0	0
0006206	CARY	NC		06/01/2005		17,977,290	0	0	0	0	0	0	233,782	233,782	0	0	0
0006217	APPLE VALEY	MN		01/01/2007		5,528,309	0	0	0	0	0	0	114,282	114,282	0	0	0
0006221	BOUNTIFUL	UT		05/18/2007		657,726	0	0	0	0	0	0	60,057	60,057	0	0	0
0006225	FLORENCE	KY		01/01/2007		2,766,228	0	0	0	0	0	0	139,947	139,947	0	0	0
0006226	DENVER	CO		06/01/2005		1,665,852	0	0	0	0	0	0	82,939	82,939	0	0	0
0006227	SALT LAKE CITY	UT		05/27/2005		5,470,737	0	0	0	0	0	0	118,106	118,106	0	0	0
0006240	PLANTATION	FL		06/21/2005		1,971,212	0	0	0	0	0	0	62,554	62,554	0	0	0
0006245	OAKTON	VA		07/05/2005		5,548,624	0	0	0	0	0	0	166,442	166,442	0	0	0
0006251	PONTE VEDRA	FL		07/08/2005		4,034,578	0	0	0	0	0	0	41,815	41,815	0	0	0
0006256	SALT LAKE CITY	UT		01/01/2007		1,456,187	0	0	0	0	0	0	46,635	46,635	0	0	0
0006259	LAS CRUCES	NM		08/05/2005		1,590,167	0	0	0	0	0	0	79,624	79,624	0	0	0
0006275	JACKSONVILLE	FL		09/06/2005		6,214,542	0	0	0	0	0	0	185,881	185,881	0	0	0
0006279	SAN ANTONIA & HOUSTON	TX		07/28/2005		1,074,031	0	0	0	0	0	0	68,088	68,088	0	0	0
0006282	FORT WORTH	TX		07/28/2005		1,171,687	0	0	0	0	0	0	74,275	74,275	0	0	0
0006283	SAN ANTONIO	TX		07/28/2005		1,449,574	0	0	0	0	0	0	91,894	91,894	0	0	0
0006289	SIMI VALLEY	CA		09/08/2005		7,726,589	0	0	0	0	0	0	247,834	247,834	0	0	0
0006291	LOS ANGELES	CA		08/24/2005		2,784,009	0	0	0	0	0	0	139,202	139,202	0	0	0
0006292	LOS ANGELES	CA		08/17/2005		4,374,922	0	0	0	0	0	0	218,735	218,735	0	0	0
0006296	CHARLESTON	SC		01/01/2007		2,538,132	0	0	0	0	0	0	47,886	47,886	0	0	0
0006300	PLEASANT HILLS	PA		09/07/2005		2,562,559	0	0	0	0	0	0	235,325	235,325	0	0	0
0006301	WESTMINSTER	CA		07/29/2005		8,988,777	0	0	0	0	0	0	288,759	288,759	0	0	0
0006305	WINTER PARK	FL		08/01/2005		2,583,057	0	0	0	0	0	0	216,231	216,231	0	0	0
0006306	MERIDIAN	ID		08/24/2005		3,301,011	0	0	0	0	0	0	165,059	165,059	0	0	0
0006307	MERIDIAN	ID		08/24/2005		2,426,008	0	0	0	0	0	0	121,315	121,315	0	0	0
0006308	MERIDIAN	ID		08/24/2005		1,431,732	0	0	0	0	0	0	71,598	71,598	0	0	0
0006309	WESTMINSTER	CA		07/25/2005		3,869,697	0	0	0	0	0	0	121,402	121,402	0	0	0
0006369	RIVERSIDE	CA		10/11/2005		1,678,210	0	0	0	0	0	0	77,503	77,503	0	0	0
0006385	ROCHESTER	MN		10/04/2005		4,382,432	0	0	0	0	0	0	137,138	137,138	0	0	0
0006386	RALEIGH	NC		09/19/2005		4,931,869	0	0	0	0	0	0	450,841	450,841	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0006389	Bala Cynwd	PA		09/09/2005		4,282,454	0	0	0	0	0	0	139,080	139,080	0	0	0
0006391	CHARLOTTE	NC		09/20/2005		3,976,859	0	0	0	0	0	0	199,873	199,873	0	0	0
0006403	GLEN ALLEN	VA		11/22/2005		3,903,721	0	0	0	0	0	0	119,896	119,896	0	0	0
0006409	OXNARD	CA		10/01/2005		12,003,438	0	0	0	0	0	0	954,630	954,630	0	0	0
0006416	FAIRFIELD	NJ		10/01/2005		1,536,395	0	0	0	0	0	0	47,865	47,865	0	0	0
0006418	FAIRFIELD	NJ		10/01/2005		2,779,325	0	0	0	0	0	0	86,586	86,586	0	0	0
0006425	COLUMBUS	OH		01/03/2006		2,620,897	0	0	0	0	0	0	78,372	78,372	0	0	0
0006432	GREENSBORO	NC		10/24/2005		11,285,753	0	0	0	0	0	0	174,866	174,866	0	0	0
0006434	SHAKOPEE	MN		11/08/2005		3,779,754	0	0	0	0	0	0	115,005	115,005	0	0	0
0006452	CLEVELAND	TN		01/11/2006		1,372,314	0	0	0	0	0	0	41,698	41,698	0	0	0
0006484	ELYRIA	OH		12/05/2005		2,618,301	0	0	0	0	0	0	78,174	78,174	0	0	0
0006485	COPPELL	TX		11/22/2005		1,387,941	0	0	0	0	0	0	122,864	122,864	0	0	0
0006486	SCOTTSDALE	AZ		12/07/2005		1,640,017	0	0	0	0	0	0	50,263	50,263	0	0	0
0006492	SOUTHAVEN	MS		11/29/2005		2,901,134	0	0	0	0	0	0	152,945	152,945	0	0	0
0006493	CULVER CITY	CA		02/13/2006		3,060,832	0	0	0	0	0	0	89,212	89,212	0	0	0
0006507	FREDERICK	MD		12/21/2005		4,137,877	0	0	0	0	0	0	113,417	113,417	0	0	0
0006508	FREDERICK	MD		12/21/2005		3,355,113	0	0	0	0	0	0	127,527	127,527	0	0	0
0006511	KENT	WA		12/07/2005		2,516,145	0	0	0	0	0	0	149,854	149,854	0	0	0
0006536	TONKA BAY	MN		07/24/2006		3,587,441	0	0	0	0	0	0	94,243	94,243	0	0	0
0006543	INDIANAPOLIS	IN		12/29/2005		6,325,563	0	0	0	0	0	0	275,275	275,275	0	0	0
0006550	AMHERST	NY		03/08/2006		3,116,815	0	0	0	0	0	0	138,973	138,973	0	0	0
0006555	MONROE	WA		02/23/2006		1,647,418	0	0	0	0	0	0	47,916	47,916	0	0	0
0327530	LAKELAND	FL		03/24/1994		3,079,922	0	0	0	0	0	0	328,050	328,050	0	0	0
1000009	YUCAIPA	CA		03/08/2006		4,071,529	0	0	0	0	0	0	117,056	117,056	0	0	0
1000096	OWINGS MILLS	MD		02/15/2006		1,602,964	0	0	0	0	0	0	73,488	73,488	0	0	0
1000097	GREENVILLE	SC		02/15/2006		1,759,646	0	0	0	0	0	0	50,734	50,734	0	0	0
1000137	SAN ANTONIO	TX		03/10/2006		996,516	0	0	0	0	0	0	96,263	96,263	0	0	0
1000158	QUINCY	MA		12/29/2005		9,097,719	0	0	0	0	0	0	267,854	267,854	0	0	0
1000163	NEWPORT	RI		01/27/2006		1,623,734	0	0	0	0	0	0	77,609	77,609	0	0	0
1000189	LOUISVILLE	KY		02/17/2006		2,484,403	0	0	0	0	0	0	72,646	72,646	0	0	0
1000190	LOUISVILLE	KY		02/17/2006		3,090,142	0	0	0	0	0	0	90,358	90,358	0	0	0
1000198	SAN FRANCISCO	CA		03/28/2006		1,273,123	0	0	0	0	0	0	37,487	37,487	0	0	0
1000199	SAN FRANCISCO	CA		03/28/2006		1,975,536	0	0	0	0	0	0	58,169	58,169	0	0	0
1000204	SEATTLE	WA		02/17/2006		1,801,492	0	0	0	0	0	0	83,849	83,849	0	0	0
1000212	BELLEVUE	NE		02/13/2006		567,565	0	0	0	0	0	0	132,179	132,179	0	0	0
1000213	FLORHAM PARK	NJ		02/28/2006		5,547,156	0	0	0	0	0	0	106,176	106,176	0	0	0
1000241	NORTH PORT	FL		03/14/2006		2,344,318	0	0	0	0	0	0	107,855	107,855	0	0	0
1000242	COEUR D'ALENE	ID		05/18/2007		3,313,952	0	0	0	0	0	0	147,607	147,607	0	0	0
1000244	COMMERCE	CA		01/01/2007		1,405,305	0	0	0	0	0	0	41,289	41,289	0	0	0
1000258	LOVELAND	OH		03/20/2006		3,267,388	0	0	0	0	0	0	154,482	154,482	0	0	0
1000259	MIAMI TOWNSHIP	OH		03/20/2006		2,613,910	0	0	0	0	0	0	123,585	123,585	0	0	0
1000260	CINCINNATI	OH		03/20/2006		2,410,217	0	0	0	0	0	0	119,324	119,324	0	0	0
1000261	SAN BERNARDINO	CA		01/01/2007		1,371,222	0	0	0	0	0	0	79,544	79,544	0	0	0
1000293	WIXOM	MI		05/18/2007		1,855,176	0	0	0	0	0	0	82,846	82,846	0	0	0
1000296	WHITSETT	NC		09/08/2006		10,000,914	0	0	0	0	0	0	1,161,943	1,161,943	0	0	0
1000305	WESTFIELD	NJ		05/18/2007		2,763,075	0	0	0	0	0	0	122,670	122,670	0	0	0
1000327	SAN JOSE	CA		08/09/2007		2,846,307	0	0	0	0	0	0	61,515	61,515	0	0	0
1000334	OREGON CITY	OR		07/26/2006		1,261,550	0	0	0	0	0	0	54,242	54,242	0	0	0
1000344	SUN VALLEY	CA		05/18/2007		2,483,243	0	0	0	0	0	0	69,077	69,077	0	0	0
1000348	KNOXVILLE	TN		05/09/2006		1,702,879	0	0	0	0	0	0	62,958	62,958	0	0	0
1000349	FEDERAL WAY	WA		05/18/2007		3,941,704	0	0	0	0	0	0	74,435	74,435	0	0	0
1000352	COLUMBIA	MD		05/23/2006		37,141,205	0	0	0	0	0	0	974,541	974,541	0	0	0
1000363	GOLDEN VALLEY	MN		05/18/2007		2,757,048	0	0	0	0	0	0	225,840	225,840	0	0	0
1000375	INDIANAPOLIS	IN		06/23/2006		1,380,458	0	0	0	0	0	0	60,335	60,335	0	0	0
1000406	KIRKLAND	WA		01/01/2007		1,214,891	0	0	0	0	0	0	54,778	54,778	0	0	0
1000426	FAIRFAX	VA		09/21/2006		2,746,962	0	0	0	0	0	0	71,100	71,100	0	0	0
1000430	ST. PAUL	MN		01/01/2007		2,882,877	0	0	0	0	0	0	74,448	74,448	0	0	0
1000436	LOGAN	UT		07/06/2006		5,424,097	0	0	0	0	0	0	225,014	225,014	0	0	0
1000445	CHARLOTTE	NC		06/28/2006		5,846,858	0	0	0	0	0	0	157,730	157,730	0	0	0
1000447	SAN DIEGO	CA		06/27/2006		1,466,306	0	0	0	0	0	0	30,109	30,109	0	0	0
1000474	SPRING TOWNSHIP	PA		06/08/2006		7,360,396	0	0	0	0	0	0	190,473	190,473	0	0	0
1000477	HOUSTON	TX		08/02/2006		1,100,593	0	0	0	0	0	0	46,502	46,502	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000481	SHOREVIEW	MN		01/01/2007		3,269,022	0	0	0	0	0	0	86,036	86,036	0	0	0
1000494	DURHAM	NC		09/29/2006		1,840,752	0	0	0	0	0	0	77,159	77,159	0	0	0
1000503	COMMERCE	CA		02/14/2007		2,186,926	0	0	0	0	0	0	53,859	53,859	0	0	0
1000506	CARROLLWOOD	FL		04/01/2011		2,898,067	0	0	0	0	0	0	284,655	284,655	0	0	0
1000516	HAVRE DE GRACE	MD		04/23/2007		5,937,902	0	0	0	0	0	0	130,595	130,595	0	0	0
1000518	WESTERVILLE	OH		07/31/2006		3,132,965	0	0	0	0	0	0	83,517	83,517	0	0	0
1000526	COSTA MESA	CA		01/01/2007		2,579,025	0	0	0	0	0	0	70,865	70,865	0	0	0
1000529	RANCHO DOMINGUEZ	CA		07/19/2006		2,764,506	0	0	0	0	0	0	88,356	88,356	0	0	0
1000532	CULPEPER	VA		08/09/2006		8,996,645	0	0	0	0	0	0	232,739	232,739	0	0	0
1000536	TUCSON	AZ		05/18/2007		984,546	0	0	0	0	0	0	25,259	25,259	0	0	0
1000537	SHORELINE	WA		07/07/2006		2,630,263	0	0	0	0	0	0	44,619	44,619	0	0	0
1000545	COPPELL	TX		10/31/2006		5,557,665	0	0	0	0	0	0	225,519	225,519	0	0	0
1000551	DAYTON	OH		08/30/2006		2,525,593	0	0	0	0	0	0	107,214	107,214	0	0	0
1000568	COSTA MESA	CA		08/14/2006		2,647,863	0	0	0	0	0	0	69,752	69,752	0	0	0
1000583	DAYTON	OH		08/30/2006		845,897	0	0	0	0	0	0	35,624	35,624	0	0	0
1000588	TIGARD	OR		07/31/2006		7,744,807	0	0	0	0	0	0	300,402	300,402	0	0	0
1000605	MODESTO	CA		08/24/2006		3,725,505	0	0	0	0	0	0	98,029	98,029	0	0	0
1000614	KETTERING	OH		11/01/2006		2,283,151	0	0	0	0	0	0	170,468	170,468	0	0	0
1000632	SANTA CLARITA	CA		05/18/2007		1,270,350	0	0	0	0	0	0	32,897	32,897	0	0	0
1000645	GREER	SC		05/18/2007		905,008	0	0	0	0	0	0	23,375	23,375	0	0	0
1000656	ROSLYN	NY		12/01/2006		1,083,929	0	0	0	0	0	0	28,211	28,211	0	0	0
1000662	ST. LOUIS	MO		08/01/2006		18,828,861	0	0	0	0	0	0	390,426	390,426	0	0	0
1000668	ORLANDO	FL		05/18/2007		2,752,602	0	0	0	0	0	0	205,589	205,589	0	0	0
1000674	HUNTSVILLE	AL		02/16/2007		5,774,229	0	0	0	0	0	0	330,087	330,087	0	0	0
1000711	WHITEHALL	NY		05/18/2007		683,163	0	0	0	0	0	0	17,031	17,031	0	0	0
1000735	NEW CASTLE	PA		01/30/2007		4,120,056	0	0	0	0	0	0	105,029	105,029	0	0	0
1000749	KENT	WA		12/12/2006		3,220,554	0	0	0	0	0	0	86,648	86,648	0	0	0
1000774	LINCOLN	NE		01/02/2007		2,427,635	0	0	0	0	0	0	66,280	66,280	0	0	0
1000824	OREM	UT		12/15/2006		1,172,583	0	0	0	0	0	0	89,363	89,363	0	0	0
1000827	TULSA	OK		10/11/2007		1,199,424	0	0	0	0	0	0	111,118	111,118	0	0	0
1000830	CHICAGO	IL		01/29/2007		5,679,764	0	0	0	0	0	0	151,739	151,739	0	0	0
1000832	MANCHESTER	NH		01/18/2007		17,277,069	0	0	0	0	0	0	274,259	274,259	0	0	0
1000835	LAFAYETTE	LA		05/08/2007		5,916,783	0	0	0	0	0	0	91,480	91,480	0	0	0
1000853	AUSTIN	TX		01/11/2007		2,595,867	0	0	0	0	0	0	59,203	59,203	0	0	0
1000854	PHOENIX	AZ		02/08/2007		2,735,058	0	0	0	0	0	0	67,043	67,043	0	0	0
1000863	AVONDALE	AZ		01/31/2007		2,146,369	0	0	0	0	0	0	39,413	39,413	0	0	0
1000876	ATLANTA	GA		12/27/2006		5,686,246	0	0	0	0	0	0	237,902	237,902	0	0	0
1000880	PERRIS	CA		04/12/2007		2,325,496	0	0	0	0	0	0	58,121	58,121	0	0	0
1000881	SAN JACINTO	CA		04/12/2007		2,553,486	0	0	0	0	0	0	63,819	63,819	0	0	0
1000906	FORT MILL	SC		02/22/2007		13,503,387	0	0	0	0	0	0	241,178	241,178	0	0	0
1000910	SAVANNAH	GA		08/24/2007		5,772,472	0	0	0	0	0	0	232,530	232,530	0	0	0
1000915	ST LOUIS	MO		12/15/2006		5,645,407	0	0	0	0	0	0	115,693	115,693	0	0	0
1001021	MILLBERN	NJ		04/23/2007		9,693,274	0	0	0	0	0	0	194,819	194,819	0	0	0
1001023	RENO	NV		08/28/2007		878,550	0	0	0	0	0	0	60,065	60,065	0	0	0
1001093	VISTA	CA		06/07/2007		4,027,000	0	0	0	0	0	0	117,534	117,534	0	0	0
1001099	GALLATIN	TN		07/17/2007		3,447,678	0	0	0	0	0	0	81,521	81,521	0	0	0
1001100	JACKSONVILLE	FL		05/24/2007		7,439,714	0	0	0	0	0	0	45,424	45,424	0	0	0
1001112	FERGUSON	MO		06/26/2007		1,316,087	0	0	0	0	0	0	22,298	22,298	0	0	0
1001136	SAN DIEGO	CA		07/19/2007		2,827,689	0	0	0	0	0	0	73,125	73,125	0	0	0
1001144	PLACENTIA	CA		06/28/2007		2,202,233	0	0	0	0	0	0	155,865	155,865	0	0	0
1001161	STREETSBORO	OH		07/24/2007		1,944,370	0	0	0	0	0	0	32,033	32,033	0	0	0
1001193	WHEAT RIDGE	CO		09/18/2007		3,873,112	0	0	0	0	0	0	37,083	37,083	0	0	0
1001194	SUN VALLEY	CA		09/06/2007		5,820,307	0	0	0	0	0	0	135,826	135,826	0	0	0
1001223	LUBBOCK	TX		10/12/2007		5,521,254	0	0	0	0	0	0	136,222	136,222	0	0	0
1001229	WEST SACRAMENTO	CA		09/12/2007		5,253,575	0	0	0	0	0	0	227,827	227,827	0	0	0
1001232	PENSACOLA	FL		09/12/2007		1,953,178	0	0	0	0	0	0	84,702	84,702	0	0	0
1001234	TALLAHASSEE	FL		09/12/2007		839,008	0	0	0	0	0	0	36,384	36,384	0	0	0
1001239	BATON ROUGE	LA		08/16/2007		1,936,441	0	0	0	0	0	0	45,522	45,522	0	0	0
1001323	PHOENIX	AZ		10/04/2007		6,054,711	0	0	0	0	0	0	106,837	106,837	0	0	0
1001324	SALINAS	CA		12/17/2007		4,020,991	0	0	0	0	0	0	202,517	202,517	0	0	0
1001325	MAPLE GROVE	MN		10/18/2007		5,669,283	0	0	0	0	0	0	78,005	78,005	0	0	0
1001334	NEW CASTLE	DE		10/09/2007		1,359,339	0	0	0	0	0	0	48,279	48,279	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1001410	PORTLAND	OR		02/01/2008		6,046,797	0	0	0	0	0	0	140,004	140,004	0	0	0
1001412	PORTLAND	OR		02/01/2008		8,232,961	0	0	0	0	0	0	206,346	206,346	0	0	0
1001427	RALEIGH	NC		04/01/2011		6,005,834	0	0	0	0	0	0	454,464	454,464	0	0	0
1001442	PORT ST LUCIE	FL		03/10/2008		2,665,120	0	0	0	0	0	0	102,501	102,501	0	0	0
1001448	ARLINGTON	VA		12/21/2007		18,899,114	0	0	0	0	0	0	424,930	424,930	0	0	0
1001454	MONTVALE	NJ		03/06/2008		6,023,879	0	0	0	0	0	0	148,195	148,195	0	0	0
1001458	REDMOND	WA		04/04/2008		1,210,257	0	0	0	0	0	0	28,676	28,676	0	0	0
3003655	DES MOINES	IA		12/22/1999		1,159,537	0	0	0	0	0	0	570,222	570,222	0	0	0
3004967	BOSTON	MA		07/12/2002		15,175,016	0	0	0	0	0	0	170,978	170,978	0	0	0
3005191	FONTANA	CA		03/10/2003		647,904	0	0	0	0	0	0	236,561	236,561	0	0	0
3005464	TACOMA	WA		12/15/1999		14,538,175	0	0	0	0	0	0	544,898	544,898	0	0	0
3005466	FORT WORTH	TX		12/22/2003		3,952,476	0	0	0	0	0	0	168,783	168,783	0	0	0
3006354	NEW YORK	NY		09/01/2005		25,007,624	0	0	0	0	0	0	394,585	394,585	0	0	0
3205048	TOLEDO	OH		01/07/2003		159,647	0	0	0	0	0	0	141,165	141,165	0	0	0
3205142	TUSCON	AZ		02/28/2003		1,360,882	0	0	0	0	0	0	51,215	51,215	0	0	0
3205477	BRASELTON	GA		08/20/2003		6,516,150	0	0	0	0	0	0	251,249	251,249	0	0	0
3205885	LOS ANGELES	CA		10/28/2004		2,823,573	0	0	0	0	0	0	293,177	293,177	0	0	0
7005812	Temecula	CA		06/08/2012		0	0	0	0	0	0	0	16,935	16,935	0	0	0
9010202	COSTA MESA	CA		10/14/2010		3,659,859	0	0	0	0	0	0	139,385	139,385	0	0	0
9010204	UNIVERSITY PLACE	WA		09/30/2010		6,366,830	0	0	0	0	0	0	121,949	121,949	0	0	0
9010209	DENVER	CO		11/17/2010		4,611,223	0	0	0	0	0	0	93,878	93,878	0	0	0
9010232	Glendale	AZ		03/30/2011		834,138	0	0	0	0	0	0	24,909	24,909	0	0	0
9010250	Brooklyn	NY		07/19/2011		5,645,821	0	0	0	0	0	0	168,341	168,341	0	0	0
9010254	Laurel	MD		06/03/2011		3,778,258	0	0	0	0	0	0	54,183	54,183	0	0	0
9010258	Laurel	MD		06/03/2011		1,491,417	0	0	0	0	0	0	21,388	21,388	0	0	0
9010265	Cambridge	MA		06/29/2011		8,268,437	0	0	0	0	0	0	169,716	169,716	0	0	0
9010274	Del Mar	CA		07/15/2011		6,141,001	0	0	0	0	0	0	183,307	183,307	0	0	0
9010290	Elkridge	MD		10/26/2011		3,494,034	0	0	0	0	0	0	73,516	73,516	0	0	0
9010291	Sarasota	FL		10/04/2011		3,145,019	0	0	0	0	0	0	61,551	61,551	0	0	0
9010298	Gulf Breeze	FL		10/20/2011		2,985,788	0	0	0	0	0	0	87,926	87,926	0	0	0
9010299	Seattle	WA		08/25/2011		14,649,570	0	0	0	0	0	0	208,507	208,507	0	0	0
9010301	Atlanta	GA		10/20/2011		2,344,446	0	0	0	0	0	0	68,575	68,575	0	0	0
9010304	Chino	CA		11/14/2011		2,800,000	0	0	0	0	0	0	58,152	58,152	0	0	0
9010307	Ventura	CA		11/22/2011		4,650,000	0	0	0	0	0	0	95,879	95,879	0	0	0
9010309	Ponta Vedra	FL		05/01/2012		0	0	0	0	0	0	0	51,425	51,425	0	0	0
9010314	Baltimore	MD		02/08/2012		0	0	0	0	0	0	0	55,001	55,001	0	0	0
9010315	Minneapolis	MN		12/28/2011		3,500,000	0	0	0	0	0	0	64,120	64,120	0	0	0
9010324	Long Beach	CA		02/28/2012		0	0	0	0	0	0	0	82,461	82,461	0	0	0
9010329	Chicago	IL		04/02/2012		0	0	0	0	0	0	0	79,517	79,517	0	0	0
9010340	Atlanta	GA		04/05/2012		0	0	0	0	0	0	0	63,391	63,391	0	0	0
9010346	Cary	NC		05/30/2012		0	0	0	0	0	0	0	212,957	212,957	0	0	0
9010347	Cary	NC		05/24/2012		0	0	0	0	0	0	0	35,177	35,177	0	0	0
9010360	Simi Valley	CA		07/19/2012		0	0	0	0	0	0	0	21,822	21,822	0	0	0
9010361	Agoura Hills	CA		08/17/2012		0	0	0	0	0	0	0	38,117	38,117	0	0	0
9010366	Seattle	WA		05/30/2012		0	0	0	0	0	0	0	50,617	50,617	0	0	0
9010376	Orting	WA		10/11/2012		0	0	0	0	0	0	0	23,188	23,188	0	0	0
9010378	San Francisco	CA		08/02/2012		0	0	0	0	0	0	0	142,937	142,937	0	0	0
9010395	Rutherford	NJ		08/01/2012		0	0	0	0	0	0	0	26,210	26,210	0	0	0
9010401	La Palma	CA		08/01/2012		0	0	0	0	0	0	0	86,315	86,315	0	0	0
9010402	Cerritos	CA		09/04/2012		0	0	0	0	0	0	0	17,994	17,994	0	0	0
9010425	Foothill Ranch	CA		08/20/2012		0	0	0	0	0	0	0	28,119	28,119	0	0	0
9010433	Englewood	CO		10/01/2012		0	0	0	0	0	0	0	13,020	13,020	0	0	0
0299999. Mortgages with partial repayments						1,619,540,641	0	0	0	0	0	0	85,824,877	85,824,877	0	0	0
3539	CROWN POINT	IN		10/13/1999		4,466,208					0		4,449,665	4,449,665			0
5661	WOODSTOCK	GA		06/09/2004		7,799,087					0		7,732,899	7,732,899			0
6209	COLUMBUS	OH		06/01/2005		2,568,628					0		2,568,628	2,562,015		(6,613)	(6,613)
6432	GREENSBORO	NC		10/24/2005		11,285,753					0		11,110,887	11,110,887			0
1000296	WHITSETT	NC		09/08/2006		10,000,914					0		8,838,971	8,838,971			0
0499999. Mortgages transferred						36,120,590	0	0	0	0	0	0	34,701,050	34,694,437	0	(6,613)	(6,613)
0599999 - Totals						1,923,291,936	0	(198,319)	0	0	(198,319)	0	380,498,330	379,720,348	0	(6,613)	(6,613)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Babson Mezzanine Realty Investors LP		Springfeild MA	MA	Babson Mezzanine Realty Investors LP		08/10/2006		6,139,731	6,139,731	6,139,731	1,501,296						5,031,985	0.056
	Boston Capital Affordable Housing Mortgage Fund LLC		Boston MA	MA	Boston Capital Affordable Housing Mortgage Fund LLC		02/27/2006		12,538,350	12,538,350	12,538,350	3,257					757,538	6,625,798	0.189
	CW Capital Debt Fund		Wilmington DE	DE	CW Capital Debt Fund		08/06/2007		4,738,515	4,738,515	4,738,515	220,434					468,119		0.050
	NYLIM Real Estate Mezzanine Fund II, LP		New York NY	NY	NYLIM Real Estate Mezzanine Fund II, LP		09/23/2005		1,977,268	1,977,268	1,977,268	(550,372)							0.058
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									25,393,864	25,393,864	25,393,864	1,174,615	0	0	0	0	1,225,657	11,657,783	XXX
	GNWLAAC Real Estate Holding, LLC				GNWLAAC Real Estate Holding, LLC		10/31/2008		39,576,869	39,576,869	39,576,869	(165,299)							100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									39,576,869	39,576,869	39,576,869	(165,299)	0	0	0	0	0	0	XXX
	Alinda Infrastructure Fund I, L.P.		Dover DE	DE	Alinda Infrastructure Fund I, L.P.		03/26/2007		8,223,484	8,223,484	8,223,484	666,159					19,814	1,229,489	0.011
	Aurora Equity Ptnrs. II		Los Angeles CA	CA	Aurora Equity Ptnrs. II		09/10/1998		9,883,052	9,883,052	9,883,052	(232,546)		0					0.034
	Clayton, Dubilier & Rice Fund VI, LP		New York NY	NY	Clayton, Dubilier & Rice Fund VI, LP		07/27/1999		412,746	412,746	412,746	33,434					(66,374)		0.001
	Galen Equity Ptnrs.		New York NY	NY	Galen Equity Ptnrs.		11/25/1998		1,242,523	1,242,523	1,242,523	(48,963)							0.068
	GS Global Infrastructure Partners I		Dover DE	DE	GS Global Infrastructure Partners I		12/28/2006		9,051,350	9,051,350	9,051,350	164,901					249,563	901,651	0.011
	Macquarie Infrastructures Partners A and B		Dover DE	DE	Macquarie Infrastructures Partners A and B		12/15/2006		20,095,144	20,095,144	20,095,144	873,758						90,810	0.022
	Media Tech. Ventures III		Los Altos CA	CA	Media Tech. Ventures III		09/23/1999				0	(50,840)							
	Pacific Venture Grp. II		Los Angeles CA	CA	Pacific Venture Grp. II		10/01/1999		1,020,934	1,020,934	1,020,934	(235,027)							0.042
	Warburg, Pincus Equity Partners		New York NY	NY	Warburg, Pincus Equity Partners		08/05/1998		1,837,923	1,837,923	1,837,923	1,023,890							0.008
1599999. Joint Venture Interests - Common Stock - Unaffiliated									51,767,156	51,767,156	51,767,156	2,194,766	0	0	0	0	203,003	2,221,950	XXX
	Carlyle Realty Partners, Fund V		Wilmington DE	DE	Carlyle Realty Partners, Fund V		02/13/2007		10,866,429	10,866,429	10,866,429	2,149,087					1,364,094	6,111,089	0.005
	Morgan Stanley Real Estate Equity Fund		New York NY	NY	Morgan Stanley Real Estate Equity Fund		10/11/2005		7,174,234	7,174,234	7,174,234	777,272					255,045		0.006
	Morgan Stanley Real Estate Fund VI International		Wilmington DE	DE	Morgan Stanley Real Estate Fund VI International		08/31/2007		3,284,574	3,284,574	3,284,574	340,675					(59,055)		0.002
	Praedium Fund VII		Wilmington DE	DE	Praedium Fund VII		04/03/2007		18,849,566	18,849,566	18,849,566	2,437,872					2,237,305	433,332	0.022
	Broadway Real Estate Partners Fund III		Wilmington DE	DE	Broadway Real Estate Partners Fund III		06/29/2007		1,997,184	1,997,184	1,997,184	1,997,184							
1799999. Joint Venture Interests - Real Estate - Unaffiliated									42,171,987	42,171,987	42,171,987	7,702,090	0	0	0	0	3,797,389	6,544,421	XXX
	Broad Street Real Estate Holding, LLC				Broad Street Real Estate Holding, LLC		12/31/2011		3,965,200	3,831,583	3,831,583	(133,616)							100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									3,965,200	3,831,583	3,831,583	(133,616)	0	0	0	0	0	0	XXX
	Hancock Mezzanine Partners LP #99274		Boston MA	MA	Hancock Mezzanine Partners LP #99274		08/05/1998		163,465	163,465	163,465	166,287					3,434	893,003	0.094
	Trident II, L.P.		New York NY	NY	Trident II, L.P.		12/16/1999		4,547,962	4,547,962	4,547,962	1,383,094					322,133		0.016
1999999. Joint Venture Interests - Other - Unaffiliated									4,711,427	4,711,427	4,711,427	1,549,381	0	0	0	0	325,567	893,003	XXX
592173-AC-2	Metropolitan Life Ins Co				Metropolitan Life Ins Co	1	02/11/2002		3,349,440	3,490,170	3,098,793		(30,932)				231,000		
592173-AE-8	Metropolitan Life Ins Co				Metropolitan Life Ins Co	1	07/01/2003		8,958,830	11,214,305	8,906,651		(18,774)				663,000		
638671-AE-7	Nationwide Mutual Insura				Nationwide Mutual Insura	1	12/31/2010		7,158,683	8,828,726	7,165,516		2,776				575,663		
2199999. Surplus Debentures, etc - Unaffiliated									19,466,953	23,533,201	19,170,960	0	(46,930)	0	0	0	1,469,663	0	XXX
	CCL Missouri III, LLC		Wilmington DE	DE	CCL Missouri III, LLC		02/28/2007		1,083,223	1,083,223	1,083,223		(207,871)	0			(207,871)		
	CCL Missouri V		Wilmington DE	DE	CCL Missouri V, LLC		07/27/2008		389,340	389,340	389,340		(72,100)				(72,100)		
	Centerline Georgia Investor VII LLC		Wilmington DE	DE	Centerline Georgia Investor VII LLC		02/28/2007		606,369	606,369	606,369		(124,235)				(124,235)		
	Savannah Tax Credit		Wilmington DE	DE	Savannah Tax Credit Fund, LLC		07/11/2008		227,357	227,357	227,357		(40,091)				(40,091)		
	WNC Hawaii Tax Credit		Wilmington DE	DE	WNC Hawaii Tax Credit Fund		07/31/2008		332,109	332,109	332,109		(66,422)				(66,422)		
3399999. State Low Income Housing Tax Credit - Unaffiliated									2,638,398	2,638,398	2,638,398	0	(510,719)	0	0	0	(510,719)	0	XXX
3999999. Total - Unaffiliated									146,149,785	150,216,033	145,853,792	12,620,852	(557,649)	0	0	0	6,510,560	21,317,157	XXX
4099999. Total - Affiliated									43,542,069	43,408,452	43,408,452	(298,915)	0	0	0	0	0	0	XXX
4199999 - Totals									189,691,854	193,624,485	189,262,244	12,321,937	(557,649)	0	0	0	6,510,560	21,317,157	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	GNWLAAC Real Estate Holding, LLC			GNWLAAC Real Estate Holding, LLC	10/31/2008			35,235,905		
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							0	35,235,905	0	XXX
	Alinda Infrastructure Fund I, L.P.	Dover	DE	Alinda Infrastructure Fund I, L.P.	03/26/2007			88,881		0.011
	Macquarie Infrastructures Partners A and B	Dover	DE	Macquarie Infrastructures Partners A and B	12/15/2006			142,534		0.022
1599999. Joint Venture Interests - Common Stock - Unaffiliated							0	231,415	0	XXX
	Carlyle Realty Partners, Fund V	Wilmington	DE	Carlyle Realty Partners, Fund V	02/13/2007			798,554		0.005
	Praedium Fund VII	Wilmington	DE	Praedium Fund VII	04/03/2007			6,866,668		0.022
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	7,665,222	0	XXX
3999999. Total - Unaffiliated							0	7,896,637	0	XXX
4099999. Total - Affiliated							0	35,235,905	0	XXX
4199999 - Totals							0	43,132,542	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Boston Capital Affordable Housing Mortgage Fund LLC	Boston MA	MA	Return of capital	02/27/2006	07/31/2012	12,810,733					0		275,641	275,641			0	
	CW Capital Debt Fund	Wilmington DE	DE	Return of capital	08/06/2007	06/30/2012	7,984,220					0		3,466,139	3,466,139			0	
	NYLIM Real Estate Mezzanine Fund II, LP	New York	NY	Return of capital	09/23/2005	12/24/2012	3,193,197					0		665,557	665,557			0	
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							23,988,150	0	0	0	0	0	0	4,407,337	4,407,337	0	0	0	0
	GNWLAAC Real Estate Holding, LLC	Wilmington	DE	Return of capital	10/31/2008	12/19/2012	20,437,767					0		8,599,126	8,599,126			0	
	GNWLAAC Real Estate Holding, LLC	Wilmington	DE	Disposal	10/31/2008	12/31/2012	20,437,767					0		3,367,179	3,367,179			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							40,875,534	0	0	0	0	0	0	11,966,305	11,966,305	0	0	0	0
	Alinda Infrastructure Fund I, L.P.	Dover DE	DE	Return of capital	03/26/2007	12/27/2012	7,841,275					0		372,831	372,831			0	
	Clayton, Dubilier & Rice Fund VI, LP	New York	NY	Return of capital	07/27/1999	07/02/2012	715,927					0		336,615	336,615			0	
	Galen Equity Ptnrs.	New York NY	NY	Return of capital	11/25/1998	09/14/2012	3,991,388					0		2,699,901	2,699,901			0	
	GS Global Infrastructure Partners I	Dover DE	DE	Return of capital	12/28/2006	10/30/2012	10,618,078					0		1,731,629	1,731,629			0	
	Warburg, Pincus Equity Partners	New York NY	NY	Return of capital	08/05/1998	09/27/2012	2,205,982					0		1,391,949	1,391,949			0	
	Code Hennessy & Simmons LP	Chicago IL	IL	Code Hennessy & Simmons LP	12/31/1989							0						0	10,443
1599999. Joint Venture Interests - Common Stock - Unaffiliated							25,372,650	0	0	0	0	0	0	6,532,925	6,532,925	0	0	0	10,443
	Carlyle Realty Partners, Fund V	Wilmington DE	DE	Return of capital	02/13/2007	12/26/2012	9,612,673					0		1,693,885	1,693,885			0	
	Morgan Stanley Real Estate Equity Fund	New York NY	NY	Return of capital	10/11/2005	06/29/2012	8,337,372					0		1,940,410	1,940,410			0	
	Praedium Fund VII	Wilmington DE	DE	Return of capital	04/03/2007	12/28/2012	9,835,529					0		290,503	290,503			0	
1799999. Joint Venture Interests - Real Estate - Unaffiliated							27,785,574	0	0	0	0	0	0	3,924,798	3,924,798	0	0	0	0
	Hancock Mezzanine Partners LP #99274	Boston MA	MA	Return of capital	08/05/1998	07/18/2012	299,658					0		302,480	302,480			0	
	Trident II, L.P.	New York NY	NY	Return of capital	12/16/1999	09/19/2012	4,554,677					0		1,389,809	1,389,809			0	
	PALISADE LIMITED PARTNERSHIP	Dover	DE	PALISADE LIMITED PARTNERSHIP	12/01/2003							0						0	737,561
1999999. Joint Venture Interests - Other - Unaffiliated							4,854,335	0	0	0	0	0	0	1,692,289	1,692,289	0	0	0	737,561
3999999. Total - Unaffiliated							82,000,709	0	0	0	0	0	0	16,557,349	16,557,349	0	0	0	748,004
4099999. Total - Affiliated							40,875,534	0	0	0	0	0	0	11,966,305	11,966,305	0	0	0	0
4199999 - Totals							122,876,243	0	0	0	0	0	0	28,523,654	28,523,654	0	0	0	748,004

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-DQ-3	US TREASURY NB	@			1	22,519,286	42.2190	37,281,910	88,306,000	24,274,952	0	1,089,491	0	0	0.000	4.645	N/A	0	0	05/12/2011	02/15/2041
912803-DZ-3	US TREASURY NB TREASURY STRIP	@			1	19,920,370	39.0770	18,952,345	48,500,000	19,987,807	0	67,437	0	0	0.000	2.990	N/A	0	0	11/19/2012	11/15/2042
912810-DZ-8	US TREASURY NB				1	2,578,704	137.5070	2,557,630	1,860,000	2,263,545	0	(78,633)	0	0	8.875	3.722	FA	62,352	165,075	09/30/2008	08/15/2017
912810-EG-9	US TREASURY NB				1	7,721,000	154.7980	8,289,433	5,355,000	6,999,257	0	(180,962)	0	0	8.750	4.031	FA	176,984	468,563	09/30/2008	08/15/2020
912810-FE-3	US TREASURY NB	SD			1	54,514	141.3410	72,084	51,000	53,663	0	(110)	0	0	5.500	5.014	FA	1,059	2,805	07/16/2003	08/15/2028
912810-FE-3	US TREASURY NB				1	52,376	141.3410	69,257	49,000	51,559	0	(106)	0	0	5.500	5.014	FA	1,018	2,695	07/16/2003	08/15/2028
912810-QD-3	US TREASURY NB	C			1	59,702,968	130.0260	73,832,664	56,783,000	59,568,036	0	(56,346)	0	0	4.375	4.073	MN	322,542	2,484,256	06/25/2010	11/15/2039
912810-QK-7	US TREASURY NB	C			1	29,926,673	120.1380	34,784,757	28,954,000	29,884,028	0	(19,135)	0	0	3.875	3.689	FA	423,787	1,121,968	09/07/2010	08/15/2040
912810-QL-5	US TREASURY NB	C			1	51,551,001	127.6310	69,292,146	54,291,000	51,642,229	0	46,487	0	0	4.250	4.561	MN	299,575	2,307,368	01/21/2011	11/15/2040
912810-QS-0	US TREASURY NB				1	205,142,359	117.4750	208,988,025	177,900,000	204,509,238	0	(583,426)	0	0	3.750	2.969	FA	2,519,847	6,671,250	12/20/2011	08/15/2041
912828-AU-4	US TREASURY NB	SD			1	270,811	100.4530	276,246	275,000	274,935	0	523	0	0	3.875	4.072	FA	4,025	10,656	10/03/2003	02/15/2013
912828-DC-1	US TREASURY NB	SD			1	10,284,722	107.4240	10,645,718	9,910,000	10,020,285	0	(56,063)	0	0	4.250	3.629	MN	54,683	421,175	12/04/2007	11/15/2014
912828-FQ-8	US TREASURY NB	SD			1	459,603	115.7620	526,717	455,000	456,944	0	(481)	0	0	4.875	4.745	FA	8,378	22,181	09/19/2006	08/15/2016
912828-KD-1	US TREASURY NB				1	12,940,144	110.7530	14,431,116	13,030,000	12,961,252	0	10,144	0	0	2.750	2.845	FA	135,346	358,325	12/02/2010	02/15/2019
912828-KN-9	US TREASURY NB				1	10,195,666	102.1940	10,168,303	9,950,000	10,038,250	0	(65,576)	0	0	1.875	1.200	AO	31,953	186,563	07/30/2010	04/30/2014
912828-LP-3	US TREASURY NB				1	594,958	109.3120	655,872	600,000	596,666	0	827	0	0	3.000	3.159	MS	4,599	18,000	12/02/2010	09/30/2016
912828-PS-3	US TREASURY NB				1	6,227,609	104.9530	6,507,086	6,200,000	6,217,333	0	(5,411)	0	0	2.000	1.906	JJ	51,891	124,000	01/31/2011	01/31/2016
912828-QF-0	US TREASURY NB	C			1	45,310,094	105.2180	47,348,100	45,000,000	45,214,071	0	(61,854)	0	0	2.000	1.852	AO	154,144	900,000	06/29/2011	04/30/2016
912828-RR-3	US TREASURY NB TREASURY NOTE	SD			1	5,563,256	103.7780	5,723,357	5,515,000	5,559,236	0	(4,021)	0	0	2.000	1.901	MN	14,321	110,300	02/06/2012	11/15/2021
912833-Z6-0	US TREASURY NB	@			1	2,500,020	46.7900	4,445,050	9,500,000	2,747,456	0	132,383	0	0	0.000	5.000	N/A	0	0	02/02/2011	02/15/2038
912834-AE-8	US TREASURY NB	@			1	6,000,039	46.3590	10,565,216	22,790,000	6,595,473	0	314,571	0	0	0.000	4.947	N/A	0	0	01/21/2011	05/15/2038
912834-AT-5	US TREASURY NB	@			1	4,999,605	45.8840	8,947,380	19,500,000	5,494,958	0	265,028	0	0	0.000	5.005	N/A	0	0	02/02/2011	08/15/2038
912834-AU-2	US TREASURY NB	@			1	12,998,546	44.9130	23,085,282	51,400,000	14,292,043	0	683,401	0	0	0.000	4.960	N/A	0	0	01/21/2011	02/15/2039
912834-EP-9	US TREASURY NB	@			1	6,169,250	44.0980	11,024,500	25,000,000	6,783,157	0	324,349	0	0	0.000	4.960	N/A	0	0	01/21/2011	08/15/2039
912834-EV-6	US TREASURY NB	@			1	9,642,800	43.7030	17,481,200	40,000,000	10,598,067	0	511,094	0	0	0.000	5.004	N/A	0	0	02/02/2011	11/15/2039
912834-FB-9	US TREASURY NB	@			1	19,999,864	43.2900	32,921,179	76,048,000	21,576,194	0	979,254	0	0	0.000	4.699	N/A	0	0	05/12/2011	02/15/2040
912834-HV-3	US TREASURY NB	@			1	10,983,314	42.9120	11,521,872	26,850,000	11,307,062	0	323,748	0	0	0.000	3.185	N/A	0	0	01/30/2012	05/15/2040
912834-JH-2	US TREASURY NB	@			1	16,008,448	42.1230	22,997,473	54,596,000	16,991,121	0	684,260	0	0	0.000	4.170	N/A	0	0	01/04/2012	11/15/2040
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						580,318,000	XXX	693,391,918	878,668,000	586,958,817	0	4,320,873	0	0	XXX	XXX	XXX	4,266,504	15,375,180	XXX	XXX
36225B-ZA-9	GINNIE MAE I POOL #781637	C			2	1	3,283,467	110.1570	3,885,889	3,527,596	3,306,681	0	2,224	0	4.500	6.026	MON	13,228	158,742	10/02/2003	07/15/2033
38376K-FA-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93	C			2	1	5,780,801	117.9690	6,794,093	5,759,204	5,771,605	0	(4,375)	0	5.000	4.970	MON	23,997	287,960	01/28/2010	10/16/2039
38376P-TX-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125				2	1	11,552,970	118.5010	14,038,786	11,847,017	11,618,950	0	33,881	0	5.000	5.386	MON	49,363	576,615	12/01/2012	10/20/2039
38376T-HN-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-3				2	1	8,194,158	115.0840	10,495,421	9,119,783	8,319,572	0	62,343	0	4.500	5.631	MON	34,199	400,560	12/01/2012	01/20/2040
38377T-2Y-6	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28				2	1	4,850,177	108.1600	6,427,670	5,942,736	4,908,161	0	38,502	0	4.000	5.669	MON	19,809	232,638	12/01/2012	01/20/2041
3837H0-TM-5	GNMA 96-18 1996-18 PH	C			2	1	841,010	108.2100	1,020,391	942,974	899,740	0	4,659	0	6.500	8.021	MON	5,108	61,293	09/26/1996	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						34,502,583	XXX	42,662,250	37,139,310	34,824,709	0	137,234	0	0	XXX	XXX	XXX	145,704	1,717,808	XXX	XXX
38373M-8G-8	GNMA 09-63 GNMA_09-63				2	1	1,382,133	109.0970	1,571,931	1,440,854	1,381,650	0	(1,128)	0	5.500	5.812	MON	6,604	76,936	12/01/2012	03/16/2051
38373M-LK-4	GOVERNMENT NATIONAL MORTGAGE A 2004-57 ZS				2	1	13,188,948	109.3090	16,056,116	14,688,768	13,826,025	0	217,804	0	4.577	5.859	MON	56,025	655,930	12/01/2012	10/16/2036
38373M-PZ-7	GOVERNMENT NATIONAL MORTGAGE A 2005-29 IO				24	1	3,114,096	2.6100	1,408,528	0	1,817,189	0	5,726	0	0.357	4.181	MON	16,076	1,758,656	05/25/2005	04/16/2045
38373M-SM-3	GNMA 06-3 2006- 3 IO				24	1	699,014	1.7760	193,010	0	388,154	0	(3,771)	0	0.342	0.895	MON	3,100	254,492	01/05/2006	01/16/2046
38373M-TH-3	GNMA 06-9 2006-9 IO				24	1	1,396,442	0.6580	205,758	0	809,746	0	(900)	0	0.040	(9.072)	MON	1,037	410,276	03/02/2006	01/16/2046
38373M-TQ-3	GNMA 06-8 2006-8 IO				24	1	1,497,726	1.6820	416,386	0	615,165	0	(79,616)	0	0.199	(3.898)	MON	4,103	248,826	03/01/2006	01/16/2046
38373M-TW-0	GNMA 06-18 2006-18 IO				24	1	1,911,406	1.3270	690,040	0	1,426,736	0	59,449	0	0.070	(3.181)	MON	3,031	341,606	04/07/2006	03/16/2045
38373M-VL-1	GOVERNMENT NATIONAL MORTGAGE A 2006-30 IO				24	1	2,267,285	3.0840	1,201,246	0	1,427,526	0	11,294	0	0.365	4.514	MON	11,842	921,030	07/03/2006	05/16/2046
38374G-5L-2	GNMA 04-43 2004-43 ZS				2	1	5,123,470	111.8180	6,552,060	5,859,586	5,366,953	0	56,679	0	4.500	5.931	MON	21,973	257,365	12/01/2012	04/16/2036
38374J-FK-7	GNMA 04-77 2004-77 ZS				2	1	7,843,962	115.9150	9,092,584	7,844,162	7,833,491	0	(1,755)	0	5.471	5.517	MON	35,763	416,702	12/01/2012	09/16/2044
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90				2	1	2,308,976	110.7130	2,628,701	2,374,332	2,308,269	0	(17)	0	5.452	5.675	MON	10,787	124,559	12/01/2012	04/16/2051
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A				2	1	3,608,221	104.2520	3,860,294	3,702,849	3,609,024	0	931	0	4.030	4.192	MON	12,435	146,195	12/01/2012	04/16/2053
38376G-XX-3	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A				2	1	2,448,687	103.1800	2,794,017	2,707,914	2,447,824	0	(574)	0	3.980	4.427	MON	8,981	105,487	12/01/2012	09/16/2050
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A				2	1	4,808,807	97.2000	5,007,162	5,151,385	4,808,494	0	(313)	0	3.585	3.880	MON	15,391	151,385	12/01/2012	01/16/2052
83164D-GR-4	SBA PRIME FLTR SBA POOL 502908				2	1	83,055	100.8930	84,217	83,472	83,105	0	3	0	1.750	1.761	MON	122	1,461	03/02/1995	03/25/2020

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83164D-HB-8	SBA PRIME FLTR SBA POOL 502926			2	1	249,462	101.7010	254,023	249,774	249,131	0	(21)	0	0	1.375	1.370	MON	286	3,434	03/23/1995	04/25/2020
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						51,931,690	XXX	52,016,073	44,103,096	48,398,482	0	263,791	0	0	XXX	XXX	XXX	207,556	5,874,340	XXX	XXX
0599999. Total - U.S. Government Bonds						666,752,273	XXX	788,070,241	959,910,406	670,182,008	0	4,721,898	0	0	XXX	XXX	XXX	4,619,764	22,967,328	XXX	XXX
105756-AK-6	BRAZIL FEDERATIVE REPUBLIC OF		F		2FE	1,273,750	171.5000	1,715,000	1,000,000	1,172,893	0	(16,739)	0	0	12.750	9.343	JJ	58,792	127,500	10/08/2004	01/15/2020
105756-BD-1	BRAZIL FEDERATIVE REPUBLIC OF		F		2FE	2,776,000	115.0000	2,875,000	2,500,000	2,560,663	0	(35,506)	0	0	10.500	8.774	JJ	121,771	262,500	06/09/2005	07/14/2014
105756-BE-9	BRAZIL FEDERATIVE REPUBLIC OF		F		2FE	2,248,940	145.2500	3,340,750	2,300,000	2,268,562	0	3,229	0	0	8.875	9.150	AO	43,660	204,125	10/06/2004	10/14/2019
105756-BF-6	BRAZIL FEDERATIVE REPUBLIC OF		F		2FE	739,575	162.7500	1,220,625	750,000	741,771	0	368	0	0	8.750	8.900	FA	26,797	65,625	01/31/2005	02/04/2025
105756-BG-4	BRAZIL FEDERATIVE REPUBLIC OF		F		2FE	503,510	115.0000	575,000	500,000	501,083	0	(441)	0	0	7.875	7.765	MS	12,469	39,375	11/09/2005	03/07/2015
105756-BR-0	BRAZIL FEDERATIVE REPUBLIC OF		F		2FE	969,790	131.0000	1,310,000	1,000,000	970,886	0	406	0	0	5.625	5.837	JJ	27,188	56,250	05/13/2010	01/07/2041
105756-BS-8	BRAZIL FEDERATIVE REPUBLIC OF	LS	F		2FE	501,150	120.3500	601,750	500,000	500,928	0	(92)	0	0	4.875	4.847	JJ	10,766	24,375	06/30/2010	01/22/2021
195325-AJ-4	COLOMBIA REPUBLIC OF		F		2FE	964,000	121.2500	1,212,500	1,000,000	986,327	0	3,629	0	0	8.700	9.214	FA	32,867	87,000	08/17/2004	02/15/2016
195325-BD-6	COLOMBIA REPUBLIC OF		F		2FE	463,000	149.7500	823,625	550,000	481,593	0	3,020	0	0	8.125	9.955	MN	4,965	44,688	10/08/2004	05/21/2024
283875-AK-8	EL SALVADOR REPUBLIC OF 144A		F		3FE	713,000	118.7500	831,250	700,000	708,882	0	(575)	0	0	7.750	7.567	JJ	23,659	54,250	02/25/2003	01/24/2023
283875-AM-4	EL SALVADOR REPUBLIC OF 144A		F		3FE	2,180,375	117.0000	2,545,920	2,176,000	2,179,920	0	(71)	0	0	7.625	7.608	MS	46,089	165,920	09/22/2004	09/21/2034
302154-BA-6	EXPORT-IMPORT BANK OF KOREA		F		1FE	3,978,240	110.7290	4,429,166	4,000,000	3,980,558	0	1,798	0	0	4.375	4.443	MS	51,528	175,000	09/08/2011	09/15/2021
401494-AD-1	GUATEMALA REPUBLIC OF 144A		F	1	3FE	1,248,000	131.2500	1,638,000	1,248,000	1,248,000	0	0	0	0	8.125	8.125	AO	23,942	101,400	10/20/2004	10/06/2034
455780-AP-1	INDONESIA REPUBLIC OF 144A		F		2FE	2,362,950	105.7500	2,538,000	2,400,000	2,393,937	0	4,716	0	0	6.750	6.975	MS	49,950	162,000	02/10/2005	03/10/2014
455780-AQ-9	INDONESIA REPUBLIC OF 144A		F		2FE	3,577,500	112.6250	4,054,500	3,600,000	3,593,242	0	2,558	0	0	7.250	7.339	AO	51,475	261,000	06/29/2005	04/20/2015
455780-AS-5	INDONESIA REPUBLIC OF 144A		F		2FE	1,041,786	116.8750	1,227,188	1,050,000	1,046,824	0	897	0	0	7.500	7.613	JJ	36,313	78,750	11/08/2005	01/15/2016
455780-AT-3	INDONESIA REPUBLIC OF 144A		F		2FE	4,489,808	160.0000	6,560,000	4,100,000	4,457,340	0	(5,894)	0	0	8.500	7.679	AO	76,476	348,500	03/02/2006	10/12/2035
455780-AX-4	INDONESIA REPUBLIC OF 144A		F		2FE	492,000	133.7500	668,750	500,000	492,608	0	120	0	0	6.625	6.750	FA	12,330	33,125	02/07/2007	02/17/2037
46513E-AX-0	STATE OF ISRAEL B		F		1FE	25,000	100.0000	25,000	25,000	25,000	0	0	0	0	5.700	5.700	MN	238	1,425	04/01/2003	12/01/2013
46513E-FF-4	AID-ISRAEL		F		1FE	4,735,509	131.0360	6,158,691	4,700,000	4,735,336	0	(174)	0	0	5.500	5.406	MS	73,960	0	11/16/2012	09/18/2023
500630-BP-2	KOREA DEVELOPMENT BANK		F		1FE	5,292,421	100.1600	5,308,480	5,300,000	5,299,926	0	1,676	0	0	5.300	5.333	JJ	127,966	280,900	01/10/2008	01/17/2013
55276V-AC-6	MDC GMTN BV MDC GMTN BV		F		1FE	3,026,250	105.8500	3,175,500	3,000,000	3,018,228	0	(5,126)	0	0	3.750	3.553	AO	22,188	120,000	05/24/2011	04/20/2016
698299-AS-3	PANAMA REP OF		F		2FE	1,150,000	145.5000	1,455,000	1,000,000	1,107,467	0	(6,844)	0	0	9.375	7.811	JJ	42,969	93,750	12/15/2004	01/16/2023
698299-AU-8	PANAMA REP OF		F		2FE	668,221	113.0000	734,500	650,000	655,713	0	(2,335)	0	0	7.250	6.813	MS	13,876	47,125	07/25/2006	03/15/2015
698299-AV-6	PANAMA REP OF		F		2FE	1,962,880	142.5000	2,850,000	2,000,000	1,970,710	0	1,304	0	0	7.125	7.301	JJ	60,167	142,500	07/07/2006	01/29/2026
698299-AW-4	PANAMA REP OF		F	2	2FE	2,625,979	142.5000	3,920,175	2,751,000	2,635,405	0	1,597	0	0	6.700	7.058	JJ	79,359	184,317	03/22/2007	01/26/2036
698299-AX-2	PANAMA REP OF		F		2FE	521,000	120.3500	601,750	500,000	516,417	0	(1,918)	0	0	5.200	4.650	JJ	10,906	26,000	06/30/2010	01/30/2020
715638-AP-7	PERU THE REPUBLIC OF		F		2FE	533,750	174.5000	872,500	500,000	530,524	0	(546)	0	0	8.750	8.137	MN	4,861	43,750	01/27/2005	11/21/2033
715638-AQ-5	PERU THE REPUBLIC OF		F		2FE	3,659,794	123.0000	4,457,520	3,624,000	3,640,015	0	(4,066)	0	0	8.375	8.220	MN	48,899	303,510	02/22/2007	05/03/2016
715638-AS-1	PERU THE REPUBLIC OF		F		2FE	1,503,750	144.7500	2,171,250	1,500,000	1,503,172	0	(150)	0	0	7.350	7.324	JJ	49,000	110,250	04/19/2006	07/21/2025
715638-AU-6	PERU THE REPUBLIC OF		F		2FE	3,498,694	145.5000	5,095,410	3,502,000	3,498,944	0	50	0	0	6.550	6.557	MS	68,177	229,381	03/14/2007	03/14/2037
718286-AQ-0	PHILIPPINE REPUBLIC OF		F		3FE	2,394,250	130.7500	2,876,500	2,200,000	2,287,545	0	(17,597)	0	0	9.375	8.199	JJ	93,385	206,250	02/10/2005	01/18/2017
718286-AT-4	PHILIPPINES		F		3FE	1,502,138	100.7500	1,460,875	1,450,000	1,451,180	0	(9,383)	0	0	9.000	8.309	FA	49,300	130,500	06/15/2006	02/15/2013
718286-BB-2	PHILIPPINE REPUBLIC OF		F		3FE	2,092,000	152.3000	3,046,000	2,000,000	2,081,302	0	(2,118)	0	0	7.750	7.340	JJ	71,903	155,000	09/28/2006	01/14/2031
718286-BC-0	PHILIPPINE REPUBLIC OF		F	2	3FE	448,000	141.5000	655,145	463,000	451,368	0	668	0	0	7.500	7.849	MS	9,260	34,725	09/25/2006	09/25/2024
731011-AT-9	POLAND REPUBLIC OF POLAND (REPUBLIC OF)		F		1FE	9,844,800	99.3050	9,930,500	10,000,000	9,848,481	0	3,681	0	0	3.000	3.175	MS	86,667	0	09/10/2012	03/17/2023
760942-AR-3	URUGUAY		F		3FE	2,612,188	133.0000	3,458,000	2,600,000	2,605,987	0	(1,075)	0	0	9.250	9.185	MN	29,394	240,500	05/19/2005	05/17/2017
760942-AS-1	URUGUAY		F	2	3FE	3,226,000	155.0000	4,805,000	3,100,000	3,215,612	0	(2,034)	0	0	7.625	7.284	MS	65,660	236,375	01/31/2007	03/21/2036
78307A-DC-4	RUSSIAN FEDERATION OF RUSSIAN FEDERATION (GOVERNMENT		F		2FE	1,985,540	114.5000	2,290,000	2,000,000	1,986,407	0	867	0	0	4.500	4.591	AO	21,750	45,000	03/28/2012	04/04/2022
78307A-DD-2	RUSSIAN FEDERATION OF RUSSIAN FEDERATION		F		2FE	996,570	106.2500	1,062,500	1,000,000	997,046	0	476	0	0	3.250	3.325	AO	7,854	16,250	03/28/2012	04/04/2017
836205-AD-6	SOUTH AFRICA REPUBLIC OF		F		2FE	484,250	124.2500	559,125	450,000	464,583	0	(2,652)	0	0	8.500	7.630	JD	850	38,250	11/19/2002	06/23/2017
836205-AP-9	REPUBLIC OF SOUTH AFRICA		F		2FE	9,032,911	132.5000	11,991,250	9,050,000	9,033,308	0	210	0	0	6.250	6.264	MS	177,543	565,625	03/08/2011	03/08/2041
900123-AS-9	TURKEY REP OF		F		3FE	1,357,750	108.5000	1,356,250	1,250,000	1,268,933	0	(16,857)	0	0	9.500	7.950	JJ	54,757	118,750	07/12/2006	01/15/2014
900123-AT-7	TURKEY REP OF		F		3FE	2,754,375	149.7500	4,043,250	2,700,000	2,749,770	0	(942)	0	0	8.000	7.819	FA	82,200	216,000	08/16/2006	02/14/2034
900123-AV-2	TURKEY REP OF		F		3FE	1,742,490	111.1700	2,001,060	1,800,000	1,781,976	0	7,253	0	0	7.250	7.754	MS	38,425	130,500	07/03/2006	03/15/2015
900123-AW-0	TURKEY REP OF		F		3FE	3,703,011	135.5000	5,094,800	3,760,000	3,716,112	0	2,148	0	0	7.375	7.523	FA	112,461	277,300	10/20/2006	02/05/2025
900123-AY-6	TURKEY REP OF		F		3FE	2,401,950	135.0000	3,375,000	2,500,000	2,409,838	0	1,481	0	0	6.875	7.197	MS	49,653	171,875	02/15/2007	03/17/2036
900123-BD-1	TURKEY REP OF		F		3FE	5,413,250	124.3500	6,739,770	5,420,000	5,415,467	0	568	0	0	7.000	7.017	MS	115,928	379,400	09/12/2008	03/11/2019
910860-AY-4	MEXICO UNITED MEXICAN STATES		F		2FE	523,500	119.6000	598,000	500,000	518,297	0	(2,164)	0	0	5.125	4.512	JJ	11,816	25,625	06/30/2010	01/15/2020
917288-BA-9	URUGUAY	LS	F		3FE	1,225,000	155.7500	2,336,250	1,500,000	1,247,701	0	3,789	0	0	7.875	9.794	JJ	54,469	118,125	07/15/2007	01/15/2033
917288-BC-5	URUGUAY		F	2	3FE	2,001,250	146.0000	2,774,000	1,900,000	1,973,197	0	(5,003)	0	0	8.000	7.435	MN	18,156	152,000	02/09/2006	11/18/2022

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 Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
M7065R-AB-9	MDC GMTN BV MDC GMTN BV		F		1FE	3,304,400	130.3760	3,806,977	2,920,000	3,209,122	0	(36,861)	0	0	7.625	5.741	MN	34,016	223,325	05/13/2010	05/06/2019
M81805-AM-1	QATAR STATE OF		F		1FE	505,000	105.2500	526,250	500,000	502,219	0	(1,022)	0	0	4.000	3.773	JJ	8,944	20,000	02/25/2010	01/20/2015
P01012-AE-6	EL SALVADOR REPUBLIC OF REGS		F		3FE	526,250	119.0000	595,000	500,000	523,280	0	(511)	0	0	8.250	7.780	AO	9,281	41,250	05/31/2005	04/10/2032
P01012-AJ-5	EL SALVADOR REPUBLIC OF REGS		F		3FE	2,827,485	118.0000	3,256,800	2,760,000	2,806,927	0	(3,080)	0	0	7.750	7.505	JJ	93,284	213,900	07/19/2004	01/24/2023
P90602-AC-0	PANAMA REP OF		F		2FE	1,302,563	171.1500	2,053,800	1,200,000	1,286,745	0	(2,418)	0	0	9.375	8.543	AO	28,125	112,500	08/05/2004	04/01/2029
P93960-AA-3	TRINIDAD & TOBAGO REPUBLIC OF REGS		F		2FE	1,718,750	143.2400	1,790,500	1,250,000	1,528,353	0	(28,616)	0	0	9.750	6.017	JJ	60,938	121,875	11/02/2004	07/01/2020
X08158-BE-0	REPUBLIC OF BULGARIA A		F		2FE	1,299,250	113.7300	1,251,030	1,100,000	1,145,479	0	(20,433)	0	0	8.250	6.060	JJ	41,846	90,750	08/01/2003	01/15/2015
X74344-DM-5	RUSSIAN FEDERATION OF REGS		F	2	2FE	1,172,359	128.3700	1,798,223	1,400,813	1,298,136	0	5,473	0	0	7.500	9.157	MS	26,557	105,061	02/10/2005	03/31/2030
X7435H-AE-6	RUSSIAN FEDERATION OF REGS		F		2FE	867,500	202.5000	1,012,500	500,000	798,265	0	(10,871)	0	0	12.750	6.557	JD	1,240	63,750	02/10/2005	06/24/2028
Y20721-AF-6	INDONESIA REPUBLIC OF		F		2FE	1,926,875	119.1500	2,323,425	1,950,000	1,939,115	0	2,172	0	0	6.875	7.031	MS	41,708	134,063	04/05/2006	03/09/2017
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						130,918,277	XXX	163,860,580	128,649,813	129,964,625	0	(189,960)	0	0	XXX	XXX	XXX	2,810,973	8,258,815	XXX	XXX
1099999. Total - All Other Government Bonds						130,918,277	XXX	163,860,580	128,649,813	129,964,625	0	(189,960)	0	0	XXX	XXX	XXX	2,810,973	8,258,815	XXX	XXX
20772G-4Z-8	CONNECTICUT ST			2	1FE	5,212,500	125.1220	6,256,100	5,000,000	5,191,550	0	(7,933)	0	0	5.632	5.265	JD	23,467	281,600	03/23/2010	12/01/2029
246380-7N-3	DELAWARE ST BUILD AMERICA BONDS				1FE	5,260,000	113.6980	5,980,515	5,260,000	5,260,000	0	0	0	0	4.300	4.300	JJ	113,090	226,180	10/21/2010	07/01/2027
246380-7P-8	DELAWARE ST BUILD AMERICA BONDS				1FE	5,260,000	114.9420	6,045,949	5,260,000	5,260,000	0	0	0	0	4.450	4.450	JJ	117,035	234,070	10/21/2010	07/01/2028
246380-7Q-6	DELAWARE ST BUILD AMERICA BONDS				1FE	5,260,000	115.4800	6,074,248	5,260,000	5,260,000	0	0	0	0	4.600	4.600	JJ	120,980	241,960	10/21/2010	07/01/2030
605580-5X-3	MISSISSIPPI ST BUILD AMERICA BONDS			2	1FE	12,500,000	120.5990	15,074,875	12,500,000	12,500,000	0	0	0	0	5.245	5.245	MN	109,271	655,625	10/21/2010	11/01/2034
605580-6V-6	MISSISSIPPI ST TXBL - C			2	1FE	5,000,000	108.7450	5,437,250	5,000,000	5,000,000	0	0	0	0	4.053	4.053	AO	50,663	188,577	10/06/2011	10/01/2027
70914P-MJ-8	PENNSYLVANIA ST			2	1FE	20,003,600	122.5970	24,519,400	20,000,000	20,002,857	0	(167)	0	0	5.450	5.448	FA	411,778	1,090,000	01/14/2010	02/15/2030
880541-QU-4	TENNESSEE ST				1FE	1,000,000	108.9160	1,089,160	1,000,000	1,000,000	0	0	0	0	3.728	3.728	FA	15,533	28,478	10/12/2011	08/01/2024
880541-QX-8	TENNESSEE ST			2	1FE	4,000,000	109.6100	4,384,400	4,000,000	4,000,000	0	0	0	0	4.182	4.182	FA	69,700	127,783	10/12/2011	08/01/2031
882722-KF-7	TEXAS ST MUNI BND GO			2	1FE	10,933,653	131.0230	14,084,972	10,750,000	10,929,615	0	(3,868)	0	0	5.517	5.387	AO	148,269	593,078	01/26/2012	04/01/2039
93974C-PM-6	WASHINGTON STATE			2	1FE	4,499,784	126.6570	5,737,562	4,530,000	4,501,591	0	637	0	0	5.481	5.530	FA	103,454	248,289	03/24/2010	08/01/2039
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						78,929,537	XXX	94,684,431	78,560,000	78,905,613	0	(11,331)	0	0	XXX	XXX	XXX	1,283,240	3,915,640	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						78,929,537	XXX	94,684,431	78,560,000	78,905,613	0	(11,331)	0	0	XXX	XXX	XXX	1,283,240	3,915,640	XXX	XXX
220112-4N-3	CORPUS CHRISTI TEX CORPUS CHRISTI TEX			1	1FE	10,000,000	100.0400	10,004,000	10,000,000	10,000,000	0	0	0	0	4.039	4.039	MS	33,658	0	12/13/2012	03/01/2038
235218-J9-6	DALLAS TEX A			2	1FE	1,094,970	119.4530	1,194,530	1,000,000	1,091,959	0	(3,011)	0	0	5.195	4.454	FA	19,626	51,950	01/26/2012	02/15/2035
592112-DR-4	METROPOLITAN GOVT NASHVILLE &			2	1FE	127,862	126.4770	139,125	110,000	127,281	0	(581)	0	0	5.707	4.423	JJ	3,139	3,139	01/26/2012	07/01/2034
717883-LV-2	PHILADELPHIA PA SCH DIST PHILADELPHIA PA SCH DIST				1FE	5,000,000	111.7230	5,586,150	5,000,000	5,000,000	0	0	0	0	5.995	5.995	MS	99,917	208,992	11/23/2011	09/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						16,222,832	XXX	16,923,805	16,110,000	16,219,240	0	(3,592)	0	0	XXX	XXX	XXX	156,340	264,081	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						16,222,832	XXX	16,923,805	16,110,000	16,219,240	0	(3,592)	0	0	XXX	XXX	XXX	156,340	264,081	XXX	XXX
010869-CD-5	ALAMEDA CORRIDOR TRANSN AUTH C MUNITAX BND REV				1FE	949,420	114.9200	1,149,200	1,000,000	953,110	0	1,430	0	0	6.600	7.083	AO	16,500	66,000	04/26/2010	10/01/2029
249182-GS-9	DENVER COLO CITY & CNTY DENVER COLO CITY & CNTY ARPT R				1FE	3,000,000	101.6730	3,050,190	3,000,000	3,000,000	0	0	0	0	3.592	3.592	MN	13,769	8,381	10/11/2012	11/15/2026
31331G-DK-2	FED FARM CR BKS AGENCY BND	C			1	26,976,500	122.9630	30,740,750	25,000,000	26,311,382	0	(209,178)	0	0	5.400	4.310	JD	60,000	1,350,000	08/26/2009	06/15/2018
31331G-DL-0	FED FARM CR BKS AGENCY BND	C			1	54,250,000	124.6820	62,341,000	50,000,000	52,887,084	0	(428,888)	0	0	5.500	4.363	AO	527,083	2,750,000	08/26/2009	10/22/2018
31331S-6P-3	FED FARM CR BKS AGENCY BND	C			1	10,150,000	121.2520	12,125,200	10,000,000	10,108,225	0	(13,319)	0	0	4.730	4.543	AO	91,972	473,000	08/26/2009	10/21/2019
31331S-C4-3	FED FARM CR BKS AGENCY BND	C			1	2,231,636	118.6120	2,609,464	2,200,000	2,220,931	0	(3,400)	0	0	4.500	4.300	MN	12,650	99,000	08/26/2009	05/15/2018
31331S-ZJ-5	FED FARM CR BKS AGENCY BND	C			1	2,827,132	122.5520	3,431,456	2,800,000	2,820,122	0	(2,261)	0	0	4.670	4.554	MN	19,614	130,760	08/26/2009	05/07/2020
31331Y-4S-6	FED FARM CR BKS AGENCY BND	C			1	26,336,000	122.1570	30,539,250	25,000,000	25,894,475	0	(138,847)	0	0	5.050	4.322	FA	526,042	1,262,500	08/26/2009	08/01/2018
31331Y-F7-0	FED FARM CR BKS AGENCY BND	C			1	29,250,000	123.3160	36,994,800	30,000,000	29,390,248	0	43,664	0	0	4.650	4.900	JD	38,750	1,395,000	08/26/2009	06/21/2023
31331Y-TT-7	FED FARM CR BKS AGENCY BND	C			1	8,926,920	124.6320	11,216,880	9,000,000	8,941,067	0	4,412	0	0	4.800	4.883	FA	165,600	432,000	08/26/2009	02/13/2023
3133XF-LF-1	FED HOME LN BKS AGENCY BND	C			1	21,103,712	102.3570	20,471,400	20,000,000	20,145,454	0	(314,688)	0	0	5.375	3.731	JD	50,764	1,075,000	10/30/2009	06/14/2013
3134A3-U4-6	FREDDIE MAC				1	1,467,762	150.7860	1,960,215	1,300,000	1,467,028	0	(735)	0	0	6.750	5.557	MS	25,838	0	11/16/2012	09/15/2029
31359M-FJ-7	FEDERAL NATIONAL MORTGAGE ASSO				1	1,762,566	157.0080	2,355,116	1,500,000	1,761,519	0	(1,047)	0	0	7.125	5.530	JJ	49,281	0	11/16/2012	01/15/2030
347622-CP-5	FORT LAUDERDALE FL SPL OBLG FORT LAUDERDALE FL SPL OBLG			1	1FE	3,907,353	105.2750	4,100,461	3,895,000	3,907,130	0	(223)	0	0	5.143	5.116	JJ	48,967	0	09/21/2012	01/01/2032
46246K-K3-5	IOWA FINANCE AUTHORITY BUILD AMERICA BONDS			2	1FE	2,940,000	119.8000	3,522,120	2,940,000	2,940,000	0	0	0	0	5.272	5.271	FA	64,582	154,997	11/10/2010	08/01/2030
469466-EV-4	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV			1	1FE	445,049	104.9370	440,735	420,000	444,963	0	(86)	0	0	4.500	3.770	MN	3,150	0	12/17/2012	11/01/2031
469466-EW-2	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH			1	1FE	617,652	104.5210	627,126	600,000	617,252	0	(400)	0	0	4.500	4.141	MN	4,500	2,625	09/13/2012	11/01/2032
469466-EX-0	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV			1	1FE	661,217	103.8590	654,312	630,000	661,111	0	(105)	0	0	4.500	3.890	MN	4,725	0	12/17/2012	11/01/2033

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 Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH G				1	15,000,000	105.0000	15,750,000	15,000,000	15,000,000	0	0	0	0	5.242	5.242	MON	45,868	786,300	07/12/2010	12/10/2032
57420P-GW-0	MARYLAND ST ECONOMIC DEV CORP MARYLAND ST ECONOMIC DEV CORP			1	1FE	10,000,000	100.8440	10,084,400	10,000,000	10,000,000	0	0	0	0	3.810	3.810	JD	64,558	0	10/17/2012	06/01/2030
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y MUNITAX BND REV			2	1FE	3,593,716	147.4150	5,012,110	3,400,000	3,592,984	0	(732)	0	0	7.336	6.863	MN	31,871	0	11/16/2012	11/15/2039
646139-W3-5	NEW JERSEY ST TPK AUTH MUNITAX BND REV			2	1FE	1,738,225	148.4170	1,855,213	1,250,000	1,729,515	0	(8,710)	0	0	7.414	4.794	JJ	46,338	46,338	01/26/2012	01/01/2040
649710-RB-1	NEW YORK N Y CITY TRANSITIONAL NEW YORK N Y CITY TRANSITIONAL				1FE	4,105,520	108.1510	4,326,040	4,000,000	4,101,158	0	(3,879)	0	0	4.200	4.000	MN	28,000	160,533	11/10/2011	11/01/2030
658203-V8-4	NORTH CAROLINA MUN PWR AGY NO NORTH CAROLINA MUN PWR AGY NO				1FE	700,000	99.5530	696,871	700,000	700,000	0	0	0	0	3.822	3.822	JJ	1,486	0	11/30/2012	01/01/2030
658203-V9-2	NORTH CAROLINA MUN PWR AGY NO NORTH CAROLINA MUN PWR AGY NO				1FE	500,000	99.5400	497,700	500,000	500,000	0	0	0	0	3.872	3.872	JJ	1,076	0	11/30/2012	01/01/2031
658203-W2-6	NORTH CAROLINA MUN PWR AGY NO NORTH CAROLINA MUN PWR AGY NO				1FE	500,000	99.9260	499,630	500,000	500,000	0	0	0	0	3.922	3.922	JJ	1,089	0	11/30/2012	01/01/2032
677632-QV-6	OHIO STATE UNIVERSITY OHIO ST UNIV GEN RCPTS			2	1FE	2,450,000	99.6550	2,441,548	2,450,000	2,450,000	0	0	0	0	3.673	3.673	JD	7,499	24,747	07/19/2012	06/01/2033
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN			2	1FE	3,836,420	120.0280	4,200,980	3,500,000	3,833,773	0	(2,647)	0	0	5.561	4.993	JD	16,220	194,635	01/26/2012	12/01/2049
73358T-R5-2	PORT AUTHORITY OF NEW YORK AND				1FE	4,159,200	102.3490	4,093,960	4,000,000	4,034,248	0	(47,774)	0	0	4.125	2.882	MS	48,583	165,000	04/26/2010	09/15/2013
73358W-JA-3	PORT AUTH N Y & N J PORT AUTH OF NEW YORK & NEW JE				1FE	5,041,500	99.4690	4,973,450	5,000,000	5,041,500	0	0	0	0	4.458	4.416	AO	50,153	0	12/05/2012	10/01/2062
73474T-AA-8	PORT MORROW ORE PORT MORROW ORE TRANSMISSION F				1FE	6,000,000	99.2700	5,956,200	6,000,000	6,000,000	0	0	0	0	3.675	3.675	MS	73,500	22,663	07/19/2012	09/01/2042
796253-T9-3	SAN ANTONIO TEX MUNITAX BND REV			2	1FE	4,978,240	131.3960	5,255,840	4,000,000	4,956,835	0	(21,405)	0	0	5.985	4.354	FA	99,750	239,400	01/26/2012	02/01/2039
796253-Z2-1	SAN ANTONIO TEX SAN ANTONIO TEX ELEC & GAS REV			2	1FE	2,400,000	108.0810	2,593,944	2,400,000	2,400,000	0	0	0	0	4.427	4.427	FA	44,270	36,006	03/20/2012	02/01/2042
85732P-CE-8	STATE PUB SCH BLDG AUTH PA			2	1FE	10,000,000	110.9790	11,097,900	10,000,000	10,000,000	0	0	0	0	5.088	5.089	MS	149,813	440,960	10/27/2011	09/15/2029
875301-FG-3	TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA-HILLSBOROUGH CNTY FLA EX			1	1FE	1,000,000	99.9800	999,800	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JJ	1,097	0	12/13/2012	07/01/2024
875301-FH-1	TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA-HILLSBOROUGH CNTY FLA EX			1	1FE	1,500,000	99.9790	1,499,685	1,500,000	1,500,000	0	0	0	0	3.790	3.790	JJ	1,737	0	12/13/2012	07/01/2025
875301-FJ-7	TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA-HILLSBOROUGH CNTY FLA EX			1	1FE	3,200,000	99.9790	3,199,328	3,200,000	3,200,000	0	0	0	0	3.840	3.840	JJ	3,755	0	12/13/2012	07/01/2026
880591-CS-9	TN VLY AUTH SENIOR AGENCY BND	C			1	3,078,934	139.6420	3,930,912	2,815,000	3,065,083	0	(5,441)	0	0	5.880	5.216	AO	41,381	165,522	04/26/2010	04/01/2036
880591-DX-7	TN VLY AUTH				1	4,986,088	119.2900	6,560,924	5,500,000	4,987,820	0	1,732	0	0	4.650	5.367	JD	11,367	127,875	11/16/2012	06/15/2035
91412G-HA-6	UNIVERSITY CALIF UNIVERSITY OF CALIFORNIA				1FE	2,915,190	106.3560	3,190,680	3,000,000	2,915,804	0	614	0	0	4.858	4.999	MN	18,622	102,828	03/14/2012	05/15/2112
915137-5F-6	UNIVERSITY TEX			2	1FE	8,201,542	124.6430	10,220,725	8,200,000	8,201,578	0	(38)	0	0	5.134	5.132	FA	159,040	420,988	06/24/2010	08/15/2042
915137-X7-3	UNIVERSITY TEX MUNITAX BND REV			1	1FE	2,279,220	117.4490	2,348,980	2,000,000	2,249,292	0	(29,928)	0	0	6.276	4.107	FA	47,419	125,520	01/26/2012	08/15/2041
915217-SB-0	UNIVERSITY VA				1FE	6,093,600	120.9080	7,254,480	6,000,000	6,090,421	0	(1,520)	0	0	5.000	4.900	MS	100,000	300,000	07/22/2010	09/01/2040
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD			2	1FE	256,410	122.0810	274,682	225,000	255,683	0	(727)	0	0	5.350	4.387	MN	1,538	12,038	01/26/2012	05/15/2035
977100-CV-6	WISCONSIN ST GEN REV WISCONSIN ST GEN FD ANNUAL APP			1	1FE	5,002,460	100.1970	5,009,850	5,000,000	5,002,435	0	(25)	0	0	4.019	4.013	MN	17,862	0	11/06/2012	05/01/2031
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						311,319,184	XXX	352,155,507	300,425,000	307,779,230	0	(1,184,151)	0	0	XXX	XXX	XXX	2,837,679	12,570,616	XXX	XXX
312903-8H-3	FHLMC 179 179 D			2	1	5,156	114.5890	6,203	5,413	5,275	0	3	0	0	9.300	10.187	MON	22	503	10/02/1990	07/15/2021
312904-AU-9	FHLMC 181 181 E			2	1	12,181	107.4580	13,008	12,105	12,068	0	(8)	0	0	7.000	6.952	MON	38	847	01/25/1996	08/15/2021
312904-EY-7	FHLMC 188 188 H			2	1	35,310	111.7060	39,017	34,928	34,948	0	(15)	0	0	7.000	6.876	MON	109	2,445	01/04/1996	09/15/2021
312904-GT-6	FHLMC 194 194 E			2	1	29,676	108.8020	35,518	32,645	31,574	0	79	0	0	7.000	8.507	MON	102	2,285	08/10/1994	09/15/2021
312904-QW-8	FHLMC 1012 1012 D			2	1	64,572	109.8080	68,383	62,275	62,373	0	(59)	0	0	8.000	7.862	MON	415	4,982	03/22/1996	10/15/2020
312905-GM-8	FHLMC 1055 1055 H			2	1	60,272	110.9920	69,033	62,196	61,388	0	59	0	0	7.000	7.683	MON	363	4,354	08/02/1996	03/15/2021
312905-ND-0	FHLMC 1064 1064 E			2	1	19,631	113.4450	22,030	19,419	19,493	0	(14)	0	0	7.300	7.189	MON	118	1,418	01/09/1996	04/15/2021
312905-RG-9	FHLMC 1068 1068 E			2	1	60,752	113.0090	74,910	66,287	63,827	0	158	0	0	7.000	8.380	MON	387	4,640	08/10/1994	04/15/2021
312905-UN-0	FHLMC 1073 1073 G			2	1	17,671	111.4630	20,727	18,595	18,177	0	41	0	0	7.000	7.663	MON	108	1,302	08/18/1995	05/15/2021
312906-DD-9	FHLMC 1099 1099 K	C		2	1	126,768	111.2860	144,377	129,735	128,433	0	53	0	0	7.950	8.381	MON	859	10,314	08/18/1994	06/15/2021
312906-RN-2	FHLMC 1118 1118 Z			2	1	70,499	114.1080	82,413	72,224	71,979	0	0	0	0	8.250	8.402	MON	497	5,958	02/17/1995	07/15/2021
312907-FV-5	FHLMC 1142 1142 IA			2	1	93,170	112.8800	106,653	94,484	93,798	0	17	0	0	7.000	7.254	MON	551	6,614	10/18/1995	10/15/2021
312907-XF-0	FHLMC 1167 1167 E			2	1	41,049	114.6960	49,462	43,125	42,146	0	101	0	0	7.500	8.171	MON	270	3,234	09/01/1994	11/15/2021
312908-4J-2	FHLMC 1226 1226 Z			2	1	28,998	109.1650	32,568	29,834	29,620	0	4	0	0	7.750	8.007	MON	193	2,312	01/04/1993	03/15/2022
312909-LH-5	FHLMC 1235 1235 C			2	1	29,777	100.3510	30,193	30,088	29,886	0	8	0	0	7.000	7.229	MON	176	2,106	05/09/1997	04/15/2022
312910-DY-5	FHLMC 1286 1286 A			2	1	20,199	109.0780	23,131	21,206	20,568	0	7	0	0	6.000	7.054	MON	106	1,272	05/09/1997	05/15/2022
312911-GX-2	FHLMC 1343 1343 LB			2	1	35,412	119.1520	42,089	35,324	35,292	0	8	0	0	7.500	7.557	MON	221	2,649	04/21/1993	08/15/2022
312911-SG-6	FHLMC 1349 1349 PS			2	1	200,991	114.7510	248,383	216,454	210,042	0	267	0	0	7.500	8.405	MON	1,353	16,235	07/31/1992	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312913-X5-0	FHLMC 1443 1443 I	C		2	1	285,034	114.8550	329,022	286,467	285,429	0	59	0	0	7.500	7.642	MON	1,790	21,485	03/03/1994	12/15/2022
31292G-PX-8	FREDDIE MAC GOLD POOL #C00438	C		2	1	159,008	114.9840	170,066	147,904	158,109	0	536	0	0	7.000	4.591	MON	863	10,353	03/31/2009	12/01/2025
31335G-PJ-8	FREDDIE MAC GOLD POOL #C80425			2	1	102,238	121.4210	123,559	101,761	102,004	0	(6)	0	0	8.000	8.005	MON	678	8,141	07/24/1996	08/01/2026
3133T5-QF-3	FHLMC 1735 1735 I	C		2	1	791,624	107.0320	1,059,805	990,173	919,265	0	7,659	0	0	6.500	8.885	MON	5,363	64,361	10/20/1994	06/15/2024
3133T6-BA-8	FHLMC 1777 1777 G			2	1	45,804	118.8910	55,889	47,009	46,376	0	(215)	0	0	8.250	8.679	MON	323	3,878	03/01/1995	03/15/2025
3133T6-YS-4	FHLMC G51 51 KB	C		2	1	212,948	106.9950	243,059	227,169	220,487	0	11	0	0	6.750	7.585	MON	1,278	15,334	11/07/1996	05/17/2026
3133T8-3C-9	FHLMC 1885 1885 E	C		2	1	255,159	100.8870	262,844	260,532	257,866	0	72	0	0	7.500	7.864	MON	1,628	19,540	10/30/1996	09/15/2026
31340Y-AK-5	FHLMC 2 2 Z			2	1	12,225	108.1230	15,290	14,142	13,984	0	7	0	0	9.300	9.661	MON	58	1,315	07/18/1988	03/15/2019
31358E-3Z-3	FNMA 90-111 1990-111 Z			2	1	49,331	109.4650	53,773	49,123	48,958	0	(3)	0	0	8.750	8.823	MON	358	4,298	02/17/1995	09/25/2020
31358E-7X-4	FNMA 90-106 1990-106 J			2	1	7,018	113.7250	7,981	7,018	7,018	0	0	0	0	8.500	8.576	MON	50	596	01/16/1992	09/25/2020
31358E-UA-8	FNMA 90-78 1990-78 J			2	1	6,705	106.1320	7,118	6,707	6,679	0	(2)	0	0	7.750	7.811	MON	43	520	05/18/1995	07/25/2020
31358E-WY-4	FNMA 90-86 1990-86 H			2	1	23,083	109.4030	26,821	24,515	23,650	0	(45)	0	0	7.000	8.656	MON	143	1,716	03/30/1995	07/25/2020
31358F-6B-0	FNMA G-6 G-6 Z			2	1	41,084	114.4560	47,245	41,277	41,087	0	(4)	0	0	9.000	9.122	MON	310	3,715	11/18/1991	03/25/2021
31358G-L6-2	FNMA 91-61 1991-61 H			2	1	92,378	109.9310	107,357	97,658	95,116	0	390	0	0	6.500	7.185	MON	529	6,348	03/05/1997	06/25/2021
31358H-SF-3	FNMA G91-22 G-22 G			2	1	61,392	106.2990	75,443	70,973	68,433	0	383	0	0	6.000	8.101	MON	355	4,258	01/21/1993	12/25/2016
31358J-XA-4	FNMA G91-31 G-31 Z			2	1	76,707	118.0480	95,219	80,662	79,765	0	33	0	0	8.500	8.831	MON	571	6,856	04/07/1992	10/25/2021
31358J-ZT-1	FNMA 91-137 1991-137 H			2	1	59,544	113.0300	69,789	61,743	60,605	0	164	0	0	7.000	7.479	MON	360	4,322	05/17/1996	10/25/2021
31358M-F3-3	FNMA 92-66 1992-66 B			2	1	44,532	116.5600	56,855	48,777	46,936	0	177	0	0	8.000	9.074	MON	325	3,902	03/17/1992	05/25/2022
31358N-F6-4	FNMA G92-36 G92-36 Z			2	1	40,006	110.1710	44,477	40,371	40,230	0	(1)	0	0	7.000	7.088	MON	235	2,826	01/25/1996	07/25/2022
31358P-GJ-0	FNMA 92-133 1992-133 J	C		2	1	341,590	114.9200	434,138	377,773	362,201	0	1,585	0	0	7.500	8.625	MON	2,361	28,333	07/01/1992	08/25/2022
31358Q-BR-5	FNMA G92-53 G92-53 J			2	1	242,564	115.6610	274,210	237,081	239,390	0	(269)	0	0	7.000	6.697	MON	1,383	16,596	01/14/1998	09/25/2022
31358R-KL-6	FNMA 92-201 1992-201 D	C		2	1	649,120	113.5510	833,518	734,050	700,228	0	858	0	0	7.000	8.255	MON	4,282	51,384	10/20/1992	11/25/2022
31359B-QP-5	FNMA 93-113 1993-113 PK	C		2	1	463,318	116.8990	577,817	494,288	483,397	0	505	0	0	6.500	7.221	MON	2,677	32,129	07/13/1993	07/25/2023
313602-HM-9	FNMA 88-28 1988-28 H			2	1	14,377	110.0800	16,926	15,376	15,057	0	33	0	0	9.050	10.055	MON	116	1,392	12/28/1988	12/25/2018
313602-R8-9	FNMA 89-59 1989-59 K	C		2	1	154,486	108.8560	164,216	150,856	151,509	0	(1)	0	0	8.300	7.894	MON	1,043	12,521	07/11/1996	09/25/2019
313602-SR-6	FNMA 89-27 1989-27 Y			2	1	50,467	107.5220	54,731	50,902	50,715	0	(10)	0	0	6.900	6.968	MON	293	3,512	12/03/1996	06/25/2019
313602-TR-5	FNMA 89-30 1989-30 Z			2	1	25,442	112.6750	29,331	26,031	25,883	0	(1)	0	0	9.500	9.664	MON	206	2,473	06/27/1989	06/25/2019
313603-EC-2	FNMA 89-87 1989-87 J			2	1	21,660	105.1340	23,050	21,924	21,776	0	11	0	0	8.600	8.841	MON	157	1,885	10/18/1994	11/25/2019
313603-X7-2	FNMA 90-36 1990-36 C			2	1	11,187	114.5360	12,397	10,823	10,925	0	(34)	0	0	9.000	8.653	MON	81	974	10/08/1991	04/25/2020
31361X-DF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL #44202			2	1	1,133	119.1220	1,350	1,133	1,129	0	(1)	0	0	9.000	9.092	MON	9	102	08/26/1991	08/01/2021
3136A1-WA-9	FANNIE MAE FNMA 11-100 ZG			2	1	14,709,088	108.2830	16,032,341	14,805,922	14,712,317	0	2,620	0	0	4.000	4.079	MON	49,353	579,602	12/01/2012	10/25/2041
3136A1-WS-0	FANNIE MAE FNMA 11-106 MZ			2	1	10,136,837	109.3430	11,493,905	10,511,837	10,158,787	0	17,782	0	0	4.000	4.363	MON	35,039	411,503	12/01/2012	10/25/2041
3136A2-2A-0	FANNIE MAE FNMA_11-139 FANNIE MAE FNMA_11-139			2	1	14,184,375	104.4510	15,667,620	15,000,000	14,230,288	0	45,828	0	0	3.000	3.508	MON	37,500	450,000	11/16/2011	01/25/2042
3136A2-5P-4	FANNIE MAE FNMA_11-141 FANNIE MAE FNMA_11-141			2	1	5,413,293	110.8420	5,796,714	5,229,699	5,398,830	0	(14,439)	0	0	4.500	4.113	MON	19,611	229,699	12/01/2012	01/25/2042
3136A2-NF-6	FANNIE MAE FNMA_11-129 FANNIE MAE FNMA_11-129			2	1	14,690,504	108.4440	16,985,679	15,663,160	14,715,593	0	23,831	0	0	4.000	4.469	MON	52,211	613,160	12/01/2012	12/25/2041
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28			2	1	1,023,416	101.1930	1,099,719	1,086,749	1,024,529	0	1,113	0	0	3.500	3.893	MON	3,170	31,194	12/01/2012	03/25/2042
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37			2	1	677,663	105.8300	728,438	688,309	677,915	0	252	0	0	4.000	4.148	MON	2,294	20,309	12/01/2012	04/25/2042
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20			2	1	14,885,389	103.3430	16,385,160	15,855,108	14,903,713	0	18,324	0	0	3.500	3.922	MON	46,244	455,108	12/01/2012	03/25/2042
3136A4-QL-6	FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12-16			2	1	5,411,415	101.6610	5,995,972	5,898,000	5,429,987	0	18,572	0	0	3.000	3.706	MON	14,745	147,450	02/01/2012	03/25/2042
3136A4-SC-4	FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12-16			2	1	1,890,575	112.2570	2,110,435	1,880,000	1,890,151	0	(424)	0	0	4.000	3.972	MON	6,267	56,400	03/15/2012	03/25/2042
3136A4-WS-4	FANNIE MAE FNMA_12-14 FANNIE MAE FNMA_12-14			2	1	10,560,050	112.8900	11,469,583	10,160,000	10,539,182	0	(20,868)	0	0	4.000	3.646	MON	33,867	338,667	02/02/2012	03/25/2042
3136A5-JQ-0	FANNIE MAE FNMA_12-31 FANNIE MAE FNMA_12-31	C		2	1	3,275,439	107.3490	3,473,817	3,236,000	3,274,487	0	(952)	0	0	3.500	3.419	MON	9,438	56,630	06/19/2012	04/25/2042
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33			2	1	4,223,605	101.1720	4,214,125	4,165,328	4,223,524	0	(82)	0	0	3.500	3.423	MON	12,149	0	12/17/2012	04/25/2042
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43			2	1	4,931,623	103.9990	5,338,052	5,132,792	4,934,487	0	2,863	0	0	3.500	3.763	MON	14,971	103,583	12/01/2012	04/25/2042
3136A6-N6-7	FANNIE MAE FNMA_12-76 FANNIE MAE FNMA_12-76			2	1	5,106,891	101.0430	5,141,230	5,088,141	5,106,275	0	(616)	0	0	3.500	3.488	MON	14,840	88,141	12/01/2012	07/25/2042
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63			2	1	2,171,657	101.1090	2,167,023	2,143,252	2,171,615	0	(42)	0	0	3.500	3.426	MON	6,251	0	12/17/2012	06/25/2042
3136A7-VU-3	FANNIE MAE FNMA_12-80 FANNIE MAE FNMA_12-80K			2	1	955,117	91.2670	924,135	1,012,563	955,126	0	9	0	0	3.000	3.211	MON	2,531	2,525	12/01/2012	08/25/2042
3136AA-KL-8	FANNIE MAE FNMA_12-139 FANNIE MAE FNMA_12-139			2	1	6,484,170	103.0560	6,665,649	6,468,000	6,484,049	0	(121)	0	0	3.000	2.984	MON	16,170	16,170	11/27/2012	12/25/2042
3137A2-C6-6	FREDDIE MAC FHLMC 3757	C		2	1	2,469,069	115.6620	3,018,444	2,609,720	2,482,757	0	8,045	0	0	4.500	5.105	MON	9,786	117,437	04/01/2011	11/15/2040
3137A3-C5-6	FREDDIE MAC FHLMC 3758	C		2	1	9,396,000	111.4090	11,631,131	10,440,000	9,552,990	0	86,121	0	0	4.000	5.271	MON	34,800	417,600	12/14/2010	11/15/2040
3137A3-YY-9	FREDDIE MAC FHLMC 3769	C		2	1	9,062,500	111.6330	11,163,290	10,000,000	9,175,502	0	59,593	0	0	4.000	5.051	MON	33,333	400,000	12/14/2010	12/15/2040
3137A5-EH-3	FREDDIE MAC FHLMC 3739	C		2	1	9,018,750	108.3170	10,831,740	10,000,000	9,196,655	0	106,622	0	0	4.000	5.458	MON	33,333	400,000	01/24/2011	01/15/2041
3137A5-XU-3	FREDDIE MAC FHLMC 11-1055			2	1	11,649,822	103.6720	12,994,103	12,533,884	11,747,661	0	62,303	0	0	4.500	5.350	MON	47,002	550,514	12/01/2012	01/15/2041
3137A6-VK-5	FREDDIE MAC FHR 3808			2	1	1,602,599	105.1980	1,653,092	1,571,416	1,594,534	0	(2,236)	0	0	4.000	3.213	MON	5,238	62,857	02/16/2011	08/15/2038
3137A7-Z3-7	FREDDIE MAC FHLMC 3827			2	1	10,222,674	108.2160	13,932,390	12,874,588	10,437,290	0	149,800	0	0	4.000	6.372	MON	42,915	503,997	12/01/2012	03/15/2041
3137A8-QC-5	FREDDIE MAC FHLMC 3841			2	1	2,841,851	108.1490	3,525,969	3,260,282	2,881,832	0	24,887	0	0	4.000	5.535	MON	10,868	127,629	12/01/2012	04/15/2041
3137A9-QP-4	FREDDIE MAC FHLMC 3842	C		2	1	16,233,865	105.7160	16,541,518	15,647,099	16,082,181	0	(98,622)	0	0	4.000	2.769	MON	52,157	625,884	05/11/2011	04/15/2041

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137A9-ZN-9	FREDDIE MAC FHLMC 3838	C		2	1	14,174,835	106.8410	16,300,179	15,256,497	14,423,411	0	184,712	0	0	4.000	5.393	MON	50,855	610,260	05/12/2011	04/15/2041
3137AC-6X-2	FREDDIE MAC FHLMC 3875			2	1	14,964,651	110.5720	18,079,226	16,350,651	15,107,268	0	105,487	0	0	4.000	5.066	MON	54,502	640,073	12/01/2012	06/15/2041
3137AE-Q2-4	FREDDIE MAC FHLMC_11-3905 FREDDIE MAC FHLMC_11-3905			2	1	782,902	92.7320	897,760	968,122	792,634	0	8,321	0	0	3.000	4.819	MON	2,420	28,577	12/01/2012	08/15/2041
3137AJ-PD-0	FREDDIE MAC FHLMC_3972 FREDDIE MAC FHLMC_3972	C		2	1	2,456,976	102.7120	2,425,083	2,361,058	2,439,876	0	(17,100)	0	0	3.500	1.690	MON	6,886	34,432	07/26/2012	05/15/2036
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982			2	1	514,619	108.3560	561,980	518,642	514,742	0	124	0	0	4.000	4.080	MON	1,729	18,642	12/01/2012	01/15/2042
3137AL-CF-4	FREDDIE MAC FHR_4001 FREDDIE MAC FHR_4001			2	1	10,668,299	101.0620	10,716,977	10,604,390	10,662,809	0	(5,489)	0	0	3.500	3.405	MON	30,929	183,697	12/01/2012	02/15/2042
3137AL-HU-6	FREDDIE MAC FHLMC_3998 FREDDIE MAC FHLMC_3998			2	1	5,407,415	111.1420	5,780,506	5,201,000	5,393,820	0	(13,595)	0	0	4.000	3.585	MON	17,337	173,367	02/03/2012	02/15/2042
3137AL-WW-5	FREDDIE MAC FHLMC_3996 FREDDIE MAC FHLMC_3996			2	1	5,359,110	108.6630	5,348,120	4,921,744	5,358,665	0	(445)	0	0	4.000	3.482	MON	16,406	0	12/17/2012	02/15/2042
3137AM-B4-8	FREDDIE MAC FHLMC_3997 FREDDIE MAC FHLMC_3997			2	1	13,322,052	105.9710	14,197,425	13,397,412	13,323,609	0	1,557	0	0	3.500	3.567	MON	39,076	390,758	02/03/2012	02/15/2042
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016			2	1	1,878,322	101.2360	1,873,377	1,850,512	1,878,288	0	(33)	0	0	3.500	3.424	MON	5,397	0	12/17/2012	03/15/2042
3137AP-UH-1	FREDDIE MAC FHLMC_4045 FREDDIE MAC FHLMC_4045			2	1	2,250,768	103.4550	2,242,913	2,168,000	2,250,441	0	(327)	0	0	3.500	3.014	MON	6,323	0	12/17/2012	05/15/2042
3137AP-XM-7	FREDDIE MAC FHLMC_12-4051 FREDDIE MAC FHLMC_12-4051			2	1	1,860,338	104.9410	1,957,144	1,865,000	1,860,382	0	44	0	0	3.500	3.534	MON	5,440	38,077	05/08/2012	05/15/2042
3137AQ-6X-1	FREDDIE MAC FHR_4053 FREDDIE MAC FHR_4053	C		2	1	15,658,594	102.9170	15,437,490	15,000,000	15,641,202	0	(17,392)	0	0	3.250	2.863	MON	40,625	203,125	07/25/2012	11/15/2041
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FHLMC_12-4039	C		2	1	16,314,998	102.4130	16,386,064	16,000,000	16,308,873	0	(6,125)	0	0	3.000	2.790	MON	40,000	125,000	12/17/2012	05/15/2042
3137AQ-YG-7	FREDDIE HOME LOAN MORTGAGE COR FREDDIE HOME LOAN MORTGAGE COR			2	1	5,681,209	99.4570	5,725,848	5,757,106	5,698,982	0	17,773	0	0	3.500	4.201	MON	16,792	99,729	12/01/2012	06/15/2042
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057			2	1	2,980,121	106.3400	3,138,217	2,951,121	2,979,602	0	(520)	0	0	3.500	3.456	MON	8,607	51,121	12/01/2012	06/15/2042
3137AS-2N-3	FREDDIE MAC FHLMC_12-4083 FREDDIE MAC FHLMC_12-4083			2	1	527,256	102.4730	519,879	507,334	527,004	0	(252)	0	0	3.500	3.275	MON	1,480	7,334	12/01/2012	07/15/2042
3137AS-SP-0	FREDDIE MAC FHLMC_4093 FREDDIE MAC FHLMC_4093			2	1	10,125,490	101.0490	10,104,930	10,000,000	10,125,146	0	(344)	0	0	3.000	2.890	MON	25,000	0	12/17/2012	03/15/2042
3137AV-K8-9	FREDDIE MAC FHLMC_4116 FREDDIE MAC FHLMC_4116-BP			2	1	4,415,792	102.1330	4,602,035	4,505,910	4,415,955	0	163	0	0	3.000	3.117	MON	11,265	11,265	11/21/2012	10/15/2042
3137AV-RM-1	FREDDIE MAC REMICS FHLMC FHLMC FREDDIE MAC FHLMC_4128			2	1	2,519,900	99.0170	2,717,646	2,744,615	2,520,260	0	360	0	0	2.500	3.258	MON	5,718	0	12/18/2012	11/15/2042
3137GA-2S-5	FREDDIE MAC FHLMC 3730	C		2	1	1,765,907	114.4020	1,976,978	1,728,105	1,745,014	0	(9,872)	0	0	4.500	3.925	MON	6,480	77,765	09/20/2010	09/15/2040
3137GA-JM-0	FREDDIE MAC FHLMC 3748	C		2	1	10,834,847	111.2110	11,931,817	10,729,000	10,892,047	0	34,883	0	0	4.000	3.782	MON	35,763	200,000	12/17/2012	10/15/2040
31392B-6U-5	FNGT 02-T4 2002-T4 A2	C		2	1	864,915	112.8930	951,744	843,048	858,298	0	(1,719)	0	0	7.000	6.768	MON	4,918	59,013	03/12/2002	12/25/2041
31392G-FQ-3	FNGT 02-T18 2002-T18 A3	C		2	1	626,486	114.1650	670,197	587,044	617,477	0	(889)	0	0	7.000	6.103	MON	3,424	41,093	11/07/2002	08/25/2042
31392J-YQ-6	FNW 03-W3 WHOLE CMO 03-3			2	1	1,540,306	112.4220	1,641,127	1,459,789	1,534,319	0	(3,078)	0	0	5.356	4.468	MON	6,516	78,186	04/26/2010	06/25/2042
31393B-U5-2	FNW 03-6 2003-W6 2A4	C		2	1	2,396,698	116.0240	2,810,152	2,422,054	2,402,645	0	(3,205)	0	0	5.204	5.342	MON	10,504	126,044	03/25/2003	09/25/2042
31393N-TE-9	FSPC T-55 T-55 1A1C	C		2	1	4,913,903	114.3170	5,453,812	4,770,780	4,899,877	0	(3,495)	0	0	6.500	6.000	MON	25,842	310,101	09/30/2008	03/25/2043
31393R-GG-9	FREDDIE MAC FHLMC 7 T-56 A5	C		2	1	543,420	111.5360	606,149	543,455	542,885	0	92	0	0	5.231	5.251	MON	2,369	28,428	04/24/2003	05/25/2043
31393U-J9-5	FNMA 03-129 2003-129 PX	C		2	1	4,494,531	107.6870	5,142,140	4,775,066	4,695,010	0	27,591	0	0	4.500	5.216	MON	17,907	214,878	01/06/2004	07/25/2033
31393U-LR-2	FNMA 03-122 2003-122 OL	C		2	1	7,084,262	106.2440	7,728,848	7,274,600	7,188,950	0	26,902	0	0	4.000	4.453	MON	24,249	290,984	09/30/2008	12/25/2018
31393W-K4-0	FREDDIE MAC 2643 OH			2	1	4,629,941	112.8000	5,639,995	5,000,000	4,633,379	0	3,439	0	0	5.000	6.058	MON	20,833	20,833	11/16/2012	07/15/2033
31394A-YY-6	FNMA 04-68 2004-68 CB	C		2	1	6,038,847	108.1800	7,010,389	6,480,319	6,291,022	0	44,189	0	0	4.500	5.293	MON	24,301	291,614	01/05/2005	09/25/2024
31394D-JJ-0	FEDERAL NATIONAL MORTGAGE ASSO 2005 29 QE			2	1	4,625,690	112.8030	5,640,130	5,000,000	4,629,312	0	3,622	0	0	5.000	6.089	MON	20,833	20,833	11/16/2012	04/25/2035
31394D-QL-7	FNMA 05-40 2005-40 ZM			2	1	1,312,287	110.1270	1,594,447	1,447,826	1,335,594	0	9,773	0	0	5.000	6.058	MON	6,033	53,179	09/01/2012	05/25/2035
31394J-MS-3	FHLMC 2676 2676 KY	C		2	1	9,003,289	109.5460	10,114,351	9,232,938	9,148,588	0	22,709	0	0	5.000	5.321	MON	38,471	461,647	05/23/2007	09/15/2023
31394N-UA-4	FHLMC 2733 FHLMC_2733	C		2	1	2,460,881	111.0160	2,696,566	2,429,000	2,453,990	0	(2,741)	0	0	5.000	4.883	MON	10,121	121,450	02/18/2010	01/15/2034
31394P-DZ-3	FHLMC 2738 FHLMC_2738	C		2	1	1,022,539	111.8440	1,118,441	1,000,000	1,017,593	0	(1,983)	0	0	5.000	4.770	MON	4,167	50,000	02/16/2010	01/15/2034
31394U-M7-4	FANNIE MAE FNMA 05-106			2	1	2,680,105	110.8940	3,048,679	2,749,175	2,683,786	0	2,617	0	0	4.500	4.755	MON	10,309	120,749	12/01/2012	12/25/2035
31394V-ZM-5	FANNIE MAE FNMA 06-4	C		2	1	10,480,808	113.4890	11,824,347	10,418,946	10,424,825	0	(14,607)	0	0	6.000	5.909	MON	52,095	625,137	07/02/2008	02/25/2026
31395B-P6-4	FANNIE MAE 2006-21 CA			2	1	1,138,422	101.0710	1,119,337	1,107,479	1,111,284	0	(8,389)	0	0	5.500	3.829	MON	5,076	61,003	09/30/2008	03/25/2029
31395B-P8-0	FANNIE MAE 2006-21 A			2	1	375,256	100.3560	366,766	365,464	365,576	0	(3,319)	0	0	5.500	3.778	MON	1,675	20,101	09/30/2008	10/25/2033
31395H-ER-7	FHLMC 2875	C		2	1	3,278,846	112.0260	3,584,835	3,200,000	3,262,959	0	(6,643)	0	0	5.000	4.747	MON	13,333	160,000	04/26/2010	10/15/2034
31396H-DL-0	FREDDIE MAC FHLMC 3113			2	1	443,477	100.4700	434,754	432,720	433,427	0	(3,967)	0	0	5.500	3.945	MON	1,983	23,800	09/30/2008	08/15/2033
31396N-GS-9	FHLMC 3136	C		2	1	6,406,648	100.3900	6,421,575	6,396,654	6,404,854	0	(221)	0	0	0.509	0.483	MON	1,447	34,701	12/06/2006	04/15/2036
31396X-3J-1	FANNIE MAE FNMA 07-109	C		2	1	2,573,394	107.2100	2,654,411	2,475,905	2,555,427	0	(9,339)	0	0	4.500	2.864	MON	9,285	111,416	01/13/2011	12/25/2037
31397A-P2-3	FREDDIE MAC FHLMC 3201			2	1	2,154,781	101.0580	2,176,469	2,153,687	2,149,257	0	(1,135)	0	0	6.000	5.998	MON	10,768	129,221	07/18/2008	10/15/2034
31397C-NS-4	FHLMC 3245	C		2	1	3,105,066	100.2420	3,109,662	3,102,158	3,104,261	0	(106)	0	0	0.509	0.488	MON	702	16,829	12/04/2006	11/15/2036
31397E-PW-9	FREDDIE MAC FHLMC 3261			2	1	9,767,188	105.2360	10,523,580	10,000,000	9,913,915	0	49,838	0	0	5.500	5.917	MON	45,833	550,000	05/22/2007	02/15/2036
31397H-AV-0	FREDDIE MAC FHLMC 3312	C		2	1	14,862,305	107.1430	16,071,465	15,000,000	14,918,971	0	9,082	0	0	5.500	5.663	MON	68,750	825,000	05/04/2007	01/15/2036
31397K-WZ-0	FREDDIE MAC FHLMC 3381			2	1	17,473,058	104.4100	18,029,484	17,268,000	17,256,163	0	(58,875)	0	0	6.000	5.728	MON	86,340	1,036,080	07/11/2008	05/15/2025
31397L-M6-3	FNMA 08-58			2	1	492,668	100.4540	486,190	483,994	483,752	0	(2,888)	0	0	5.000	3.960	MON	2,017	24,200	09/30/2008	04/25/2035

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313970-3D-8	FANNIE MAE FNMA 10-149			2	1	9,711,431	108.3620	13,282,689	12,257,711	9,979,608	0	154,363	0	0	4.000	6.550	MON	40,859	479,848	12/01/2012	01/25/2041
313970-6Z-6	FANNIE MAE FNMA_11-23 FANNIE MAE FNMA_11-23			2	1	14,162,239	108.4880	15,981,662	14,731,258	14,202,703	0	37,766	0	0	4.000	4.442	MON	49,104	576,679	12/01/2012	03/25/2041
313970-DT-2	FANNIE MAE FNMA 10-150			2	1	8,703,305	108.3620	11,737,110	10,831,430	8,902,893	0	117,510	0	0	4.000	6.239	MON	36,105	424,014	12/01/2012	01/25/2041
313970-GR-3	FANNIE MAE FNMA 11-2			2	1	7,305,490	108.3440	8,187,359	7,556,811	7,323,323	0	15,487	0	0	4.000	4.381	MON	25,189	295,824	12/01/2012	02/25/2041
313970-JJ-8	FANNIE MAE FNMA 11-8			2	1	16,799,973	108.7670	23,483,849	21,590,890	17,192,379	0	261,917	0	0	4.000	6.498	MON	71,970	845,211	12/01/2012	02/25/2041
313970-JX-7	FANNIE MAE FNMA 11-8	C		2	1	17,387,500	109.7150	21,942,940	20,000,000	17,778,746	0	243,719	0	0	4.000	5.778	MON	66,667	800,000	02/03/2011	02/25/2041
313970-NV-6	FANNIE MAE FNMA 11-9	C		2	1	4,173,976	105.1660	4,383,448	4,168,115	4,170,569	0	(1,586)	0	0	3.500	3.421	MON	12,157	145,884	01/13/2011	01/25/2039
313970-PL-6	FANNIE MAE FNMA 11-12			2	1	9,128,890	108.2270	11,683,575	10,795,445	9,297,504	0	117,419	0	0	4.000	5.887	MON	35,985	422,606	12/01/2012	02/25/2041
313970-TJ-7	FANNIE MAE FNMA 11-1			2	1	8,822,723	106.0940	11,453,276	10,795,445	9,075,281	0	189,028	0	0	4.000	6.670	MON	35,985	422,606	12/01/2012	02/25/2041
313970-TU-2	FANNIE MAE FNMA 11-1	C		2	1	50,046,484	107.3300	59,031,335	55,000,000	50,996,579	0	706,482	0	0	4.000	5.476	MON	183,333	2,200,000	05/11/2011	02/25/2041
313970-UG-1	FANNIE MAE FNMA 11-6			2	1	14,848,761	108.4380	20,314,430	18,733,613	15,225,615	0	258,902	0	0	4.000	6.503	MON	62,445	733,358	12/01/2012	02/25/2041
313970-VR-6	FANNIE MAE FNMA 11-21			2	1	10,243,299	102.9240	11,731,246	11,397,969	10,754,328	0	203,211	0	0	4.500	7.825	MON	42,742	500,622	12/01/2012	03/25/2041
313970-Z5-0	FANNIE MAE FNMA 10-147			2	1	9,193,592	108.1510	12,522,609	11,578,798	9,438,146	0	155,145	0	0	4.000	6.488	MON	38,596	453,271	12/01/2012	01/25/2041
31397S-5C-4	FANNIE MAE FNMA 11-43			2	1	9,385,576	108.4010	12,165,395	11,222,616	9,550,685	0	112,666	0	0	4.000	5.972	MON	37,409	439,328	12/01/2012	05/25/2041
31397S-CP-7	FANNIE MAE FNMA 11-22			2	1	8,104,121	111.3420	10,235,239	9,192,646	8,272,384	0	86,226	0	0	4.500	6.444	MON	34,472	403,760	12/01/2012	03/25/2041
31397T-MJ-8	FREDDIE MAC FHLMC 3451 AGENCY CMO 3451			2	1	169,093	99.9610	166,015	166,080	166,144	0	(1,057)	0	0	5.000	3.775	MON	692	8,304	09/30/2008	09/15/2034
31397U-BY-4	FANNIE MAE FNMA_11-38			2	1	15,977,168	109.8510	17,249,248	15,702,376	15,915,323	0	(58,763)	0	0	4.000	3.607	MON	52,341	628,095	11/16/2011	05/25/2041
31397U-HJ-1	FANNIE MAE FNMA 11-49			2	1	11,471,211	110.8380	14,141,518	12,758,739	11,593,087	0	84,818	0	0	4.000	5.182	MON	42,529	499,462	12/01/2012	10/25/2040
31397U-K6-5	FANNIE MAE FNMA 11-65	C		2	1	10,288,008	108.6740	11,954,151	11,000,000	10,410,895	0	91,661	0	0	4.000	5.082	MON	36,667	440,000	06/14/2011	07/25/2041
31397U-PZ-6	FANNIE MAE FNMA 11-56			2	1	9,092,507	116.7240	10,737,148	9,198,757	9,103,434	0	6,954	0	0	5.000	5.191	MON	38,328	447,720	12/01/2012	09/25/2040
31397W-3Z-6	FREDDIE MAC 3460 AC			2	1	565,271	100.4390	557,370	554,934	555,308	0	(3,466)	0	0	5.000	3.927	MON	2,312	27,747	09/30/2008	10/15/2034
31397W-X8-3	FHLMC 3473 AGENCY CMO 3473			2	1	500,920	100.7940	496,049	492,140	492,828	0	(2,585)	0	0	5.000	4.081	MON	2,051	24,607	09/30/2008	11/15/2034
31397Y-3U-3	FHLMC 3479 AGENCY CMO 3479A			2	1	798,767	100.4090	791,394	788,172	787,791	0	(3,396)	0	0	5.500	4.710	MON	3,612	43,855	09/30/2008	01/15/2035
31397Y-3V-1	FHLMC 3479 AGENCY CMO 3479B			2	1	1,257,631	101.5180	1,259,622	1,240,792	1,243,005	0	(5,302)	0	0	5.500	4.601	MON	5,687	68,608	09/30/2008	12/15/2030
31397Y-4G-3	FREDDIE MAC FHLMC 3477			2	1	878,614	100.3330	875,760	872,852	871,951	0	(2,457)	0	0	5.000	4.583	MON	3,637	44,136	09/30/2008	12/15/2034
31398G-GP-8	FANNIE MAE FNMA 09-98	C		2	1	4,305,020	114.2180	5,319,108	4,656,975	4,343,288	0	23,172	0	0	4.500	5.396	MON	17,464	209,564	04/01/2011	12/25/2039
31398G-PX-1	FANNIE MAE FNMA 09-108			2	1	27,922,808	109.9440	31,924,226	29,036,806	28,497,316	0	120,713	0	0	5.000	6.216	MON	120,987	1,413,272	12/01/2012	01/25/2040
31398G-UA-5	FANNIE MAE FNMA 09-109			2	1	9,599,325	113.1770	12,463,114	11,012,095	9,703,905	0	47,462	0	0	4.500	5.646	MON	41,295	483,674	12/01/2012	01/25/2040
31398J-EW-9	FREDDIE MAC FHLMC 3564	C		2	1	2,733,080	114.8470	3,160,587	2,752,000	2,734,834	0	694	0	0	5.000	5.099	MON	11,467	137,600	01/28/2010	08/15/2039
31398K-DJ-6	FREDDIE MAC FHLMC 3587 FREDDIE MAC FHLMC_3587	C		2	1	11,152,300	112.5660	12,491,275	11,096,816	11,138,973	0	(9,461)	0	0	4.500	4.433	MON	41,613	499,357	06/30/2011	05/15/2039
31398K-T3-4	FREDDIE MAC FHLMC 3593	C		2	1	4,709,189	118.7130	5,622,039	4,735,828	4,711,448	0	933	0	0	5.000	5.088	MON	19,733	236,791	03/08/2010	11/15/2039
31398L-XF-0	FREDDIE MAC FHLMC 3622	C		2	1	1,975,000	119.0050	2,380,090	2,000,000	1,977,876	0	1,147	0	0	5.000	5.154	MON	8,333	100,000	01/21/2010	01/15/2040
31398M-F4-3	FANNIE MAE FNMA 10-28	C		2	1	22,885,010	114.3410	26,216,036	22,928,000	22,876,798	0	(2,940)	0	0	5.000	5.033	MON	95,533	1,146,400	03/05/2010	04/25/2040
31398M-JX-5	FANNIE MAE FNMA 10-18			2	1	16,896,675	111.7200	20,774,751	18,595,407	17,069,584	0	81,462	0	0	4.500	5.402	MON	69,733	816,749	12/01/2012	03/25/2040
31398M-LM-6	FANNIE MAE FNMA 10-24	C		2	1	21,267,438	112.8690	23,985,343	21,250,641	21,244,338	0	(9,580)	0	0	5.000	4.995	MON	88,544	1,062,532	02/25/2010	03/25/2040
31398M-U3-8	FANNIEMAE FNMA 10-29	C		2	1	26,030,245	113.2620	30,670,981	27,079,579	26,269,432	0	101,463	0	0	4.500	5.030	MON	101,548	1,218,581	03/18/2010	04/25/2040
31398M-UA-2	FANNIE MAE FNMA 10-21			2	1	8,356,023	113.0480	10,370,892	9,173,883	8,484,792	0	56,516	0	0	4.500	5.573	MON	34,402	402,936	12/01/2012	03/25/2040
31398P-CF-4	FANNIE MAE FNMA 10-33			2	1	2,861,250	113.1340	3,394,014	3,000,000	2,879,477	0	7,834	0	0	4.500	4.970	MON	11,250	135,000	03/15/2010	04/25/2040
31398P-G2-9	FANNIE MAE FNMA 10-48			2	1	13,174,245	113.7350	15,477,059	13,608,000	13,243,795	0	43,977	0	0	4.500	4.998	MON	51,030	612,360	05/12/2011	05/25/2040
31398P-HA-0	FANNIE MAE FNMA 10-35			2	1	7,029,984	113.1500	8,961,816	7,920,297	7,088,946	0	28,691	0	0	4.500	5.473	MON	29,701	347,876	12/01/2012	04/25/2040
31398P-JB-6	FANNIE MAE FNMA 10-35			2	1	10,313,147	110.5600	12,509,555	11,314,710	10,475,481	0	76,709	0	0	4.500	5.598	MON	42,430	496,965	12/01/2012	04/25/2040
31398P-PQ-6	FANNIE MAE FNMA 01-47			2	1	1,976,689	112.0600	2,241,204	2,000,000	1,980,442	0	2,378	0	0	5.000	5.202	MON	8,333	100,000	04/01/2011	05/25/2040
31398P-V4-8	FANNIE MAE FNMA 10-39	C		2	1	4,734,375	113.0070	5,650,350	5,000,000	4,792,788	0	25,626	0	0	4.500	5.223	MON	18,750	225,000	03/24/2010	05/25/2040
31398P-W9-6	FANNIE MAE FNMA 10-39			2	1	563,320	111.5090	669,702	600,582	568,917	0	3,668	0	0	4.500	5.519	MON	2,252	26,379	12/01/2012	05/25/2040
31398P-WA-3	FANNIE MAE FNMA_10-44			2	1	8,724,941	111.2320	9,687,651	8,709,387	8,716,381	0	(7,810)	0	0	4.500	4.448	MON	32,660	382,534	12/01/2012	05/25/2040
31398P-WT-2	FNMA 01-44	C		2	1	10,513,594	110.2140	12,123,529	11,000,000	10,680,681	0	80,579	0	0	4.500	5.314	MON	41,250	495,000	03/19/2010	05/25/2040
31398R-TQ-8	FANNIE MAE FNMA 10-54	C		2	1	10,800,203	113.8860	12,713,117	11,163,000	10,855,329	0	35,847	0	0	4.500	4.990	MON	41,861	502,335	05/12/2011	06/25/2040
31398S-4J-9	FANNIE MAE FNMA 10-156			2	1	10,278,299	109.7020	14,341,121	13,072,774	10,553,724	0	178,229	0	0	4.000	6.624	MON	43,576	511,755	12/01/2012	01/25/2041
31398S-4M-2	FANNIE MAE FNMA 10-156			2	1	12,971,674	107.9020	17,400,364	16,126,126	13,337,802	0	228,852	0	0	4.000	6.498	MON	53,754	631,284	12/01/2012	01/25/2041
31398S-SH-2	FANNIE MAE FNMA 10-148 FNMA_10-148			2	1	8,386,007	108.4370	9,396,179	8,665,144	8,408,029	0	18,081	0	0	4.000	4.387	MON	28,884	339,211	12/01/2012	01/25/2041
31398S-7A-5	FANNIE MAE FNMA 11-7			2	1	3,470,300	113.9780	4,199,480	3,684,459	3,510,193	0	18,028	0	0	4.500	5.395	MON	13,817	165,801	02/01/2011	02/25/2041
31398S-GT-4	FANNIE MAE FNMA 10-129 FANNIE MAE FNMA_10-129			2	1	2,514,956	108.7220	2,581,058	2,374,000	2,492,776	0	(22,180)	0	0	4.500	3.292	MON	8,903	89,025	02/03/2012	11/25/2040
31398S-KM-4	FANNIE MAE FNMA 10-142	C		2	1	4,797,805	110.8780	5,543,890	5,000,000	4,826,007	0	15,349	0	0	4.500	5.049	MON	18,750	225,000	04/01/2011	12/25/2040
31398S-XH-1	FANNIE MAE FNMA 10-141	C		2	1	6,357,881	111.0390	7,811,587	7,035,000	6,459,902	0	53,377	0	0	4.000	5.215	MON	23,450	281,400	12/14/2010	12/25/2040
31398T-PK-1	FANNIE MAE FNMA 10-89	C		2	1	8,625,488	114.0670	9,717,351	8,519,000	8,575,877	0	(23,960)	0	0	4.500	4.234	MON	31,946	383,355	08/09/2010	08/25/2040
31398T-X5-5	FANNIE MAE FNMA 10-103	C		2	1	10,200,000	106.8910	10,689,090	10,000,000	10,125,085	0	(36,958)	0	0	4.000	3.632	MON	33,333	400,000	09/09/2010	12/25/2038
31398W-5J-9	FREDDIE MAC FHLMC 3626	C		2	1	35,218,750	111.7800	39,122,965	35,000,000	35,135,200	0	(34,707)	0	0	5.000	4.933	MON	145,833	1,750,000	02/11/2010	01/15/2040

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398W-5R-1	FREDDIE MAC FHLMC 3626	C		2	1	4,959,772	112.4980	5,624,900	5,000,000	4,964,047	0	2,585	0	0	5.000	5.133	MON	20,833	250,000	04/01/2011	01/15/2040
31398W-HU-1	FREDDIE MAC FHLMC 3635	C		2	1	24,571,353	111.8090	27,362,968	24,473,000	24,526,648	0	(19,997)	0	0	5.000	4.961	MON	101,971	1,223,650	02/11/2010	02/15/2040
31398W-PF-5	FREDDIE MAC FHLMC 3633			2	1	4,713,127	112.4860	5,946,264	5,286,216	4,789,648	0	34,544	0	0	4.500	5.720	MON	19,823	232,181	12/01/2012	02/15/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,084,381,726	XXX	1,249,862,397	1,147,976,038	1,093,055,045	0	4,742,933	0	0	XXX	XXX	XXX	4,074,886	44,923,448	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,395,700,910	XXX	1,602,017,904	1,448,401,038	1,400,834,275	0	3,558,782	0	0	XXX	XXX	XXX	6,912,565	57,494,064	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC				2Z	4,166,202	100.0000	4,200,000	4,200,000	4,166,348	0	147	0	0	3.630	3.725	FA	54,632	0	12/17/2012	08/22/2022
00037B-AC-6	ABB FINANCE USA INC ABB FINANCE USA INC				1FE	3,819,046	107.7700	4,138,377	3,840,000	3,819,968	0	922	0	0	4.375	4.403	MN	24,733	65,625	12/17/2012	05/08/2042
00206R-BJ-0	AT&T Inc Series 144A				1FE	8,100,429	100.4070	8,130,934	8,098,000	8,100,426	0	(3)	0	0	4.350	4.348	JD	13,699	0	12/17/2012	06/15/2045
002819-AC-4	ABBOTT LABORATORIES				1FE	2,588,058	136.1110	3,402,769	2,500,000	2,583,946	0	(1,590)	0	0	6.150	5.887	MN	13,240	107,625	11/16/2012	11/30/2037
002824-AV-2	ABBOTT LABORATORIES				1FE	3,774,705	134.7770	4,717,212	3,500,000	3,763,502	0	(4,542)	0	0	6.000	5.455	AO	52,500	210,000	07/30/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES				1FE	12,403,500	127.8850	15,985,586	12,500,000	12,407,161	0	1,470	0	0	5.300	5.352	MN	62,569	662,500	05/24/2010	05/27/2040
00440E-AJ-6	ACE INA HOLDINGS INC				1FE	1,088,510	117.0910	1,170,912	1,000,000	1,058,507	0	(12,767)	0	0	5.700	4.141	FA	21,533	57,000	07/30/2010	02/15/2017
008117-AN-3	AETNA INC AETNA INC			1	2FE	1,972,020	110.7920	2,215,843	2,000,000	1,975,787	0	2,344	0	0	4.125	4.298	JD	6,875	82,500	05/17/2011	06/01/2021
00817Y-AF-5	AETNA INC AETNA INC				2FE	1,105,770	134.5590	1,345,593	1,000,000	1,101,239	0	(1,986)	0	0	6.625	5.828	JD	2,944	66,250	07/30/2010	06/15/2036
00817Y-AG-3	AETNA INC AETNA INC				2FE	3,356,490	137.7170	4,131,517	3,000,000	3,342,911	0	(5,957)	0	0	6.750	5.872	JD	9,000	202,500	07/30/2010	12/15/2037
008190-AH-3	AFFILIATED COMPUTER SERVICES AFFILIATED COMPUTER SVCS				2FE	3,139,290	106.8930	3,206,787	3,000,000	3,071,096	0	(27,456)	0	0	5.200	4.158	JD	13,000	156,000	06/03/2010	06/01/2015
010392-EB-0	ALABAMA POWER CO				1FE	5,366,625	126.4900	6,956,950	5,500,000	5,404,951	0	6,806	0	0	5.875	6.110	JD	26,927	323,125	05/18/2006	12/01/2022
010392-EZ-7	ALABAMA POWER CO CORP BND				1FE	5,010,100	132.7720	6,638,588	5,000,000	5,009,956	0	(134)	0	0	6.125	6.109	MN	39,132	306,250	12/15/2009	05/15/2038
010392-FB-9	ALABAMA POWER CO				1FE	506,647	131.7370	595,451	452,000	504,495	0	(932)	0	0	6.000	5.184	MS	9,040	27,120	07/30/2010	03/01/2039
013817-AJ-0	ALCOA INC SENIOR CORP BND				2FE	1,184,548	100.9770	1,262,209	1,250,000	1,184,987	0	439	0	0	5.900	6.468	FA	30,729	0	11/16/2012	02/01/2027
013817-AU-5	ALCOA INC ALCOA INC				2FE	3,495,485	108.2150	3,787,526	3,500,000	3,496,426	0	358	0	0	6.150	6.167	FA	81,317	215,250	07/26/2010	08/15/2020
017175-AC-4	ALLEGHANY CORP ALLEGHANY CORP				2FE	2,297,654	109.1150	2,509,639	2,300,000	2,297,753	0	99	0	0	4.950	4.963	JD	1,265	57,241	06/21/2012	06/27/2022
018522-F*-8	ALLETE INC. ALLETE INC				1	5,921,351	92.4050	5,821,515	6,300,000	5,921,715	0	364	0	0	4.080	4.447	JJ	127,806	0	12/17/2012	07/15/2042
01877K-AB-9	ALLIANCE PIPELINE LP 144A			2	1FE	2,077,895	115.4560	2,399,054	2,077,895	2,077,895	0	0	0	0	6.996	6.993	JD	404	145,370	03/01/2001	12/31/2019
018788-AA-3	ALLIANCE RESOURCE PARTNERS			2	2FE	4,256,000	100.0000	4,000,000	4,000,000	4,128,058	0	(53,663)	0	0	8.310	5.341	FA	120,957	332,400	10/15/2010	08/20/2014
020002-AP-6	ALLSTATE CORP				1FE	2,057,542	125.4200	2,508,407	2,000,000	2,057,467	0	(75)	0	0	6.125	5.879	JD	5,444	61,250	11/16/2012	12/15/2032
023551-AF-1	AMERADA HESS CORP				2FE	9,054,240	139.0120	11,120,959	8,000,000	8,855,316	0	(26,850)	0	0	7.875	6.796	AO	157,500	630,000	03/07/2003	10/01/2029
025816-AX-7	AMERICAN EXPRESS COMPANY				1FE	998,571	121.0120	1,210,118	1,000,000	998,652	0	81	0	0	6.150	6.182	FA	21,013	0	11/16/2012	08/28/2017
026351-AU-0	AMERICAN GENERAL CORP				2FE	8,422,508	126.3350	10,738,475	8,500,000	8,447,789	0	2,428	0	0	7.500	7.577	JJ	293,958	637,500	03/14/1996	07/15/2025
029163-AD-4	AMERICAN RE CORP				1FE	5,524,000	132.2100	6,610,503	5,000,000	5,467,574	0	(20,232)	0	0	7.450	6.425	JD	16,556	372,500	01/05/2010	12/15/2026
029912-BC-5	AMERICAN TOWER CORP				2FE	2,996,400	111.4280	3,342,830	3,000,000	2,997,165	0	297	0	0	5.050	5.065	MS	50,500	151,500	08/11/2010	09/01/2020
03030#-AA-2	AMERICAN TRANSMISSION CO LLC 144A				1	5,000,000	105.0000	5,250,000	5,000,000	5,000,000	0	0	0	0	5.590	5.590	JD	23,292	279,500	08/01/2005	12/01/2035
03030#-AB-0	AMERICAN TRANSMISSION CO LLC				1	20,000,000	105.0000	21,000,000	20,000,000	20,000,000	0	0	0	0	5.910	5.910	FA	492,500	1,182,000	08/01/2009	08/01/2037
03040W-AJ-4	AMERICAN WATER CAPITAL CORP AMERICAN WATER CAPITAL CORP			1	2FE	11,078,800	102.0990	11,230,881	11,000,000	11,078,735	0	(65)	0	0	4.300	4.257	JD	18,394	0	12/19/2012	12/01/2042
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	1,995,220	117.5110	2,350,226	2,000,000	1,996,331	0	409	0	0	5.300	5.331	MS	31,211	106,000	03/08/2010	03/15/2020
030981-AG-9	AMERIGAS PARTNERS LP			1	3FE	3,000,000	107.0000	3,210,000	3,000,000	3,000,000	0	0	0	0	6.250	6.250	FA	68,229	192,708	07/27/2011	08/20/2019
031162-AW-0	AMGEN INC				2FE	3,496,296	126.2760	4,419,649	3,500,000	3,496,947	0	51	0	0	6.375	6.382	JD	18,594	223,125	02/19/2008	06/01/2037
031162-AY-6	AMGEN INC CORP BND				2FE	862,793	134.6910	1,010,181	750,000	858,161	0	(1,833)	0	0	6.900	5.807	JD	4,313	51,750	04/26/2010	06/01/2038
031162-BC-3	AMGEN INC				2FE	10,093,691	119.9110	11,991,052	10,000,000	10,090,765	0	(1,379)	0	0	5.750	5.684	MS	169,306	575,000	04/01/2011	03/15/2040
032095-AB-7	AMPHENOL CORP AMPHENOL CORP			1	2FE	2,650,000	104.1820	2,604,539	2,500,000	2,644,246	0	(5,754)	0	0	4.000	3.244	FA	41,667	0	07/31/2012	02/01/2022
032166-AQ-3	AMSOUTH BANK NA				3FE	1,000,000	100.8750	1,008,750	1,000,000	1,000,000	0	0	0	0	4.850	4.850	AO	12,125	48,500	03/24/2003	04/01/2013
035229-CG-6	ANHEUSER-BUSCH COS INC				1FE	3,465,000	132.5870	3,977,610	3,000,000	3,391,497	0	(12,266)	0	0	6.800	5.638	JJ	94,067	204,000	11/30/2005	01/15/2031
035229-CJ-0	ANHEUSER-BUSCH COS INC				1FE	1,071,985	137.3910	1,373,908	1,000,000	1,071,824	0	(161)	0	0	6.800	6.164	FA	28,333	0	11/16/2012	08/20/2032
035229-CL-5	ANHEUSER-BUSCH COS INC				1FE	5,643,741	133.4790	7,608,283	5,700,000	5,649,185	0	641	0	0	6.000	6.066	MN	57,000	342,000	11/01/2001	11/01/2041
035229-CN-1	ANHEUSER-BUSCH COS INC				1FE	5,329,250	140.6810	7,034,057	5,000,000	5,304,218	0	(3,510)	0	0	6.500	6.058	FA	135,417	325,000	10/09/2003	02/01/2043
035229-CQ-4	ANHEUSER-BUSCH COS INC				1FE	1,015,200	125.4840	1,254,845	1,000,000	1,012,539	0	(323)	0	0	5.950	5.843	JJ	27,436	59,500	10/29/2002	01/15/2033
035229-CS-0	ANHEUSER-BUSCH COS INC				1FE	8,340,929	113.5810	10,817,454	9,524,000	8,853,073	0	105,782	0	0	4.500	6.089	AO	107,145	428,580	06/21/2007	04/01/2018
037389-AW-3	AON CORPORATION				2FE	996,370	114.3470	1,143,467	1,000,000	997,083	0	302	0	0	5.000	5.046	MS	12,639	50,000	09/07/2010	09/30/2020
037411-AK-1	APACHE CORPORATION				1FE	1,220,680	141.7200	1,417,200	1,000,000	1,196,180	0	(9,590)	0	0	7.950	5.810	AO	16,783	79,500	04/26/2010	04/15/2026
037411-AR-6	APACHE CORP				1FE	7,553,100	124.8550	9,364,101	7,500,000	7,549,228	0	(907)	0	0	6.000	5.948	JJ	207,500	450,000	05/04/2007	01/15/2037
037735-CM-7	APPALACHIAN POWER CO SENIOR CORP BND				2FE	5,010,100	135.1280	6,756,380	5,000,000	5,010,100	0	0	0	0	7.000	6.982	AO	87,500	350,000	12/15/2009	04/01/2038
039483-BE-1	ARCHER-DANIELS-MIDLAND COMPANY				1FE	2,411,076	105.1450	3,169,060	3,014,000	2,417,168	0	6,092	0	0	4.535	5.976	MS	36,070	136,685	03/13/2012	03/26/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
040555-CM-4	ARIZONA PUBLIC SERVICE			1	2FE	4,966,300	112.5890	5,629,464	5,000,000	4,967,027	0	522	0	0	5.050	5.094	MS	84,167	256,708	08/22/2011	09/01/2041
046003-JU-4	ASSOCIATES CORP NA				1FE	1,075,790	120.8900	1,208,903	1,000,000	1,057,196	0	(8,047)	0	0	6.950	5.780	MN	11,583	69,500	07/30/2010	11/01/2018
049560-AK-1	ATMOS ENERGY CORP			1	2FE	4,983,900	121.9130	6,095,644	5,000,000	4,984,297	0	224	0	0	5.500	5.522	JD	12,222	275,000	06/07/2011	06/15/2041
05329W-AJ-1	AUTONATION INC				3FE	501,250	113.0000	565,000	500,000	500,973	0	(149)	0	0	6.750	6.706	AO	7,125	33,750	08/16/2010	04/15/2018
053332-AF-9	AUTOZONE				2FE	4,949,713	112.2460	5,612,314	5,000,000	4,967,491	0	10,152	0	0	5.500	5.749	MN	35,139	275,000	04/01/2011	11/15/2015
05463H-AA-9	AXIS SPECIALTY FINANCE LLC				2FE	979,540	113.3190	1,133,192	1,000,000	983,825	0	1,678	0	0	5.875	6.150	JD	4,896	58,750	04/05/2010	06/01/2020
054937-AG-2	BB&T CORP				1FE	1,883,520	113.2580	2,265,159	2,000,000	1,939,912	0	11,439	0	0	4.900	5.667	JD	272	98,000	06/06/2007	06/30/2017
055381-AS-6	BE AEROSPACE INC BE AEROSPACE INC			1	3FE	3,040,000	106.0000	3,180,000	3,000,000	3,038,157	0	(1,843)	0	0	5.250	5.038	AO	39,375	86,625	07/09/2012	04/01/2022
05564E-BM-7	BRE PPTYS, INC. BRE PROPERTIES INC			1	2FE	4,964,050	98.9740	4,948,711	5,000,000	4,965,078	0	1,028	0	0	3.375	3.458	JJ	64,688	0	08/06/2012	01/15/2023
05565E-B@-3	BMW US CAPITAL LLC MW T+50				1	3,000,000	105.0000	3,150,000	3,000,000	3,000,000	0	0	0	0	5.040	5.040	JD	10,080	151,200	10/07/2004	12/07/2014
05565E-D@-1	BMW US CAPITAL LLC SENIOR CORP BND				1	8,000,000	105.0000	8,400,000	8,000,000	8,000,000	0	0	0	0	5.940	5.940	MN	79,200	475,200	11/01/2007	11/01/2017
05566G-AA-7	BNP PARIBAS LLC 144A				1FE	1,496,805	104.4690	1,567,035	1,500,000	1,499,312	0	313	0	0	5.125	5.149	JJ	35,448	76,875	01/08/2003	01/15/2015
057224-AY-3	BAKER HUGHES INC				1FE	1,637,645	132.5010	1,749,012	1,320,000	1,555,587	0	(34,919)	0	0	7.500	4.053	MN	12,650	99,000	07/30/2010	11/15/2018
057224-AZ-0	BAKER HUGHES INC				1FE	4,978,500	120.5070	6,025,356	5,000,000	4,979,458	0	330	0	0	5.125	5.153	MS	75,451	256,250	08/19/2010	09/15/2040
058498-AN-6	BALL CORP SENIOR CORP BND			1	3FE	1,547,325	111.2500	1,663,188	1,495,000	1,529,969	0	(6,199)	0	0	7.375	6.781	MS	36,752	110,256	12/14/2009	09/01/2019
059438-AH-4	BANC ONE CORP				1FE	631,313	134.3460	799,357	595,000	622,178	0	(1,135)	0	0	7.625	7.100	AO	9,578	45,369	08/03/2001	10/15/2026
06051G-DZ-9	BANK OF AMERICA CORP				1FE	4,611,131	127.8380	5,126,295	4,010,000	4,539,220	0	(65,306)	0	0	7.625	5.181	JD	25,480	305,763	12/09/2011	06/01/2019
064057-BD-3	BANK OF NEW YORK CO INC				1FE	16,679,858	117.2490	19,463,281	16,600,000	16,630,060	0	(5,279)	0	0	5.500	5.457	JD	76,083	913,000	05/23/2007	12/01/2017
071813-AU-3	BAXTER INTERNATIONAL INC				1FE	1,925,629	108.4540	2,169,072	2,000,000	1,982,166	0	7,492	0	0	4.625	5.058	MS	27,236	92,500	10/31/2003	03/15/2015
073730-AB-9	BEAM INC				2FE	3,273,344	135.2680	4,058,040	3,000,000	3,252,641	0	(17,116)	0	0	7.875	6.709	JJ	108,938	236,250	10/04/2011	01/15/2023
075887-AN-9	BECTON DICKINSON				1FE	1,184,300	135.8850	1,358,850	1,000,000	1,165,574	0	(7,342)	0	0	7.000	5.350	FA	29,167	70,000	04/26/2010	08/01/2027
075887-AX-7	BECTON DICKINSON				1FE	7,673,550	119.0350	9,522,789	8,000,000	7,683,697	0	4,905	0	0	5.000	5.272	MN	54,444	400,000	12/14/2010	11/12/2040
079857-AH-1	BELLSOUTH CAP FUNDING				1FE	8,721,795	133.8300	10,037,239	7,500,000	8,622,117	0	(35,227)	0	0	7.875	6.422	FA	223,125	590,625	12/15/2009	02/15/2030
079867-AM-9	BELLSOUTH TELECOMMUNICATIONS				1FE	2,982,935	127.4500	3,632,331	2,850,000	2,954,500	0	(5,120)	0	0	7.000	6.571	AO	49,875	199,500	04/28/2006	10/01/2025
081437-AH-8	BEMIS COMPANY INC BEMIS CO INC			1	2FE	1,987,060	106.9670	2,139,343	2,000,000	1,988,396	0	1,088	0	0	4.500	4.581	AO	19,000	92,750	09/27/2011	10/15/2021
084423-AR-3	WR BERKLEY CORP				2FE	5,372,716	111.5120	5,910,114	5,300,000	5,364,948	0	(6,581)	0	0	5.375	5.180	MS	83,880	284,875	10/14/2011	09/15/2020
084653-D@-0	BERKSHIRE GAS CO			2	2	7,363,636	100.0000	7,363,636	7,363,636	7,363,636	0	0	0	0	7.800	7.876	FMAN	73,391	574,364	05/28/1996	11/15/2021
088815-A#-2	BIDDEFORD & SACO WATER CO				2	2,250,000	100.0000	2,250,000	2,250,000	2,250,000	0	0	0	0	7.720	7.720	JD	14,475	173,700	03/25/1993	06/01/2018
09256B-AB-3	BLACKSTONE HOLDINGS FINANCE CO 144A				1FE	995,150	113.0220	1,130,220	1,000,000	995,960	0	373	0	0	5.875	5.938	MS	17,299	58,750	09/15/2010	03/15/2021
097023-AU-9	BOEING COMPANY				1FE	5,008,822	132.0470	5,281,880	4,000,000	4,980,775	0	(28,047)	0	0	6.125	4.293	FA	92,556	245,000	01/26/2012	02/15/2033
097023-AX-3	BOEING COMPANY				1FE	1,251,410	150.1550	1,501,549	1,000,000	1,241,500	0	(4,278)	0	0	6.875	5.180	MS	20,243	68,750	07/30/2010	03/15/2039
10112R-AE-4	BOSTON PROPERTIES INC				2FE	1,986,827	108.7670	2,175,343	2,000,000	1,996,670	0	1,266	0	0	5.000	5.074	JD	8,333	100,000	09/08/2003	06/01/2015
10112R-AF-1	BOSTON PROPERTIES INC				2FE	6,923,910	109.8340	7,688,346	7,000,000	6,974,457	0	10,187	0	0	5.625	5.798	AO	83,125	393,750	06/06/2007	04/15/2015
10112R-AS-3	BOSTON PROP				2FE	13,852,040	109.4580	15,324,136	14,000,000	13,873,084	0	12,347	0	0	4.125	4.255	MN	73,792	577,500	10/19/2011	05/15/2021
10112R-AT-1	BOSTON PROP BOSTON PROPERTIES LP			1	2FE	8,037,010	108.0810	8,646,457	8,000,000	8,031,904	0	(4,922)	0	0	3.700	3.621	MN	37,822	300,111	12/07/2011	11/15/2018
10138M-AK-1	BOTTLING GROUP LLC CORP BND				1FE	1,107,940	118.6500	1,186,495	1,000,000	1,080,341	0	(11,701)	0	0	5.125	3.631	JJ	23,632	51,250	07/30/2010	01/15/2019
105340-AJ-2	BRNDYWINE OPRTNG				2FE	967,020	110.6050	1,106,053	1,000,000	977,644	0	4,368	0	0	5.700	6.298	MN	9,500	57,000	06/17/2010	05/01/2017
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1FE	1,705,595	139.7780	2,096,668	1,500,000	1,634,792	0	(9,061)	0	0	7.150	5.981	JD	4,767	107,250	12/04/2002	06/15/2023
110122-AC-2	BRISTOL-MYERS SQUIBB				1FE	9,819,796	144.5770	14,168,581	9,800,000	9,819,796	0	0	0	0	6.875	6.860	FA	280,729	673,750	12/15/2009	08/01/2097
110122-AP-3	BRISTOL-MYERS SQUIBB				1FE	1,109,870	130.0060	1,300,057	1,000,000	1,104,795	0	(2,210)	0	0	5.875	5.110	MN	7,507	58,750	07/30/2010	11/15/2036
110122-AQ-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND				1FE	2,044,477	135.0770	2,701,547	2,000,000	2,042,216	0	(867)	0	0	6.125	5.960	MN	20,417	45,938	11/16/2012	05/01/2038
110394-AE-3	BRISTOW GROUP INC BRISTOW GROUP INC			1	3FE	1,500,000	107.0000	1,605,000	1,500,000	1,500,000	0	0	0	0	6.250	6.250	AO	20,573	0	09/27/2012	10/15/2022
11041R-AL-2	BRITISH AEROSPACE FIN 144A				2FE	25,889,136	130.3600	28,251,619	21,672,000	25,024,159	0	(143,135)	0	0	7.500	5.898	JJ	812,700	1,625,400	01/06/2006	07/01/2027
11283#-AB-7	BROOKFIELD POWER NEW YORK FINA				1	10,000,000	90.0000	9,000,000	10,000,000	10,000,000	0	0	0	0	5.910	5.910	JD	24,625	591,000	12/16/2005	12/16/2025
116794-A#-5	BRUKER CORP BRUKER CORPORATION				2	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	4.310	4.310	JJ	117,088	129,300	01/18/2012	01/18/2022
118230-AJ-0	BUCKEYE PARTNERS			1	2FE	2,979,030	102.8760	3,086,284	3,000,000	2,982,411	0	1,730	0	0	4.875	4.964	FA	60,938	146,250	02/24/2011	02/01/2021
120111-BH-1	BUILDING MATERIALS CORP OF AME			1	3FE	497,500	109.0000	545,000	500,000	498,084	0	201	0	0	7.000	7.069	FA	13,222	35,000	02/18/2010	02/15/2020
12189T-AG-9	BURLINGTON NORTHERN SANTA FE				2FE	12,170,311	128.4330	14,384,496	11,200,000	12,006,539	0	(32,362)	0	0	6.875	6.131	JD	64,167	770,000	03/16/2007	12/01/2027
12189T-AK-0	BURLINGTON NORTHERN SANTA FE				2FE	12,669,179	125.9950	14,256,334	11,315,000	12,467,535	0	(40,242)	0	0	7.082	6.090	MN	106,844	801,328	03/09/2007	05/13/2029
122014-AE-3	BURLINGTON RESOURCES				1FE	4,867,179	137.9760	5,748,080	4,166,000	4,601,254	0	(34,270)	0	0	9.125	7.476	AO	95,037	380,148	01/25/2002	10/01/2021
1248EP-AU-7	CCO HOLDINGS LLCCCO HOLDINGS			1	3FE	4,907,500	107.8750	5,393,750	5,000,000	4,918,551	0	7,093	0	0	6.500	6.759	AO	55,069	325,000	06/14/2011	04/30/2021
125152-AC-2	CE GENERATION LLC			2	3FE	2,748,200	103.0000	2,830,646	2,748,200	2,748,200	0	0	0	0	7.416	7.414	JD	9,058	203,807	02/24/1999	12/15/2018
12542R-A#-7	CHS INC			2	2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.250	5.250	MS	58,333	210,000	08/24/2004	09/21/2014
125509-BP-3	CIGNA CORP CIGNA CORP			1	2FE	2,984,910	111.2430	3,337,282	3,000,000	2,987,201	0	1,263	0	0	4.500	4.563	MS	39,750	135,000	03/02/2011	03/15/2021
125509-BR-9	CIGNA CORP CIGNA CORP				2FE	4,996,050	105.0840	5,254,179	5,000,000	4,996,915	0	763	0	0	2.750	2.767	MN	17,569	139,410	11/03/2011	11/15/2016
12589Y-AF-6	CMS PANHANDLE HOLDING CO				2FE	5,049,700	115.2710	5,763,550	5,000,000	5,042,940	0	(1,359)	0	0	7.000	6.912	JJ	161,389	350,000	01/22/2007	07/15/2029
126117-AE-0	CNA FINANCIAL CORP				2FE	2,149,080	126.4250	2,528,500	2,000,000	2,140,256	0	(8,579)	0	0	7.250	6.347	MN	18,528	145,000	12/16/2011	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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126117-AR-1	CNA FINANCIAL CORP CNA FINANCIAL CORP				2FE	1,992,520	117.4560	2,349,110	2,000,000	1,993,556	0	562	0	0	5.750	5.798	FA	43,444	115,000	02/09/2011	08/15/2021
12626#-AN-5	CRH AMERICA INC				2	1,070,000	100.0000	1,000,000	1,000,000	1,042,396	0	(13,019)	0	0	8.400	6.747	MN	11,200	84,000	10/15/2010	11/13/2015
126307-AA-5	CSC HOLDINGS INC CABLEVISION				3FE	1,448,496	108.5000	1,519,000	1,400,000	1,418,117	0	(13,001)	0	0	8.500	7.424	AO	25,122	119,000	07/07/2010	04/15/2014
126408-GH-0	CSX CORP				2FE	9,893,300	122.1330	12,213,298	10,000,000	9,902,629	0	1,802	0	0	6.000	6.078	AO	150,000	600,000	03/16/2007	10/01/2036
126408-GK-3	CSX CORP				2FE	4,995,150	126.9130	6,345,630	5,000,000	4,995,608	0	77	0	0	6.150	6.157	MN	51,250	307,500	04/20/2007	05/01/2037
126650-BE-9	CVS CAREMARK CORP				2FE	9,961,600	117.5350	11,753,484	10,000,000	9,983,342	0	3,990	0	0	6.125	6.177	FA	231,389	612,500	08/10/2006	08/15/2016
126650-BJ-8	CVS CAREMARK CORP				2FE	992,372	132.3050	1,323,050	1,000,000	992,450	0	79	0	0	6.250	6.331	JD	5,208	31,250	11/16/2012	06/01/2027
12681#-AA-5	CABELAS INCORPORATED				2	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.990	5.990	FA	309,483	898,500	02/27/2006	02/27/2016
127210-AB-8	CADBURY SCHWEPPS US FIN 144A				2FE	4,971,800	102.9130	5,145,650	5,000,000	4,997,365	0	3,383	0	0	5.125	5.198	AO	64,063	256,250	09/22/2003	10/01/2013
127391-AA-8	CADETS TRUST 2003-1 144A				1	5,983,022	102.1740	6,130,440	6,000,000	5,998,728	0	2,281	0	0	4.800	4.840	JJ	132,800	288,000	04/01/2011	07/15/2013
130789-T*-1	CALIF WATER SERVICE CO			2	1	1,818,182	105.0000	1,909,091	1,818,182	1,818,182	0	0	0	0	5.290	5.290	JD	8,015	96,182	05/05/2009	12/01/2022
13134Y-AD-9	CALPINE CONSTRUCTION FINANCE C			1	3FE	2,420,500	106.2500	2,496,875	2,350,000	2,387,965	0	(13,938)	0	0	8.000	7.258	JD	15,667	188,000	07/20/2010	06/01/2016
133131-AT-9	CAMDEN PROPERTY TRUST CAMDEN PROPERTY TRUST				2FE	5,936,700	98.3260	5,899,554	6,000,000	5,937,051	0	351	0	0	2.950	3.073	JD	11,800	0	12/04/2012	12/15/2022
14040H-AN-5	CAPITAL ONE FINANCIAL				2FE	4,021,080	114.5350	4,581,415	4,000,000	4,009,970	0	(2,368)	0	0	6.150	6.073	MS	82,000	246,000	05/25/2007	09/01/2016
14040H-AY-1	CAPITAL ONE FIN CORP CAPITAL ONE FINANCIAL CORP				2FE	4,976,850	115.1530	5,757,628	5,000,000	4,979,544	0	1,895	0	0	4.750	4.809	JJ	109,514	234,861	07/14/2011	07/15/2021
141781-AF-1	CARGILL INC 144A				1FE	3,454,290	140.0480	4,201,440	3,000,000	3,399,254	0	(7,232)	0	0	7.250	6.176	MN	36,250	217,500	01/29/2003	11/01/2036
141781-AT-1	CARGILL INC 144A				1FE	1,397,144	122.4760	1,714,664	1,400,000	1,397,515	0	56	0	0	6.125	6.140	AO	17,150	85,750	05/23/2007	04/19/2034
141781-AX-2	CARGILL INC 144A				1FE	11,029,040	121.0120	13,311,320	11,000,000	11,016,600	0	(2,839)	0	0	6.000	5.964	MN	62,333	660,000	12/06/2007	11/27/2017
144141-CU-0	CAROLINA POWER & LIGHT	LS			1FE	2,382,054	127.6710	3,064,104	2,400,000	2,384,441	0	343	0	0	6.125	6.180	MS	43,283	147,000	05/23/2007	09/15/2033
149123-BK-6	CATERPILLAR INC				1FE	10,062,700	143.4030	14,340,300	10,000,000	10,058,347	0	(606)	0	0	6.950	6.903	MN	115,833	695,000	05/09/2002	05/01/2042
149123-BN-0	CATERPILLAR INC				1FE	1,823,714	132.4920	2,378,236	1,795,000	1,823,697	0	(10)	0	0	6.050	5.923	FA	41,026	17,848	11/16/2012	08/15/2036
15089Q-AB-0	CELANESE US HOLDINGS LLC			1	3FE	4,230,000	110.0000	4,400,000	4,000,000	4,166,979	0	(38,838)	0	0	6.625	5.391	AO	55,944	265,000	05/03/2011	10/15/2018
15089Q-AD-6	CELANESE US HOLDINGS LLC CELANESE US HOLDINGS LLC				3FE	1,000,000	104.7500	1,047,500	1,000,000	1,000,000	0	0	0	0	4.625	4.626	MS	6,167	0	11/07/2012	11/15/2022
165167-BS-5	CHESAPEAKE ENERGY CORP SECURED CORP BND	LS			3FE	1,670,625	108.5000	1,898,750	1,750,000	1,701,548	0	8,556	0	0	6.500	7.215	FA	42,972	113,750	05/27/2010	08/15/2017
165167-CC-9	CHESAPEAKE ENERGY CORP SENIOR CORP BND				3FE	977,500	109.0000	1,090,000	1,000,000	983,500	0	2,122	0	0	7.250	7.600	JD	3,222	72,500	12/14/2009	12/15/2018
171232-AQ-4	CHUBB CORP				1FE	1,999,226	128.9750	2,579,503	2,000,000	1,999,234	0	8	0	0	6.000	6.003	MN	16,667	0	11/16/2012	05/11/2037
171232-AS-0	CHUBB CORP 1				1FE	2,256,846	137.1080	2,742,153	2,000,000	2,246,437	0	(4,365)	0	0	6.500	5.585	MN	16,611	130,000	07/30/2010	05/15/2038
17248R-AJ-5	CINGULAR WIRELESS LLC				1FE	1,375,263	139.1600	1,739,496	1,250,000	1,360,831	0	(2,971)	0	0	7.125	6.316	JD	3,958	89,063	05/23/2007	12/15/2031
17275R-AD-4	CISCO SYST INC SENIOR CORP BND				1FE	5,872,747	128.1860	7,434,810	5,800,000	5,866,354	0	(2,528)	0	0	5.900	5.809	FA	129,276	118,000	11/16/2012	02/15/2039
172967-BL-4	CITIGROUP INC				2FE	1,401,036	114.2890	1,485,763	1,300,000	1,389,442	0	(2,374)	0	0	6.625	6.020	JD	3,828	86,125	05/23/2007	06/15/2032
172967-CC-3	CITIGROUP INC				2FE	2,774,263	107.0950	3,105,763	2,900,000	2,788,611	0	2,530	0	0	6.000	6.335	AO	29,483	174,000	04/28/2006	10/31/2033
172967-CT-6	CITIGROUP INC				1FE	2,524,169	119.8520	2,996,301	2,500,000	2,524,147	0	(22)	0	0	5.850	5.772	JD	8,125	73,125	11/16/2012	12/11/2034
17453B-AT-8	CITIZENS COMMUNICATIONS				3FE	1,821,325	108.5000	2,100,560	1,936,000	1,893,315	0	17,174	0	0	6.625	7.734	MS	37,765	128,260	07/30/2008	03/15/2015
184496-AJ-6	CLEAN HARBORS INC CLEAN HARBORS INC			1	3FE	4,086,188	104.2500	4,170,000	4,000,000	4,084,690	0	(1,498)	0	0	5.250	4.812	FA	88,083	0	11/15/2012	08/01/2020
184496-AK-3	CLEAN HARBORS, INC. CLEAN HARBORS INC			1	3FE	4,095,000	103.5000	4,140,000	4,000,000	4,094,038	0	(962)	0	0	5.125	4.666	JD	13,667	0	11/29/2012	06/01/2021
185508-AE-8	CLECO POWER LLC				2FE	1,630,078	123.0450	1,937,953	1,575,000	1,628,083	0	(1,028)	0	0	6.500	6.222	JD	8,531	102,375	12/08/2010	12/01/2035
18585#-AA-9	CLEVELAND BROTHERS SR NOTES DU				2FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	6.310	6.310	JJ	169,318	378,600	01/20/2006	01/20/2013
18683K-AA-9	CLEVELAND-CLIFFS INC	LS			2FE	2,059,180	105.7090	2,114,185	2,000,000	2,045,836	0	(5,071)	0	0	5.900	5.510	MS	34,744	118,000	03/23/2010	03/15/2020
18683K-AB-7	CLEVELAND-CLIFFS INC				2FE	2,993,790	98.7400	2,962,193	3,000,000	2,995,000	0	522	0	0	4.800	4.826	AO	36,000	144,000	09/15/2010	10/01/2020
191219-AW-4	COCA-COLA ENTERPRISES				1FE	1,245,140	135.3480	1,353,480	1,000,000	1,177,718	0	(8,703)	0	0	7.000	5.177	AO	17,500	70,000	05/30/2003	10/01/2026
191219-AX-2	COCA-COLA ENTERPRISES				1FE	1,243,143	137.1040	1,508,144	1,100,000	1,229,915	0	(2,503)	0	0	6.700	5.780	AO	15,559	73,700	11/16/2006	10/15/2036
195869-AJ-1	COLONIAL PIPELINE COMPANY 144A				1FE	1,137,200	129.6610	1,296,610	1,000,000	1,115,902	0	(3,175)	0	0	6.580	5.600	FA	22,482	65,800	11/05/2004	08/28/2032
20029P-AG-4	COMCAST CABLE COMMUNICATION 144A				2FE	9,529,200	129.5240	10,361,940	8,000,000	8,784,378	0	(153,445)	0	0	8.875	6.255	MN	118,333	710,000	06/06/2007	05/01/2017
20030N-AG-6	COMCAST CORP				2FE	4,858,550	112.9580	5,647,923	5,000,000	4,946,055	0	13,894	0	0	4.950	5.296	JD	11,000	247,500	08/19/2005	06/15/2016
202795-HG-8	COMMONWEALTH EDISON				1FE	1,991,280	126.8940	2,537,875	2,000,000	1,992,758	0	185	0	0	5.875	5.906	FA	48,958	117,500	01/14/2003	02/01/2033
205887-AC-6	CONAGRA FOODS INC				3FE	5,229,600	138.8780	5,555,120	4,000,000	4,971,352	0	(90,295)	0	0	9.750	5.951	MS	130,000	390,000	12/16/2009	03/01/2021
205887-AF-9	CONAGRA FOODS INC				2FE	14,684,373	128.5180	16,739,530	13,025,000	14,304,232	0	(58,698)	0	0	7.125	6.060	AO	232,008	928,031	08/18/2005	10/01/2026
205887-BD-3	CONAGRA FOODS INC WI				2FE	2,613,444	115.8930	2,844,020	2,454,000	2,555,381	0	(19,988)	0	0	5.819	4.778	JD	6,347	142,798	12/15/2009	06/15/2017
207597-CZ-6	CONNECTICUT LIGHT & PWR CO D				1FE	4,829,784	139.5160	5,496,930	3,940,000	4,694,330	0	(44,846)	0	0	7.875	5.616	AO	77,569	310,275	06/24/2010	10/01/2024
207597-DS-1	CONNECTICUT LIGHT & PWR CO				1FE	1,279,824	122.3440	1,712,816	1,400,000	1,290,370	0	2,286	0	0	5.750	6.424	MS	23,703	80,500	10/18/2007	09/15/2034
207597-ED-3	CONNECTICUT LIGHT & PWR CO CORP BND				1FE	6,984,837	119.3990	8,357,957	7,000,000	6,989,657	0	1,621	0	0	5.650	5.683	MN	65,917	395,500	04/01/2011	05/01/2018
208251-AE-8	CONOCOPHILLIPS HOLDING CO				1FE	1,374,786	137.5950	1,719,937	1,250,000	1,357,431	0	(3,774)	0	0	6.950	6.109	AO	18,340	86,875	10/18/2007	04/15/2029
209111-ED-1	CONSOLIDATED EDISON COMPANY OF				1FE	2,391,675	112.6510	2,816,275	2,500,000	2,409,913	0	2,371	0	0	5.100	5.393	JD	5,667	127,500	07/01/2003	06/15/2033
209111-EL-3	CONSOLIDATED EDISON COMPANY OF				1FE	314,117	128.2130	397,461	310,000	313,743	0	(76)	0	0	5.850	5.755	MS	5,340	18,135	11/16/2006	03/15/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF 07-A				1FE	6,151,080	134.3450	8,060,696	6,000,000	6,140,338	0	(2,408)	0	0	6.300	6.115	FA	142,800	378,000	10/10/2007	08/15/2037
21036P-AF-5	CONSTELLATION BRANDS INC				3FE	8,028,039	117.7500	9,420,000	8,000,000	8,015,765	0	(2,979)	0	0	7.250	7.197	MN	74,111	580,000	01/10/2008	05/15/2017

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
21036P-AJ-7	CONSTELLATION BRANDS, INC. CONSTELLATION BRANDS INC				3FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000	0	0	0	0	4.625	4.625	MS	17,601	0	08/06/2012	03/01/2023
210518-CP-9	CONSUMERS ENERGY COMPANY				1FE	4,629,163	126.2630	5,486,127	4,345,000	4,615,033	0	(6,029)	0	0	5.800	5.325	MS	74,203	252,010	06/24/2010	09/15/2035
210518-D@-2	CONSUMERS ENERGY COMPANY CONSUMERS ENERGY COMPANY				1FE	10,000,000	94.6920	9,469,200	10,000,000	10,000,000	0	0	0	0	4.310	4.310	JD	16,761	0	12/17/2012	12/15/2042
212015-AH-4	CONTINENTAL RESOURCES, INC.			1	3FE	996,378	107.7500	1,077,500	1,000,000	996,533	0	155	0	0	5.000	5.046	MS	14,722	25,972	08/14/2012	09/15/2022
22025Y-AK-6	CORRECTIONS CORP OF AMERICA			1	3FE	1,198,875	106.2500	1,221,875	1,150,000	1,173,851	0	(8,811)	0	0	7.750	6.804	JD	7,427	89,125	12/11/2009	06/01/2017
22160K-AD-7	COSTCO WHSLE CORP COSTCO WHOLESALE CORP				1FE	5,002,250	100.3410	5,017,069	5,000,000	5,002,199	0	(51)	0	0	0.650	0.635	JD	2,167	0	11/29/2012	12/07/2015
222070-A#-1	COTY INC COTY INC.				2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.820	5.820	JD	24,250	582,000	06/16/2010	06/16/2022
224044-AK-3	COX COMMUNICATIONS INC				2FE	5,450,750	114.5500	5,727,500	5,000,000	5,173,026	0	(53,859)	0	0	7.250	5.921	MN	46,319	362,500	01/22/2007	11/15/2015
224044-BS-5	COX COMMUNICATIONS INC SENIOR CORP BND 144A				2FE	9,772,600	121.0470	12,104,700	10,000,000	9,857,944	0	21,235	0	0	6.250	6.566	JD	52,083	625,000	07/23/2008	06/01/2018
224044-BW-6	COX COMMUNICATIONS INC COX COMMUNICATIONS INC				2FE	4,992,300	103.0320	5,151,600	5,000,000	4,992,339	0	39	0	0	3.250	3.268	JD	14,444	0	11/26/2012	12/15/2022
224044-BY-2	COX COMMUNICATIONS INC COX COMMUNICATIONS INC				2FE	11,141,710	103.6610	11,402,710	11,000,000	11,141,511	0	(199)	0	0	4.700	4.620	JD	45,956	0	11/29/2012	12/15/2042
23317H-AA-0	DEVELOPERS DIVERSIFIED REALTY DDR CORP			1	2FE	2,943,120	107.2420	3,217,261	3,000,000	2,945,559	0	2,439	0	0	4.625	4.865	JJ	72,844	0	06/19/2012	07/15/2022
235851-AM-4	DANAHER CORPORATION			1	1FE	4,998,750	113.1070	5,655,366	5,000,000	4,998,911	0	107	0	0	3.900	3.903	JD	4,333	195,000	06/20/2011	06/23/2021
244199-AW-5	DEERE & CO				1FE	4,261,675	130.8960	4,658,589	3,559,000	4,227,645	0	(26,753)	0	0	6.550	4.813	AO	58,279	233,115	01/26/2012	10/01/2028
244199-BA-2	DEERE & CO				1FE	1,560,558	143.7340	1,868,540	1,300,000	1,541,209	0	(7,600)	0	0	7.125	5.497	MS	30,360	92,625	04/26/2010	03/03/2031
247109-BR-1	DELMARVA POWER & LIGHT DELMARVA POWER & LIGHT CO			1	1FE	7,955,920	102.1340	8,170,709	8,000,000	7,956,132	0	212	0	0	4.000	4.032	JD	26,667	137,778	06/19/2012	06/01/2042
24713@-AC-0	DELOITTE & TOUCHE LLP				1	4,048,480	110.4700	4,418,800	4,000,000	4,021,691	0	(4,779)	0	0	6.590	6.430	MN	30,021	263,600	03/08/2006	11/20/2016
24713E-AF-4	DELPHI CORP DELPHI CORP			1	3FE	1,981,467	111.0000	2,220,000	2,000,000	1,982,495	0	1,027	0	0	6.125	6.261	MN	15,653	122,500	05/11/2012	05/15/2021
247158-AK-0	DELOITTE LLP				1	15,000,000	105.0000	15,750,000	15,000,000	15,000,000	0	0	0	0	4.350	4.350	MN	79,750	652,500	11/17/2011	11/17/2023
250847-EA-4	DETROIT EDISON COMPANY				1FE	1,796,532	126.9790	2,304,677	1,815,000	1,797,426	0	315	0	0	5.700	5.774	AO	25,864	103,455	03/11/2010	10/01/2037
251591-AM-5	DEVELOPERS DIVERS REALTY				2FE	5,043,650	108.3260	5,416,300	5,000,000	5,012,766	0	(5,017)	0	0	5.500	5.382	MN	45,833	275,000	08/22/2005	05/01/2015
2515E0-AA-7	DEUTSCHE BANK FINANCIAL LLC				2FE	792,816	106.3540	850,831	800,000	798,351	0	705	0	0	5.375	5.478	FA	15,528	43,000	02/19/2003	03/02/2015
251799-AA-0	DEVON ENERGY CORPORATION				2FE	11,878,500	146.5550	14,655,460	10,000,000	11,574,914	0	(40,128)	0	0	7.950	6.505	AO	167,833	795,000	01/07/2003	04/15/2032
25389J-AJ-5	DIGITAL RLTY DIGITAL REALTY TRUST LP				2FE	4,988,750	112.0270	5,601,363	5,000,000	4,990,440	0	912	0	0	5.250	5.279	MS	77,292	262,500	03/01/2011	03/15/2021
25459H-BA-2	DIRECTV HOLDINGS LLCDIRECTV F				2FE	6,969,130	110.9680	7,767,756	7,000,000	6,973,575	0	2,563	0	0	5.000	5.057	MS	116,667	350,000	03/07/2011	03/01/2021
25459H-BG-9	DIRECTTV HOLDINGS DIRECT TV HOLDINGS				2FE	10,083,379	101.1050	10,110,546	10,000,000	10,083,275	0	(104)	0	0	5.150	5.095	MS	151,639	133,757	12/17/2012	03/15/2042
25468P-CA-2	WALT DISNEY COMPANY MTN B				1FE	4,986,200	108.4080	5,420,391	5,000,000	4,997,721	0	1,441	0	0	6.200	6.233	JD	9,472	310,000	06/13/2002	06/20/2014
25468P-CK-0	WALT DISNEY COMPANY				1FE	1,158,610	120.0240	1,200,236	1,000,000	1,118,569	0	(16,955)	0	0	5.500	3.365	MS	16,194	55,000	07/30/2010	03/15/2019
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC				2FE	3,975,080	112.2090	4,488,345	4,000,000	3,978,209	0	2,082	0	0	4.375	4.453	JD	7,778	175,000	06/13/2011	06/15/2021
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC DISCOVERY COMMUNICATIONS LLC				2FE	3,544,900	106.8390	3,482,936	3,260,000	3,544,714	0	(186)	0	0	4.950	4.416	MN	20,620	0	12/17/2012	05/15/2042
25470X-AB-1	ECHOSTAR DBS CORP DISH DBS CORP				3FE	1,000,000	118.5000	1,185,000	1,000,000	1,000,000	0	0	0	0	7.875	7.875	MS	26,250	78,750	02/16/2010	09/01/2019
257469-AC-0	DOMINION RESOURCES INC A				2FE	17,089,500	110.3230	16,548,450	15,000,000	15,437,710	0	(240,000)	0	0	7.195	5.376	MS	317,779	1,079,250	09/15/2004	09/15/2014
257867-AW-1	DONNELLEY AND SONS				3FE	5,000,000	96.0000	4,800,000	5,000,000	5,000,000	0	0	0	0	7.625	7.625	JD	16,944	381,250	06/16/2010	06/15/2020
260003-AC-2	DOVER CORP				1FE	4,375,240	131.9830	5,279,320	4,000,000	4,287,926	0	(11,187)	0	0	6.650	5.931	JD	22,167	266,000	12/11/2002	06/01/2028
260003-AF-5	DOVER CORP				1FE	1,589,076	120.8260	2,174,864	1,800,000	1,610,025	0	3,705	0	0	5.375	6.250	AO	20,425	96,750	04/28/2006	10/15/2035
260003-AK-4	DOVER CORP			1	1FE	11,836,080	126.4180	15,170,201	12,000,000	11,840,576	0	2,350	0	0	5.375	5.468	MS	215,000	645,000	02/16/2011	03/01/2041
260543-BV-4	DOW CHEMICAL SENIOR CORP BND				2FE	11,682,480	118.8310	14,259,694	12,000,000	11,805,069	0	29,921	0	0	5.700	6.059	MN	87,400	684,000	07/02/2008	05/15/2018
263534-BR-9	EI DU PONT DE NEMOURS & CO				1FE	6,744,051	127.2850	7,255,232	5,700,000	6,723,725	0	(22,545)	0	0	5.600	4.372	JD	14,187	319,200	01/26/2012	12/15/2036
263534-BT-5	EI DU PONT DE NEMOURS & CO SENIOR CORP BND				1FE	4,997,900	123.6120	6,180,611	5,000,000	4,998,592	0	209	0	0	6.000	6.006	JJ	138,333	300,000	07/23/2008	07/15/2018
26441Y-AU-1	DUKE REALTY LP				2FE	999,830	119.5000	1,195,001	1,000,000	999,833	0	3	0	0	6.750	6.753	MS	19,875	67,500	03/25/2010	03/15/2020
26442C-AA-2	DUKE ENERGY CAROLINAS LLC				1FE	1,499,806	125.6930	1,885,393	1,500,000	1,499,860	0	53	0	0	6.100	6.101	JD	7,625	45,750	11/16/2012	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORP BND				1FE	1,062,102	128.1490	1,281,493	1,000,000	1,059,444	0	(1,077)	0	0	6.000	5.557	JJ	27,667	60,000	04/26/2010	01/15/2038
266233-AD-7	DUQUESNE LIGHT HOLDINGS INC				3FE	1,796,238	118.6880	2,136,384	1,800,000	1,796,674	0	276	0	0	5.900	5.927	JD	8,850	106,200	05/25/2011	12/01/2021
26875P-AA-9	EOG RESOURCES INC SENIOR CORP BND				1FE	1,144,970	120.7310	1,207,308	1,000,000	1,099,699	0	(19,194)	0	0	5.875	3.553	MS	17,299	58,750	07/30/2010	09/15/2017
26882P-AS-1	ERAC USA FINANCE COMPANY 144A				2FE	22,254,923	110.2080	23,970,240	21,750,000	21,992,927	0	(96,868)	0	0	5.600	5.083	MN	203,000	1,218,000	06/23/2010	05/01/2015
26882P-BB-7	ERAC USA FINANCE COMPANY 144A				2FE	12,010,560	120.0500	14,406,000	12,000,000	12,005,841	0	(1,016)	0	0	6.375	6.363	AO	161,500	837,000	10/11/2007	10/15/2017
26884A-AH-6	ERP OPER LP				2FE	3,327,215	111.9620	3,358,850	3,000,000	3,235,395	0	(91,820)	0	0	6.584	2.997	AO	42,796	197,520	01/26/2012	04/13/2015
26884A-AQ-6	ERP OPERATING LP		LS		2FE	3,517,170	101.0460	3,536,610	3,500,000	3,500,540	0	(2,133)	0	0	5.200	5.136	AO	45,500	182,000	04/01/2003	04/01/2013
26884T-AA-0	ERAC USA FIN CO				2FE	5,466,065	115.4740	6,351,070	5,500,000	5,472,376	0	2,818	0	0	5.250	5.330	AO	72,188	324,500	06/24/2010	10/01/2020
26884T-AD-4	ERAC USA FIN CO				2FE	5,067,964	110.1480	5,534,937	5,025,000	5,063,986	0	(3,524)	0	0	4.500	4.391	FA	84,797	226,125	10/25/2011	08/16/2021
277432-AB-6	EASTMAN CHEMICAL				2FE	403,890	130.0550	650,275	500,000	434,974	0	3,305	0	0	7.250	9.146	JJ	16,715	36,250	11/07/1994	01/15/2024
277432-AJ-9	EASTMAN CHEMICAL				2FE	2,963,550	105.2930	3,158,792	3,000,000	2,977,703	0	7,082	0	0	3.000	3.266	JD	4,000	90,000	12/17/2010	12/15/2015
277432-AL-4	EASTMAN CHEMICAL EASTMAN CHEMICAL CO			1	2FE	9,266,596	108.1390	9,386,451	8,680,000	9,266,594	0	(2)	0	0	4.800	4.385	MS	238,411	0	12/17/2012	09/01/2042
278058-DB-5	EATON CORPORATION				2FE	1,479,114	122.8660	1,744,697	1,420,000	1,477,245	0	(1,115)	0	0	5.800	5.497	MS	24,250	82,360	04/01/2011	03/15/2037
27876G-BH-0	ECHOSTAR DBS CORP				3FE	299,273	111.8750	335,625	300,000	299,719	0	102	0	0	7.750	7.793	MN	2,002	23,250	07/21/2008	05/31/2015

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28336L-BQ-1	EL PASO CORPORATION SENIOR CORP BND				3FE	4,679,438	114.2340	5,340,440	4,675,000	4,677,002	0	(381)	0	0	7.000	6.988	JD	14,544	327,250	05/26/2010	06/15/2017
283677-AW-2	EL PASO ELEC CO				2FE	9,849,795	116.6990	11,669,897	10,000,000	9,856,166	0	2,954	0	0	6.000	6.119	MN	76,667	600,000	04/01/2011	05/15/2035
291641-AZ-1	EMPIRE DISTRICT ELEC CO				2FE	3,476,920	104.4530	4,178,120	4,000,000	3,500,888	0	9,090	0	0	5.800	6.900	JJ	116,000	232,000	03/31/2010	07/01/2035
29265N-AS-7	ENERGEN CORP			1	2FE	6,999,160	104.4500	7,311,530	7,000,000	6,999,521	0	144	0	0	4.625	4.626	MS	107,917	347,132	08/02/2011	09/01/2021
29266M-AF-6	ENERGY EAST CORP				2FE	695,630	106.4190	707,684	665,000	694,431	0	(529)	0	0	6.750	6.384	JJ	20,698	44,888	07/30/2010	07/15/2036
29266R-AC-2	ENERGIZER HLDGS INC ENERGIZER HOLDINGS INC				2FE	2,122,640	105.8610	2,117,220	2,000,000	2,119,519	0	(3,121)	0	0	4.700	3.933	MN	9,661	47,000	09/06/2012	05/24/2022
29364L-AL-6	GULF STATES UTILITIES				2FE	998,750	100.2800	1,002,800	1,000,000	998,879	0	27	0	0	6.200	6.210	JJ	31,000	62,000	07/28/2010	07/01/2033
29364W-AF-5	ENTERGY LA INC				1FE	10,528,500	99.8600	10,505,272	10,520,000	10,520,000	0	0	0	0	6.300	6.153	MS	220,920	662,760	02/10/2010	09/01/2035
29364W-AJ-7	ENTERGY LOUS LN1 CORP BND				1FE	4,996,550	121.5000	6,074,995	5,000,000	4,997,913	0	297	0	0	6.500	6.509	MS	108,333	325,000	08/11/2008	09/01/2018
29365P-AN-2	ENTERGY GULF ST				2FE	6,229,699	117.1710	7,498,955	6,400,000	6,289,420	0	16,943	0	0	6.000	6.388	MN	64,000	384,000	03/12/2009	05/01/2018
293791-AT-6	ENTERPRISE PROD OPER LLC				2FE	3,879,160	116.2300	4,649,212	4,000,000	3,884,490	0	2,458	0	0	5.750	5.987	MS	76,667	230,000	12/07/2010	03/01/2035
29379V-AK-9	ENTERPRISE PROD OPER LLC				2FE	7,496,051	101.3830	7,603,725	7,500,000	7,499,664	0	1,143	0	0	5.900	5.916	AO	93,417	442,500	10/27/2009	04/15/2013
29379V-AQ-6	ENTERPRISE PROD OPER LLC				2FE	1,990,500	126.4440	2,528,871	2,000,000	1,990,551	0	51	0	0	6.450	6.487	MS	43,000	129,000	05/11/2010	09/01/2040
29379V-AT-0	ENTERPRISE PROD OPER LLC				2FE	4,965,850	120.3260	6,016,321	5,000,000	4,966,937	0	446	0	0	5.950	5.999	FA	123,958	297,500	01/04/2011	02/01/2041
29379V-AU-7	ENTERPRISE PROD OPER LLC				2FE	4,989,500	109.6030	5,480,135	5,000,000	4,990,578	0	825	0	0	4.050	4.075	FA	76,500	197,438	08/10/2011	02/15/2022
29379V-AW-3	ENTERPRISE PROD OPER LLC ENTERPRISE PRODUCTS OPERATING			1	2FE	11,945,040	105.7040	12,684,440	12,000,000	11,945,750	0	710	0	0	4.850	4.879	FA	219,867	291,000	02/08/2012	08/15/2042
294429-AC-9	EQUIFAX INC				2FE	8,750,240	118.5960	9,487,680	8,000,000	8,628,163	0	(23,799)	0	0	6.900	6.109	JJ	276,000	552,000	01/22/2007	07/01/2028
294429-AF-2	EQUIFAX INC				2FE	1,069,260	116.6970	1,166,973	1,000,000	1,046,162	0	(8,904)	0	0	6.300	5.138	JJ	31,500	63,000	04/07/2010	07/01/2017
294549-AM-2	EQUITABLE RESOURCES INC				2FE	5,997,726	109.3740	6,562,440	6,000,000	5,998,490	0	563	0	0	5.150	5.156	MS	103,000	309,000	11/28/2011	03/01/2018
29717P-B*-7	ESSEX PORTFOLIO LP ESSEX PORTFOLIO LP				2	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	4.270	4.270	AO	50,647	149,450	04/30/2012	04/30/2021
29736R-AA-8	ESTEE LAUDER				1FE	4,830,700	128.2790	6,413,950	5,000,000	4,856,106	0	3,424	0	0	5.750	5.994	AO	60,694	287,500	10/09/2003	10/15/2033
29736R-AC-4	ESTEE LAUDER COMPANIES INC				1FE	17,302,150	129.5330	22,668,321	17,500,000	17,318,613	0	3,192	0	0	6.000	6.082	MN	134,167	1,050,000	04/27/2007	05/15/2037
30161M-AM-5	EXELON GENERATION CO LLC EXELON GENERATION CO LLC			1	2FE	7,621,018	106.7860	7,475,014	7,000,000	7,620,620	0	(398)	0	0	5.600	5.016	JD	17,422	0	12/17/2012	06/15/2042
30162A-AC-2	EXELIS INC EXELIS INC				2FE	1,008,664	108.6710	1,086,713	1,000,000	1,008,416	0	(248)	0	0	5.550	5.428	AO	13,875	27,750	07/20/2012	10/01/2021
302491-AR-6	FMC CORP			1	2FE	3,012,690	105.5980	3,167,952	3,000,000	3,011,804	0	(711)	0	0	3.950	3.897	FA	49,375	81,963	11/21/2011	02/01/2022
302508-AQ-9	FMR LLC 144A				1FE	7,318,304	132.2670	8,200,554	6,200,000	7,119,453	0	(31,144)	0	0	7.570	6.126	JD	20,860	469,340	01/26/2012	06/15/2029
302567-AA-0	FPL ENERGY WIND			2	3FE	1,602,800	98.0000	1,570,744	1,602,800	1,602,800	0	0	0	0	6.639	6.533	JUN	56,456	106,410	06/27/2003	06/20/2023
30256Y-AA-1	FPL ENERGY MARCUS HOOK LP CORP BND 144A			2	3FE	4,694,857	100.0000	4,694,857	4,694,857	4,694,857	0	0	0	0	7.590	7.591	JJ	169,261	356,340	07/01/2008	07/10/2018
302570-BD-7	FPL GROUP CAPITAL INC				2FE	1,136,120	118.9580	1,189,581	1,000,000	1,102,397	0	(14,358)	0	0	6.000	4.102	MS	20,000	60,000	07/30/2010	03/01/2019
314275-AC-2	FEDERATED RETAIL HOLDING				2FE	4,916,900	121.9600	6,098,016	5,000,000	4,923,696	0	1,279	0	0	6.375	6.501	MS	93,854	318,750	04/23/2007	03/15/2037
31428X-AT-3	FEDEX CORP FEDEX CORP				2FE	9,705,858	97.3920	9,583,358	9,840,000	9,706,128	0	270	0	0	3.875	3.953	FA	163,112	0	12/17/2012	08/01/2042
31620R-AC-9	FIDELITY NATIONAL FINANCIAL IN				2FE	3,995,880	112.8230	4,512,901	4,000,000	3,997,305	0	517	0	0	6.600	6.618	MN	33,733	264,000	04/30/2010	05/15/2017
320517-AA-3	FIRST HORIZON NATIONAL CORP				2FE	4,005,180	109.4800	4,379,183	4,000,000	4,003,208	0	(986)	0	0	5.375	5.345	JD	9,556	215,000	12/17/2010	12/15/2015
33738M-AB-7	FIRST UNION NATL BANK BKNT				1FE	12,789,240	113.4340	13,612,080	12,000,000	12,634,437	0	(23,386)	0	0	6.500	5.980	JD	65,000	780,000	10/18/2007	12/01/2028
337738-AL-2	FISERV INC FISERV INC				2FE	2,989,830	109.4860	3,284,570	3,000,000	2,991,112	0	835	0	0	4.750	4.793	JD	6,333	142,500	06/06/2011	06/15/2021
341081-EP-8	FLORIDA POWER AND LIGHT CO				1FE	3,990,760	129.8700	5,194,800	4,000,000	3,992,033	0	204	0	0	5.850	5.867	FA	97,500	234,000	12/10/2002	02/01/2033
341081-FA-0	FLORIDA POWER AND LIGHT CO CORP BND				1FE	1,047,826	131.1410	1,311,410	1,000,000	1,045,827	0	(821)	0	0	5.950	5.607	FA	24,792	59,500	04/26/2010	02/01/2038
341099-CB-3	FLORIDA POWER CORP				1FE	7,979,680	123.3650	9,869,200	8,000,000	7,983,164	0	426	0	0	5.900	5.918	MS	157,333	472,000	02/18/2003	03/01/2033
341099-CD-9	FLORIDA POWER CORP				1FE	1,084,749	112.4560	1,124,562	1,000,000	1,046,148	0	(14,819)	0	0	5.100	3.423	JD	4,250	51,000	04/26/2010	12/01/2015
341099-CG-2	FLORIDA POWER CORP A				1FE	3,084,197	119.8840	3,687,623	3,076,000	3,082,334	0	(1,145)	0	0	5.800	5.749	MS	52,531	178,408	04/01/2011	09/15/2017
341099-CH-0	FLORIDA POWER CORP CORP BND				1FE	2,085,695	131.4330	2,628,656	2,000,000	2,081,956	0	(1,464)	0	0	6.350	6.025	MS	37,394	63,500	11/16/2012	09/15/2037
343498-AA-9	FLOWERS FOODS INC FLOWERS FOODS INC			1	2FE	4,988,000	102.4520	5,122,613	5,000,000	4,988,717	0	717	0	0	4.375	4.405	AO	54,688	108,160	03/29/2012	04/01/2022
35906A-AB-4	FRONTIER COMMUNICATIONS CORP				3FE	1,108,250	115.0000	1,265,000	1,100,000	1,106,162	0	(818)	0	0	8.125	8.001	AO	22,344	89,375	12/11/2009	10/01/2018
364725-AQ-4	GANNETT CO INC			1	3FE	521,529	110.7500	553,750	500,000	513,218	0	(3,931)	0	0	9.375	8.320	MN	5,990	46,875	10/04/2010	11/15/2017
368710-AG-4	GENENTEC INC SENIOR CORP BND				1FE	1,113,990	109.9010	1,099,008	1,000,000	1,059,966	0	(22,688)	0	0	4.750	2.304	JJ	21,903	47,500	07/30/2010	07/15/2015
369550-AT-5	GENERAL DYNAMICS CORP GENERAL DYNAMICS CORPORATION			1	1FE	6,970,600	96.5030	6,755,208	7,000,000	6,970,690	0	90	0	0	3.600	3.623	MN	38,500	0	11/01/2012	11/15/2042
369604-BF-9	GENERAL ELECTRIC CO GENERAL ELECTRIC CO				1FE	6,960,590	102.5730	7,180,134	7,000,000	6,960,745	0	155	0	0	4.125	4.158	AO	65,771	0	10/01/2012	10/09/2042
36962G-3P-7	GENERAL ELEC CAP CORP SENIOR CORP BND				1FE	1,455,455	120.9270	1,813,900	1,500,000	1,457,428	0	709	0	0	5.875	6.098	JJ	40,880	88,125	04/26/2010	01/14/2038
36962G-XZ-2	GENERAL ELEC CAP CORP MTNA				1FE	2,817,111	129.8410	3,246,020	2,500,000	2,816,037	0	(1,075)	0	0	6.750	5.661	MS	49,688	0	11/16/2012	03/15/2032
370334-BJ-2	GENERAL MILLS INC				2FE	1,994,920	122.6930	2,453,851	2,000,000	1,995,166	0	75	0	0	5.400	5.417	JD	4,800	108,000	05/26/2010	06/15/2040
373334-FS-5	GEORGIA POWER COMPANY				1FE	3,999,040	127.4710	5,098,840	4,000,000	3,999,375	0	44	0	0	5.750	5.752	AO	48,556	230,000	04/11/2003	04/15/2023
373334-GC-9	GEORGIA POWER COMPANY 07-A				1FE	11,888,858	122.2820	14,673,792	12,000,000	11,892,548	0	874	0	0	5.650	5.718	MS	226,000	621,500	11/16/2012	03/01/2037
373334-JR-3	GEORGIA POWER COMPANY				1FE	4,966,950	119.8590	5,992,950	5,000,000	4,968,157	0	496	0	0	5.400	5.445	JD	22,500	270,000	05/24/2010	06/01/2040
377372-AD-9	GLAXOSK CAP INC SENIOR CORP BND				1FE	1,150,090	121.9180	1,219,178	1,000,000	1,107,663	0	(17,978)	0	0	5.650	3.437	MN	7,219	56,500	07/30/2010	05/15/2018
377372-AE-7	GLAXOSK CAP INC CORP BND				1FE	1,107,824	138.1000	1,381,004	1,000,000	1,103,223	0	(1,812)	0	0	6.375	5.607	MN	8,146	63,750	04/26/2010	05/15/2038

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38141G-FG-4	GOLDMAN SACHS GROUP INC CORP BND				1FE	1,031,917	116.6930	1,166,933	1,000,000	1,022,371	0	(3,759)	0	0	5.950	5.437	JJ	26,940	59,500	04/26/2010	01/18/2018
38141G-GM-0	GOLDMAN SACHS GROUP INC				1FE	9,049,954	121.7610	10,958,472	9,000,000	9,049,433	0	(684)	0	0	6.250	6.208	FA	234,375	562,500	05/05/2011	02/01/2041
38141G-GS-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC/THE				1FE	3,994,600	118.2220	4,728,895	4,000,000	3,994,986	0	386	0	0	5.750	5.768	JJ	100,306	115,000	01/19/2012	01/24/2022
38143Y-AC-7	GOLDMAN SACHS GROUP INC				2FE	1,040,428	109.2410	1,092,406	1,000,000	1,040,338	0	(91)	0	0	6.450	6.123	MN	10,750	0	11/16/2012	05/01/2036
386088-AF-5	GRAND METROPOLITAN INVT CORP				1FE	12,143,064	142.8990	14,289,877	10,000,000	11,457,399	0	(108,246)	0	0	8.000	5.997	MS	235,556	800,000	10/18/2007	09/15/2022
386088-AH-1	DIAGEO PLC GRAND METRO INV				1FE	617,955	149.0830	745,413	500,000	600,682	0	(2,168)	0	0	7.450	5.825	AO	7,864	37,250	09/17/2002	04/15/2035
38748*-AD-9	GRANITE ST ELEC			1	1	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	7.370	7.370	MN	61,417	368,500	08/05/1993	11/01/2023
393154-H@-1	GREEN MOUNTAIN PWR CORP 144A			1	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.700	6.700	MN	111,667	670,000	09/15/1993	11/01/2018
397624-AE-7	GREIF INC GREIF INC				3FE	1,485,000	111.5000	1,672,500	1,500,000	1,490,608	0	1,929	0	0	6.750	6.929	FA	42,188	101,250	12/16/2009	02/01/2017
397624-AG-2	GREIF INC GREIF INC				3FE	516,250	115.5000	577,500	500,000	512,412	0	(1,425)	0	0	7.750	7.269	FA	16,146	38,750	02/08/2010	08/01/2019
40146#-AF-4	GUARDIAN PIPELINE LLC			2	2	967,883	100.0000	967,883	967,883	967,883	0	0	0	0	7.920	7.997	MJSD	213	76,656	02/19/2002	09/30/2022
40146#-AH-0	GUARDIAN PIPELINE LLC			2	2	438,740	100.0000	438,740	438,740	438,740	0	0	0	0	8.100	8.181	MJSD	99	35,538	05/01/2002	09/30/2022
40146#-AL-1	GUARDIAN PIPELINE LLC 144A			2	2	1,314,974	100.0000	1,316,250	1,316,250	1,315,378	0	70	0	0	7.680	7.768	MJSD	281	101,088	11/01/2002	09/30/2022
404119-BF-5	HCA INC			1	3FE	1,050,946	111.5000	1,115,000	1,000,000	1,034,902	0	(6,684)	0	0	8.500	7.532	AO	17,944	85,000	06/08/2010	04/15/2019
404119-BK-4	HCA INC			1	3FE	495,549	110.7500	553,750	500,000	496,448	0	333	0	0	7.250	7.373	MS	10,674	36,250	06/08/2010	09/15/2020
40414L-AD-1	HCP			1	2FE	2,984,370	113.1470	3,394,402	3,000,000	2,986,809	0	1,269	0	0	5.375	5.443	FA	67,188	161,250	01/19/2011	02/01/2021
40426W-AQ-4	HRPT PROPERTIES TRUST			1	2FE	7,522,450	102.9930	7,724,475	7,500,000	7,501,583	0	(2,867)	0	0	5.750	5.709	FA	162,917	431,250	01/05/2004	02/15/2014
40426W-AR-2	HRPT PROPERTIES TRUST			1	2FE	14,594,288	108.0110	15,438,032	14,293,000	14,432,394	0	(39,676)	0	0	6.250	5.903	FA	337,474	893,313	04/01/2011	08/15/2016
40426W-AS-0	HRPT PROPERTIES TRUST			1	2FE	2,766,411	106.1420	3,205,493	3,020,000	2,907,677	0	34,632	0	0	5.750	7.227	MN	28,942	173,650	05/20/2008	11/01/2015
406216-AY-7	HALLIBURTON COMPANY SENIOR CORP BND				1FE	1,870,027	149.1680	2,610,432	1,750,000	1,869,918	0	(109)	0	0	7.450	6.885	MS	38,388	0	11/16/2012	09/15/2039
40959*-AD-9	AQUARION WATER CO OF NEW HAMPS				3	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	7.710	7.710	JD	19,275	231,300	04/30/1993	06/01/2023
41011W-BJ-8	JOHN HANCOCK GLOB FDG II 144A				1FE	8,954,730	107.7870	9,700,830	9,000,000	8,989,716	0	4,407	0	0	5.250	5.307	FA	165,375	472,500	02/10/2003	02/25/2015
413875-AN-5	HARRIS CORP				2FE	5,367,550	118.4620	5,923,083	5,000,000	5,359,544	0	(5,215)	0	0	6.150	5.636	JD	13,667	307,500	05/11/2011	12/15/2040
416515-AS-3	HARTFORD FINANCIAL SERVICES GR				2FE	1,422,132	115.0080	1,725,121	1,500,000	1,422,342	0	210	0	0	5.950	6.375	AO	18,842	0	11/16/2012	10/15/2036
42217K-AW-6	HEALTH CARE REIT INC			1	2FE	4,966,950	111.4070	5,570,375	5,000,000	4,970,892	0	2,450	0	0	5.250	5.332	JJ	121,042	262,500	03/09/2011	01/15/2022
42280#-AB-5	HEICO			2	2	142,857	100.0000	142,857	142,857	142,857	0	0	0	0	5.530	5.530	MS	2,326	7,900	03/21/2003	03/15/2013
42280#-AE-9	HEICO				2	1,166,667	100.0000	1,166,667	1,166,667	1,166,667	0	0	0	0	6.500	6.500	JD	2,106	75,833	12/21/2010	12/21/2022
423074-AF-0	HEINZ HJ CO				2FE	12,295,320	122.8970	14,747,640	12,000,000	12,217,086	0	(8,132)	0	0	6.375	6.192	JJ	352,750	765,000	10/08/1998	07/15/2028
42307T-AG-3	HEINZ HJ CO				2FE	1,286,313	126.8220	1,585,270	1,250,000	1,282,594	0	(837)	0	0	6.750	6.510	MS	24,844	84,375	03/15/2032	
427056-AR-7	HERCULES INC				2FE	5,684,000	93.1250	5,401,250	5,800,000	5,711,389	0	3,480	0	0	6.600	6.766	FA	159,500	382,800	10/18/2007	08/01/2027
427866-AL-2	HERSHEY FOODS CO				1FE	8,055,390	141.3920	9,897,466	7,000,000	7,805,771	0	(33,660)	0	0	7.200	6.006	FA	190,400	504,000	09/10/2002	08/15/2027
42809H-AC-1	HESS CORPORATION				2FE	1,983,420	121.5960	2,431,924	2,000,000	1,984,405	0	225	0	0	6.000	6.059	JJ	55,333	120,000	09/09/2010	01/15/2040
42809H-AD-9	HESS CORPORATION				2FE	5,958,240	116.6210	6,997,285	6,000,000	5,959,635	0	577	0	0	5.600	5.648	FA	126,933	336,000	08/05/2010	02/15/2041
428236-AS-2	HEWLETT-PACKARD CO				2FE	1,153,650	108.0640	1,080,643	1,000,000	1,080,539	0	(19,080)	0	0	5.500	3.202	MS	18,333	55,000	07/30/2010	03/01/2018
428236-BV-4	HEWLETT-PACKARD CO HEWLETT-PACKARD CO		LS		2FE	5,293,250	99.6580	4,982,875	5,000,000	5,280,661	0	(12,589)	0	0	4.650	3.900	JD	14,208	116,250	07/02/2012	12/09/2021
431116-AA-0	HIGHMARK INC 144A				1FE	26,494,280	102.6920	25,673,000	25,000,000	25,151,454	0	(233,016)	0	0	6.800	5.793	FA	642,222	1,700,000	01/22/2007	08/15/2013
431116-AB-8	HIGHMARK				1FE	9,959,600	101.6050	10,160,500	10,000,000	9,965,147	0	3,315	0	0	4.750	4.801	MN	60,694	475,000	05/03/2011	05/15/2021
437076-AS-1	HOME DEPOT INC				1FE	4,930,000	130.0750	6,503,727	5,000,000	4,936,132	0	1,179	0	0	5.875	5.976	JD	12,240	293,750	12/13/2006	12/16/2036
438506-AS-6	HONEYWELL INTERNATIONAL INC SENIOR CORP BND				1FE	1,123,040	130.7950	1,307,950	1,000,000	1,111,651	0	(4,477)	0	0	6.625	5.540	JD	2,944	66,250	04/26/2010	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL INC				1FE	475,565	129.5500	647,750	500,000	477,731	0	432	0	0	5.700	6.060	MS	8,392	28,500	05/23/2007	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	12,490,387	130.3350	16,542,115	12,692,000	12,510,932	0	3,184	0	0	5.700	5.809	MS	213,014	723,444	01/29/2010	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL INC				1FE	4,943,250	126.5490	6,327,431	5,000,000	4,944,890	0	815	0	0	5.375	5.452	MS	89,583	268,750	02/14/2011	03/01/2041
441060-AD-2	HOSPIRA INC 144A				2FE	9,346,770	106.6070	9,594,604	9,000,000	9,063,572	0	(41,003)	0	0	5.900	5.388	JD	23,600	531,000	08/23/2004	06/15/2014
441060-AJ-9	HOSPIRA INC SENIOR CORP BND				2FE	4,993,017	116.3350	5,985,455	5,145,000	5,060,937	0	16,738	0	0	6.050	6.497	MS	78,683	311,273	07/02/2008	03/30/2017
44107T-AT-3	HOST HOTELS & RESORTS LP HOST HOTELS & RESORTS LP			1	3FE	2,000,000	106.0000	2,120,000	2,000,000	2,000,000	0	0	0	0	4.750	4.750	MS	37,472	0	08/02/2012	03/01/2023
444859-AU-6	HUMANA INC				2FE	10,082,200	118.7300	11,873,048	10,000,000	10,039,576	0	(5,768)	0	0	6.300	6.215	FA	262,500	630,000	07/29/2003	08/01/2018
44569*-AY-7	HUNT OIL CO D				2	4,480,000	100.0000	4,000,000	4,000,000	4,290,608	0	(88,620)	0	0	8.210	5.503	JD	17,332	328,400	10/15/2010	12/12/2015
44569*-BA-8	HUNT OIL CO B				2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	6.850	6.850	FA	73,638	205,500	08/22/2001	08/22/2013
44569*-BB-6	HUNT OIL CO C				2	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	7.000	7.000	FA	175,583	490,000	08/22/2001	08/22/2016
44569*-BE-0	HUNT OIL CO 144A				2	10,310,441	100.0000	12,000,000	12,000,000	10,699,068	0	194,947	0	0	5.230	7.792	MS	163,873	627,600	12/08/2010	03/27/2018
44569*-BH-3	HUNT OIL CO				2	13,500,000	100.0000	13,500,000	13,500,000	13,500,000	0	0	0	0	5.400	5.400	JJ	311,850	729,000	07/01/2010	07/27/2020
448579-AA-0	HYATT HOTELS CORP				2FE	1,619,220	108.4550	1,626,825	1,500,000	1,570,080	0	(24,937)	0	0	5.750	3.859	FA	32,583	86,250	12/21/2010	08/15/2015
45068H-AF-3	HARTFORD FINL SVCS GRP				2FE	5,082,227	113.8120	5,007,728	4,400,000	4,609,845	0	(66,889)	0	0	7.300	5.458	MN	53,533	321,200	08/30/2005	11/01/2015
45138L-AL-7	IDAHO POWER COMPANY MTNC				1FE	28,844,222	123.7140	35,877,060	29,000,000	28,865,834	0	3,466	0	0	6.000	6.040	AO	367,333	1,740,000	10/18/2007	11/15/2032
452308-AQ-2	ILLINOIS TOOL WORKS INC			1	1FE	3,274,379	117.0310	3,300,269	2,820,000	3,274,078	0	(301)	0	0	4.875	3.920	MS	40,479	7,313	12/17/2012	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC ILLINOIS TOOL WORKS INC			1	1FE	2,787,140	102.1890	2,757,557	2,698,500	2,787,094	0	(46)	0	0	3.900	3.714	MS	35,958	0	12/17/2012	09/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
459200-BB-6	IBM CORP				1FE	1,558,798	132.5350	1,988,023	1,500,000	1,555,084	0	(1,484)	0	0	5.875	5.567	MN	7,833	88,125	04/26/2010	11/29/2032
459200-GJ-4	IBM CORP				1FE	1,166,030	120.6850	1,206,850	1,000,000	1,113,558	0	(22,171)	0	0	5.700	3.085	MS	16,942	57,000	07/30/2010	09/14/2017
459200-GS-4	IBM CORP				1FE	2,526,000	129.6340	3,240,847	2,500,000	2,525,047	0	(398)	0	0	5.600	5.528	MN	12,056	140,000	01/07/2010	11/30/2039
460146-AP-8	INTL PAPER CO				2FE	3,040,020	122.6230	3,678,690	3,000,000	3,031,353	0	(1,920)	0	0	6.875	6.737	MN	34,375	206,250	10/18/2007	11/01/2023
462613-AE-0	IPALCO ENTERPRISES INC SECURED CORP BND 144A				3FE	603,750	111.0000	666,000	600,000	601,869	0	(496)	0	0	7.250	7.141	AO	10,875	43,500	07/31/2008	04/01/2016
46361#-AA-0	THE IRVINE COMPANY				1FE	60,000,000	100.0000	60,000,000	60,000,000	60,000,000	0	0	0	0	0.710	4.880	JAJO	108,905	497,401	03/31/2006	04/01/2013
466313-AD-5	JABIL CIRCUIT INC SENIOR CORP BND				2FE	1,567,500	121.5000	1,822,500	1,500,000	1,549,395	0	(7,535)	0	0	8.250	7.474	MS	36,438	123,750	05/27/2010	03/15/2018
466313-AG-8	JABIL CIRCUIT INC JABIL CIRCUIT INC				2FE	3,999,680	104.5000	4,180,000	4,000,000	3,999,864	0	184	0	0	4.700	4.700	MS	77,289	0	07/31/2012	09/15/2022
466488-AP-4	JM HUBER CORP			2	4	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	5.750	5.750	FA	431,250	1,035,000	02/01/2006	02/01/2018
471109-AE-8	JARDEN CORP			1	3FE	3,691,563	108.0000	4,050,000	3,750,000	3,699,112	0	3,625	0	0	6.125	6.312	MN	29,349	229,688	12/03/2010	11/15/2022
472319-AH-5	JEFFERIES GRP INC				2FE	2,970,090	111.5000	3,345,000	3,000,000	2,974,864	0	2,177	0	0	6.875	7.010	AO	43,542	206,250	06/23/2010	04/15/2021
478160-AF-1	JOHNSON & JOHNSON				1FE	6,801,960	138.0090	8,280,565	6,000,000	6,550,646	0	(36,021)	0	0	6.730	5.592	MN	51,597	403,800	10/18/2007	11/15/2023
478160-AN-4	JOHNSON & JOHNSON				1FE	2,343,793	137.2180	3,087,410	2,250,000	2,339,675	0	(1,640)	0	0	5.950	5.645	FA	50,575	59,500	11/16/2012	08/15/2037
478160-AV-6	JOHNSON & JOHNSON				1FE	14,318,353	116.1340	14,632,829	12,600,000	14,317,507	0	(1,216)	0	0	4.500	3.700	MS	189,000	117,000	12/17/2012	09/01/2040
478165-AB-9	SC JOHNSON & SON INC 144A				1FE	2,973,900	127.0980	3,812,940	3,000,000	2,980,950	0	704	0	0	6.750	6.818	FA	76,500	202,500	03/10/1998	02/15/2028
478165-AF-0	SC JOHNSON & SON INC 144A				1FE	3,909,440	120.5040	4,820,160	4,000,000	3,924,341	0	1,921	0	0	5.750	5.912	FA	86,889	230,000	02/06/2003	02/15/2033
478366-AN-7	JOHNSON CONTROLS INC				2FE	4,932,250	118.5430	5,927,141	5,000,000	4,939,173	0	1,186	0	0	6.000	6.099	JJ	138,333	300,000	01/09/2006	01/15/2036
478366-AU-1	JOHNSON CONTROLS INC				2FE	2,986,290	114.0050	3,420,152	3,000,000	2,989,555	0	1,169	0	0	5.000	5.058	MS	37,917	150,000	03/04/2010	03/30/2020
478366-AW-7	JOHNSON CONTROLS INC				2FE	10,963,950	118.5700	13,042,713	11,000,000	10,965,668	0	481	0	0	5.700	5.722	MS	209,000	627,000	04/13/2011	03/01/2041
478366-AX-5	JOHNSON CONTROLS INC				2FE	982,580	109.3930	1,093,932	1,000,000	985,160	0	1,480	0	0	4.250	4.469	MS	14,167	42,500	04/13/2011	03/01/2021
478366-BA-4	JOHNSON CONTROLS INC JOHNSON CONTROLS INC			1	2FE	7,945,280	106.1030	8,488,269	8,000,000	7,950,249	0	4,598	0	0	3.750	3.833	JD	25,000	299,167	11/29/2011	12/01/2021
478366-BB-2	JOHNSON CONTROLS INC JOHNSON CONTROLS INC			1	2FE	4,996,250	112.3650	5,618,228	5,000,000	4,996,299	0	46	0	0	5.250	5.255	JD	21,875	261,771	11/29/2011	12/01/2041
48020Q-AA-5	JONES LANG LASALLE INC JONES LANG LASALLE INCORPORATE			1	2FE	5,044,650	102.0270	5,101,374	5,000,000	5,044,143	0	(507)	0	0	4.400	4.286	MN	31,778	0	11/07/2012	11/15/2022
484168-AC-3	KANEB PIPE LINE OP PART				3FE	9,976,000	101.1110	10,111,100	10,000,000	9,998,712	0	2,989	0	0	5.875	5.907	JD	48,958	587,500	05/19/2003	06/01/2013
487836-BA-5	KELLOGG CO				2FE	9,994,865	100.6630	10,066,300	10,000,000	9,999,354	0	3,967	0	0	4.250	4.287	MS	135,764	425,000	11/28/2011	03/06/2013
489170-AD-2	KENNAMETAL INC. KENNAMETAL INC			1	2FE	3,008,490	99.5910	2,987,727	3,000,000	3,008,476	0	(14)	0	0	2.650	2.604	MN	11,925	0	12/21/2012	11/01/2019
491674-BG-1	KENTUCKY UTILITIES COMPANY			1	1FE	7,633,196	120.9250	9,686,098	8,010,000	7,642,065	0	5,565	0	0	5.125	5.447	MN	68,419	410,513	06/30/2011	11/01/2040
49306C-AF-8	KEY BANK NA BKNT				2FE	20,576,400	112.9290	22,585,800	20,000,000	20,240,250	0	(42,494)	0	0	5.700	5.414	MN	190,000	1,140,000	12/24/2002	11/01/2017
49337W-AJ-9	KEYSPAN CORP				1FE	7,000,000	117.0000	8,189,977	7,000,000	7,000,000	0	0	0	0	5.803	5.803	AO	101,553	406,210	03/29/2005	04/01/2035
494368-BC-6	KIMBERLY-CLARK CORP				1FE	2,651,380	146.3950	3,659,879	2,500,000	2,643,901	0	(2,870)	0	0	6.625	6.154	FA	69,010	66,250	11/16/2012	08/01/2037
49446X-AA-4	KIMCO REALTY CORP				2FE	498,260	110.4670	552,334	500,000	498,736	0	218	0	0	4.300	4.356	FA	8,958	21,500	08/25/2010	02/01/2018
494550-AT-3	KINDER MORGAN ENERGY PARTNERS				2FE	2,829,990	115.4100	3,462,285	3,000,000	2,839,423	0	3,287	0	0	5.800	6.249	MS	51,233	174,000	01/13/2010	03/15/2035
494550-BF-2	KINDER MORGAN ENERGY PARTNERS				2FE	5,329,950	125.6340	6,281,698	5,000,000	5,322,056	0	(4,418)	0	0	6.550	6.067	MS	96,431	327,500	01/11/2011	09/15/2040
494550-BH-8	KINDER MORGAN ENERGY PARTNERS				2FE	5,990,460	124.0610	7,443,683	6,000,000	5,990,621	0	117	0	0	6.375	6.387	MS	127,500	382,500	02/23/2011	03/01/2041
497266-B*-6	KIRBY CORP KIRBY CORPORATION				2Z	10,450,000	100.0000	10,450,000	10,450,000	10,450,000	0	0	0	0	3.290	3.290	FA	17,190	0	12/13/2012	02/27/2023
500255-AQ-7	KOHLS CORP CORP BND				2FE	998,219	126.9590	1,269,588	1,000,000	998,302	0	82	0	0	6.875	6.889	JD	3,056	34,375	11/16/2012	12/15/2037
50075N-AR-5	KRAFT FOODS INC SENIOR CORP BND				2FE	1,046,685	137.4040	1,374,044	1,000,000	1,046,664	0	(21)	0	0	7.000	6.613	FA	27,222	0	11/16/2012	08/11/2037
50075N-AZ-7	KRAFT FOODS INC				2FE	9,903,600	133.5080	13,350,819	10,000,000	9,906,961	0	1,221	0	0	6.500	6.574	FA	256,389	650,000	02/04/2010	02/09/2040
50076Q-AC-0	KRAFT FOODS INC KRAFT FOODS INC				2FE	8,057,329	111.1460	8,069,199	7,260,000	8,056,781	0	(549)	0	0	5.000	4.336	JD	27,225	0	12/17/2012	06/04/2042
501044-BV-2	KROGER CO				2FE	3,514,170	134.0170	4,020,502	3,000,000	3,423,195	0	(13,621)	0	0	8.000	6.594	MS	70,667	240,000	07/15/2004	09/15/2029
50540R-AD-4	LABORATORY CORP OF AMERICA				2FE	5,012,123	100.3380	5,016,900	5,000,000	5,000,136	0	(1,591)	0	0	5.500	5.467	FA	114,583	275,000	03/28/2003	02/01/2013
514666-AJ-5	LAND OLAKES, INC. LAND OLAKES INC			1	3FE	4,500,000	108.2500	4,871,250	4,500,000	4,500,000	0	0	0	0	6.000	6.000	MN	36,000	0	11/07/2012	11/15/2022
51488Y-AB-5	LANDESBANK BADEN-WURTTEMBERG N MTN				1FE	8,900,000	109.9620	9,786,618	8,900,000	8,900,000	0	0	0	0	5.050	5.050	JD	1,248	449,450	02/05/2004	12/30/2015
51808B-AE-2	LASMO USA INC				2FE	10,014,496	135.2740	11,421,201	8,443,000	9,637,753	0	(49,321)	0	0	7.300	5.861	MN	78,754	616,339	04/08/2003	11/15/2027
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC				2FE	1,139,355	108.5760	1,140,048	1,050,000	1,139,030	0	(325)	0	0	4.950	3.859	MN	8,663	0	12/17/2012	05/01/2022
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	2,993,880	117.4720	3,524,149	3,000,000	2,995,349	0	507	0	0	6.000	6.027	MS	60,000	180,000	02/12/2010	03/01/2020
532457-BC-1	ELI LILLY AND COMPANY				1FE	1,060,390	131.5560	1,315,555	1,000,000	1,057,511	0	(1,061)	0	0	5.950	5.522	MN	7,603	59,500	01/13/2010	11/15/2037
532716-AR-8	LIMITED BRANDS INC				3FE	1,381,250	122.0000	1,586,000	1,300,000	1,363,436	0	(7,397)	0	0	8.500	7.531	JD	4,911	110,500	06/10/2010	06/15/2019
532716-AU-1	LIMITED BRANDS INC LIMITED BRANDS INC				3FE	2,000,000	108.7500	2,175,000	2,000,000	2,000,000	0	0	0	0	5.625	5.625	FA	42,500	58,750	02/02/2012	02/15/2022
534187-AP-4	LINCOLN NATIONAL CORP				2FE	1,985,940	104.1970	2,083,940	2,000,000	1,998,080	0	1,627	0	0	4.750	4.839	FA	35,889	95,000	01/28/2004	02/15/2014
534187-AR-0	LINCOLN NATIONAL CORP				2FE	1,461,212	115.7540	1,736,313	1,500,000	1,461,345	0	133	0	0	6.150	6.363	AO	21,525	0	11/16/2012	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP SENIOR CORP BND				2FE	1,557,301	118.3960	1,864,744	1,575,000	1,557,773	0	187	0	0	6.300	6.388	AO	22,601	63,000	11/16/2012	10/09/2037
534187-AZ-2	LINCOLN NATIONAL CORP				2FE	2,996,010	106.8440	3,205,316	3,000,000	2,997,927	0	785	0	0	4.300	4.330	JD	5,733	129,000	06/15/2010	06/15/2015
539830-AW-9	LOCKHEED MARTIN CORP				1FE	11,506,000	121.3270	13,959,838	11,506,000	11,506,000	0	0	0	0	5.720	5.719	JD	54,845	662,778	07/28/2011	06/01/2040
548661-AK-3	LOWES COMPANIES INC				1FE	2,481,383	128.5300	3,070,585	2,389,000	2,466,243	0	(2,718)	0	0	6.500	6.181	MS	45,723	155,285	04/28/2006	03/15/2029
55294#-AF-2	MDU ENERGY CAPITAL LLC MDU ENERGY CAPITAL LLC				2Z	5,500,000	98.5290	5,419,095	5,500,000	5,500,000	0	0	0	0	3.500	3.500	AO	36,896	0	10/22/2012	10/22/2022

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
5574A0-AC-1	MADISON GAS & ELECTRIC MTN				1FE	2,420,000	116.5570	2,820,679	2,420,000	2,420,000	0	0	0	0	5.260	5.260	AO	31,823	127,292	09/24/2002	09/29/2017
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	6,864,297	97.0640	6,794,486	7,000,000	6,864,395	0	98	0	0	4.200	4.315	JD	42,467	0	12/17/2012	12/01/2042
565849-AB-2	MARATHON OIL CORP				2FE	1,087,430	132.0350	1,320,346	1,000,000	1,077,360	0	(2,080)	0	0	6.800	6.110	MS	20,022	68,000	05/23/2007	03/15/2032
565849-AF-3	MARATHON OIL CORP SENIOR CORP BND				2FE	9,730,400	120.7450	12,074,461	10,000,000	9,835,333	0	26,081	0	0	5.900	6.276	MS	173,722	590,000	07/23/2008	03/15/2018
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	2,582,127	117.2870	2,932,171	2,500,000	2,574,047	0	(7,217)	0	0	5.125	4.684	MS	42,708	128,125	11/14/2011	03/01/2021
570506-AP-0	MARKWEST ENERGY FINANCE CORP			1	3FE	3,009,375	109.0000	3,270,000	3,000,000	3,008,472	0	(655)	0	0	6.250	6.199	JD	8,333	209,375	10/25/2011	06/15/2022
570506-AQ-8	MARKWEST ENERGY PARTNERS L.P. MARKWEST ENERGY PARTNERS LP			1	3FE	2,000,150	108.5000	2,170,000	2,000,000	2,000,036	0	(114)	0	0	5.500	5.484	FA	43,083	0	08/06/2012	02/15/2023
573284-AJ-5	MARTIN MARIETTA MATERIAL				2FE	3,999,440	99.6300	3,985,200	4,000,000	3,999,493	0	9	0	0	6.250	6.251	MN	41,667	250,000	04/25/2007	05/01/2037
57402*-AC-8	MARYLAND AMERICAN WATER CO				2	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	7.840	7.840	MS	26,133	78,400	07/16/1996	09/01/2026
57555*-AB-5	KELDA GROUP PLC				2	1,400,000	100.0000	1,400,000	1,400,000	1,400,000	0	0	0	0	9.640	9.640	MS	44,987	134,960	07/30/1991	09/01/2021
575634-AS-9	MASSACHUSETTS ELEC CO				1FE	6,433,920	127.6720	7,660,320	6,000,000	6,422,845	0	(6,892)	0	0	5.900	5.400	MN	45,233	354,000	05/05/2011	11/15/2039
57629W-BM-1	MASSMUTUAL GLOBAL FUNDING II				1FE	4,914,800	104.3300	5,216,500	5,000,000	4,949,657	0	17,523	0	0	2.300	2.684	MS	29,708	115,000	12/22/2010	09/28/2015
577081-AV-4	MATTEL INC MATTEL INC				2FE	1,993,960	104.2180	2,084,363	2,000,000	1,995,282	0	1,154	0	0	2.500	2.565	MN	8,333	49,028	11/03/2011	11/01/2016
577778-BK-8	MAY DEPARTMENT STORES CO				2FE	13,585,569	121.5620	13,383,976	11,010,000	13,156,849	0	(69,973)	0	0	7.875	6.035	MS	289,013	867,038	08/17/2005	03/01/2030
580135-BY-6	MCDONALDS CORP				1FE	5,409,844	123.7350	6,186,750	5,000,000	5,321,646	0	(13,324)	0	0	6.375	5.729	JJ	153,177	318,750	01/20/2006	01/08/2028
58013M-EF-7	MCDONALDS CORP MTN				1FE	2,847,361	139.7330	3,842,660	2,750,000	2,843,286	0	(1,628)	0	0	6.300	6.032	MS	57,750	63,000	11/16/2012	03/01/2038
58013M-EH-3	MCDONALDS CORP				1FE	2,670,149	130.7400	3,409,710	2,608,000	2,667,384	0	(1,001)	0	0	5.700	5.534	FA	61,940	148,656	01/28/2010	02/01/2039
581557-AY-1	MCKESSON CORP MCKESSON CORP				1FE	3,995,880	100.1940	4,007,769	4,000,000	3,995,984	0	104	0	0	0.950	0.985	JD	2,850	0	11/29/2012	12/04/2015
58405U-AD-4	MEDCO HEALTH SOLUTIONS INC SENIOR CORP BND				2FE	8,005,490	124.5600	9,790,388	7,860,000	7,950,595	0	(14,090)	0	0	7.125	6.858	MS	164,896	560,025	07/24/2008	03/15/2018
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC				2FE	997,800	108.7830	1,087,833	1,000,000	998,236	0	191	0	0	4.125	4.152	MS	12,146	41,250	09/07/2010	09/15/2020
585055-AT-3	MEDTRONIC INC MEDTRONIC INC				1FE	15,016,903	128.9740	19,346,139	15,000,000	15,016,304	0	(259)	0	0	5.550	5.542	MS	245,125	832,500	04/01/2011	03/15/2040
58526#-BB-4	MEIJER INC			2	1	708,809	100.0000	681,547	681,547	681,547	0	(11,483)	0	0	7.980	4.509	JJ	27,194	54,387	10/15/2010	01/01/2013
58526#-BF-5	MEIJER FINANCE INC SERIES A1			2	1	620,195	100.0000	596,341	596,341	596,341	0	(10,048)	0	0	7.980	4.509	JJ	23,794	47,588	10/15/2010	01/01/2013
58526#-BK-4	MEIJER FINANCE INC SERIES A1			2	1	567,467	100.0000	545,641	545,641	545,641	0	(9,193)	0	0	7.980	4.509	JJ	21,771	43,542	10/15/2010	01/01/2013
587405-AB-7	MERCANTILE BANKSHARES B				2FE	997,592	101.1470	1,011,470	1,000,000	999,916	0	288	0	0	4.625	4.655	AO	9,764	46,250	07/21/2003	04/15/2013
589497-AA-4	MEREY SWEENY LP 144A			2	2FE	9,402,019	117.3040	9,379,471	7,995,866	9,444,345	0	42,326	0	0	8.850	4.042	JD	25,553	353,817	12/17/2012	12/18/2019
59018Y-M4-0	MERRILL LYNCH & CO				1FE	6,004,440	100.4340	6,026,040	6,000,000	6,000,095	0	(981)	0	0	5.450	5.433	FA	132,617	327,000	01/30/2008	02/05/2013
59156R-AJ-7	METLIFE INC				1FE	2,975,560	128.9420	3,694,183	2,865,000	2,964,817	0	(2,220)	0	0	6.375	6.082	JD	8,118	182,644	05/23/2007	06/15/2034
59156R-AM-0	METLIFE INC				1FE	1,384,557	120.9040	1,813,553	1,500,000	1,384,947	0	389	0	0	5.700	6.345	JD	3,800	42,750	11/16/2012	06/15/2035
594918-AG-9	MICROSOFT CORP				1FE	4,874,250	103.0430	5,152,152	5,000,000	4,926,089	0	26,047	0	0	1.625	2.186	MS	21,667	81,250	12/22/2010	09/25/2015
594918-AH-7	MICROSOFT CORP				1FE	4,956,800	107.5390	5,376,970	5,000,000	4,965,453	0	3,895	0	0	3.000	3.101	AO	37,500	150,000	09/22/2010	10/01/2020
000000-00-0	MID-AMER APT COMMUN, INC. MID-AMERICA APARTMENT COMMUNIT				2FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	4.170	4.170	MN	14,363	0	11/30/2012	11/30/2022
60602*-AJ-5	MISSOURI-AMERICAN WATER				2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	8.580	8.580	MS	85,800	257,400	02/02/1995	03/01/2025
60871R-AD-2	MOLSON COORS BREWING CO MOLSON COORS BREWING CO				2FE	2,760,744	110.2400	2,755,993	2,500,000	2,760,575	0	(170)	0	0	5.000	4.366	MN	20,833	0	12/17/2012	05/01/2042
61166W-AC-5	MONSANTO CO				1FE	7,114,822	126.5580	9,238,706	7,300,000	7,136,118	0	3,419	0	0	5.500	5.676	JJ	168,407	401,500	12/09/2005	07/30/2035
615369-AA-3	MOODYS CORP				2FE	2,981,220	113.2200	3,396,592	3,000,000	2,984,837	0	1,551	0	0	5.500	5.582	MS	55,000	165,000	08/16/2010	09/01/2020
617448-AJ-0	MORGANITE INDUSTRIES INC CORP BND		E		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.120	6.120	JD	10,200	306,000	12/19/2007	12/19/2017
61746B-CY-0	MORGAN STANLEY DEAN WITTER MTN				1FE	993,727	116.0260	1,160,261	1,000,000	993,828	0	101	0	0	6.250	6.318	FA	24,653	0	11/16/2012	08/09/2026
61747W-AF-6	MORGAN STANLEY DEAN WITTER MORGAN STANLEY				1FE	3,051,210	113.4580	3,403,751	3,000,000	3,043,836	0	(4,213)	0	0	5.750	5.523	JJ	74,750	172,500	02/24/2011	01/25/2021
61945C-AB-9	MOSAIC CO MOSAIC CO			1	2FE	4,925,300	109.4290	5,471,457	5,000,000	4,926,818	0	1,311	0	0	4.875	4.971	MN	31,146	257,969	10/17/2011	11/15/2041
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC			2	2FE	4,846,933	100.0000	4,846,933	4,846,933	4,846,933	0	0	0	0	6.560	6.556	JD	14,132	317,959	03/25/2010	03/25/2030
62718Q-AA-3	MURRAY STREET INVESTMENT TRUST MURRAY STREET INVESTMENT TRUST				1FE	2,025,380	108.0080	2,160,154	2,000,000	2,021,781	0	(3,599)	0	0	4.647	4.361	JD	7,745	98,090	03/05/2012	03/09/2017
628530-AP-2	MYLAN INC MYLAN INC			1	2FE	5,382,500	110.2500	5,512,500	5,000,000	5,343,408	0	(39,092)	0	0	6.000	3.727	MN	38,333	150,000	08/16/2012	11/15/2018
628530-AV-9	MYLAN INC MYLAN INC				2FE	2,984,820	99.8100	2,994,300	3,000,000	2,984,829	0	9	0	0	3.125	3.184	JJ	2,604	0	12/21/2012	01/15/2023
62886E-AG-3	NCR CORP NCR CORP			1	3FE	3,005,000	100.0000	3,000,000	3,000,000	3,004,947	0	(53)	0	0	4.625	4.594	FA	5,010	0	12/05/2012	02/15/2021
629568-AQ-9	NABORS INDUSTRIES INC SENIOR CORP BND				2FE	38,897,237	117.8830	47,153,092	40,000,000	39,317,728	0	108,918	0	0	6.150	6.547	FA	929,333	2,460,000	10/09/2008	02/15/2018
629568-AX-4	NABORS INDUSTRIES INC				2FE	8,964,168	107.2340	9,651,074	9,000,000	8,967,265	0	3,097	0	0	4.625	4.676	MS	122,563	441,688	02/14/2012	09/15/2021
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY				1FE	6,987,890	119.9410	8,395,870	7,000,000	6,988,347	0	176	0	0	5.638	5.650	MS	116,205	394,660	03/23/2010	03/15/2040
635405-AM-5	NATIONAL CITY CORP				2FE	12,408,284	123.6470	13,842,262	11,195,000	11,801,519	0	(76,685)	0	0	6.875	5.844	MN	98,345	769,656	02/12/2003	05/15/2019
637071-AK-7	NATIONAL OILWELL VARCO INC. NATIONAL OILWELL VARCO INC			1	1FE	9,961,500	101.2910	10,129,066	10,000,000	9,961,582	0	82	0	0	3.950	3.972	JD	44,986	0	11/15/2012	12/01/2042
637432-CT-0	NATIONAL RURAL UTILITIES MTNC				1FE	1,218,210	149.2220	1,492,217	1,000,000	1,204,369	0	(5,479)	0	0	8.000	6.167	MS	26,667	80,000	04/26/2010	03/01/2032
637432-LR-4	NATIONAL RURAL UTILITIES				1FE	700,360	147.1620	735,812	500,000	649,028	0	(21,914)	0	0	10.375	4.505	MN	8,646	51,875	07/30/2010	11/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63858S-AA-7	BANK OF AMERICA CORP MTN B				2FE	3,330,304	128.3570	3,850,710	3,000,000	3,299,772	0	(15,470)	0	0	8.570	7.297	MN	32,852	257,100	12/08/2010	11/15/2024
638612-AG-6	NATIONWIDE FINANCIAL SERVICES				2FE	2,784,796	105.1850	2,945,180	2,800,000	2,796,527	0	1,504	0	0	5.625	5.688	FA	60,375	157,500	02/10/2003	02/13/2015
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE 144A			1	1FE	6,020,344	95.0000	5,700,000	6,000,000	5,974,086	0	(10,697)	0	0	5.810	5.649	JD	15,493	348,600	04/01/2011	12/15/2024
64128X-AC-4	NEUBERGER BERMAN GROUP LLC/NEU NEUBERGER BERMAN GROUP LLC			1	3FE	4,198,363	106.0000	4,144,600	3,910,000	4,197,134	0	(1,229)	0	0	5.875	4.555	MS	67,638	0	12/17/2012	03/15/2022
641423-BU-1	NEVADA PWR CO				2FE	4,929,226	136.9510	6,340,843	4,630,000	4,916,490	0	(4,860)	0	0	6.750	6.253	JJ	156,263	312,525	02/11/2010	07/01/2037
641423-BW-7	NEVADA PWR CO CORP BND				2FE	15,965,950	125.9700	20,155,165	16,000,000	15,978,377	0	3,117	0	0	6.500	6.529	FA	433,333	1,040,000	07/25/2008	08/01/2018
64408#-AC-4	NEW ENGLAND HYDRO C			2	2	2,586,000	105.0000	2,715,300	2,586,000	2,586,000	0	0	0	0	9.410	9.596	MON	9,463	243,343	01/21/1991	10/17/2015
644239-AY-1	NEW ENG TEL & TEL				1FE	1,108,470	132.8220	1,328,217	1,000,000	1,100,214	0	(3,085)	0	0	7.875	6.863	MN	10,063	78,750	02/03/2010	11/15/2029
651229-AK-2	NEWELL RUBBERMAID INC				2FE	1,499,400	111.5250	1,672,876	1,500,000	1,499,528	0	50	0	0	4.700	4.705	FA	26,633	70,500	08/02/2010	08/15/2020
651290-AK-4	NEWFIELD EXPL CO SENIOR CORP BND			1	3FE	3,046,500	105.5000	3,244,125	3,075,000	3,056,184	0	1,766	0	0	7.125	7.230	MN	27,995	219,094	12/11/2009	05/15/2018
651639-AP-1	NEWMONT MINING CORP NEWMONT MINING CORP			1	2FE	5,212,637	103.1120	5,155,605	5,000,000	5,212,546	0	(91)	0	0	4.875	4.606	MS	71,771	0	12/17/2012	03/15/2042
652478-AL-2	NEWS AMERICA HOLDINGS				2FE	665,658	139.3570	745,560	535,000	629,268	0	(6,257)	0	0	8.875	6.503	AO	8,573	47,481	12/27/2005	04/26/2023
652478-AR-9	NEWS AMERICA HOLDINGS				2FE	3,051,540	125.8880	3,629,351	2,883,000	3,001,334	0	(6,817)	0	0	7.750	7.205	JJ	99,924	223,433	01/28/2003	01/20/2024
652478-AU-2	NEWS AMERICA HOLDINGS				2FE	5,304,950	125.9410	6,297,050	5,000,000	5,214,528	0	(12,325)	0	0	7.750	7.182	FA	161,458	387,500	02/13/2003	02/01/2024
652478-AZ-1	NEWS AMERICA HOLDINGS				2FE	232,316	135.0690	290,398	215,000	227,866	0	(605)	0	0	7.700	6.986	AO	2,805	16,555	02/13/2003	10/30/2025
652478-BX-5	NEWS AMERICA HOLDINGS				2FE	6,000,860	122.1570	7,329,432	6,000,000	6,000,328	0	(72)	0	0	8.000	7.998	AO	98,667	480,000	10/18/1996	10/17/2016
652482-BL-3	NEWS AMERICA INC WI	LS			2FE	9,953,126	124.0980	12,409,816	10,000,000	9,954,836	0	404	0	0	6.400	6.438	JD	28,444	608,000	11/16/2012	12/15/2035
65473Q-A#-0	NISOURCE FINANCE CORP				2	5,000,000	110.2500	5,512,500	5,000,000	5,000,000	0	0	0	0	5.410	5.410	MN	24,796	270,500	11/28/2005	11/28/2016
65473Q-B*-3	NISOURCE FINANCE CORP				2	40,020,200	116.7500	46,700,000	40,000,000	40,017,949	0	(910)	0	0	5.890	5.885	MN	215,967	2,356,000	12/15/2009	11/28/2025
655044-AE-5	NOBLE ENERGY INC			1	2FE	10,831,383	120.5970	13,054,579	10,825,000	10,831,873	0	177	0	0	6.000	5.995	MS	216,500	649,500	04/12/2011	03/01/2041
655664-AN-0	NORDSTROM INC				1FE	2,986,950	115.0090	3,450,280	3,000,000	2,989,900	0	1,126	0	0	4.750	4.805	MN	23,750	142,500	04/20/2010	05/01/2020
655844-AF-5	NORFOLK SOUTHERN CORPORATION				2FE	6,795,750	144.6170	8,677,000	6,000,000	6,719,078	0	(12,799)	0	0	7.050	6.097	MN	70,500	423,000	05/23/2007	05/01/2037
655844-AQ-1	NORFOLK SOUTHERN CORPORATION				2FE	2,265,440	141.9860	2,839,719	2,000,000	2,231,582	0	(6,794)	0	0	7.250	6.179	FA	54,778	145,000	03/21/2007	02/15/2031
665772-CC-1	NORTHERN STATES PWR CO MN				1FE	1,492,127	134.6070	2,019,099	1,500,000	1,492,278	0	151	0	0	6.200	6.241	JJ	46,500	0	11/16/2012	07/01/2037
665772-CG-2	NORTHERN STATES PWR CO MN			1	1FE	9,381,671	116.4130	10,477,173	9,000,000	9,382,135	0	(4)	0	0	4.850	4.563	FA	164,900	339,500	12/17/2012	08/15/2040
666807-AW-2	NORTHROP GRUMMAN CORP				2FE	5,723,050	144.2920	7,214,599	5,000,000	5,595,788	0	(16,674)	0	0	7.750	6.612	FA	146,389	387,500	10/30/2002	02/15/2031
668131-AA-3	NORTHWESTERN MUTUAL LIFE INS C				1FE	15,000,000	127.6250	19,143,750	15,000,000	15,000,000	0	0	0	0	6.063	6.063	MS	229,889	909,450	03/23/2010	03/30/2040
67021C-AF-4	NSTAR ELECTRIC CO				1FE	983,980	127.1390	1,271,386	1,000,000	984,608	0	237	0	0	5.500	5.611	MS	16,194	55,000	03/11/2010	03/15/2040
670346-AH-8	NUCOR CORP				1FE	5,101,120	137.1120	5,484,475	4,000,000	5,080,023	0	(21,097)	0	0	6.400	4.573	JD	21,333	256,000	01/26/2012	12/01/2037
67059T-AB-1	NUSTAR LOGISTICS LP				3FE	998,070	96.5970	965,970	1,000,000	998,475	0	161	0	0	4.800	4.824	MS	16,000	48,000	08/09/2010	09/01/2020
67059T-AC-9	NUSTAR LOGISTICS LP NUSTAR LOGISTICS LP			1	3FE	5,487,020	95.0630	5,228,465	5,500,000	5,487,961	0	941	0	0	4.750	4.780	FA	108,854	129,899	01/30/2012	02/01/2022
674599-BE-4	OCCIDENTAL PETROLEUM				1FE	7,482,540	142.9820	8,578,920	6,000,000	6,700,111	0	(81,228)	0	0	9.250	7.007	FA	231,250	555,000	02/09/1998	08/01/2019
677050-AJ-5	OGLETHORPE POWER CORP OGLETHORPE POWER CORP				1FE	11,931,000	99.5500	11,945,940	12,000,000	11,931,102	0	102	0	0	4.200	4.234	JD	43,400	0	11/27/2012	12/01/2042
678026-AD-7	OIL STATES INTERNATIONAL			1	3FE	2,000,000	106.5000	2,130,000	2,000,000	2,000,000	0	0	0	0	6.500	6.500	JD	10,833	130,000	10/20/2011	06/01/2019
678858-BC-4	OKLAHOMA GAS & ELECTRIC				1FE	3,297,450	122.8750	3,686,250	3,000,000	3,271,183	0	(10,991)	0	0	6.500	5.611	AO	41,167	195,000	06/24/2010	04/15/2028
678858-BL-4	OKLAHOMA GAS & ELECTRIC				1FE	2,980,740	127.1640	3,814,922	3,000,000	2,981,353	0	269	0	0	5.850	5.896	JD	14,625	175,500	06/03/2010	06/01/2040
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1FE	6,957,230	118.5010	8,295,045	7,000,000	6,958,071	0	628	0	0	5.250	5.291	MN	46,958	367,500	05/24/2011	05/15/2041
681936-AV-2	OMEGA HLTHCARE INVESTORS INC			1	2FE	609,915	109.7500	680,450	620,000	611,731	0	843	0	0	7.500	7.747	FA	17,567	46,500	11/22/2010	02/15/2020
681936-AZ-3	OMEGA HLTHCARE INVESTORS INC OMEGA HLTHCARE INVESTORS INC			1	2FE	2,000,000	107.7500	2,155,000	2,000,000	2,000,000	0	0	0	0	5.875	5.875	MS	34,597	0	09/20/2012	03/15/2024
68233D-AT-4	ONCOR ELECTRIC DELIVERY				2FE	13,271,314	128.5980	15,431,710	12,000,000	13,098,010	0	(29,938)	0	0	7.000	6.175	MN	140,000	840,000	12/27/2005	05/01/2032
68245J-AB-6	ONEBEACON US HOLDINGS INC ONEBEACON US HOLDINGS INC				2FE	9,988,100	101.8450	10,184,515	10,000,000	9,988,239	0	139	0	0	4.600	4.615	MN	66,444	0	11/06/2012	11/09/2022
682680-AN-3	ONEOK INC				2FE	1,859,120	114.4820	2,289,648	2,000,000	1,865,348	0	2,576	0	0	6.000	6.578	JD	5,333	120,000	06/24/2010	06/15/2035
682680-AQ-6	ONEOK INC ONEOK INC			1	2FE	4,997,550	107.6520	5,382,612	5,000,000	4,997,766	0	216	0	0	4.250	4.256	FA	88,542	109,201	01/23/2012	02/01/2022
68268N-AD-5	ONEOK PARTNERS LP CORP BND				2FE	997,158	126.5060	1,265,060	1,000,000	997,189	0	31	0	0	6.850	6.873	AO	14,461	0	11/16/2012	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2FE	2,980,817	120.5490	3,616,463	3,000,000	2,981,406	0	243	0	0	6.125	6.172	FA	76,563	183,750	04/01/2011	02/01/2041
68389X-AE-5	ORACLE CORP SENIOR CORP BND				1FE	2,085,077	139.0070	2,780,145	2,000,000	2,081,391	0	(1,427)	0	0	6.500	6.174	AO	27,444	48,750	11/16/2012	04/15/2038
68389X-AM-7	ORACLE CORP				1FE	2,174,981	124.2460	2,733,406	2,200,000	2,175,497	0	427	0	0	5.375	5.454	JJ	54,526	118,250	12/12/2011	07/15/2040
69073T-AP-8	OWENS-BROCKWAY GLASS CONTAINER				3FE	773,438	114.0000	855,000	750,000	763,653	0	(3,465)	0	0	7.375	6.766	FA	23,047	55,313	12/10/2009	05/15/2016
693304-AH-0	PECO ENERGY CO				1FE	2,003,593	131.9920	2,639,832	2,000,000	2,001,844	0	(633)	0	0	5.950	5.940	AO	29,750	59,500	11/16/2012	10/01/2036
693304-AJ-6	PECO ENERGY CO				1FE	2,984,220	125.7620	3,772,860	3,000,000	2,985,569	0	271	0	0	5.700	5.737	MS	50,350	171,000	03/12/2007	03/15/2037
693656-AA-8	PVH CORP PVH CORP			1	3FE	5,062,500	101.0000	5,050,000	5,000,000	5,062,279	0	(221)	0	0	4.500	4.313	JD	6,875	0	12/10/2012	12/15/2022
69366A-AF-7	PSS WORLD MEDICAL INC PSS WORLD MEDICAL INC			1	3FE	250,000	118.0000	295,000	250,000	250,000	0	0	0	0	6.375	6.375	MS	5,313	8,279	07/30/2012	03/01/2022
694308-GJ-0	PACIFIC GAS & ELECTRIC				1FE	1,410,174	123.6740	1,855,105	1,500,000	1,410,450	0	276	0	0	5.800	6.283	MS	29,000	0	11/16/2012	03/01/2037
694308-GS-0	PACIFIC GAS & ELECTRIC				1FE	2,903,700	119.7120	3,591,372	3,000,000	2,908,392	0	1,421	0	0	5.400	5.621	JJ	74,700	162,000	01/12/2010	01/15/2040

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695114-BW-7	PACIFICORP				1FE	1,997,680	103.3690	2,067,380	2,000,000	1,999,797	0	278	0	0	5.450	5.465	MS	32,094	109,000	09/03/2003	09/15/2013
695114-BZ-0	PACIFICORP				1FE	4,548,278	118.7960	5,791,288	4,875,000	4,581,498	0	6,311	0	0	5.250	5.730	JD	11,375	255,938	12/18/2006	06/15/2035
695114-CD-8	PACIFICORP				1FE	14,999,400	126.8810	19,032,088	15,000,000	15,000,015	0	519	0	0	5.750	5.750	AO	215,625	862,500	03/09/2007	04/01/2037
695114-CH-9	PACIFICORP SECURED CORP BND				1FE	11,592,010	121.2870	14,311,866	11,800,000	11,670,001	0	19,340	0	0	5.650	5.886	JJ	307,423	666,700	07/22/2008	07/15/2018
70109H-AJ-4	PARKER HANNIFIN CORP CORP BND				1FE	1,073,939	135.1330	1,351,328	1,000,000	1,070,851	0	(1,222)	0	0	6.250	5.717	MN	7,986	62,500	04/26/2010	05/15/2038
703423-AB-4	PATTERSON COMPANIES CORP BND				1	12,000,000	105.0000	12,600,000	12,000,000	12,000,000	0	0	0	0	5.170	5.170	MS	165,440	620,400	11/28/2011	03/25/2015
704549-AE-4	PEABODY ENERGY CORP SENIOR CORP BND				3FE	1,947,750	114.5000	2,175,500	1,900,000	1,928,176	0	(6,231)	0	0	7.375	6.927	MN	23,354	140,125	06/10/2010	11/01/2016
706451-BB-6	PEMEX PROJ FDG MASTER TR				2FE	421,431	128.4710	513,884	400,000	413,250	0	(1,941)	0	0	9.250	8.454	MS	9,353	37,000	01/01/2008	03/30/2018
706451-BG-5	PEMEX PROJ FDG MASTER TR				2FE	15,402,506	126.5000	19,481,000	15,400,000	15,404,287	0	(149)	0	0	6.625	6.622	JD	45,344	1,020,250	01/27/2009	06/15/2035
706451-BS-9	PEMEX PROJ FDG MASTER TR				2FE	993,710	116.7500	1,167,500	1,000,000	996,086	0	634	0	0	5.750	5.839	MS	19,167	57,500	01/20/2009	03/01/2018
707064-AA-9	PENGROWTH ENERGY TRUST CORP BND				2	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	0	0	0	0	6.350	6.350	JJ	246,063	571,500	07/26/2007	07/26/2017
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,939,346	143.2900	2,493,252	1,740,000	1,909,771	0	(6,076)	0	0	7.000	6.046	MS	40,600	121,800	05/23/2007	03/01/2029
713448-BP-2	PEPSICO INC				1FE	4,046,157	126.0690	5,105,775	4,050,000	4,046,456	0	56	0	0	5.500	5.506	JJ	102,713	222,750	01/28/2010	01/15/2040
713448-BS-6	PEPSICO INC				1FE	3,949,915	116.9060	3,974,795	3,400,000	3,949,476	0	(439)	0	0	4.875	3.916	MN	27,625	0	12/17/2012	11/01/2040
717081-DB-6	PFIZER INC				1FE	1,200,130	126.0770	1,260,774	1,000,000	1,149,811	0	(21,324)	0	0	6.200	3.492	MS	18,256	62,000	07/30/2010	03/15/2019
718546-AA-2	PHILLIPS 66 PHILLIPS 66				2FE	8,256,920	111.7400	8,939,184	8,000,000	8,247,853	0	(9,067)	0	0	4.300	3.888	AO	86,000	190,156	07/25/2012	04/01/2022
718546-AG-9	PHILLIPS 66 PHILLIPS 66				2FE	4,999,100	105.9020	5,295,121	5,000,000	4,999,390	0	290	0	0	2.950	2.953	MN	24,583	93,826	03/07/2012	05/01/2017
720186-E#-8	PIEDMONT NATURAL GAS COMPANY PIEDMONT NATURAL GAS COMPANY I				1	7,000,000	98.0990	6,866,930	7,000,000	7,000,000	0	0	0	0	3.470	3.470	JD	20,242	91,088	07/16/2012	07/16/2027
720186-F*-1	PIEDMONT NATURAL GAS COMPANY PIEDMONT NATURAL GAS COMPANY I				1	6,000,000	99.2210	5,953,260	6,000,000	6,000,000	0	0	0	0	3.570	3.570	JD	17,850	27,370	10/15/2012	07/16/2027
723787-AK-3	PIONEER NAT RES CO PIONEER NATURAL RESOURCES CO			1	2FE	3,082,640	105.3060	3,264,494	3,100,000	3,083,428	0	788	0	0	3.950	4.018	JJ	62,926	0	06/21/2012	07/15/2022
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE L PLAINS ALL AMERICAN PIPELINE L			1	2FE	5,008,970	99.2130	4,960,667	5,000,000	5,008,919	0	(51)	0	0	4.300	4.289	JJ	12,542	0	12/04/2012	01/31/2043
73557*-AA-2	PORT WASHINGTON GENERATING STA			2	1	8,177,181	105.0000	8,586,041	8,177,181	8,177,181	0	0	0	0	4.910	4.961	MON	17,844	401,500	07/21/2005	07/15/2030
736508-H*-6	PORTLAND GENERAL ELEC				1	27,018,180	105.0000	28,350,000	27,000,000	27,017,644	0	(279)	0	0	5.800	5.795	JD	130,500	1,566,000	12/15/2009	06/01/2039
74005P-BD-5	PRAXAIR INC PRAXAIR INC			1	1FE	11,804,584	97.0090	11,641,124	12,000,000	11,804,830	0	246	0	0	3.550	3.640	MN	63,900	0	12/17/2012	11/07/2042
740816-AB-9	PRESIDENT & FELLOWS OF HARVARD			1	1FE	3,117,380	116.5000	3,262,000	2,800,000	3,050,376	0	(67,004)	0	0	6.300	3.369	AO	44,100	176,400	01/26/2012	10/01/2037
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC				1FE	5,006,604	122.0440	6,102,224	5,000,000	5,004,200	0	(149)	0	0	6.050	6.042	AO	63,861	302,500	04/26/2010	10/15/2036
74256L-AC-3	PRINCIPAL LIFE GLOBAL FUNDING PRINCIPAL LIFE GLOBAL FUNDING				1FE	4,996,750	99.8530	4,992,650	5,000,000	4,996,812	0	62	0	0	1.000	1.022	JD	2,778	0	12/04/2012	12/11/2015
742718-BG-3	PROCTER & GAMBLE COMPANY				1FE	286,850	149.5660	373,915	250,000	275,405	0	(1,401)	0	0	8.000	6.729	MS	6,667	20,000	09/26/2001	09/01/2024
742718-BJ-7	PROCTER & GAMBLE COMPANY				1FE	3,330,175	145.2360	3,630,900	2,500,000	3,027,825	0	(41,143)	0	0	8.750	5.807	JD	18,229	218,750	10/15/2003	06/01/2022
742718-DB-2	PROCTER & GAMBLE COMPANY				1FE	3,091,470	132.9160	3,987,494	3,000,000	3,079,620	0	(1,863)	0	0	5.800	5.587	FA	65,733	174,000	03/28/2005	08/15/2034
742718-DF-3	PROCTER & GAMBLE COMPANY				1FE	1,028,621	133.3220	1,333,217	1,000,000	1,027,297	0	(545)	0	0	5.550	5.347	MS	17,883	55,500	04/26/2010	03/05/2037
742741-AA-9	PROCTER & GAMBLE- ESOP A			2	1FE	8,760,898	133.3110	9,728,774	7,297,800	8,511,757	0	(145,828)	0	0	9.360	5.106	JJ	341,537	683,074	11/28/2011	01/01/2021
743315-AL-7	PROGRESSIVE CORP				1FE	5,189,700	127.8480	6,392,383	5,000,000	5,160,047	0	(4,107)	0	0	6.250	5.973	JD	26,042	312,500	11/05/2003	12/01/2032
74340X-AU-5	PROLOGIS			1	2FE	1,995,711	119.0030	2,380,058	2,000,000	1,996,554	0	359	0	0	6.875	6.906	MS	40,486	137,500	06/03/2011	03/15/2020
743753-D#-9	PROVIDENCE GAS COMPANY			1	1FE	6,250,000	100.0000	6,250,000	6,250,000	6,250,000	0	0	0	0	8.090	8.087	MS	127,811	505,625	08/27/1992	09/30/2022
744320-AE-5	PRUDENTIAL FINANCIAL INC				2FE	1,991,180	106.9660	2,139,321	2,000,000	1,998,153	0	1,007	0	0	5.100	5.157	MS	28,617	102,000	09/15/2004	09/20/2014
74531E-AA-0	PUGET SOUND ENERGY INC MTN A				1FE	1,843,100	138.5400	2,770,795	2,000,000	1,876,190	0	4,329	0	0	7.020	7.727	MS	41,340	140,400	04/29/2002	12/01/2027
745332-CA-2	PUGET SOUND ENERGY INC				1FE	7,103,950	128.5650	8,999,543	7,000,000	7,100,786	0	(1,590)	0	0	5.757	5.652	AO	100,748	402,990	06/16/2010	10/01/2039
745332-CB-0	PUGET SOUND ENERGY INC				1FE	3,008,790	129.0670	3,872,012	3,000,000	3,008,588	0	(129)	0	0	5.795	5.774	MS	51,189	173,850	03/17/2010	03/15/2040
747262-AE-3	QVC INC			1	2FE	1,368,500	113.5000	1,589,000	1,400,000	1,374,489	0	2,323	0	0	7.375	7.690	AO	21,797	103,250	06/04/2010	10/15/2020
74733V-AB-6	QUESTAR MKT RES INC QEP RESOURCES INC			1	3FE	2,000,000	107.2500	2,145,000	2,000,000	2,000,000	0	0	0	0	5.375	5.375	AO	26,875	62,708	02/27/2012	10/01/2022
74733V-AC-4	QUESTAR MKT RES INC QEP RESOURCES INC			1	3FE	5,000,000	107.0000	5,350,000	5,000,000	5,000,000	0	0	0	0	5.250	5.250	MN	43,750	35,729	09/05/2012	05/01/2023
74835W-AC-9	QUESTAR GAS COMPANY MTN D				1FE	1,000,000	114.0590	1,140,590	1,000,000	1,000,000	0	0	0	0	5.310	5.310	AO	13,275	53,100	03/20/2003	03/15/2018
74913E-AJ-9	QWEST CAPITAL FUNDING				2FE	1,867,966	105.0000	1,995,000	1,900,000	1,873,316	0	648	0	0	7.750	7.897	FA	55,628	147,250	07/03/2001	02/15/2031
74932#-AC-8	RC CEMENT CO INC RC CEMENT CO INC				3	4,270,372	100.0000	4,000,000	4,000,000	4,187,571	0	(36,291)	0	0	7.120	5.896	MN	25,316	334,800	08/12/2010	05/29/2017
751028-B@-9	RALCORP HOLDINGS INC				2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.570	5.570	JD	6,189	232,800	12/21/2005	12/21/2015
75281A-AJ-8	RANGE RESOURCES CORP SENIOR CORP BND			1	3FE	378,750	105.0000	393,750	375,000	376,862	0	(481)	0	0	7.250	7.080	MN	4,531	27,188	06/20/2008	05/01/2018
755111-BU-4	RAYTHEON CO RAYTHEON CO				1FE	12,580,606	113.2000	13,018,023	11,500,000	12,584,492	0	1,833	0	0	4.875	4.278	AO	118,354	97,500	12/17/2012	10/15/2040
756109-AE-4	REALTY INCOME CORP				2FE	4,477,905	100.9350	4,542,075	4,500,000	4,499,435	0	2,739	0	0	5.375	5.439	MS	71,219	241,875	03/05/2003	03/15/2013
758202-AH-8	REED ELSEVIER CAP INC. REED ELSEVIER CAPITAL INC			1	2FE	5,958,720	98.1570	5,889,431	6,000,000	5,959,466	0	746	0	0	3.125	3.206	AO	39,063	0	10/09/2012	10/15/2022
758200-AC-6	REED ELSEVIER CAPITAL MTN				2FE	4,812,640	127.7020	5,108,080	4,000,000	4,607,770	0	(32,951)	0	0	7.500	5.765	MN	38,333	300,000	07/21/2005	05/15/2025
75913M-AA-7	REGIONS BANK				3FE	3,684,375	105.4040	3,952,650	3,750,000	3,685,198	0	823	0	0	6.450	6.593	JD	3,359	241,875	06/04/2012	06/26/2037
759468-AA-9	RELIANCE HOLDINGS USA INC				2FE	995,380	104.7070	1,047,070	1,000,000	996,228	0	395	0	0	4.500	4.558	AO	9,000	45,000	10/14/2010	10/19/2020

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760719-BH-6	REPUBLIC NEW YORK CORP	LS			1FE	23,835,096	117.4120	27,955,805	23,810,000	23,835,096	0	0	0	0	7.200	7.192	JJ	790,492	1,714,320	12/15/2009	07/15/2097
760759-AM-2	REPUBLIC SVCS			1	2FE	2,493,400	114.5660	2,864,141	2,500,000	2,494,120	0	430	0	0	4.750	4.779	MN	15,174	118,750	05/02/2011	05/15/2023
760759-AN-0	REPUBLIC SVCS			1	2FE	2,485,725	119.5430	2,988,570	2,500,000	2,486,071	0	193	0	0	5.700	5.740	MN	18,208	142,500	05/02/2011	05/15/2041
760761-AD-8	REPUBLIC SVCS				2FE	988,869	117.8620	1,178,616	1,000,000	990,793	0	792	0	0	5.250	5.382	MN	6,708	52,500	08/05/2010	11/15/2021
76169#-AG-8	REYES HOLDINGS LLC REYES HOLDINGS LLC				3	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	5.130	5.130	JJ	410,400	0	08/07/2012	07/31/2022
771196-AS-1	ROCHE HOLDINGS INC CORP BND 144A				1FE	3,143,411	125.0910	3,752,730	3,000,000	3,116,623	0	(15,683)	0	0	6.000	5.253	MS	60,000	180,000	04/01/2011	03/01/2019
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC ROCKWOOD SPECIALTIES GROUP INC			1	3FE	3,082,500	103.5000	3,105,000	3,000,000	3,081,680	0	(820)	0	0	4.625	4.090	AO	37,000	0	12/04/2012	10/15/2020
775371-AU-1	ROHM & HAAS CO				2FE	2,255,720	134.5900	2,691,793	2,000,000	2,204,526	0	(6,537)	0	0	7.850	6.810	JJ	72,394	157,000	04/29/2002	07/15/2029
78355H-JP-5	RYDER SYSTEM INC				2FE	3,995,440	104.8320	4,193,280	4,000,000	3,997,266	0	804	0	0	3.600	3.623	MS	48,000	144,000	08/26/2010	03/01/2016
78355H-JR-1	RYDER SYSTEM INC				2FE	4,991,100	105.5860	5,279,319	5,000,000	4,993,316	0	1,377	0	0	3.500	3.533	JD	14,583	175,000	05/17/2011	06/01/2017
78355H-JS-9	RYDER SYSTEM INC RYDER SYSTEM INC			1	2FE	3,993,640	101.4920	4,059,676	4,000,000	3,994,663	0	1,023	0	0	2.500	2.534	MS	33,333	50,833	02/21/2012	03/01/2017
78387G-AP-8	SBC COMMUNICATIONS INC				1FE	12,985,830	107.6190	13,990,467	13,000,000	12,996,860	0	1,727	0	0	5.100	5.115	MS	195,217	663,000	10/27/2004	09/15/2014
78390X-AC-5	SAIC				1FE	6,974,337	108.2360	7,576,533	7,000,000	6,975,122	0	340	0	0	5.950	5.976	JD	34,708	416,500	11/04/2011	12/01/2040
78412F-AF-1	SESI LLC				3FE	2,974,700	100.1250	3,021,773	3,018,000	3,008,033	0	6,481	0	0	6.875	7.125	JD	17,291	207,488	11/27/2006	06/01/2014
78442F-AQ-1	SLM CORP				2FE	5,464,250	105.0000	5,775,000	5,500,000	5,491,445	0	3,452	0	0	5.000	5.073	AO	58,056	275,000	04/07/2003	04/15/2015
78486Q-AC-5	SVB FINANCIAL GROUP	LS			1FE	993,000	111.8680	1,118,678	1,000,000	994,279	0	584	0	0	5.375	5.467	MS	15,826	53,750	09/15/2010	09/15/2020
792860-AK-4	TRAVELERS CO INC				1FE	363,617	139.7650	454,236	325,000	360,035	0	(680)	0	0	6.750	5.896	JD	670	21,938	11/16/2006	06/20/2036
795770-AN-6	SALTON SEA FUNDING F			2	2FE	8,161,328	105.5190	8,611,752	8,161,328	8,161,328	0	0	0	0	7.475	7.474	MN	52,533	610,059	10/07/1998	11/30/2018
797440-BF-0	SAN DIEGO G&E				1FE	4,994,100	123.6200	6,180,990	5,000,000	4,994,821	0	118	0	0	5.350	5.358	MN	34,181	267,500	05/16/2005	05/15/2035
797440-BH-6	SAN DIEGO G&E				1FE	979,972	132.9720	1,329,719	1,000,000	980,129	0	157	0	0	6.000	6.221	JD	5,000	30,000	11/16/2012	06/01/2026
797440-BJ-2	SAN DIEGO G&E FFF				1FE	2,109,947	135.5320	2,683,528	1,980,000	2,103,875	0	(2,271)	0	0	6.125	5.652	MS	35,709	121,275	02/19/2010	09/15/2037
797440-BK-9	SAN DIEGO G&E CORP BND				1FE	497,829	134.9080	674,541	500,000	497,850	0	21	0	0	6.000	6.033	JD	2,500	15,000	11/16/2012	06/01/2039
798237-H#-3	SAN JOSE WATER CO			1	1	25,000,000	105.0000	26,250,000	25,000,000	25,000,000	0	0	0	0	7.370	7.369	JJ	921,250	1,842,500	06/29/1993	01/01/2024
806605-AG-6	SCHERING-PLOUGH CORPORATION				1FE	21,315,645	142.7960	28,344,916	19,850,000	20,994,042	0	(27,035)	0	0	6.500	6.011	JD	107,521	1,290,250	05/23/2007	12/01/2033
808513-AH-8	CHARLES SCHWAB CORP CHARLES SCHWAB CORPORATION (TH				1FE	5,000,000	100.2810	5,014,067	5,000,000	5,000,000	0	0	0	0	0.850	0.850	JD	2,951	0	12/03/2012	12/04/2015
81211K-AP-5	SEALED AIR CORP			1	4FE	1,843,979	106.6250	1,919,250	1,800,000	1,824,202	0	(8,717)	0	0	7.875	7.267	JD	6,300	141,750	08/03/2010	06/15/2017
81413P-AG-0	SECURITY CAPITAL GROUP				1FE	12,182,410	126.8900	15,226,800	12,000,000	12,140,269	0	(4,669)	0	0	7.700	7.570	JD	41,067	924,000	07/01/1998	06/15/2028
824348-AQ-9	SHERWIN-WILLIAMS CO SHERWIN-WILLIAMS COMPANY (THE)			1	1FE	14,924,550	100.2320	15,034,800	15,000,000	14,924,627	0	77	0	0	4.000	4.029	JD	40,000	0	12/04/2012	12/15/2042
82567D-AF-1	SHURGARD STORAGE CENTERS				1FE	5,532,037	101.0780	5,498,643	5,440,000	5,442,405	0	(11,653)	0	0	5.875	5.650	MS	94,104	319,600	04/29/2003	03/15/2013
827048-AP-4	SILGAN HOLDINGS INC			1	3FE	3,000,000	103.7500	3,112,500	3,000,000	3,000,000	0	0	0	0	5.000	5.000	AO	37,500	78,333	08/08/2012	04/01/2020
828807-BM-8	SIMON PROPERTY GROUP LP				1FE	1,415,336	110.1710	1,432,218	1,300,000	1,360,236	0	(23,278)	0	0	5.100	3.123	JD	2,947	66,300	07/30/2010	06/15/2015
828807-BV-8	SIMON PROPERTY GROUP LP			1	1FE	1,869,405	116.9290	1,987,787	1,700,000	1,809,737	0	(25,398)	0	0	5.875	4.075	MS	33,292	99,875	07/30/2010	03/01/2017
828807-BW-6	SIMON PROPERTY GROUP LP			1	1FE	948,872	113.8540	988,249	868,000	918,801	0	(12,751)	0	0	5.250	3.536	JD	3,798	45,570	07/30/2010	12/01/2016
828807-CD-7	SIMON PROPERTY GROUP LP			1	1FE	5,977,260	118.7980	7,127,898	6,000,000	5,982,713	0	1,932	0	0	5.650	5.700	FA	141,250	339,000	01/19/2010	02/01/2020
828807-CL-9	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP			1	1FE	3,197,558	106.9180	3,207,536	3,000,000	3,197,445	0	(113)	0	0	4.750	4.346	MS	41,958	0	12/17/2012	03/15/2042
83080P-AE-3	SKY FINANCIAL GROUP 144A				2FE	7,000,000	100.3260	7,022,820	7,000,000	7,000,000	0	0	0	0	5.350	5.350	AO	93,625	374,500	03/07/2003	04/01/2013
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS				1FE	5,450,767	132.7730	6,638,644	5,000,000	5,389,882	0	(10,803)	0	0	6.625	5.936	FA	138,021	331,250	10/18/2007	02/01/2032
837004-BX-7	SOUTH CAROLINA ELECTRIC & GAS				1FE	8,173,305	116.8180	10,513,608	9,000,000	8,295,856	0	17,397	0	0	5.300	5.969	MN	60,950	477,000	04/15/2004	05/15/2033
83701#-AB-0	SOUTH CAROLINA GENERATING CO			2	2	5,100,000	100.0000	5,100,000	5,100,000	5,100,000	0	0	0	0	5.490	5.528	FMAN	46,665	279,990	02/13/2004	02/01/2024
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM				1FE	925,194	131.7680	1,370,385	1,040,000	948,603	0	2,788	0	0	6.650	7.601	AO	17,290	69,160	08/23/2000	04/01/2029
842400-EV-1	SOUTHERN CALIFORNIA EDISON COM				1FE	3,633,252	127.7540	4,726,908	3,700,000	3,639,991	0	1,280	0	0	5.750	5.881	AO	53,188	212,750	04/01/2011	04/01/2035
842400-FH-1	SOUTHERN CALIFORNIA EDISON COM SECURED CORP BND				1FE	1,055,111	131.1410	1,311,410	1,000,000	1,052,772	0	(953)	0	0	5.950	5.557	FA	24,792	59,500	04/26/2010	02/01/2038
842434-CJ-9	SOUTHERN CALIF GAS CO				1FE	1,942,206	121.7400	2,434,808	2,000,000	1,943,814	0	866	0	0	5.125	5.319	MN	13,097	102,500	04/01/2011	11/15/2040
84263P-AC-4	SOUTHERN CONNECTICUT GAS 144A				1	6,300,000	133.0000	8,379,000	6,300,000	6,300,000	0	0	0	0	7.950	7.950	FA	189,210	500,850	07/30/1996	08/03/2026
84265V-AA-3	SOUTHERN COPPER				2FE	2,154,400	126.7940	2,535,880	2,000,000	2,142,267	0	(2,585)	0	0	7.500	6.875	JJ	64,167	150,000	07/12/2007	07/27/2035
84265V-AD-7	SOUTHERN COPPER				2FE	2,793,579	114.5180	3,126,341	2,730,000	2,784,927	0	(6,164)	0	0	5.375	5.040	AO	30,570	146,738	06/14/2011	04/16/2020
84265V-AE-5	SOUTHERN COPPER				2FE	4,850,535	120.0210	5,797,000	4,830,000	4,850,296	0	(231)	0	0	6.750	6.716	AO	67,922	326,025	12/16/2010	04/16/2040
84265V-AF-2	SOUTHERN COPPER SOUTHERN COPPER CORP				2FE	5,006,283	101.9630	5,098,150	5,000,000	5,006,207	0	(76)	0	0	3.500	3.485	MN	25,764	0	11/06/2012	11/08/2022
84265V-AG-0	SOUTHERN COPPER SOUTHERN COPPER CORP			1	2FE	864,222	100.1960	881,725	880,000	864,254	0	32	0	0	5.250	5.371	MN	6,802	0	11/05/2012	11/08/2042
843646-AF-7	SOUTHERN POWER CO				2FE	3,904,610	108.4480	4,337,914	4,000,000	3,941,100	0	21,072	0	0	4.875	5.505	JJ	89,917	195,000	04/01/2011	07/15/2015
8447HB-AA-0	SOUTHTRUST BANK NA BKNT				1FE	1,673,505	127.8370	1,917,555	1,500,000	1,624,994	0	(6,339)	0	0	7.690	6.689	MN	14,739	115,350	10/17/2002	05/15/2025
8447HB-AE-2	SOUTHTRUST BANK NA BKNT				1FE	8,419,600	111.0630	8,885,040	8,000,000	8,314,803	0	(12,940)	0	0	6.125	5.731	JJ	234,111	490,000	07/30/2002	01/09/2028
845467-AE-9	SOUTHWESTERN ENERGY COMPANY				2FE	461,265	122.5660	551,545	450,000	457,666	0	(1,214)	0	0	7.500	7.095	FA	14,063	33,750	09/28/2009	02/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
845743-BN-2	SOUTHWESTERN PUB SERVICE SOUTHWESTERN PUBLIC SERVICE CO			1	1FE	4,396,087	110.6170	4,424,676	4,000,000	4,395,821	0	(266)	0	0	4.500	3.916	FA	68,000	0	12/17/2012	08/15/2041
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC SENIOR CORP BND				2FE	4,892,450	119.7730	5,988,641	5,000,000	4,934,051	0	10,174	0	0	6.200	6.499	AO	65,444	310,000	07/02/2008	04/15/2018
84756N-AB-5	SPECTRA ENERGY PARTNERS LP SPECTRA ENERGY PARTNERS			1	2FE	3,013,170	107.0750	3,212,241	3,000,000	3,011,509	0	(1,116)	0	0	4.600	4.544	JD	6,133	138,000	06/09/2011	06/15/2021
85571N-AA-7	STARZ LLC & STARZ FINANCE CORP STARZ LLC & STARZ FINANCE CORP			1	3FE	4,120,000	102.5000	4,100,000	4,000,000	4,117,032	0	(2,968)	0	0	5.000	4.305	MS	60,000	0	11/07/2012	09/15/2019
85590A-AP-9	STARWOOD HOTELS STARWOOD HOTELS & RESORTS WORL			1	2FE	4,979,800	98.6080	4,930,376	5,000,000	4,979,852	0	52	0	0	3.125	3.171	FA	9,115	0	12/05/2012	02/15/2023
857473-AE-2	STATE STREET CORP				1FE	6,091,660	136.3980	6,819,900	5,000,000	5,836,220	0	(33,732)	0	0	7.350	5.567	JD	16,333	330,750	11/16/2012	06/15/2026
858119-AH-3	STEEL DYNAMICS INC SENIOR CORP BND			1	3FE	1,132,500	101.2500	1,215,000	1,200,000	1,173,355	0	10,479	0	0	6.750	7.848	AO	20,250	81,000	07/30/2008	04/01/2015
858119-AS-9	STEEL DYNAMICS INC STEEL DYNAMICS INC			1	3FE	2,050,000	106.0000	2,120,000	2,000,000	2,047,326	0	(2,675)	0	0	6.125	5.628	FA	45,938	0	08/02/2012	08/15/2019
858119-AU-4	STEEL DYNAMICS INC STEEL DYNAMICS INC			1	3FE	1,000,000	106.0000	1,060,000	1,000,000	1,000,000	0	0	0	0	6.375	6.375	FA	23,906	0	08/02/2012	08/15/2022
86187#-AA-8	STONEHENGE CAP FD TEXAS II L P CORP BND			2	1	1,993,573	100.0000	1,993,573	1,993,573	1,993,573	0	0	0	0	7.340	7.340		60,970	146,328	03/01/2008	08/01/2015
86192#-AB-9	STONEHENGE CAPITAL FD ILLINOIS				1FE	1,021,284	105.0000	1,072,348	1,021,284	1,021,284	0	0	0	0	5.060	5.060	MJSD	2,297	51,677	08/23/2011	12/15/2016
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC			2	1FE	1,485,847	105.0000	1,560,140	1,485,847	1,485,847	0	0	0	0	8.124	8.207	MJSD	5,365	120,710	05/23/2011	12/15/2023
86193*-AA-4	STONEHENGE CAPITAL FUND NORTH STONEHENGE CAPITAL FUND NORTH				1	1,328,704	105.0000	1,395,140	1,328,704	1,328,704	0	0	0	0	4.624	4.637		12,971	52,565	12/09/2011	10/15/2016
86194#-AA-9	STONEHENGE CAPITAL FUND KENTUC STONEHENGE CAPITAL FUND KENTUC				1FE	1,003,949	105.0000	1,054,147	1,003,949	1,003,949	0	0	0	0	4.954	4.973		12,434	5,526	08/21/2012	03/01/2018
86194@-AA-1	STONEHENGE CAPITAL FD FL III L STONEHENGE CAPITAL FUND FLORID				1FE	4,209,127	105.0000	4,419,583	4,209,127	4,209,127	0	0	0	0	4.977	4.977	MJSD	7,565	0	12/18/2012	03/01/2019
86664R-AB-2	SUN CANADA FINANCIAL CO 144A				1FE	4,684,600	112.0280	5,601,400	5,000,000	4,917,817	0	23,851	0	0	7.250	7.885	JD	16,111	362,500	04/10/1996	12/15/2015
870836-AC-7	UBS-NY SWISS BK CORP				2FE	7,707,312	125.7880	8,805,165	7,000,000	7,595,630	0	(30,013)	0	0	7.500	6.497	JJ	242,083	525,000	12/08/2010	07/15/2025
87083K-AM-4	SWISS BK CORP-NY				2FE	3,392,750	117.1320	3,631,081	3,100,000	3,215,608	0	(21,805)	0	0	7.375	6.399	JD	10,161	228,625	01/30/2002	06/15/2017
87089H-AB-9	SWISS RE TREASURY (US) CORP SWISS RE TREASURY (US) CORP				1FE	14,030,070	99.2190	13,890,660	14,000,000	14,030,032	0	(38)	0	0	4.250	4.237	JD	41,319	0	12/04/2012	12/06/2042
87275*-AD-7	TRT HOLDINGS INC				2	50,000,000	96.3740	48,187,000	50,000,000	50,000,000	0	0	0	0	0.911	5.774	FMAN	53,662	542,943	05/19/2006	05/19/2016
87612B-AJ-1	TARGA RESOURCES PARTNERS LP TARGA RESOURCES PARTNERS LP			1	3FE	2,040,000	109.0000	2,180,000	2,000,000	2,036,318	0	(3,682)	0	0	6.375	6.056	FA	53,125	64,104	01/26/2012	08/01/2022
87612B-AL-6	TARGA RESOURCES PARTNERS LP TARGA RESOURCES PARTNERS LP	LS		1	3FE	2,010,000	103.5000	2,070,000	2,000,000	2,009,810	0	(190)	0	0	5.250	5.173	MN	19,250	0	10/23/2012	05/01/2023
87612E-AF-3	TARGET CORPORATION				1FE	7,127,528	136.9760	8,492,534	6,200,000	6,979,101	0	(22,779)	0	0	7.000	5.878	JJ	200,122	434,000	05/23/2007	07/15/2031
87612E-AK-2	TARGET CORPORATION				1FE	3,430,328	132.3460	4,102,717	3,100,000	3,406,943	0	(8,381)	0	0	6.350	5.522	MN	32,808	196,850	04/01/2011	11/01/2032
87612E-AS-5	TARGET CORP				1FE	1,174,350	122.4870	1,224,870	1,000,000	1,122,426	0	(21,965)	0	0	6.000	3.340	JJ	27,667	60,000	07/30/2010	01/15/2018
87612E-AU-0	TARGET CORPORATION CORP BND				1FE	2,416,017	145.6050	3,276,116	2,250,000	2,408,767	0	(2,793)	0	0	7.000	6.416	JJ	72,625	70,000	11/16/2012	01/15/2038
87612E-BA-3	TARGET CORPORATION TARGET CORP				1FE	5,577,963	101.2780	5,772,835	5,700,000	5,579,071	0	1,108	0	0	4.000	4.125	JJ	117,167	0	06/21/2012	07/01/2042
88163V-AD-1	TEVA PHARM FIN LLC				1FE	6,098,480	131.1810	8,034,847	6,125,000	6,101,342	0	453	0	0	6.150	6.182	FA	156,953	376,688	12/18/2006	02/01/2036
881685-AV-3	CHEVRONTEXACO CORP	SD			1FE	333,764	145.7930	400,931	275,000	309,492	0	(3,028)	0	0	8.875	6.868	MS	8,135	24,406	09/27/2002	09/01/2021
881685-AV-3	CHEVRONTEXACO CORP				1FE	6,314,561	145.7930	7,034,512	4,825,000	5,699,177	0	(76,705)	0	0	8.875	6.114	MS	142,740	428,219	09/27/2002	09/01/2021
882440-AX-8	TEXAS GAS TRANSMISSION CORP			1	2FE	2,028,560	109.6940	2,193,880	2,000,000	2,024,720	0	(2,589)	0	0	4.500	4.313	FA	37,500	90,000	06/09/2011	02/01/2021
883556-AX-0	THERMO FISHER				2FE	9,935,300	113.1340	11,313,366	10,000,000	9,945,324	0	5,423	0	0	4.500	4.581	MS	150,000	450,000	02/14/2011	03/01/2021
887315-AM-1	TIME WARNER INC				2FE	6,183,650	143.9700	7,198,525	5,000,000	5,819,605	0	(54,849)	0	0	9.150	6.870	FA	190,625	457,500	07/28/2004	02/01/2023
887315-BH-1	TIME WARNER INC				2FE	4,764,901	133.8710	5,709,581	4,265,000	4,634,568	0	(22,246)	0	0	7.570	6.463	FA	134,525	322,861	11/29/2005	02/01/2024
887317-AL-9	TIME WARNER INC				2FE	7,896,560	126.3720	10,109,742	8,000,000	7,898,694	0	1,270	0	0	6.250	6.347	MS	127,778	500,000	04/01/2011	03/29/2041
887317-AN-5	TIME WARNER INC				2FE	4,914,850	108.1370	5,406,835	5,000,000	4,922,866	0	6,846	0	0	4.000	4.207	JJ	92,222	148,889	10/12/2011	01/15/2022
88732J-AH-1	TIME WARNER INC WI				2FE	10,076,108	118.1060	11,810,584	10,000,000	10,048,736	0	(9,671)	0	0	5.850	5.721	MN	97,500	585,000	04/01/2011	05/01/2017
88732J-AJ-7	TIME WARNER CABLE INC				2FE	727,848	122.8630	860,039	700,000	727,793	0	(56)	0	0	6.550	6.231	MN	7,642	0	11/16/2012	05/01/2037
88739L-AN-6	TIMKEN CO MTN A				2FE	5,295,500	111.1780	5,558,900	5,000,000	5,186,595	0	(45,842)	0	0	7.680	6.477	FA	155,733	384,000	07/01/2010	07/05/2016
891027-AF-1	TORCHMARK CORP				2FE	2,286,880	134.1710	2,683,420	2,000,000	2,217,327	0	(14,386)	0	0	7.875	6.423	MN	20,125	157,500	06/06/2007	05/15/2023
893574-AB-9	TRANSCONT GAS PIPELINE			1	2FE	11,921,326	117.3620	14,083,414	12,000,000	11,923,002	0	1,677	0	0	5.400	5.444	FA	244,800	324,000	04/03/2012	08/15/2041
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.890	5.890	MN	30,268	294,500	05/24/2007	05/24/2022
89417E-AC-3	TRAVELERS COS INC MTN				1FE	4,986,900	120.6670	6,033,347	5,000,000	4,992,973	0	1,194	0	0	5.750	5.783	JD	12,778	287,500	05/23/2007	12/15/2017
89417E-AD-1	TRAVELERS CO INC MTN				1FE	3,581,994	133.0670	4,657,336	3,500,000	3,577,824	0	(1,598)	0	0	6.250	6.072	JD	9,722	171,875	11/16/2012	06/15/2037
89417E-AF-6	TRAVELERS CO INC				1FE	1,121,270	123.0660	1,230,659	1,000,000	1,092,429	0	(12,298)	0	0	5.900	4.240	JD	4,753	59,000	07/30/2010	06/02/2019
89417E-AH-2	TRAVELERS CO INC				1FE	1,895,064	121.6450	2,432,893	2,000,000	1,897,701	0	1,476	0	0	5.350	5.719	MN	17,833	107,000	04/01/2011	11/01/2040
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CO				1FE	2,538,125	131.1000	3,277,508	2,500,000	2,532,409	0	(784)	0	0	6.375	6.261	MS	46,927	159,375	09/10/2003	03/15/2033
89566E-AD-0	TRI-STATE GENERATION & TRANSMI 144A				1FE	3,217,920	121.2280	3,636,840	3,000,000	3,211,223	0	(3,248)	0	0	6.000	5.500	JD	8,000	180,000	10/05/2010	06/15/2040

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89675*-AP-2	TRITON CONTAINER INTERNATIONAL				2	9,948,800	100.0000	10,000,000	10,000,000	9,955,570	0	3,300	0	0	6.600	6.664	AO	111,833	660,000	12/08/2010	04/30/2022
89837L-AB-1	PRINCETON UNIVERSITY MUNITAX BND REV				1FE	1,369,264	133.8170	1,739,626	1,300,000	1,367,080	0	(1,163)	0	0	5.700	5.332	MS	24,700	74,100	12/15/2010	03/01/2039
89837R-AB-8	DARTMOUTH COLLEGE DARTMOUTH COLLEGE				1FE	1,995,200	106.6520	2,133,040	2,000,000	1,995,204	0	4	0	0	4.000	4.014	JD	6,667	66,444	01/26/2012	06/01/2042
90333W-AB-4	US BANK NA MINNESOTA				1FE	10,351,500	106.0760	10,607,569	10,000,000	10,067,077	0	(57,978)	0	0	6.300	5.658	FA	257,250	630,000	06/06/2007	02/04/2014
90471*-AA-9	UNIFIRST CORP			1	1	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	0.810	5.890	MJSD	2,024	49,298	09/14/2006	09/14/2013
904764-AH-0	UNILEVER CAPITAL CORP				1FE	20,267,400	138.0910	27,618,265	20,000,000	20,211,595	0	(6,156)	0	0	5.900	5.807	MN	150,778	1,180,000	10/18/2007	11/15/2032
906548-BY-7	UNION ELECTRIC				1FE	13,212,165	116.9750	15,791,625	13,500,000	13,248,681	0	5,801	0	0	5.500	5.650	MS	218,625	742,500	05/23/2007	03/15/2034
906548-CE-0	UNION ELECTRIC SECURED CORP BND				1FE	15,668,257	120.9620	19,149,498	15,831,000	15,738,786	0	17,319	0	0	6.400	6.553	JD	45,030	1,013,184	06/24/2008	06/15/2017
907818-CF-3	UNION PACIFIC CORPORATION				2FE	2,152,080	135.5570	2,711,146	2,000,000	2,118,903	0	(4,282)	0	0	6.625	6.042	FA	55,208	132,500	12/05/2002	02/01/2029
907818-CS-5	UNION PACIFIC CORP	LS			2FE	3,518,000	115.6350	4,625,400	4,000,000	3,565,221	0	10,230	0	0	5.375	6.331	JD	17,917	215,000	10/12/2007	06/01/2033
91019P-CS-9	UDR INC				2FE	1,979,760	109.5210	2,190,417	2,000,000	1,983,880	0	2,583	0	0	4.250	4.419	JD	7,083	85,000	05/18/2011	06/01/2018
910637-N#-0	UNITED ILLUMINATING CO CORP BND				2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	6.260	6.260	MS	40,342	125,200	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO CORP BND				2	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	6.260	6.260	JD	6,521	93,900	12/06/2007	12/06/2022
911312-AJ-5	UNITED PARCEL SERVICE INC				1FE	3,148,569	135.0520	4,051,554	3,000,000	3,141,845	0	(2,599)	0	0	6.200	5.833	JJ	85,767	93,000	11/16/2012	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC			1	1FE	3,747,104	115.8200	4,632,780	4,000,000	3,753,893	0	3,807	0	0	4.875	5.300	MN	24,917	195,000	04/01/2011	11/15/2040
911596-AL-8	US BANCORP				1FE	3,259,218	133.0510	3,592,377	2,700,000	3,198,904	0	(23,379)	0	0	7.500	5.523	JD	16,875	202,500	01/26/2012	06/01/2026
91159H-HA-1	US BANCORP			1	1FE	996,190	112.9510	1,129,512	1,000,000	996,701	0	322	0	0	4.125	4.172	MN	4,240	41,250	05/19/2011	05/24/2021
912656-AG-0	US STEEL	LS			3FE	299,250	106.7500	320,250	300,000	299,495	0	80	0	0	7.000	7.040	FA	8,750	21,000	03/11/2010	02/01/2018
913017-AT-6	UNITED TECH CORP				1FE	10,316,374	136.3400	11,997,908	8,800,000	10,115,683	0	(53,094)	0	0	6.700	5.263	FA	245,667	589,600	01/26/2012	08/01/2028
913017-BA-6	UNITED TECH CORP				1FE	5,187,940	148.2070	6,198,036	4,182,000	4,969,278	0	(27,602)	0	0	7.500	5.733	MS	92,353	313,650	04/10/2003	09/15/2029
913017-BJ-7	UNITED TECH CORP				1FE	1,001,585	121.7750	1,217,747	1,000,000	1,001,583	0	(2)	0	0	5.400	5.388	MN	9,000	54,000	11/28/2011	05/01/2035
913017-BK-4	UNITED TECH CORP				1FE	300,832	129.5910	362,854	280,000	298,780	0	(385)	0	0	6.050	5.535	JD	1,412	16,940	11/16/2006	06/01/2036
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	2,411,379	136.2620	3,202,157	2,350,000	2,408,444	0	(1,118)	0	0	6.875	6.665	FA	61,035	68,750	11/16/2012	02/15/2038
91324P-BP-6	UNITEDHEALTH GROUP INC				1FE	2,994,570	115.8890	3,476,671	3,000,000	2,995,397	0	455	0	0	4.700	4.723	FA	53,267	141,000	02/14/2011	02/15/2021
91324P-BR-2	UNITED HEALTH GROUP INC				1FE	5,755,502	73.5220	6,616,994	9,000,000	6,004,679	0	241,353	0	0	0.000	4.143	MN	0	0	12/20/2011	11/15/2022
91324P-CA-8	UNITEDHEALTH GROUP INC UNITEDHEALTH GROUP INCORPORATE			1	1FE	994,770	97.2670	972,670	1,000,000	994,787	0	17	0	0	3.950	3.980	AO	7,571	0	11/06/2012	10/15/2042
914744-AB-3	UNIVERSITY OF NOTRE DAME				1FE	5,422,365	119.3030	5,368,635	4,500,000	5,421,637	0	(728)	0	0	4.900	3.720	MS	73,500	0	12/17/2012	03/01/2041
914744-AC-1	UNIVERSITY OF NOTRE DAME UNIVERSITY OF NOTRE DAME			1	1FE	3,000,000	98.9220	2,967,660	3,000,000	3,000,000	0	0	0	0	3.720	3.720	MS	37,200	26,040	05/31/2012	03/01/2043
91529Y-AH-9	UNUM GROUP				2FE	1,997,580	113.8980	2,277,956	2,000,000	1,998,024	0	200	0	0	5.625	5.641	MS	33,125	112,500	09/08/2010	09/15/2020
91913Y-AE-0	VALERO ENERGY CORP				2FE	4,078,150	129.5760	5,183,056	4,000,000	4,066,556	0	(1,596)	0	0	7.500	7.336	AO	63,333	300,000	08/15/2002	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP				2FE	3,376,640	123.1670	3,941,336	3,200,000	3,372,137	0	(2,958)	0	0	6.625	6.195	JD	9,422	212,000	05/12/2011	06/15/2037
92276M-AW-5	VENTAS REALTY LP VENTAS CAPI			1	2FE	4,956,600	110.2150	5,510,742	5,000,000	4,962,388	0	3,544	0	0	4.750	4.860	JD	19,792	237,500	05/10/2011	06/01/2021
92276M-AX-3	VENTAS REALTY LP VENTAS REALTY LP				2FE	2,976,420	106.1190	3,183,570	3,000,000	2,978,214	0	1,794	0	0	4.250	4.347	MS	42,500	71,188	02/01/2012	03/01/2022
92343V-AF-1	VERIZON COMMUNICATIONS				1FE	753,463	130.5050	978,788	750,000	753,463	0	0	0	0	6.250	6.212	AO	11,719	0	11/16/2012	04/01/2037
92343V-AK-0	VERIZON COMMUNICATIONS SENIOR CORP BND				1FE	1,051,229	133.4370	1,334,371	1,000,000	1,049,234	0	(825)	0	0	6.400	6.017	FA	24,178	64,000	04/26/2010	02/15/2038
92344G-AS-5	VERIZON GLOBAL FDG CORP				1FE	11,712,950	147.2750	14,727,454	10,000,000	11,451,748	0	(36,855)	0	0	7.750	6.430	JD	34,444	775,000	02/25/2004	06/15/2032
92344G-AV-8	VERIZON GLOBAL FDG CORP				1FE	1,060,987	101.6280	1,016,280	1,000,000	1,008,418	0	(19,993)	0	0	4.375	2.322	JD	3,646	43,750	04/26/2010	06/01/2013
92344G-AX-4	VERIZON GLOBAL FDG CORP				1FE	3,719,160	125.2380	4,696,418	3,750,000	3,721,259	0	592	0	0	5.850	5.912	MS	64,594	219,375	12/15/2009	09/15/2035
92345Y-AA-4	VERISK ANALYTICS INC				2FE	9,976,800	112.2900	11,228,964	10,000,000	9,980,468	0	1,778	0	0	5.800	5.830	MN	96,667	580,000	03/30/2011	05/01/2021
924172-E#-2	VERMONT ELECTRIC POWER INC				1	5,000,000	105.0000	5,250,000	5,000,000	5,000,000	0	0	0	0	5.720	5.720	JAJO	71,500	286,000	04/21/2006	01/01/2036
925524-AV-2	VIACOM INC				2FE	3,498,780	111.4390	4,457,545	4,000,000	3,558,237	0	10,097	0	0	5.500	6.481	MN	28,111	220,000	10/18/2007	05/15/2033
927804-FA-7	VIRGINIA ELECTRIC & POWER				1FE	8,404,151	132.1590	10,221,184	7,734,000	8,370,490	0	(13,740)	0	0	6.000	5.373	JJ	213,974	464,040	05/20/2010	01/15/2036
929771-AE-3	WACHOVIA CORP				1FE	12,222,070	126.4220	14,608,027	11,555,000	12,024,039	0	(23,728)	0	0	6.605	6.141	AO	190,802	763,208	10/17/2001	10/01/2025
930059-A*-1	WADDELL & REED INC				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.000	5.000	JJ	116,667	250,000	01/13/2011	01/13/2018
931009-AF-1	WAKE FOREST UNIVERSITY WAKE FOREST UNIVERSITY			2	1FE	3,000,000	93.3450	2,800,350	3,000,000	3,000,000	0	0	0	0	3.701	3.699	JJ	45,954	0	07/26/2012	01/15/2042
931142-CB-7	WAL-MART STORES INC	C			1FE	5,149,924	119.7400	5,484,083	4,580,000	5,138,042	0	(13,225)	0	0	5.250	4.392	MS	80,150	240,450	01/26/2012	09/01/2035
931142-CK-7	WAL-MART STORES INC				1FE	3,069,172	139.3860	3,937,653	2,825,000	3,058,352	0	(4,274)	0	0	6.500	5.857	FA	69,369	130,000	11/16/2012	08/15/2037
93884P-CU-2	WASHINGTON GAS LIGHT CO MTN D				1FE	8,054,400	125.5480	9,416,100	7,500,000	7,999,467	0	(19,502)	0	0	6.810	6.130	MS	150,388	510,750	12/15/2009	03/13/2028
942683-AH-6	WATSON PHARM INC WATSON PHARMACEUTICALS INC				2FE	6,275,799	104.1060	6,246,366	6,000,000	6,275,518	0	(281)	0	0	4.625	4.348	AO	68,604	0	12/11/2012	10/01/2042
94768N-AF-1	WEBSTER BANK				2FE	8,544,310	100.0810	8,506,885	8,500,000	8,500,217	0	(5,606)	0	0	5.875	5.806	JJ	230,267	499,375	01/21/2003	01/15/2013
94874R-CD-6	WEINGARTEN REALTY INVST MTN A				2FE	3,946,280	104.7570	4,190,280	4,000,000	3,982,618	0	7,888	0	0	5.750	5.983	MS	67,722	230,000	10/18/2007	01/15/2015
94874R-CN-4	WEINGARTEN REALTY INVST MTN A				2FE	4,980,950	103.6560	5,182,789	5,000,000	4,997,822	0	2,311	0	0	4.857	4.907	MS	71,506	242,850	01/09/2004	01/15/2014
94973V-BA-4	WELLPOINT INC WELLPOINT INC				2FE	2,989,890	102.1570	3,064,706	3,000,000	2,990,050	0	160	0	0	3.300	3.337	JJ	30,525	0	09/05/2012	01/15/2023
949746-FJ-5	WELLS FARGO COMPANY				1FE	977,100	103.3860	1,033,860	1,000,000	996,740	0	3,955	0	0	4.950	5.379	AO	10,313	49,500	06/06/2007	10/16/2013
949746-JM-4	WELLS FARGO & COMPANY				1FE	1,515,652	121.2660	2,061,517	1,700,000	1,535,194	0	3,426	0	0	5.375	6.186	FA	36,550	91,375	04/28/2006	02/07/2035
95709T-AH-3	WESTAR ENERGY INC WESTAR ENERGY INC			1	1FE	5,216,941	102.5460	5,127,298	5,000,000	5,217,020	0	80	0	0	4.125	3.870	MS	68,750	45,375	12/17/2012	03/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
960413-AF-9	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP			1	2FE	7,473,650	99.8690	7,490,171	7,500,000	7,474,646	0	996	0	0	3.600	3.642	JJ	123,000	0	07/11/2012	07/15/2022
962166-AW-4	WEYERHAEUSER CO				3FE	11,236,390	115.8750	12,746,250	11,000,000	11,172,744	0	(6,670)	0	0	6.950	6.780	AO	191,125	764,500	01/07/1998	10/01/2027
96332H-CD-9	WHIRLPOOL CORP				2FE	2,999,010	107.1800	3,215,396	3,000,000	2,999,170	0	78	0	0	4.850	4.854	JD	6,467	145,500	06/02/2011	06/15/2021
96432W-AA-3	WHITE PINE HYDRO LLC				4	5,000,000	98.0000	4,900,000	5,000,000	5,000,000	0	0	0	0	6.310	6.310	JJ	149,863	315,500	05/30/2007	07/10/2017
96432W-AB-1	WHITE PINE HYDRO LLC				4	10,000,000	96.0000	9,600,000	10,000,000	10,000,000	0	0	0	0	6.960	6.960	JJ	330,600	696,000	05/30/2007	07/10/2037
969133-AK-3	WILLAMETTE INDUSTRIES				3FE	2,647,250	123.8550	3,096,375	2,500,000	2,620,665	0	(5,123)	0	0	7.850	7.282	JJ	98,125	196,250	10/18/2007	07/01/2026
96950F-AD-6	WILLIAMS PRTNRS				2FE	4,997,550	115.1990	5,759,947	5,000,000	4,998,609	0	156	0	0	5.250	5.255	MS	77,292	262,500	07/02/2010	03/15/2020
96950F-AF-1	WILLIAMS PRTNRS				2FE	12,368,159	121.3430	15,078,123	12,426,000	12,374,368	0	566	0	0	6.300	6.330	AO	165,266	782,838	01/26/2012	04/15/2040
97068*-AD-7	WILLISTON BASIN INTST PIPELINE				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.700	5.700	MJSD	15,042	285,000	09/03/2003	09/12/2013
971860-10-4	NEWTEK BUSINESS SERV INC		2		2	41,078	100.0000	39,966	39,966	40,000	0	(155)	0	0	9.750	8.671	APR	2,609	2,753	09/01/2003	03/01/2013
97381W-AX-2	WINDSTREAM CORP			1	3FE	3,007,305	106.0000	3,180,000	3,000,000	3,007,250	0	(55)	0	0	7.500	7.457	JD	18,750	230,625	03/29/2012	06/01/2022
976656-BP-2	WISCONSIN ELECTRIC POWER COMPA				1FE	3,019,710	126.2380	3,787,140	3,000,000	3,015,386	0	(570)	0	0	6.500	6.447	JD	16,250	195,000	06/24/2002	06/01/2028
976656-BW-7	WISCONSIN ELECTRIC POWER COMPA				1FE	2,604,350	125.2820	3,132,041	2,500,000	2,586,810	0	(2,315)	0	0	5.625	5.343	MN	17,969	140,625	07/01/2003	05/15/2033
976656-BZ-0	WISCONSIN ELECTRIC POWER COMPA				1FE	1,836,197	128.2570	2,229,115	1,738,000	1,832,358	0	(1,930)	0	0	5.700	5.297	JD	8,256	99,066	12/07/2010	12/01/2036
98212B-AD-5	WPX ENERGY INC		1		3FE	1,990,797	107.7500	2,155,000	2,000,000	1,991,287	0	490	0	0	6.000	6.063	JJ	55,333	80,333	06/29/2012	01/15/2022
982526-AM-7	WM WRIGLEY JR CO				2FE	6,000,190	102.5660	6,153,960	6,000,000	6,000,074	0	(50)	0	0	3.700	3.699	JD	617	222,000	06/22/2010	06/30/2014
983024-AL-4	WYETH				1FE	538,242	131.3130	682,829	520,000	536,509	0	(336)	0	0	6.000	5.750	FA	11,787	31,200	11/16/2006	02/15/2036
983024-AN-0	WYETH				1FE	5,001,750	132.4000	6,620,011	5,000,000	5,001,750	0	0	0	0	5.950	5.947	AO	74,375	297,500	04/20/2007	04/01/2037
98310W-AB-4	WYNDHAM WORLDWIDE CORP				2FE	4,750,000	112.3170	5,615,847	5,000,000	4,835,726	0	35,386	0	0	6.000	6.974	JD	25,000	300,000	06/10/2010	12/01/2016
98310W-AE-8	WYNDHAM WORLDWIDE CORP				2FE	949,981	119.4860	1,135,121	950,000	950,002	0	0	0	0	7.375	7.375	MS	23,354	70,063	02/22/2010	03/01/2020
98385X-AM-8	XTO ENERGY INC				1FE	18,686,842	151.6080	25,394,320	16,750,000	18,642,704	0	(43,509)	0	0	6.750	5.807	FA	471,094	1,130,625	01/26/2012	08/01/2037
98385X-AQ-9	XTO ENERGY INC				1FE	998,640	146.5550	1,465,550	1,000,000	998,711	0	71	0	0	6.375	6.385	JD	2,833	31,875	11/16/2012	06/15/2038
98385X-AT-3	XTO ENERGY INC				1FE	7,480,875	130.9350	9,820,097	7,500,000	7,486,977	0	1,739	0	0	6.500	6.536	JD	21,667	487,500	08/05/2008	12/15/2018
984121-CD-3	XEROX CORPORATION				2FE	1,984,920	104.9980	2,099,959	2,000,000	1,986,921	0	1,257	0	0	4.500	4.595	MN	11,500	90,000	05/13/2011	05/15/2021
98419M-AB-6	XYLEM INC XYLEM INC				2FE	4,997,053	113.2860	5,664,325	5,000,000	4,997,500	0	447	0	0	4.875	4.882	AO	60,938	121,875	07/23/2012	10/01/2021
98458P-AA-3	YALE UNIVERSITY MTN			1	1FE	28,130,803	145.5990	37,302,464	25,620,000	27,690,174	0	(99,424)	0	0	7.375	6.442	AO	398,889	1,889,475	01/26/2012	04/15/2096
98934K-AB-6	ZENECA WILMINGTON				1FE	6,328,740	137.6900	7,572,948	5,500,000	6,076,044	0	(37,565)	0	0	7.000	5.692	MN	49,194	385,000	10/18/2007	11/15/2023
C4335*-AB-1	HEICO HEICO CDA HLDG CO				2	3,833,333	100.0000	3,833,333	3,833,333	3,833,333	0	0	0	0	6.500	6.500	JD	6,921	249,167	12/21/2010	12/21/2022
C7208#-AG-3	PENGROWTH CORPORATION				2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.670	4.670	MN	19,458	140,100	05/11/2010	05/11/2015
G7578#-9Z-1	FIRST OMEGA SHIPPING INC				2	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.410	5.410	JD	36,067	811,500	04/28/2005	06/15/2015
G8967#-AN-3	TRITON CONTAINER INTERNATIONAL TRITON CONTAINER INTERNATIONAL				2Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.890	4.890	AO	46,183	0	10/23/2012	10/31/2024
N7660#-AC-1	SHV NETHERLAND B V				2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	4.830	4.830	JD	1,610	96,600	04/01/2011	06/25/2013
008916-AJ-7	AGRIUM INC		I	1	2FE	14,458,845	121.2460	17,277,491	14,250,000	14,454,648	0	(3,105)	0	0	6.125	6.016	JJ	402,464	872,813	01/28/2011	01/15/2041
013716-AW-5	ALCAN INC		A		1FE	676,883	124.4350	933,263	750,000	684,106	0	1,279	0	0	5.750	6.500	JD	3,594	43,125	04/28/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA		A		1FE	1,759,495	144.6510	2,169,768	1,500,000	1,724,221	0	(7,242)	0	0	7.750	6.302	JD	5,167	116,250	05/23/2007	12/15/2029
06849V-AA-1	BARRICK GOLD FINANCE CO		A		2FE	2,326,901	109.1000	2,727,500	2,500,000	2,342,449	0	3,223	0	0	5.800	6.334	MN	18,528	145,000	04/01/2011	11/15/2034
097751-AV-3	BOMBARDIER INC		A		3FE	1,331,500	113.5000	1,503,875	1,325,000	1,330,235	0	(533)	0	0	7.750	7.677	MS	30,236	102,688	05/27/2010	03/15/2020
09784Y-B*-8	Bonavista Energy Corp		A		2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	4.370	4.370	MN	14,324	87,400	10/31/2011	11/02/2020
12201P-AB-2	BURLINGTON RESOURCES FIN		A		1FE	19,704,011	139.6650	24,877,055	17,812,000	19,402,425	0	(45,068)	0	0	7.200	6.367	FA	484,486	1,282,464	07/30/2010	08/15/2031
136375-BD-3	CANADIAN NTL RAIL CO		A		1FE	704,711	136.4610	886,996	650,000	696,311	0	(1,737)	0	0	6.900	6.180	JJ	20,681	44,850	06/06/2007	07/15/2028
136375-BE-1	CANADIAN NTL RAIL CO		A		1FE	11,094,100	145.5090	14,550,867	10,000,000	10,996,224	0	(19,146)	0	0	6.712	5.922	JJ	309,498	671,200	02/02/2007	07/15/2036
136375-BL-5	CANADIAN NTL RAIL CO		A		1FE	328,371	135.3830	406,148	300,000	325,234	0	(593)	0	0	6.250	5.575	FA	7,813	18,750	11/16/2006	08/01/2034
136375-BT-8	CANADIAN NTL RAIL CO		A		1FE	1,130,880	121.4870	1,214,866	1,000,000	1,098,083	0	(13,929)	0	0	5.550	3.752	MS	18,500	55,500	07/30/2010	03/01/2019
136385-AE-1	CANADIAN NATURAL RESOURCES LTD		A		2FE	3,073,170	127.8710	3,861,710	3,020,000	3,064,414	0	(1,092)	0	0	6.450	6.319	JD	541	194,790	04/28/2006	06/30/2033
13643E-AH-8	CANADIAN OIL SANDS TRUST CANADIAN OIL SANDS TRUST		A		2FE	5,271,450	116.7060	5,835,300	5,000,000	5,269,006	0	(2,444)	0	0	6.000	5.623	AO	75,000	151,667	04/09/2012	04/01/2042
13645R-AD-6	CANADIAN PACIFIC RR		A		2FE	8,016,160	130.3810	10,430,450	8,000,000	8,016,093	0	(67)	0	0	7.125	7.105	AO	120,333	570,000	12/15/2009	10/15/2031
13645R-AE-4	CANADIAN PACIFIC RR		A		2FE	2,923,140	115.3570	3,460,708	3,000,000	2,935,521	0	1,624	0	0	5.750	5.934	MS	50,792	172,500	03/19/2003	03/15/2033
15135U-AH-2	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	1	2FE	7,354,687	104.4480	7,415,780	7,100,000	7,354,614	0	(73)	0	0	4.450	4.234	MS	117,604	0	12/17/2012	09/15/2042
305915-AD-2	FALCONBRIDGE LTD		A		2FE	1,985,760	109.0310	2,180,613	2,000,000	1,995,803	0	1,585	0	0	5.375	5.469	JD	8,958	107,500	08/26/2005	06/01/2015
65334H-AE-2	NEXEN INC		A		2FE	1,359,495	122.1030	1,831,546	1,500,000	1,373,443	0	2,471	0	0	5.875	6.605	MS	27,172	88,125	04/28/2006	03/10/2035
655422-AT-0	XSTRATA CANADA CORP		A		2FE	3,119,550	112.0900	3,362,703	3,000,000	3,039,706	0	(12,879)	0	0	6.000	5.481	AO	38,000	180,000	08/25/2005	10/15/2015
698900-AG-2	ENCANA CORP		A		2FE	9,976,500	129.1370	11,622,369	9,000,000	9,859,578	0	(23,290)	0	0	7.200	6.325	MN	108,000	657,810	02/13/2007	11/01/2031
707886-A@-6	PENN WEST ENERGY TRUST		A		2	9,636,000	100.0000	10,000,000	10,000,000	9,809,346	0	36,453	0	0	5.800	6.302	MN	49,944	580,000	08/10/2007	05/31/2017
707886-B*-7	PENN WEST ENERGY TRUST		A		2	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	6.050	6.050	MN	36,468	423,500	06/01/2007	05/31/2022
707886-G#-8	PENN WEST PETROLEUM LTD		A		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.100	6.100	MS	88,958	305,000	03/16/2010	03/16/2025
71644E-AB-8	PETRO-CANADA		A		2FE	17,280,465	146.0520	21,323,601	14,600,000	16,909,897	0	(186,910)	0	0	9.250	6.826	AO	285,106	1,350,500	12/08/2010	10/15/2021

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71644E-AF-9	PETRO-CANADA		A		2FE	3,273,270	128.4470	3,853,396	3,000,000	3,214,710	0	(7,724)	0	0	7.000	6.281	MN	26,833	210,000	02/03/2003	11/15/2028
71644E-AG-7	PETRO-CANADA		A		2FE	14,524,952	122.2990	18,216,385	14,895,000	14,560,217	0	6,855	0	0	5.950	6.136	MN	113,243	886,253	05/08/2007	05/15/2035
73755L-AD-9	POTASH CORP OF SASKATCHEWAN IN		A		2FE	9,194,927	125.1800	11,385,139	9,095,000	9,191,018	0	(1,970)	0	0	5.875	5.791	JD	44,528	534,331	06/28/2010	12/01/2036
73755L-AK-3	POTASH CORP OF SASKATCHEWAN IN		I		2FE	9,984,700	124.3140	12,431,445	10,000,000	9,985,995	0	204	0	0	5.625	5.635	JD	46,875	562,500	02/01/2011	12/01/2040
78011D-AD-6	ROYAL BK CANADA ROYAL BANK OF CANADA		A		1FE	9,994,100	99.8700	9,987,049	10,000,000	9,994,240	0	140	0	0	0.625	0.645	JD	4,340	0	11/29/2012	12/04/2015
867229-AD-8	SUNCOR ENERGY INC		A		2FE	5,691,214	122.0280	6,955,621	5,700,000	5,692,389	0	152	0	0	5.950	5.961	JD	28,262	339,150	01/21/2004	12/01/2034
867229-AE-6	SUNCOR ENERGY INC		A		2FE	1,052,343	133.7150	1,337,146	1,000,000	1,050,368	0	(812)	0	0	6.500	6.107	JD	2,889	65,000	04/26/2010	06/15/2038
86722T-AA-0	SUNCOR ENERGY INC CORP BND		A		2FE	5,493,565	122.5790	6,741,858	5,500,000	5,495,998	0	607	0	0	6.100	6.116	JD	27,958	335,500	06/03/2008	06/01/2018
87425E-AH-6	TALISMAN ENERGY INC TALISMAN ENERGY INC		A		2FE	2,455,507	108.9720	2,840,900	2,607,000	2,463,656	0	2,908	0	0	5.750	6.208	MN	19,154	149,903	02/17/2010	05/15/2035
87425E-AJ-2	TALISMAN ENERGY		A		2FE	2,829,930	114.7890	3,443,675	3,000,000	2,837,716	0	2,830	0	0	5.850	6.289	FA	73,125	175,500	02/17/2010	02/01/2037
87425E-AK-9	TALISMAN ENERGY INC		A		2FE	3,074,100	120.0770	3,602,325	3,000,000	3,071,459	0	(1,193)	0	0	6.250	6.064	FA	78,125	187,500	05/13/2010	02/01/2038
878742-AS-4	TECK RESOURCES LTD		A	1	2FE	2,989,858	113.1450	3,394,343	3,000,000	2,990,259	0	134	0	0	6.000	6.024	FA	68,000	180,000	04/01/2011	08/15/2040
878742-AV-7	TECK RESOURCES LTD		A	1	2FE	4,992,150	110.2090	5,510,443	5,000,000	4,993,110	0	605	0	0	4.750	4.769	JJ	109,514	244,097	06/29/2011	01/15/2022
884903-AY-1	THOMSON CORPORATION		A		1FE	7,336,200	116.8190	8,761,424	7,500,000	7,346,317	0	3,291	0	0	5.500	5.662	FA	155,833	412,500	12/15/2009	08/15/2035
884903-BH-7	THOMSON REUTERS CORP		I		1FE	2,948,640	126.1370	3,784,105	3,000,000	2,950,612	0	710	0	0	5.850	5.973	AO	37,050	175,500	03/24/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP THOMSON REUTERS CORPORATION		I	1	1FE	995,760	108.6660	1,086,661	1,000,000	996,197	0	355	0	0	3.950	4.002	MS	9,985	38,951	09/28/2011	09/30/2021
887147-A@-5	TIMBERWEST FOREST CORP TIMBERWEST FOREST CORP		A		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.660	4.660	AO	51,131	233,000	10/13/2011	10/12/2021
89346D-AE-7	TRANSALTA CORP TRANSALTA CORP		A		2FE	7,452,700	102.4900	7,686,728	7,500,000	7,454,777	0	637	0	0	6.500	6.548	MS	143,542	487,500	12/09/2010	03/15/2040
893526-DF-7	TRANSCANADA PIPELINES LIMITED		A		1FE	5,911,908	122.8080	7,368,482	6,000,000	5,918,309	0	1,941	0	0	5.600	5.711	MS	84,933	336,000	12/15/2009	03/31/2034
893526-DG-5	TRANSCANADA PIPELINES LIMITED SENIOR CORP BND		A		1FE	9,384,100	108.3680	10,836,774	10,000,000	9,779,478	0	98,829	0	0	4.875	6.042	JJ	224,792	487,500	08/04/2008	01/15/2015
89352H-AD-1	TRANSCANADA PIPELINES LIMITED SENIOR CORP BND		A		1FE	1,039,491	132.5500	1,325,496	1,000,000	1,037,823	0	(662)	0	0	6.200	5.907	AO	13,089	62,000	04/26/2010	10/15/2037
89352H-AE-9	TRANSCANADA PIPELINES LIMITED CORP BND		A		1FE	5,949,655	145.2000	7,260,011	5,000,000	5,907,184	0	(14,981)	0	0	7.250	5.872	FA	136,944	362,500	12/15/2009	08/15/2038
89352H-AF-6	TRANSCANADA PIPELINES LIMITED CORP BND		A		1FE	6,162,790	125.9580	7,557,481	6,000,000	6,119,593	0	(18,619)	0	0	6.500	6.060	FA	147,333	390,000	07/30/2010	08/15/2018
92658T-AQ-1	VIDEOTRON LTEE VIDEOTRON LTEE		A		3FE	1,000,000	104.8750	1,048,750	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JJ	23,056	0	07/16/2012	07/15/2022
C0445#-AM-8	ARC ENERGY TRUST ARC RESOURCES LTD		A		2	12,000,000	97.3660	11,683,920	12,000,000	12,000,000	0	0	0	0	3.810	3.810	FA	162,560	0	08/23/2012	08/23/2024
C3322#-AB-4	ENERMARK INC 144A B		A	2	2	1,812,758	100.0000	1,800,000	1,800,000	1,807,062	0	(1,908)	0	0	5.460	5.215	AO	24,570	98,280	06/24/2010	10/01/2015
C4861#-AD-5	IRVING OIL LTD		A		2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.760	5.760	JD	3,200	230,400	07/01/2010	06/26/2015
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE COR		A		2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.570	5.570	MS	74,267	222,800	08/30/2005	08/30/2015
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE COR		A		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.160	6.160	MS	205,333	616,000	08/30/2005	08/30/2025
G2952G-AB-7	PENN WEST ENERGY TRUST		A		2	5,500,000	100.0000	5,500,000	5,500,000	5,500,000	0	0	0	0	5.900	5.900	MN	27,943	324,500	05/31/2007	05/31/2019
00105R-AA-2	AES PANAMA SA 144A		F		2FE	495,885	109.7500	548,750	500,000	498,049	0	419	0	0	6.350	6.463	JD	882	31,750	12/15/2006	12/21/2016
001201-A*-3	AGL ENERGY LTD AGL ENERGY LTD		F		2FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.080	5.080	MS	31,891	101,600	09/08/2010	09/08/2022
00386S-AK-8	ABU DHABI NATIONAL ENERGY CO ABU DHABI NATIONAL ENERGY CO		F		1FE	10,017,755	101.1500	10,115,000	10,000,000	10,017,507	0	(248)	0	0	2.500	2.462	JJ	13,194	0	12/06/2012	01/12/2018
02364W-AP-0	AMERICA MOVIL SAB DE CV		F		1FE	1,500,255	127.6520	1,723,302	1,350,000	1,494,196	0	(2,734)	0	0	6.125	5.344	MN	10,566	82,688	08/24/2010	11/15/2037
02364W-AV-7	AMERICA MOVIL SAB DE CV		F		1FE	3,127,622	116.4960	3,494,874	3,000,000	3,108,118	0	(12,541)	0	0	5.000	4.410	MS	37,917	150,000	06/13/2011	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV		F		1FE	3,288,331	131.5190	4,379,588	3,330,000	3,289,797	0	556	0	0	6.125	6.218	MS	51,557	203,963	08/31/2010	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV AMERICA MOVIL SAB DE CV		F		1FE	3,764,389	104.5690	3,795,869	3,630,000	3,764,351	0	(39)	0	0	4.375	4.156	JJ	72,789	0	12/17/2012	07/16/2042
03938L-AQ-7	ARCELORMITTAL SA	LS	F		3FE	984,590	100.2010	1,002,010	1,000,000	987,548	0	1,259	0	0	5.500	5.704	FA	22,306	53,750	08/02/2010	08/05/2020
046353-AD-0	ASTRAZENECA PLC		F		1FE	3,827,714	135.7730	4,752,046	3,500,000	3,812,859	0	(6,172)	0	0	6.450	5.753	MS	66,471	129,000	11/16/2012	09/15/2037
046353-AG-3	ASTRAZENECA PLC ASTRAZENECA PLC		F		1FE	1,695,659	101.2780	1,701,470	1,680,000	1,695,659	0	0	0	0	4.000	3.946	MS	19,227	0	12/17/2012	09/18/2042
054536-AA-5	AXA		F		2FE	2,223,740	125.0000	2,500,000	2,000,000	2,186,724	0	(4,749)	0	0	8.600	7.636	JD	7,644	172,000	12/07/2001	12/15/2030
055451-AA-6	BHP BILLITON FINANCE		F		1FE	7,856,730	101.2530	7,953,423	7,855,000	7,855,086	0	(293)	0	0	4.800	4.796	AO	79,597	377,040	09/07/2004	04/15/2013
055451-AH-1	BHP BILLITON FINANCE USA LTD		F		1FE	1,208,810	127.3430	1,273,431	1,000,000	1,156,950	0	(22,013)	0	0	6.500	3.666	AO	16,250	65,000	07/30/2010	04/01/2019
05607M-AA-5	BAA FUNDING LTD		F		1FE	10,910,900	110.2510	12,127,610	11,000,000	10,921,939	0	7,227	0	0	4.875	4.978	JJ	247,271	561,573	06/22/2011	07/15/2021
059520-AA-4	BANCO DE CHILE 144A		F		1FE	498,715	111.2130	556,065	500,000	499,464	0	135	0	0	6.250	6.285	JD	1,389	31,250	06/12/2006	06/15/2016
05957A-AA-7	BANCO DEL ESTADO DE CHILE 144A		F		1FE	2,084,040	109.6640	2,302,944	2,100,000	2,087,056	0	1,385	0	0	4.125	4.219	AO	20,213	86,625	09/30/2010	10/07/2020
10553Y-AE-5	BRASKEM FINANCE LTD BRASKEM FINANCE LTD		F		2FE	1,983,090	103.5000	2,070,000	2,000,000	1,983,901	0	811	0	0	5.375	5.486	MN	17,618	53,750	06/05/2012	05/02/2022
111013-AK-4	BRITISH SKY BROADCASTING GRP P BRITISH SKY BROADCASTING GROUP		F		2FE	5,014,080	100.6610	5,033,050	5,000,000	5,013,971	0	(109)	0	0	3.125	3.092	MN	15,191	0	11/26/2012	11/26/2022
151191-AQ-6	CELULOSA ARAUCO Y CONSTITUCION		F		2FE	3,032,900	118.2120	3,233,098	2,735,000	2,962,952	0	(27,910)	0	0	7.250	5.710	JJ	83,721	198,288	06/17/2010	07/29/2019
151191-AW-3	CELULOSA ARAUCO CELULOSA ARAUCO		F		2FE	5,170,431	105.8000	5,290,001	5,000,000	5,164,324	0	(6,107)	0	0	4.750	4.307	JJ	112,153	0	07/19/2012	01/11/2022
192714-AA-1	COLBUN SA COLBUN SA		F		2FE	4,652,450	111.7190	5,116,730	4,580,000	4,638,061	0	(6,701)	0	0	6.000	5.775	JJ	122,133	274,800	08/24/2010	01/21/2020
21685W-BL-0	RABOBANK NEDERLAND		F		1FE	9,689,000	103.0730	10,307,275	10,000,000	9,814,648	0	63,309	0	0	2.125	2.823	AO	46,042	212,500	12/22/2010	10/13/2015
21685W-CJ-4	RABOBANK NEDERLAND		F		1FE	13,779,640	116.8280	16,355,933	14,000,000	13,784,668	0	3,183	0	0	5.250	5.356	MN	75,542	735,000	05/17/2011	05/24/2041
21987B-AN-8	CODELCO INC CORPORACION NACIONAL DEL COBRE		F		1FE	1,227,988	108.1830	1,352,288	1,250,000	1,232,042	0	1,920	0	0	3.750	3.965	MN	7,422	46,875	10/28/2010	11/04/2020
21987B-AR-9	CODELCO INC CORPORACION NACIONAL DEL COBRE		F		1FE	9,843,800	101.4720	10,147,200	10,000,000	9,844,971	0	1,171	0	0	4.250	4.344	JJ	193,611	0	07/11/2012	07/17/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
229538-AA-7	KONINKLIJKE AHOLD N.V. CTL 2011-11 TRUST PASS THRU CT		R		2	20,293,820	100.0000	20,293,820	20,293,820	20,293,820	0	0	0	0	4.610	4.610	MON	41,580	935,545	11/14/2011	12/15/2031
233048-AC-1	DBS BANK LIMITED 233048 144A		F	1	1FE	500,000	95.5000	477,500	500,000	500,000	0	0	0	0	0.950	5.678	JAJO	1,029	5,478	06/09/2006	07/15/2021
23330J-AA-9	DP WORLD LTD 144A		F		2FE	9,991,100	117.2500	11,725,000	10,000,000	9,991,709	0	128	0	0	6.850	6.857	JJ	340,597	685,000	06/21/2007	07/02/2037
23330N-AA-0	DP WORLD SUKUK 144A		F		2FE	2,175,305	112.3500	2,471,700	2,200,000	2,186,941	0	2,429	0	0	6.250	6.404	JJ	68,368	137,500	08/08/2007	07/02/2017
24820R-AG-3	STATOIL ASA		F		1FE	1,089,770	135.9780	1,359,780	1,000,000	1,069,842	0	(2,611)	0	0	6.500	5.821	JD	5,417	65,000	04/03/2003	12/01/2028
25030W-AB-6	DESARROLLADORA HOMEX		F	1	3FE	686,258	101.2500	708,750	700,000	695,055	0	1,567	0	0	7.500	7.792	MS	13,563	52,500	02/14/2006	09/28/2015
25156P-AC-7	DEUTSCHE TEL INT SENIOR CORP BND		F		2FE	1,193,954	149.7960	1,497,963	1,000,000	1,193,312	0	(642)	0	0	8.750	6.836	JD	3,889	43,750	11/16/2012	06/15/2030
25156P-AL-7	DEUTSCHE TEL INT CORP BND		F		2FE	9,998,500	124.6730	12,467,263	10,000,000	9,999,075	0	131	0	0	6.750	6.752	FA	245,625	675,000	08/11/2008	08/20/2018
25243Y-AM-1	DIAGEO CAPITAL PLC		F		1FE	1,140,340	120.3930	1,203,933	1,000,000	1,097,237	0	(18,272)	0	0	5.750	3.533	AO	10,861	57,500	07/30/2010	10/23/2017
256853-AA-0	DOLPHIN ENERGY LTD		F	2	1FE	272,315	112.2500	297,131	264,705	270,413	0	(736)	0	0	5.888	5.248	JD	693	15,586	06/11/2010	06/15/2019
268270-AA-3	ECL SA ECL SA 144A		F		2FE	1,476,480	111.8780	1,678,170	1,500,000	1,480,306	0	1,873	0	0	5.625	5.832	JJ	38,906	84,375	12/09/2010	01/15/2021
268317-AC-8	ELECTRICITY SUPPLY BOARD CORP BND 144A		F		1FE	7,447,720	133.6730	9,357,110	7,000,000	7,426,094	0	(6,179)	0	0	6.950	6.464	JJ	209,465	486,500	02/10/2009	01/26/2039
29082A-AA-5	EMBRAER SA EMPRESA BRAS DE AERONAU		F		2FE	5,387,500	109.2500	5,462,500	5,000,000	5,378,698	0	(8,802)	0	0	5.150	4.172	JD	11,444	128,750	09/18/2012	06/15/2022
29246B-AA-6	EMPRESAS PUBLIC EMPRESAS PUBLICAS DE MEDELLIN		F		2FE	849,375	125.5000	941,250	750,000	826,976	0	(9,399)	0	0	7.625	5.730	JJ	24,146	57,188	06/30/2010	07/29/2019
29274F-AE-4	ENERSIS SA		F		2FE	995,538	105.3110	1,053,110	1,000,000	999,362	0	571	0	0	7.375	7.440	JJ	34,007	73,750	09/03/2004	01/15/2014
29358Q-AA-7	ENSCO PLC ENSCO PLC		R		2FE	2,940,750	113.3140	3,399,429	3,000,000	2,949,362	0	4,906	0	0	4.700	4.953	MS	41,517	141,000	03/08/2011	03/15/2021
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSO TELEFONAKTIEBOLAGET LM ERICSSO		F		2FE	2,987,550	104.3280	3,129,842	3,000,000	2,988,229	0	679	0	0	4.125	4.176	MN	15,813	63,938	05/02/2012	05/15/2022
30239X-AD-9	FBG FINANCE LTD 144A		F		2FE	18,948,200	123.7530	24,750,600	20,000,000	19,004,913	0	19,808	0	0	5.875	6.292	JD	52,222	1,175,000	12/15/2009	06/15/2035
36120P-AB-9	GTL TRADE FIN CORP BND 144A		F		2FE	2,025,075	115.0000	2,311,500	2,010,000	2,019,249	0	(1,568)	0	0	7.250	7.135	AO	28,740	145,725	08/12/2008	10/20/2017
37373U-AA-2	GERDAU HOLDINGS INC		F		2FE	2,897,550	116.2500	3,278,250	2,820,000	2,881,812	0	(6,691)	0	0	7.000	6.606	JJ	88,282	197,400	06/17/2010	01/20/2020
40049J-AZ-0	GRUPO TELEVISA SA		F		2FE	522,766	127.8980	665,069	520,000	522,741	0	(25)	0	0	6.625	6.583	JJ	15,885	34,450	06/10/2010	01/15/2040
4041A2-AF-1	HBOS PLC 144A		F		3FE	33,594,380	90.3670	30,724,780	34,000,000	33,653,424	0	8,118	0	0	6.000	6.087	MN	340,000	2,040,000	10/22/2003	11/01/2033
404280-AF-6	HSBC HOLDING PLC		F		1FE	1,105,425	131.9330	1,187,395	900,000	1,079,565	0	(4,876)	0	0	7.625	5.885	MN	8,388	68,625	11/16/2006	05/17/2032
423012-AE-3	HEINEKEN NV HEINEKEN NV		F		2FE	1,965,020	97.5050	1,950,100	2,000,000	1,965,148	0	128	0	0	4.000	4.102	AO	18,000	0	10/02/2012	10/01/2042
448414-AE-2	HUTCHISON WHAMPOA FIN CI LTD 144A		F		1FE	3,044,325	137.2970	3,432,425	2,500,000	2,992,754	0	(21,547)	0	0	7.500	5.515	FA	78,125	187,500	07/01/2010	08/01/2027
44841R-AA-9	HUTCHISON WHAMP INTL LTD 144A		F		1FE	777,100	100.6070	734,431	730,000	730,920	0	(7,725)	0	0	6.500	5.392	FA	18,189	47,450	01/05/2006	02/13/2013
45579P-AA-8	INDOSAT FIN CO INDOSAT PALAPA CO BV		F	1	3FE	557,077	113.0000	632,800	560,000	557,603	0	228	0	0	7.375	7.450	JJ	17,438	43,400	07/22/2010	07/29/2020
45763P-AC-0	INMARSAT FINANCE PLC		F	1	3FE	1,025,000	107.5000	1,075,000	1,000,000	1,013,523	0	(4,064)	0	0	7.375	6.855	JD	6,146	73,750	12/14/2009	12/01/2017
45867E-AB-2	INTERGAS FINANCE BV 144A		F		3FE	1,635,002	113.7500	1,876,875	1,650,000	1,642,266	0	1,489	0	0	6.375	6.500	MN	13,733	105,188	05/03/2007	05/14/2017
45867X-AE-4	INTERGEN NV 144A		F	1	3FE	2,650,000	89.5000	2,237,500	2,500,000	2,558,606	0	(20,478)	0	0	9.000	7.946	JD	625	225,000	10/02/2007	06/30/2017
46131N-AD-6	INVERSIONES CMPC SA INVERSIONES CMPC SA		F		2FE	3,953,000	101.8490	4,073,960	4,000,000	3,955,582	0	2,582	0	0	4.500	4.648	AO	33,000	90,000	04/24/2012	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC INVESCO FINANCE PLC		F		1FE	11,990,520	99.8100	11,977,202	12,000,000	11,990,633	0	113	0	0	3.125	3.134	MN	55,208	0	11/05/2012	11/30/2022
479142-C*-0	JOHNSON MATTHEY PLC		R	1	1	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	0.797	5.639	JD	9,963	257,363	12/13/2006	12/13/2013
48667Q-AB-1	KMG FINANCE SUB CORP BND 144A		F		2FE	10,307,825	103.2500	10,459,225	10,130,000	10,151,453	0	(40,304)	0	0	8.375	7.937	JJ	421,837	848,388	09/12/2008	07/02/2013
50064V-AA-7	KOREA SE POWER 144A		F		1FE	497,695	113.5540	567,770	500,000	499,060	0	242	0	0	6.000	6.062	MN	3,000	30,000	05/25/2006	05/25/2016
55312M-AA-6	MMG FIDUCIARY 144A		F		3FE	1,959,000	102.7500	2,055,000	2,000,000	1,982,535	0	4,907	0	0	6.750	7.070	FA	56,250	135,000	06/15/2007	02/01/2016
55608J-AC-2	MACQUARIE BK LTD MACQUARIE GROUP LTD		F		1FE	9,026,950	107.7290	9,695,610	9,000,000	9,020,514	0	(2,295)	0	0	6.000	5.960	JJ	250,500	540,000	01/07/2010	01/14/2020
614810-AB-5	MONTPELIER RE HOLDINGS LTD MONTPELIER RE HOLDINGS LTD		F		2FE	1,643,504	101.1900	1,619,043	1,600,000	1,642,799	0	(705)	0	0	4.700	4.361	AO	17,964	0	10/15/2012	10/15/2022
636203-AA-9	NTL GAS CO TT 144A		F		2FE	2,572,915	106.5000	2,753,025	2,585,000	2,574,176	0	211	0	0	6.050	6.084	JJ	72,114	156,393	02/07/2006	01/15/2036
637193-BA-0	NATIONAL POWER CORP		F		3FE	551,000	161.0000	805,000	500,000	543,816	0	(1,339)	0	0	9.625	8.587	MN	6,149	48,125	02/01/2006	05/15/2028
63859W-AA-7	NATIONWIDE BUILDING SOCIETY 144A		F		2FE	2,947,740	102.1750	3,065,250	3,000,000	2,971,754	0	9,933	0	0	5.000	5.395	FA	62,500	150,000	07/01/2010	08/01/2015
65535H-AA-7	NOMURA HOLDINGS INC		F		2FE	2,040,740	105.7970	2,115,934	2,000,000	2,019,138	0	(8,227)	0	0	5.000	4.532	MS	32,500	100,000	03/30/2010	03/04/2015
65535H-AB-5	NOMURA HOLDINGS INC		F		2FE	6,035,020	116.0330	6,962,005	6,000,000	6,027,208	0	(2,924)	0	0	6.700	6.619	MS	130,650	402,000	03/01/2010	03/04/2020
65557F-AD-8	NORDEA BANK AB NORDEA BANK AB		F		1FE	6,955,480	102.4220	7,169,540	7,000,000	6,956,496	0	1,016	0	0	4.250	4.329	MS	82,639	0	09/17/2012	09/21/2022
656531-AC-4	NORSK HYDRO AS		F		1FE	259,207	141.8370	354,594	250,000	256,204	0	(382)	0	0	7.750	7.405	JD	861	19,375	09/27/2001	06/15/2023
656531-AD-2	STATOIL ASA		F		1FE	7,924,716	142.0950	9,733,540	6,850,000	7,679,188	0	(42,555)	0	0	7.150	5.800	MN	62,582	489,775	07/01/2010	11/15/2025
656531-AJ-9	STATOIL ASA		F		1FE	8,460,841	144.0970	10,338,935	7,175,000	8,185,922	0	(37,475)	0	0	7.150	5.789	JJ	236,556	513,013	05/23/2007	01/15/2029
675758-AG-1	ODEBRECHT FINANCE LTD		F		2FE	4,205,415	115.6250	4,798,438	4,150,000	4,203,345	0	(2,070)	0	0	6.000	5.829	AO	59,483	219,000	06/07/2012	04/05/2023
693483-AC-3	POSCO POSCO		F		2FE	2,567,150	113.6670	2,841,675	2,500,000	2,558,810	0	(5,642)	0	0	5.250	4.901	AO	28,073	131,250	06/16/2011	04/14/2021
69369E-AC-3	PERTAMINA PERTAMINA PT		F		2FE	1,948,514	109.2500	2,141,300	1,960,000	1,949,116	0	601	0	0	4.875	4.950	MN	15,394	47,775	04/26/2012	05/03/2022
705011-AA-2	PEARSON FUNDING FOUR PLC PEARSON FUNDING FOUR PLC		F		2FE	993,650	104.4370	1,044,370	1,000,000	993,994	0	344	0	0	3.750	3.827	MN	5,521	18,750	05/01/2012	05/08/2022
71645W-AL-5	PETROBRAS INTL FIN CO LTD		F		2FE	839,580	113.1580	950,524	840,000	839,836	0	38	0	0	6.125	6.131	AO	12,148	51,450	11/03/2006	10/06/2016
71645W-AP-6	PETROBRAS INTL FIN CO LTD		F		2FE	2,523,500	114.1070	2,852,666	2,500,000	2,518,560	0	(2,093)	0	0	5.750	5.621	JJ	64,288	143,750	06/30/2010	01/20/2020
71645W-AQ-4	PETROBRAS INTL FIN CO LTD		F		2FE	523,900	127.1710	661,288	520,000	523,830	0	(48)	0	0	6.875	6.815	JJ	15,988	35,750	06/10/2010	01/20/2040

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 Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71645W-AS-0	PETROBRAS INTL FIN CO LTD		F		2FE	3,379,434	125.7740	4,276,311	3,400,000	3,379,874	0	235	0	0	6.750	6.798	JJ	98,175	229,500	01/20/2011	01/27/2041
71654Q-AX-0	PETROLEOS MEXICANOS		F		2FE	990,246	116.7500	1,167,500	1,000,000	992,005	0	766	0	0	5.500	5.625	JJ	24,444	55,000	09/30/2010	01/21/2021
71657Y-AD-4	PETROLEUM TRINI		F		2FE	1,988,925	132.6950	2,322,163	1,750,000	1,938,790	0	(21,243)	0	0	9.750	7.642	FA	64,932	170,625	06/30/2010	08/14/2019
716743-AB-5	PETRONAS CAPITAL LTD 144A		F		1FE	3,269,543	141.9880	3,975,664	2,800,000	3,111,367	0	(24,280)	0	0	7.875	6.273	MN	23,888	220,500	05/24/2005	05/22/2022
716743-AD-1	PETRONAS CAPITAL LTD		F		1FE	5,940,766	119.0350	6,904,030	5,800,000	5,905,936	0	(13,256)	0	0	5.250	4.923	FA	117,571	304,500	03/22/2010	08/12/2019
73328#-AB-4	PORSCHE FINANCIAL SERVICES IN		F		1	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.980	4.980	MS	46,480	153,150	11/28/2011	03/09/2014
74733L-AD-4	QTEL INTERNATIONAL FINANCE LTD 144A		F		1FE	4,991,610	112.3500	5,617,500	5,000,000	4,993,024	0	686	0	0	4.750	4.771	FA	89,063	237,500	10/26/2010	02/16/2021
74733L-AE-2	QTEL INTERNATIONAL FINANCE LTD 144A		F		1FE	250,250	112.7500	310,063	275,000	252,537	0	1,149	0	0	5.000	5.919	AO	2,750	13,750	12/16/2010	10/19/2025
74735K-2A-9	QTEL INTERNATIONAL FINANCE LTD QTEL INTERNATIONAL FINANCE LTD		F		1FE	9,872,100	100.1500	10,015,000	10,000,000	9,872,405	0	305	0	0	3.250	3.399	FA	10,833	0	12/12/2012	02/21/2023
767201-AL-0	RIO TINTO FINANCE USA LTD		F		1FE	6,781,392	117.6640	8,236,481	7,000,000	6,786,950	0	3,195	0	0	5.200	5.412	MN	59,656	364,000	05/17/2011	11/02/2040
77819R-AB-5	ROSNEFT INTERNATIONAL FINANCE ROSNEFT INTERNATIONAL FINANCE		F		2FE	10,056,250	101.5000	10,150,000	10,000,000	10,055,310	0	(940)	0	0	3.149	3.007	MS	21,868	0	11/30/2012	03/06/2017
780641-AH-9	KONINKLIJKE KPN NV		F		2FE	2,979,625	130.5910	3,264,779	2,500,000	2,911,689	0	(11,757)	0	0	8.375	6.767	AO	52,344	209,375	12/07/2005	10/01/2030
78440P-AC-2	SK TELECOM CO LTD 144A		F		1FE	990,125	130.2950	1,302,950	1,000,000	991,682	0	329	0	0	6.625	6.715	JJ	29,628	66,250	07/13/2007	07/20/2027
78572M-AA-3	SABMILLER 144A		F		2FE	7,104,233	132.7890	8,963,258	6,750,000	7,060,176	0	(7,261)	0	0	6.625	6.226	FA	168,937	447,188	05/16/2007	08/15/2033
789547-AD-8	ST GEORGE BANK LTD 144A		F		1FE	11,027,440	107.3470	11,808,170	11,000,000	11,008,225	0	(2,684)	0	0	5.300	5.271	AO	123,078	583,000	01/08/2004	10/15/2015
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP BND		F		1FE	1,191,030	141.0720	1,410,724	1,000,000	1,183,287	0	(3,344)	0	0	6.375	5.094	JD	2,833	63,750	07/30/2010	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		F		1FE	6,957,530	128.7520	9,012,670	7,000,000	6,959,212	0	634	0	0	5.500	5.542	MS	102,667	385,000	03/23/2010	03/25/2040
826200-AC-1	SIEMENS FINANCIERINGSMAT 144A		F		1FE	9,974,600	116.4350	11,643,500	10,000,000	9,989,580	0	2,397	0	0	5.750	5.781	AO	118,194	575,000	08/09/2006	10/17/2016
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAP 144A		F		1FE	982,622	131.7460	1,317,460	1,000,000	982,781	0	159	0	0	6.125	6.315	FA	22,799	0	11/16/2012	08/17/2026
82929R-AC-0	SINGAPORE TELECOMMUNICATIONS L 144A		F		1FE	5,881,483	143.7500	7,187,500	5,000,000	5,761,082	0	(21,195)	0	0	7.375	6.016	JD	30,729	368,750	05/23/2007	12/01/2031
82937A-AA-1	SINOCHEM OVERSEAS CAPITAL CO L		F		2FE	795,736	107.4100	859,280	800,000	796,494	0	364	0	0	4.500	4.567	MN	4,900	36,000	11/04/2010	11/12/2020
83368R-AA-0	SOCIETE GENERALE		F		1FE	3,495,170	110.2660	3,859,310	3,500,000	3,495,814	0	395	0	0	5.200	5.218	AO	38,422	182,000	04/12/2011	04/15/2021
853254-AG-5	STANDARD CHARTERED PLC		F		1FE	3,493,910	105.3310	3,686,585	3,500,000	3,495,800	0	1,166	0	0	3.200	3.238	MN	15,244	112,000	05/09/2011	05/12/2016
85771S-AA-4	STATOIL ASA CORP BND		F		1FE	2,205,060	119.4590	2,389,182	2,000,000	2,154,740	0	(21,402)	0	0	5.250	3.852	AO	22,167	105,000	07/30/2010	04/15/2019
86959L-AE-3	SVENSKA HANDELSBANKEN AB		F		1FE	4,979,900	117.6820	5,884,100	5,000,000	4,984,462	0	1,731	0	0	5.125	5.177	MS	64,774	256,250	03/26/2010	03/30/2020
87164K-AB-0	SYNGENTA FINANCE NV SYNGENTA FINANCE NV		F		1FE	2,282,330	109.0400	2,289,838	2,100,000	2,282,205	0	(125)	0	0	4.375	3.876	MS	23,734	0	12/17/2012	03/28/2042
872456-AA-6	TELECOM ITALIA CAPITAL SENIOR CORP BND		F		2FE	1,000,000	115.2500	1,152,500	1,000,000	1,000,000	0	0	0	0	7.175	7.175	JD	2,591	71,750	04/01/2011	06/18/2019
87261G-AB-1	TNK-BP FINANCE SA 144A		F		2FE	918,000	115.7500	1,041,750	900,000	907,936	0	(1,901)	0	0	7.500	7.214	JJ	30,563	67,500	08/04/2006	07/18/2016
87261G-AD-7	TNK-BP FINANCE SA 144A		F		2FE	372,004	113.7500	426,563	375,000	373,494	0	300	0	0	6.625	6.736	MS	6,970	24,844	03/13/2007	03/20/2017
87261G-AF-2	TNK-BP FINANCE SA CORP BND 144A		F		2FE	5,382,225	121.3900	6,627,894	5,460,000	5,416,348	0	5,827	0	0	7.875	8.056	MS	128,993	429,975	12/18/2009	03/13/2018
87927V-AF-5	TELECOM ITALIA CAPITAL		F		2FE	5,049,450	100.0000	5,000,000	5,000,000	5,043,782	0	(995)	0	0	6.375	6.299	MN	40,729	318,750	11/29/2005	11/15/2033
879385-AD-4	TELEFONICA EUROPE BV		F		2FE	1,337,352	116.6250	1,282,875	1,100,000	1,309,055	0	(6,213)	0	0	8.250	6.436	MS	26,721	90,750	10/18/2007	09/15/2030
87944L-AE-9	TELEMAR NORTE LESTE SA		F		2FE	1,704,354	104.0000	1,768,000	1,700,000	1,703,686	0	(372)	0	0	5.500	5.465	AO	17,661	93,500	09/09/2010	10/23/2020
87973P-AB-0	TEMASEK FINANCIAL I LTD		F		1FE	4,759,100	128.0460	6,402,300	5,000,000	4,769,246	0	3,564	0	0	5.375	5.713	MN	28,368	268,750	02/18/2010	11/23/2039
880334-AA-5	TENGZCHVROIL FIN 144A		F	2	2FE	691,382	103.5730	711,829	687,273	688,090	0	(347)	0	0	6.124	6.011	MN	5,378	42,089	02/10/2005	11/15/2014
89354F-AA-9	TRANSCAPITALINVEST LTD FOR OJS 144A		F		2FE	500,000	104.5250	522,625	500,000	500,000	0	0	0	0	5.670	5.670	MS	9,135	28,350	02/23/2007	03/05/2014
90261X-EM-0	UBS AG STAMFORD BRANCH		R		1FE	2,076,420	118.6780	2,373,554	2,000,000	2,052,796	0	(9,081)	0	0	5.875	5.264	JD	3,590	117,500	03/30/2010	12/20/2017
90261X-GD-8	UBS AG STAMFORD BRANCH		R		1FE	2,993,430	115.9760	3,479,271	3,000,000	2,994,735	0	560	0	0	4.875	4.903	FA	59,719	146,250	07/29/2010	08/04/2020
915436-AF-6	UPM-KYMMENE CORP 144A	LS	F		3FE	15,984,085	102.0000	16,320,000	16,000,000	15,993,112	0	1,146	0	0	5.500	5.510	JJ	369,111	880,000	08/30/2005	01/30/2018
918242-AA-6	VIP FINANCE IRELAND LTD 144A		F		3FE	2,995,293	101.9800	3,171,578	3,110,000	3,100,252	0	28,253	0	0	8.375	9.379	AO	44,134	260,463	09/12/2008	04/30/2013
91911T-AH-6	VALE OVERSEAS LTD		F		2FE	2,034,600	124.7240	2,519,432	2,020,000	2,034,440	0	(284)	0	0	6.875	6.812	MN	15,431	138,875	06/10/2010	11/21/2036
91911T-AK-9	VALE OVERSEAS LTD		F		2FE	3,698,957	126.2030	4,417,088	3,500,000	3,694,621	0	(2,668)	0	0	6.875	6.437	MN	34,089	240,625	04/01/2011	11/10/2039
91911T-AL-7	VALE OVERSEAS LTD		F		2FE	1,980,600	108.3300	2,166,604	2,000,000	1,984,292	0	1,657	0	0	4.625	4.748	MS	27,236	92,500	09/08/2010	09/15/2020
92241T-AD-4	VEDANTA RESOURCE SENIOR CORP BND 144A	LS	F		3FE	448,313	115.3800	519,210	450,000	448,953	0	138	0	0	9.500	9.555	JJ	19,356	42,750	07/30/2008	07/18/2018
92241T-AE-2	VEDANTA RESOURCE SENIOR CORP BND 144A	LS	F		3FE	8,335,523	105.0000	8,883,000	8,460,000	8,431,597	0	24,948	0	0	8.750	9.096	JJ	341,338	740,250	09/11/2008	01/15/2014
92769V-AC-3	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA FINANCE PLC		F		3FE	1,000,000	106.0000	1,060,000	1,000,000	1,000,000	0	0	0	0	5.250	5.250	FA	19,833	22,167	02/28/2012	02/15/2022
92769X-AC-9	VIRGIN MEDIA SECURED FINANCE P		F	1	2FE	1,227,617	108.2500	1,353,125	1,250,000	1,233,803	0	2,632	0	0	6.500	6.810	JD	3,611	81,250	08/05/2010	01/15/2018
92769X-AF-2	VIRGIN MEDIA SECURED FINANCE P		F		2FE	1,989,931	115.2170	2,304,335	2,000,000	1,991,194	0	874	0	0	5.250	5.318	JJ	48,417	105,000	09/07/2011	01/15/2021
92857W-AB-6	VODAFONE GROUP PLC		F		1FE	8,731,620	127.8450	10,866,828	8,500,000	8,694,701	0	(4,962)	0	0	6.250	6.050	MN	45,747	531,250	03/14/2003	11/30/2032
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	3,404,198	109.3930	3,828,756	3,500,000	3,469,783	0	13,307	0	0	5.375	5.822	JJ	78,908	188,125	06/06/2007	01/30/2015
92857W-AQ-3	VODAFONE GROUP PLC		F		1FE	1,487,120	131.6690	1,975,032	1,500,000	1,487,227	0	106	0	0	6.150	6.218	FA	31,775	0	11/16/2012	02/27/2037
92863U-AA-4	COM FED ELCTRICI COMISION FEDERAL DE ELECTRICID		F		2FE	3,090,000	110.5000	3,315,000	3,000,000	3,086,032	0	(3,968)	0	0	5.375	4.979	FA	66,740	80,625	06/05/2012	02/02/2022
950840-AB-4	WESFARMERS LTD		F		1FE	4,500,000	104.4100	4,698,450	4,500,000	4,500,000	0	0	0	0	2.983	2.983	MN	16,034	134,235	05/09/2011	05/18/2016
961214-AH-6	WESTPAC BANKING CORP		F		1FE	5,006,890	110.3460	5,517,294	5,000,000	5,005,105	0	(813)	0	0	4.625	4.603	JD	19,271	231,250	07/01/2010	06/01/2018
97063P-AB-0	WILLIS GROUP HOLDINGS LT		R		2FE	6,936,650	111.4140	7,799,005	7,000,000	6,945,476	0	5,057	0	0	5.750	5.871	MS	118,514	402,500	03/14/2011	03/15/2021

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
980888-AD-3	WOOLWORTHS LTD 144A		F		1FE	1,467,705	108.1580	1,622,370	1,500,000	1,473,211	0	2,878	0	0	4.000	4.274	MS	16,500	60,000	01/25/2011	09/22/2020
980888-B*-1	WOOLWORTHS LTD		F		1FE	11,000,000	100.0000	11,000,000	11,000,000	11,000,000	0	0	0	0	5.410	5.410	AO	107,449	595,100	02/24/2005	04/26/2020
98372P-AM-0	XL GROUP LTD XL GROUP LTD		F		2FE	6,500,000	117.2630	7,622,105	6,500,000	6,500,000	0	0	0	0	5.750	5.750	AO	93,438	374,788	09/27/2011	10/01/2021
C98246-AF-7	WORLEYPARSONS LTD WORLEYPARSONS LTD		F		2	4,594,912	100.0000	4,620,000	4,620,000	4,595,070	0	158	0	0	3.450	3.536	MS	47,817	0	12/17/2012	09/13/2019
D5472#-AB-6	MOLKEREI ALOIS MULLER GMBH		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.720	4.720	AO	49,822	236,000	03/12/2004	04/15/2014
D9493#-AB-3	VOSSLOH AG		F		2	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	6.050	6.050	JD	8,235	434,000	06/24/2004	06/24/2016
F0933*-AA-4	BELLON SA BELLON S.A.		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.200	5.200	FA	98,222	35,389	06/26/2012	02/15/2022
F5333#-AB-3	JC DECAUX SA		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.540	5.540	AO	93,872	554,000	07/01/2010	04/30/2013
F9731#-AB-3	SA DES CIMENTS VICAT 144A		F		2	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	5.510	5.510	FA	268,153	661,200	07/01/2010	08/05/2013
F9731#-AC-1	SA DES CIMENTS VICAT		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.660	5.660	FA	114,772	283,000	07/01/2010	08/05/2015
F9731#-AF-4	VICAT S A SA DES CIMENTS VICAT		R		2	9,500,000	100.0000	9,500,000	9,500,000	9,500,000	0	0	0	0	5.960	5.960	JD	47,183	566,200	12/21/2010	12/01/2020
G1257*-AE-1	BOREALIS FUNDING COMPANY LTD BOREALIS FUNDING CO LTD		F		2	4,167,980	100.0000	4,200,000	4,200,000	4,168,160	0	180	0	0	4.460	4.559	JJ	88,977	0	12/17/2012	07/10/2022
G2613#-AC-8	DS SMITH PLC		F		2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.660	5.660	FA	59,430	172,800	07/01/2010	08/25/2014
G2613#-AJ-3	DS SMITH PLC DS SMITH PLC		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.280	4.280	FA	172,389	0	08/06/2012	08/06/2020
G2613#-AL-8	DS SMITH PLC DS SMITH PLC		F		2	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	0	0	0	0	4.650	4.650	FA	168,563	0	08/06/2012	08/06/2022
G2978#-AC-7	ELECTRICITY SUPPLY BOARD C		F		2	21,000,000	100.0000	20,000,000	20,000,000	20,569,246	0	(177,674)	0	0	5.190	4.156	JD	46,133	1,038,000	07/01/2010	12/15/2015
G2978#-AE-3	ELECTRICITY SUPPLY BOARD E		F		2	15,000,000	97.0000	14,550,000	15,000,000	15,000,000	0	0	0	0	6.050	6.050	JD	40,333	907,500	11/20/2003	12/15/2023
G31526-AZ-2	CREDIT SUISSE (LONDON BRANCH) CREDIT SUISSE (LONDON BRANCH)		F		2FE	2,707,500	93.5000	2,805,000	3,000,000	2,711,741	0	4,241	0	0	5.707	6.466	DEC	476	171,201	07/20/2012	12/30/2024
G3925D-AA-8	GERDAU SA	LS	F		2FE	2,035,000	110.5000	2,210,000	2,000,000	2,030,563	0	(2,933)	0	0	5.750	5.513	JJ	48,236	115,000	05/23/2011	01/30/2021
G49215-AA-7	INVERSIONES CMPC SA		F		2FE	3,030,000	105.7520	3,172,568	3,000,000	3,024,379	0	(4,192)	0	0	4.750	4.568	JJ	64,125	142,500	08/12/2011	01/19/2018
G4986*-AA-1	JARDINE LLOYD THOMPSON GROUP P		F		2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.020	5.020	MS	50,758	200,800	09/30/2010	09/30/2017
G4986*-AB-9	JARDINE LLOYD THOMPSON GROUP P		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.590	5.590	MS	70,651	279,500	09/30/2010	09/30/2020
G6710E-AG-5	ODEBRECHT FINANCE LTD		F		2FE	2,512,500	115.5000	2,887,500	2,500,000	2,511,478	0	(794)	0	0	6.000	5.940	AO	35,833	150,000	05/24/2011	04/05/2023
G7895#-AC-6	SCOTTISH NWCSTLE 144		F		2	23,000,000	100.0000	23,000,000	23,000,000	23,000,000	0	0	0	0	5.570	5.570	JD	92,524	1,281,100	07/01/2010	12/05/2014
G8038#-AF-5	SERCO GROUP PLC SERCO GROUP PLC		F		2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	4.940	4.940	MN	14,271	98,800	05/09/2011	05/09/2021
G9020*-AA-8	TRAVIS PERKINS PLC		F		3	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	5.770	5.770	JJ	173,901	403,900	01/26/2006	01/26/2013
G9020*-AB-6	TRAVIS PERKINS PLC		F		3	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.890	5.890	JJ	50,719	117,800	01/26/2006	01/26/2016
G9284#-AL-1	VITOL FINANCE LTD		F	2	2	2,400,000	100.0000	2,400,000	2,400,000	2,400,000	0	0	0	0	6.700	6.695	FA	62,087	160,800	07/01/2010	08/12/2014
G9881#-AC-8	YULE CATTO & CO PLC		F		3	16,000,000	100.0000	16,000,000	16,000,000	16,000,000	0	0	0	0	5.780	5.780	MS	305,698	924,800	07/01/2010	09/02/2014
K1601#-AA-3	COLOPLAST AS		F		2	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	5.000	5.000	AO	50,833	300,000	07/01/2010	04/30/2013
L7919*-AA-0	RELUXCO INTERNATIONAL SA		F		2	17,000,000	100.0000	17,000,000	17,000,000	17,000,000	0	0	0	0	5.510	5.510	MS	244,583	936,700	03/27/2007	03/27/2014
L7919*-AC-6	RELUXCO INTERNATIONAL SA		F		2	19,000,000	100.0000	19,000,000	19,000,000	19,000,000	0	0	0	0	5.710	5.710	MS	283,279	1,084,900	03/27/2007	03/27/2019
L8038*-AA-4	SBM BALEIA AZUL SARL SBM BALEIA AZUL S.A.R.L.		F		2FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.500	5.500	MJSD	12,222	35,903	10/31/2012	09/15/2027
L9057M-AF-8	TNK-BP FINANCE SA CORP BND		F		2FE	6,226,500	121.6640	8,248,819	6,780,000	6,423,645	0	51,383	0	0	7.875	9.167	MS	160,178	533,925	09/12/2008	03/13/2018
M28368-AA-2	DOLPHIN ENERGY LTD		F	2	1FE	2,757,315	112.7500	2,993,828	2,655,280	2,733,025	0	(10,134)	0	0	5.888	5.022	JD	6,949	156,361	08/24/2010	06/15/2019
M8222M-AG-7	RAS LAFFAN LIQUEFIED NATURAL G		F		1FE	859,650	125.2770	977,158	780,000	841,793	0	(7,448)	0	0	6.750	5.335	MS	13,309	52,650	06/30/2010	09/30/2019
N4281@-BV-6	VOPAK KONINKLIJKE VOPAK NV		F		2Z	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	3.890	3.890	JD	10,373	0	12/19/2012	06/19/2025
N4281@-BW-4	VOPAK KONINKLIJKE VOPAK NV		F		2Z	19,000,000	98.7070	18,754,330	19,000,000	19,000,000	0	0	0	0	4.140	4.140	JD	26,220	0	12/19/2012	06/19/2027
N55218-AA-4	LUKOIL INTERNATIONAL FINANCE B CORP BND		F		2FE	1,083,600	114.5050	1,477,115	1,290,000	1,165,687	0	21,945	0	0	6.356	9.044	JD	5,466	81,992	09/12/2008	06/07/2017
N55218-AB-2	LUKOIL INTERNATIONAL FINANCE B CORP BND		F		2FE	970,100	121.9780	1,329,560	1,090,000	995,666	0	6,507	0	0	6.656	7.979	JD	4,837	72,550	07/15/2008	06/07/2022
P36020-AA-6	ECL SA E.CL SA	LS	F		2FE	2,955,638	111.9630	3,280,529	2,930,000	2,952,791	0	(2,176)	0	0	5.625	5.504	JJ	75,997	164,813	03/28/2011	01/15/2021
Q0455#-AB-4	APT PIPELINES 144A		F		2	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	5.670	5.670	MS	105,840	340,200	07/01/2010	09/09/2013
Q0455#-AC-2	APT PIPELINES 144A		R		2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.770	5.770	MS	71,804	230,800	07/01/2010	09/09/2015
Q0455#-AD-0	APT PIPELINES 144A		R		2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	6.020	6.020	MS	56,187	180,600	09/09/2003	09/09/2018
Q2264@-AB-3	CHALLENGER FINL		F		2S	40,000,000	98.1590	39,263,600	40,000,000	40,000,000	0	0	0	0	1.925	6.690	JD	53,472	872,686	12/07/2006	12/07/2016
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD		F		2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.190	5.690	JD	27,511	641,917	06/09/2011	06/15/2021
Q5995#-AB-0	MERIDIAN ENERGY LTD		F		2FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.060	5.060	AO	34,858	202,400	02/25/2004	04/29/2014
Q7397#-AG-9	PRATT FINANCE PROPRIETARY LTD 144A		F		2FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.600	5.600	JD	4,356	112,000	12/17/2002	12/17/2013
Q7724#-AF-5	POWERCO LTD		R		2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	4.860	4.860	JD	12,960	194,400	06/07/2011	06/07/2026
Q8277*-AJ-0	SANTOS FINANCE LTD 144A		F		2	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	6.810	6.810	AO	16,647	68,100	10/03/2002	10/03/2022
Q9194#-AA-3	TRANSURBAN FINANCE COMPANY PTY		F		1	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.020	5.020	JD	50,200	753,000	12/07/2004	12/07/2014
Q9194#-AC-9	TRANSURBAN FINANCE COMPANY PTY		F		1FE	5,700,000	100.0000	5,700,000	5,700,000	5,700,000	0	0	0	0	5.470	5.470	JD	20,786	311,790	12/07/2004	12/07/2019
Q9194#-AE-5	TRANSURBAN FINANCE COMPANY PTY		F		1	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	5.040	5.040	FA	157,920	403,200	08/10/2005	08/10/2015
Q9194#-AF-2	TRANSURBAN FINANCE COMPANY PTY		F		1	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.190	5.190	FA	203,275	519,000	08/10/2005	08/10/2017
Q9194#-AG-0	TRANSURBAN FINANCE COMPANY PTY		F		1	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	5.350	5.350	FA	125,725	321,000	08/10/2005	08/10/2020

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
09389#-AC-4	VECTOR LTD		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.750	5.750	MS	83,854	287,500	07/19/2004	09/16/2019
09472*-AA-0	VISY PACKAGING PROPERTIES PTY		F		5*	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	6.250	6.299	FMAN	128,646	812,500	04/01/2011	11/02/2026
09749#-AH-8	WESTRAC PTY LTD		R		2FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.440	5.440	JD	18,133	272,000	06/07/2011	06/07/2026
09749#-AJ-4	WESTRAC PTY LTD		R		2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.440	5.440	JJ	262,933	544,000	07/07/2011	07/07/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,074,728,838	XXX	5,648,131,898	4,977,307,965	5,054,675,736	0	(4,061,355)	0	0	XXX	XXX	XXX	67,659,210	245,644,001	XXX	XXX
000759-BW-9	ABFS MORTGAGE LOAN TRUST ABFS 2001-3 A1 144A			2	4FM	688,874	69.2840	478,666	690,874	722,017	0	13,858	0	0	6.130	5.640	MON	3,529	42,351	03/27/2002	03/15/2032
04541G-AE-2	ABSHE 99-LB1 1999-LB1 A2F			2	1FM	217,253	96.4930	206,408	213,910	214,468	0	868	0	0	7.140	6.967	MON	1,273	15,273	02/22/2001	06/21/2029
04542B-HY-1	CBASS 04-CB5 CBASS2004-CB5 M1			2	1FM	3,243,078	88.2020	2,860,472	3,243,078	3,243,078	0	0	0	0	1.125	2.149	MON	608	38,019	07/27/2004	01/25/2034
04542B-HZ-8	CBASS 04-CB5 CBASS2004-CB5 M2			2	4FM	345,887	84.4230	292,010	345,887	345,887	0	0	0	0	2.010	3.035	MON	116	7,158	07/27/2004	12/25/2033
05533D-EL-6	BCAP LLC TRUST BCAP 10-RR7			2	1FM	779,829	104.4000	794,769	761,273	771,261	0	(2,404)	0	0	5.000	3.916	MON	3,172	38,064	06/24/2010	06/30/2040
073879-PT-9	BSABS 05-HE1 2005 HE1 M3			2	1FM	2,014,589	38.7640	2,442,113	6,300,000	2,103,546	0	88,958	0	0	1.140	11.675	MON	1,197	61,093	06/04/2012	01/25/2035
073914-TR-4	BSMSI 96-6 1996-6 B1			2	1FM	478,771	91.8800	436,206	474,757	476,540	0	(184)	0	0	7.750	7.739	MON	3,066	36,794	11/20/1996	11/25/2029
073914-WC-3	BSMSI 97-6 1997-6 3A			2	1FM	22,984	100.1670	22,901	22,862	22,930	0	(6)	0	0	3.496	3.417	MON	67	800	02/15/2000	06/25/2030
125878-AC-2	CMOHL 03-1A 2003-1 A2 144A			2	1FE	1,020,489	55.0000	603,678	1,097,596	1,033,896	0	794	0	0	6.500	7.173	MON	5,945	71,019	02/28/2003	01/26/2048
126342-FW-9	WILSHIRE FUNDING CORPORATION W 1996-3 M2			2	1FM	327,865	97.9020	312,632	319,333	322,609	0	(297)	0	0	5.740	5.489	MON	1,527	18,386	08/01/1997	08/25/2032
126670-LK-2	CWL 05-14 2005-14 2A2			2	1FM	533,403	89.5620	708,928	791,549	549,863	0	16,460	0	0	0.460	10.913	MON	61	2,263	06/04/2012	04/25/2036
126671-5Y-8	CWHEL 04-C 2004 C			2	1FM	175,580	69.3410	200,074	288,537	193,310	0	4,007	0	0	0.429	3.861	MON	52	1,364	05/20/2008	01/15/2034
126671-6J-0	COUNTRYWIDE ASSET-BACKED CERTI 2004-5 A			2	1FM	352,879	95.5790	337,278	352,879	352,879	0	0	0	0	0.660	0.661	MON	39	2,473	05/24/2004	10/25/2034
126671-YH-3	CWHEL 03-C 2003 C A			2	1FM	43,014	92.4810	87,046	94,123	56,281	0	1,687	0	0	0.479	18.079	MON	19	493	04/07/2009	05/15/2029
126671-YZ-3	COUNTRYWIDE ASSET-BACKED CERTI 2003 - 2 M1			2	1FM	376,711	52.9940	586,196	1,106,162	376,711	83,658	0	163,968	0	1.260	0.000	MON	232	14,480	05/20/2008	06/26/2033
126673-BR-2	COUNTRYWIDE ASSET-BACKED CERTI 2004 6 2A5			2	1FM	383,477	95.4970	394,466	413,067	384,640	0	1,163	0	0	0.600	1.449	MON	41	1,526	06/04/2012	11/25/2034
126673-FH-0	CWHEL 04-I 2004 - I A			2	1FM	57,243	73.8420	104,050	140,909	65,747	0	2,469	0	0	0.499	7.492	MON	29	767	04/07/2009	02/15/2034
126673-TP-7	CWHEL 04-T 2004-T 2A			2	1FM	688,256	64.9600	723,540	1,113,817	688,256	0	0	0	0	0.449	5.615	MON	208	3,143	06/04/2012	01/15/2030
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T 2004-36CB 2A4			2	1FM	10,020,839	88.1880	11,734,932	13,306,722	10,365,006	0	(108,643)	0	0	5.500	9.895	MON	60,989	734,939	03/31/2009	02/25/2035
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T 2004-36CB 2A4			2	4FM	13,744,556	88.1880	12,113,478	13,735,971	13,724,940	0	4,496	0	0	5.500	5.518	MON	62,957	758,647	01/05/2005	02/25/2035
12667G-LE-1	COUNTRYWIDE ALTERNATIVE LOAN T 2005-23CB A4			2	2FM	19,173,142	99.0310	19,516,818	19,707,807	19,173,142	0	0	509,451	0	5.500	5.830	MON	90,327	1,085,835	05/12/2005	07/25/2035
126682-AA-1	CWHEL 07-A 2007-A A			2	4FM	2,580,685	86.1130	2,961,240	3,438,772	2,600,953	0	20,268	0	0	0.329	2.072	MON	471	7,226	06/04/2012	04/15/2037
126685-AB-2	CWHEL 05-B 2005 B 2A			2	1FM	313,007	49.5370	755,414	1,524,958	313,007	0	(6,932)	0	0	0.389	0.000	MON	247	7,110	04/07/2009	05/15/2035
126685-CS-3	COUNTRYWIDE HOME EQUITY LOAN T 2006-B 2A			2	1FM	130,428	88.2390	374,128	423,993	130,428	0	0	0	0	0.379	9.406	MON	67	960	06/04/2012	05/15/2036
126686-AB-0	COUNTRYWIDE HOME EQUITY LOAN T 2006-H 2A1A			2	1FM	195,430	44.3510	756,889	1,706,595	195,430	0	0	23,507	0	0.359	0.000	MON	255	6,847	04/07/2009	11/15/2036
12668B-FB-4	CWALT 05-86CB 2005-86CB A2			2	6FM	1,285,173	15.3250	907,847	5,923,961	907,847	1,268,235	0	1,533,267	0	5.500	0.000	MON	27,151	327,974	09/26/2006	02/25/2036
12669D-JB-5	CWHL 02-25 2002-25 B1			2	2FM	1,298,836	95.1750	1,249,440	1,312,785	1,301,115	0	(442)	0	0	5.909	6.130	MON	6,465	77,497	10/28/2002	11/25/2032
12669D-LN-6	CWHL 02-32 2002-32 M			2	1FM	403,642	102.7080	413,508	402,604	402,922	0	(104)	0	0	5.592	5.497	MON	1,876	22,510	11/26/2002	01/25/2033
14453E-AG-7	CARRINGTON MORTGAGE LOAN TRUST 2006-RFC1 M3			2	1FM	19,004	0.2680	8,547	3,185,512	8,547	59,734	0	97,467	0	0.520	0.000	MON	276	16,401	05/17/2006	05/25/2036
151857-A*-0	CENTERBANK 87-1 1987-1 A			2	5*	57,367	6.5550	3,732	56,940	56,869	0	(25)	0	0	7.325	7.328	MON	348	1,478	04/01/1995	09/18/2017
16162W-FV-6	CHASE MORTGAGE FINANCE CORPORA			2	1FM	4,819,529	105.1650	4,761,927	4,528,036	4,804,652	0	(6,333)	0	0	5.750	4.587	MON	21,697	260,362	10/01/2010	01/25/2034
17307G-WR-5	CMLTI 05-HE3 2005-HE3 M1			2	1FM	2,658,016	94.3990	2,502,106	2,650,561	2,652,355	0	(319)	0	0	0.670	0.624	MON	296	18,843	03/09/2007	09/25/2035
17316Y-AC-2	CITIGROUP MORTGAGE LOAN TRUST 2010-6 2A1			2	1FM	1,310,588	98.1300	1,277,297	1,301,639	1,308,747	0	(867)	0	0	2.654	2.456	MON	2,879	34,671	06/15/2010	09/25/2035
200380-AP-8	CSB 87-1 1987-1 A			2	1FM	49,145	12.5000	6,654	53,231	51,934	0	496	0	0	3.288	4.222	MON	146	4,234	02/07/1997	01/25/2018
200380-AR-4	CSB 88-1 1988-1 A			2	1FM	16,172	71.0000	11,833	16,666	16,509	0	30	0	0	3.977	4.275	MON	55	737	09/19/1997	02/25/2018
22541N-TH-2	CS FIRST BOSTON MORTGAGE SECUR 2002-AR31 CB2			2	4FM	14,557	58.5640	8,559	14,614	14,566	0	0	0	0	2.883	2.916	MON	35	653	11/07/2002	11/25/2032
24763L-AE-0	DELHE 95-2 1995-2 A5			2	1FM	342,331	90.8690	306,286	337,064	336,830	0	189	0	0	7.100	6.886	MON	1,994	23,932	02/14/2001	01/25/2027
261909-AD-7	DBL C C-4			2	5*	9,074	110.3220	10,865	9,849	9,762	0	3	0	0	9.500	9.672	JAJO	185	936	09/22/1986	11/20/2017
35729Q-AS-7	FREMONT HOME LOAN TRUST FHLT 0 2006-B SLA			2	1FM	354,652	5.2680	211,058	4,006,722	354,652	607,045	0	519,782	0	0.590	0.000	MON	394	24,626	03/31/2008	
361856-ER-4	GMAC MORTGAGE CORP LOAN TRUST 2006-HE1 A			2	2FM	1,906,851	66.3880	2,014,094	3,033,832	1,906,851	0	0	0	0	0.420	3.564	MON	212	7,948	06/04/2012	11/25/2036
362334-FX-7	FFML 06-FF4 2006-FF4 M3			2	1FM	18,313	0.1280	846	661,291	846	(2,744)	0	0	0	0.600	0.000	MON	66	4,232	03/03/2006	03/25/2036
362341-4B-2	GSR MORTGAGE LOAN TRUST GSR 06 2006-AR1 2A2			2	1FM	1,150,524	98.8920	1,167,442	1,180,527	1,150,524	0	0	0	0	2.774	4.790	MON	2,729	32,010	03/01/2007	01/25/2036
36242D-EY-5	GSR MORTGAGE LOAN TRUST GSRMLT_04-10F			2	2FM	803,891	104.3560	814,476	780,477	802,997	0	(253)	0	0	5.000	3.344	MON	3,252	39,024	07/07/2010	09/25/2034
43708D-AA-4	INDS 07-1 2007-1 A			2	4FM	515,944	62.6230	541,141	864,120	523,246	0	7,302	0	0	0.360	3.589	MON	52	1,954	06/04/2012	03/25/2037
43709R-AA-2	INDS 06-3 2006-3 A			2	6FM	1,401,637	57.0860	1,764,407	3,090,793	1,401,637	0	0	0	0	0.370	5.487	MON	190	8,203	06/04/2012	02/25/2037
43710B-AF-3	INDYMAC RESIDENTIAL ASSET BACK 2007-A M1			2	5FM	16,982	0.8620	8,618	1,000,212	8,618	(4,237)	0	0	0	0.590	0.000	MON	98	6,299	03/08/2007	04/25/2037
43710M-AA-0	RESIDENTIAL FUNDING MORTGAGE S 2007-HSA1 A			2	2FM	746,365	67.3210	762,744	1,132,991	755,093	0	8,727	0	0	0.320	3.093	MON	60	2,292	06/04/2012	02/25/2037
43739E-AC-1	HMBT 04-1 2004-1 1M1			2	6FM	479,015	56.7390	271,786	479,015	271,786	(338)	0	0	0	1.110	2.639	MON	89	5,467	07/29/2004	08/25/2029
43739E-AD-9	HMBT 04-1 2004-1 2M1			2	5FM	591,819	30.3240	179,464	591,819	179,464	(156,934)	0	0	0	0.810	1.173	MON	67	6,754	07/29/2004	08/25/2029
43739E-AF-4	HMBT 04-1 2004-1 2M2			2	6FM	518,375	15.6040	134,326	860,827	134,326	(3,305)	0	180,827	0	1.935	0.000	MON	278	16,926	07/29/2004	08/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43739E-AK-3	HMBT 04-2 2004-2 A2			2	1FM	968,788	77.4780	1,363,574	1,759,959	1,021,693	0	17,018	0	0	1.110	10.244	MON	325	20,365	03/31/2009	12/25/2034
43740C-AB-4	HOMEGOLD HOME EQUITY LOAN TRUS 1999-1 A1			2	1FM	18,249	99.7080	17,761	17,761	18,388	0	(33)	0	0	7.370	6.946	MON	109	1,309	08/10/2001	07/15/2029
45254N-KN-6	IMM 04-7 2004-7 M4			2	5FM	384,465	56.5520	215,939	381,840	368,318	270,674	(15,259)	0	0	2.010	2.750	MON	128	7,902	03/31/2006	11/25/2034
45254T-TY-0	IMSA 06-1 2006-1			2	3FM	3,000,000	64.9160	1,947,468	3,000,000	3,000,000	0	0	0	0	0.710	0.711	MON	355	22,544	03/29/2006	01/25/2036
45254T-TZ-7	IMSA 06-1 2006-1 2M2			2	4FM	4,000,000	56.9390	2,277,556	4,000,000	4,000,000	0	0	0	0	0.830	0.831	MON	553	35,291	03/29/2006	05/25/2036
45254T-UA-0	IMSA 06-1 2006-1 2M3			2	4FM	11,416,639	51.5840	6,179,223	11,979,000	11,670,076	0	26,960	0	0	1.610	2.000	MON	3,213	217,865	03/29/2006	05/25/2036
45254T-UC-6	IMSA 06-1 2006-1			2	5FM	1,902,067	26.6100	554,554	2,084,000	1,977,099	0	13,534	0	0	1.610	2.306	MON	559	37,902	03/29/2006	05/25/2036
456606-HL-9	INDYL 05-L2 2005-L2 A2			2	6*	348,112	9.1200	63,050	691,343	63,050	(178,874)	0	0	0	0.400	0.000	MON	46	555	04/07/2009	10/25/2013
45660J-AC-2	INDYMAC RESIDENTIAL ASSET BACK 2006-H4 A1			2	1FM	1,343,804	66.1160	1,560,955	2,360,919	1,369,408	0	25,603	0	0	0.350	5.558	MON	138	5,199	06/04/2012	03/25/2037
45660L-KJ-7	RAST 05-A5 2005-A5 B1			2	6FM	400,485	1.7120	164,656	9,616,629	164,656	798,920	0	831,752	0	5.500	0.000	MON	44,076	149,993	05/26/2005	05/25/2035
45660N-W4-3	RAST 04-R2 2004-R-2 A1			2	1FM	4,680,908	100.0100	5,383,848	5,383,315	5,289,675	0	330,684	0	0	4.500	11.579	MON	20,187	242,352	03/31/2009	08/25/2034
45668W-AA-5	INDX 07-FLX1 2007-FLX1 A1			2	1FM	44,969	99.7390	46,520	46,642	45,820	0	852	0	0	0.310	6.827	MON	2	92	06/04/2012	02/25/2037
45669D-AA-6	INDYMAC RESIDENTIAL ASSET BACK 2007-H1 A1			2	3FM	1,949,449	74.3110	1,937,834	2,607,738	1,964,526	0	15,077	0	0	0.370	2.193	MON	161	6,054	06/04/2012	07/25/2037
46412A-AA-0	IRWHE 06-P1 2006-P1 1A			2	1FM	649,152	49.5930	647,382	1,305,400	649,152	0	0	23,651	0	0.350	5.127	MON	76	2,875	06/04/2012	06/25/2037
46628G-AG-4	JPALT 06-A2 2006-A2 2A2			2	1FM	8,681,252	68.5830	8,522,244	12,426,121	8,681,252	0	0	0	0	2.959	0.000	MON	30,641	356,434	04/07/2006	05/25/2036
46628K-AH-3	JPM 06-A3 2006-A3 3A2			2	1FM	5,564,262	83.1710	5,689,256	6,840,449	5,564,262	0	0	295,877	0	5.247	0.000	MON	29,910	372,216	05/09/2007	05/25/2036
46631J-AC-2	JP MORGAN MORTGAGE TRUST JPMMT 2007 - A4 2A1			2	1FM	977,698	86.1910	1,021,480	1,185,137	977,698	0	1,974	107,123	0	5.547	10.959	MON	5,478	66,476	06/04/2007	06/25/2037
46634R-BA-4	JP MORGAN REREMIC JPMRR 10-5 JPMRR_10-5			2	1FM	2,852,828	101.0400	2,875,309	2,845,714	2,848,157	0	(2,055)	0	0	2.752	2.617	MON	6,527	77,240	07/20/2010	08/26/2036
542514-JD-7	LBMLT 04-4 2004-4 M11			2	1FM	18,608	2.3690	9,972	421,032	9,972	(6,081)	0	0	0	4.710	0.000	MON	330	18,012	08/25/2004	10/25/2034
55265K-NB-1	MASTR 02-7 2002-7 B1			2	1FM	164,700	99.7120	163,364	163,836	164,267	0	(34)	0	0	5.891	5.719	MON	804	9,651	11/05/2002	12/25/2032
55265K-XJ-3	MASTR ASSET SECURITIZATION TR WHOLE CMO 03-5			2	1FM	885,112	104.3920	971,341	930,473	896,382	0	2,515	0	0	5.000	6.904	MON	3,877	46,496	09/30/2008	06/25/2018
55265K-YG-8	MASTR ASSET SECURITIZATION TR WHOLE CMO 03-6			2	1FM	1,092,420	102.1310	1,162,457	1,138,207	1,103,436	0	2,223	0	0	5.000	6.647	MON	4,743	56,910	09/30/2008	07/25/2018
55265W-CH-4	MSSTR 05-1 MASTR SEASONED SECURITIES TRUS			2	1FM	618,680	104.1840	619,774	594,884	611,816	0	(2,789)	0	0	6.211	4.308	MON	3,079	36,955	06/29/2010	09/25/2017
576434-AU-8	MASTR 02-2 2002-2 1A1			2	1FM	54,125	104.9270	54,591	52,028	53,553	0	(63)	0	0	7.250	6.916	MON	314	3,772	07/11/2002	10/25/2032
576434-DD-3	MALT 03-2 2003-2 6A4			2	1FM	2,041,988	101.2950	2,569,580	2,536,724	2,094,239	0	13,732	0	0	6.000	8.508	MON	12,684	152,203	03/31/2009	03/25/2033
576434-JS-4	MASTR ALTERNATIVE LOAN TRUSTS 2003-8 A1A1			2	1FM	2,635,098	104.3670	2,739,474	2,624,845	2,630,392	0	(577)	0	0	6.000	5.999	MON	13,124	157,490	09/04/2003	10/25/2033
576434-X3-3	MALT 05-6 2005-6 B1			2	6FM	343	0.0010	0	40,809	0	0	0	0	0	5.500	0.000	MON	187	3,912	01/12/2006	12/25/2035
57643M-DG-6	MAST 04-6 WHOLE CMO 04-6			2	1FM	1,386,002	101.4240	1,504,978	1,483,843	1,409,911	0	4,993	0	0	4.500	6.662	MON	5,564	66,578	09/30/2008	07/25/2019
57643M-GW-8	MARM 04-10 WHOLE CMO 04-10			2	1FM	1,532,500	102.2930	1,701,078	1,662,944	1,527,020	0	7,478	0	0	5.000	8.064	MON	6,929	82,974	03/31/2009	10/25/2019
59020U-CB-9	MLCC 04-B 2004-B B1			2	3FM	2,666,899	74.7620	1,993,832	2,666,899	2,666,899	0	0	0	0	0.932	2.642	MON	414	25,631	05/04/2004	06/25/2029
59020U-CC-7	MLCC 04-B 2004-B B2			2	5FM	666,725	71.1010	474,050	666,725	666,725	0	0	0	0	1.531	2.951	MON	170	11,286	05/04/2004	05/25/2029
65535V-EV-6	NAA 04-AR2 2004-AR2 3A3			2	1FM	224,473	100.7310	226,113	224,473	224,473	0	0	0	0	1.130	1.132	MON	42	2,643	09/30/2004	10/25/2034
65535V-HG-6	NAA 05-AP1 NAA 2005-AP1 2A4			2	1FM	9,720,683	82.8450	8,763,386	10,578,000	9,720,683	0	4,665	502,794	0	5.546	6.505	MON	48,888	503,466	06/04/2012	02/25/2035
669971-AF-0	NOMURA HOME EQUITY LOAN INC NH 2007-1 M1			2	1FM	2,162	0.5000	1,902	380,383	2,162	0	0	0	0	0.530	0.000	MON	34	702	02/23/2007	03/25/2037
74922H-AB-8	RESIDENTIAL ACCREDIT LOANS INC 2007-QH1 A2			2	6FM	352,400	21.6180	218,508	1,010,793	218,508	109,219	0	108,125	0	0.400	0.000	MON	67	4,419	01/25/2007	02/25/2037
74951P-BT-4	RESI FINANCE LIMITED PARTNERSH 2003-C B3 144A			2	4FM	1,751,105	77.1450	1,350,892	1,751,105	1,751,105	0	0	0	0	1.613	1.618	MON	1,726	29,113	09/10/2003	09/10/2035
74977Y-AA-7	RAAC 07-RP1 2007 RP1 A - 144A			2	3FM	1,916,957	81.5710	1,563,679	1,916,957	1,916,957	0	0	0	0	0.500	0.500	MON	160	11,256	02/07/2007	05/25/2046
75115Y-AB-5	RESIDENTIAL ACCREDIT LOANS INC 2007-Q01 A2			2	6FM	582,876	20.2620	284,088	1,402,066	284,088	65,436	0	0	0	0.400	0.000	MON	93	6,129	01/23/2007	02/25/2037
75406B-AH-0	RESIDENTIAL ASSET SECURITIES C 2006-KS2 M4			2	1FM	63,620	0.6030	30,160	5,000,000	30,160	(33,460)	0	0	0	0.710	141.778	MON	591	21,762	06/04/2012	03/25/2036
75406W-AG-6	RASC 06-KS6 2006-KS6 M3			2	1FM	137	0.1970	228	115,423	137	0	0	0	0	0.530	0.000	MON	10	656	04/07/2009	08/25/2036
76110W-4F-0	RESIDENTIAL ASSET SECURITIES C 2005-AHL1 M1			2	1FM	6,142,810	73.0550	7,305,460	10,000,000	6,402,313	0	259,503	0	0	0.660	16.041	MON	1,099	40,538	06/04/2012	09/25/2035
76110W-B5-4	RESIDENTIAL ASSET SECURITIES C 2004-KS7 A2B3			2	1FM	1,686,041	63.3690	2,551,966	4,027,178	1,878,963	0	52,326	0	0	1.090	8.028	MON	731	45,782	04/07/2009	08/25/2034
76110W-F2-7	RASC 04-KS9 2004-KS9 AIII3			2	1FM	2,142,148	47.5200	2,140,895	4,505,242	2,142,148	0	0	0	0	1.170	7.757	MON	878	31,985	06/04/2012	10/25/2034
76110W-SK-3	RESIDENTIAL ASSET SECURITIES C 2003-KS5 AIIB			2	1FM	12,323	77.4620	20,779	26,824	14,008	0	(73)	0	0	0.790	10.494	MON	4	223	04/07/2009	07/25/2033
76110W-UP-9	RESIDENTIAL ASSET SECURITIES C 2003-KS9 A2B			2	1FM	637,384	68.7250	984,789	1,432,944	637,384	0	0	0	0	0.850	8.427	MON	203	7,281	06/04/2012	11/25/2033
76110W-ZY-5	RASC 04-KS6			2	1FM	293,403	12.2600	163,608	1,334,477	163,608	(17,798)	0	0	0	1.980	0.000	MON	440	27,212	06/09/2004	07/25/2034
76111X-NU-3	RFMSI 04-S8 2004-S8 A4			2	1FM	4,219,109	103.8400	6,249,542	6,018,434	4,485,182	0	83,662	0	0	5.750	18.224	MON	28,838	346,027	03/31/2009	09/25/2034
76112B-M7-2	RAMP 05-RZ4 2005-RZ4 A2			2	1FM	2,562,644	98.9070	2,633,392	2,662,482	2,583,883	0	21,238	0	0	0.470	3.221	MON	208	7,772	06/04/2012	11/25/2035
783767-AD-8	RYLAND MORTGAGE SECURITIES COR 1988-A1 A			2	1FM	19,206	102.3260	19,652	19,206	19,206	0	0	0	0	2.407	2.404	MON	39	450	05/01/1995	11/25/2018
785136-AB-8	SECNA 05-A 2005-A B 144A			2	5AM	3,142,563	6.5000	225,696	3,472,249	3,142,563	0	(1)	329,685	0	7.412	43.350	MON	4,289	257,363	12/01/2005	12/25/2035
815177-AB-6	SECURNET MORTGAGE SECURITIES C 1988-2 A			2	1FM	63,699	101.9030	65,880	64,649	64,352	0	36	0	0	1.978	2.093	MON	107	1,374	05/01/1995	12/25/2018
81744N-AB-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12			2	1FE	9,984,678	99.4980	9,934,515	9,984,678	9,984,678	0	0	0	0	1.808	1.804	MON	15,044	15,044	11/16/2012	05/25/2034
81744T-AA-5	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12			2	1FM	7,598,747	102.4300	7,783,627	7,598,942	7,594,041	0	(4,706)	0	0	2.865	2.810	MON	18,142	199,567	01/20/2012	01/25/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
81744V-AC-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12			2	1FM	13,555,271	100.9870	13,689,116	13,555,271	13,555,271	0	0	0	0	2.069	2.054	MON	23,372	70,115	09/14/2012	09/25/2042
81744X-AA-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12			2	1FM	7,087,580	102.3550	7,091,058	6,927,913	7,086,285	0	(1,295)	0	0	2.500	2.275	MON	14,433	28,866	10/17/2012	12/31/2042
81745F-AA-4	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12			2	1FM	2,740,026	105.5060	2,811,797	2,665,071	2,722,653	0	(17,373)	0	0	3.500	2.174	MON	7,773	46,639	06/25/2012	07/25/2042
83611P-AJ-0	SVHE 01-1 2001-1 A			2	1FM	5,326	97.7280	5,128	5,247	5,236	0	(4)	0	0	6.765	6.515	MON	30	341	12/15/2011	04/15/2031
83611P-AP-6	SVHE 01-2 2001-2 AF			2	1FM	102,829	99.8140	101,075	101,263	102,074	0	431	0	0	6.500	6.380	MON	549	6,583	04/15/2002	03/25/2030
84751P-ET-2	SURF 05-BC1 2005 BC1 M3			2	3FM	7,036,094	78.7810	5,514,691	7,000,000	7,018,302	0	(1,279)	0	0	0.930	0.887	MON	1,085	76,692	03/02/2006	12/25/2035
84751P-KZ-1	SPECIALTY UNDERWRITING & RESID 2006-AB1 M3			2	6FM	35,580	1.5140	14,027	926,720	14,027	5,313	0	0	0	0.650	0.000	MON	100	6,384	02/10/2006	12/25/2036
863576-EH-3	SASC 06-GEL1 2006-GEL1 M2 144A			2	1FM	7,081,028	1.9220	250,533	13,035,000	7,081,028	0	0	2,932,689	0	1.010	7.452	MON	2,194	137,611	03/23/2006	11/25/2035
86358E-RZ-1	STRUCTURED ASSET INVESTMENT SA 2005 3 M5			2	6FM	107,477	1.6540	79,040	4,779,565	79,040	(28,437)	0	0	0	1.144	0.000	MON	911	50,844	03/02/2006	04/25/2035
86358R-XZ-5	STRUCTURED ASSET SECURITIES CO 2002-AL1 A3			2	1FM	1,114,187	99.1080	1,145,353	1,155,656	1,122,547	0	276	0	0	3.450	3.791	MON	3,323	39,870	11/28/2011	02/25/2032
86359B-RH-6	SASC 04-9XS 2004-9XS 1A4B			2	1FM	5,104,568	100.3740	5,125,636	5,106,563	5,093,403	0	1,184	0	0	5.470	5.482	MON	23,277	279,329	08/05/2004	05/25/2034
86359L-BU-2	STRUCTURED ASSET MORTGAGE INVE 2004 - AR2 B1			2	6FM	1,127,124	16.1160	423,752	2,629,321	423,752	315,114	0	384,655	0	1.110	0.000	MON	973	30,012	04/18/2006	05/19/2034
86359L-CG-2	SAMI 04-AR3 2004-AR3 B1			2	6FM	3,426,111	31.7740	1,084,707	3,413,842	1,084,707	17,022	10,060	0	0	1.110	2.196	MON	1,263	38,966	04/18/2006	07/19/2034
86789M-AC-1	STALT 05-1F 2005 - 1F 1A3			2	4FM	1,188,891	82.7100	1,182,348	1,429,513	1,188,891	0	0	171,739	0	5.750	0.000	MON	6,850	82,197	12/21/2005	12/25/2035
86789M-AN-7	STALT 05-1F 2005-1F 2A3			2	4FM	4,315,353	84.7280	4,116,038	4,857,932	4,315,353	0	0	365,931	0	5.750	0.000	MON	23,278	279,331	01/05/2006	12/25/2035
89419K-AR-4	TMSA 88-2 1988-2			2	1FM	8,521	100.0000	8,651	8,651	8,608	0	6	0	0	2.500	2.635	MON	18	222	05/01/1995	05/01/2018
89419K-AU-7	TRAVELERS MORTGAGE SERVICES TM 1988-4A A			2	1FM	54,021	100.0000	53,736	53,736	53,732	0	(14)	0	0	2.465	2.425	MON	110	1,338	05/01/1995	09/01/2018
89419K-AX-1	TRAVELERS MORTGAGE SERVICES TM 1988-5A A			2	1FM	58,847	100.0000	59,743	59,743	59,460	0	31	0	0	2.375	2.490	MON	118	1,419	05/01/1995	12/25/2018
91103P-AA-7	UNHE 99-1 1999-1 A			2	6FE	46,437	102.6250	48,551	47,310	47,577	0	137	0	0	7.410	7.333	MON	292	3,506	07/20/2000	03/25/2025
929227-4Z-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO 03-S4			2	1FM	613,127	100.3560	614,794	612,614	611,230	0	(1,070)	0	0	5.000	4.638	MON	2,553	30,631	04/01/2011	06/25/2033
929227-ZX-7	WAMU 02-A19 2002-AR19 B1			2	1FM	34,652	62.8960	44,253	70,359	35,303	0	570	0	0	2.461	19.309	MON	144	1,730	11/28/2011	02/25/2033
92922F-GN-2	WASHINGTON MUTUAL WAMU 03-S11			2	1FM	3,902,207	104.3430	4,290,867	4,112,255	3,910,233	0	(65)	0	0	5.000	6.376	MON	17,134	205,604	01/05/2011	11/25/2033
939336-DA-8	WAMU MORTGAGE PASS-THROUGH CER 2002-AR14 B1			2	1FM	88,472	43.1280	38,378	88,986	88,590	0	(23)	0	0	2.476	2.517	MON	184	2,191	11/07/2002	11/25/2032
939336-K3-6	WAMMS 03-AR4 2003-AR4 B1			2	3FM	1,870,709	38.2050	721,916	1,889,605	1,874,932	0	787	0	0	2.583	2.666	MON	4,068	48,254	08/21/2003	08/25/2033
939336-UE-1	WASHINGTON MUTUAL MSC MORTGAGE			2	1FM	1,949,336	102.5940	2,079,592	2,027,021	1,968,860	0	6,658	0	0	5.000	6.580	MON	8,446	101,295	05/25/2010	03/25/2018
94975D-AH-8	WELLS FARGO MORTGAGE BACKED SE 2004-5 B2			2	1FM	224,671	91.8170	208,535	227,120	225,413	0	79	0	0	4.857	5.117	MON	919	11,028	09/10/2004	06/25/2019
94975D-AJ-4	WELLS FARGO MORTGAGE BACKED SE 2004-5 B3			2	4FM	162,342	89.0610	151,570	170,187	165,478	0	335	0	0	4.857	6.149	MON	689	8,264	09/10/2004	06/25/2019
949800-AE-6	WFMBS 04-2 2004-2 B2			2	3FM	240,519	85.9170	205,874	239,620	239,872	0	(105)	0	0	5.000	4.839	MON	998	11,981	01/22/2004	01/25/2019
949809-AE-7	WFMBS 04-3 2004-3 B2			2	1FM	135,979	91.3340	123,789	135,534	135,572	0	(39)	0	0	4.750	4.625	MON	536	6,438	03/31/2004	04/25/2019
94981E-AL-9	WELLS FARGO MORTGAGE BACKED SE 2003-19 B2			2	1FM	3,504	81.1530	126,030	155,300	3,504	0	0	0	0	4.750	0.000	MON	615	7,377	12/16/2003	01/25/2019
94981E-AM-7	WELLS FARGO MORTGAGE BACKED SE 2003-19 B3			2	6FE	796	34.3190	49,451	144,093	796	0	0	0	0	4.750	0.000	MON	570	6,847	12/16/2003	01/25/2019
94982G-AC-3	WELLS FARGO MORTGAGE BACKED SE 2005-3 A3			2	1FM	10,212,412	106.9950	10,864,463	10,154,207	10,212,412	0	0	0	0	5.500	5.294	MON	46,540	558,450	05/16/2005	05/25/2035
94982V-AE-6	WELLS FARGO MORTGAGE BACKED SE			2	3FM	172,299	4.7150	64,282	1,363,327	64,282	204,258	0	183,451	0	5.500	0.000	MON	6,249	39,642	01/04/2006	10/25/2035
94983V-AJ-4	WELLS FARGO MORTGAGE BACKED SE 2006-AR8 2A4			2	1FM	1,094,540	92.5180	1,202,887	1,300,166	1,094,540	0	0	48,708	0	2.724	0.000	MON	2,951	34,945	09/30/2008	04/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						269,742,690	XXX	249,714,597	362,162,440	266,308,723	3,351,142	902,736	9,314,449	0	XXX	XXX	XXX	826,804	10,047,817	XXX	XXX
03927P-AE-8	ARCAP 04-RR3			2	6FE	2,491,878	31.7500	952,500	3,000,000	952,500	419,164	0	516,664	0	5.040	10.358	MON	12,600	151,200	09/21/2004	09/21/2045
03927P-AH-1	ARCAP 04-RR3			2	6FE	0	0.2500	7,386	2,954,355	0	729,129	0	751,287	0	5.798	0.000	MON	14,274	171,476	09/21/2004	09/21/2045
05947U-4D-7	BACM 05-6 2005-6 A4			2	1FM	2,119,735	111.3830	2,116,277	1,900,000	2,062,675	0	(57,060)	0	0	5.190	1.786	MON	8,218	91,799	01/26/2012	09/10/2047
05947U-N2-0	BANC OF AMERICA COMMERCIAL MOR 2005-2 E 144A			2	1FM	2,847,760	102.4800	3,074,409	3,000,000	2,942,946	0	19,543	0	0	5.322	6.182	MON	13,305	162,295	06/06/2007	07/10/2043
05950E-AE-8	BANC OF AMERICA MORTGAGE INC B SENIOR CMBS 06-2			2	1FM	27,520,781	114.6430	32,100,070	28,000,000	27,763,592	0	60,080	0	0	5.726	6.065	MON	133,618	1,630,583	07/07/2008	05/10/2045
05950E-AH-1	BANC OF AMERICA ALTERNATIVE LO 2006-2 AJ			2	1FM	4,998,408	99.7700	4,988,518	5,000,000	4,998,408	0	0	0	0	5.761	5.803	MON	24,006	292,926	06/12/2006	05/10/2045
05950E-AH-1	BANC OF AMERICA ALTERNATIVE LO 2006-2 AJ			2	2FM	5,053,885	99.7700	4,988,518	5,000,000	5,053,885	0	0	0	0	5.761	5.526	MON	24,006	292,926	09/26/2006	05/10/2045
05950Q-BC-4	BANC OF AMERICA LARGE LOAN BAL 2006-BIX1 G 144A			2	1FM	4,200,000	94.4720	3,967,828	4,200,000	4,200,000	0	0	0	0	0.539	0.540	MON	1,069	24,483	10/18/2006	10/15/2019
05950Q-BE-0	BANC OF AMERICA LARGE LOAN BAL 2006-BIX1 H 144A			2	1FM	10,070,667	89.4720	9,010,437	10,070,667	10,070,667	0	0	0	0	0.579	0.580	MON	2,753	62,729	10/18/2006	10/15/2019
05950Q-BG-5	BANC OF AMERICA LARGE LOAN BAL 2006-BIX1 J 144A			2	1FM	2,800,000	78.4720	2,197,219	2,800,000	2,800,000	0	0	0	0	0.789	0.790	MON	1,043	21,016	10/18/2006	10/15/2019
059511-AE-5	BANC OF AMERICA COMMERCIAL MOR 2007 2 A4			2	1FM	7,026,797	116.8400	8,178,782	7,000,000	7,007,029	0	(4,005)	0	0	5.625	5.618	MON	32,814	399,360	05/31/2007	04/10/2049
07383F-U7-1	BSCMS 04-T16 2004-T16 A6			2	1FM	1,206,148	106.0540	1,272,649	1,200,000	1,200,673	0	170	0	0	4.750	4.718	MON	4,750	57,000	10/20/2004	02/13/2046
07383F-XJ-2	BEAR STEARNS COMMERCIAL MORTGA 2003-PWR2 A4			2	1FM	2,370,168	101.8350	2,401,683	2,358,406	2,356,213	0	(2,311)	0	0	5.186	5.096	MON	10,192	123,513	04/01/2011	05/11/2039
07387B-AJ-2	BSCMS 05-PWR9 SENIOR CMBS 05-PWR9			2	1FM	7,445,313	105.5780	8,446,250	8,000,000	7,757,982	0	73,187	0	0	4.943	6.186	MON	32,953	395,440	06/13/2008	09/11/2042
07387B-AN-3	BSCMS 05-PWR9 2005 - PWR9 C			2	1FM	3,529,500	80.3580	4,017,880	5,000,000	3,869,080	0	322,379	0	0	5.055	15.780	MON	21,063	252,750	11/28/2011	09/11/2042
07388T-AK-9	BSCMS 07-BBA8 2007-BBA8 C 144A			2	1FM	5,782,500	96.0220	5,552,443	5,782,500	5,782,500	0	0	0	0	0.399	0.399	MON	1,090	25,448	03/30/2007	03/15/2022
07388T-AL-7	BSCMS 07-BBA8 2007-BBA8 D 144A			2	1FM	15,782,500	94.0220	14,838,943	15,782,500	15,782,500	0	0	0	0	0.459	0.459	MON	3,421	79,044	03/30/2007	03/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07388T-AM-5	BSCMS 07-BBA8 2007-BBA8 E 144A			2	1FM	16,636,250	92.0220	15,308,927	16,636,250	16,636,250	0	0	0	0	0.509	0.510	MON	3,999	91,776	03/30/2007	03/15/2022
07388T-AN-3	BSCMS 07-BBA8 2007-BBA8 F 144A			2	1FM	5,000,000	90.0220	4,501,075	5,000,000	5,000,000	0	0	0	0	0.559	0.560	MON	1,320	30,125	03/30/2007	03/15/2022
07388T-AP-8	BSCMS 07-BBA8 2007-BBA8 G 144A			2	1FM	15,000,000	88.0220	13,203,225	15,000,000	15,000,000	0	0	0	0	0.609	0.610	MON	4,314	98,000	03/30/2007	03/15/2022
07388T-AQ-6	BSCMS 07-BBA8 2007-BBA8 H 144A			2	1FM	13,514,262	86.0220	11,625,171	13,514,262	13,514,262	0	0	0	0	0.759	0.760	MON	4,844	108,902	03/30/2007	03/15/2022
11777L-AB-7	BSDB 05-AFR1 2005-AFR1 A2 144A			2	1FM	6,376,161	113.0800	7,174,901	6,345,000	6,361,004	0	(2,347)	0	0	5.008	5.009	MON	14,123	317,758	05/23/2005	09/15/2027
11777L-AD-3	BSDB 05-AFR1 2005-AFR1 AJ 144A			2	1FM	10,049,645	92.4740	9,247,350	10,000,000	10,027,712	0	(3,399)	0	0	5.038	5.041	MON	22,391	503,800	05/23/2005	09/15/2027
11777L-AE-1	BSDB 05-AFR1 2005-AFR1 B 144A			2	1FM	9,828,258	86.1330	8,423,759	9,780,000	9,806,883	0	(3,316)	0	0	5.077	5.081	MON	22,068	496,531	05/23/2005	09/15/2027
11777L-AH-4	BSDB 05-AFR1 2005-AFR1 E 144A			2	1FM	2,009,955	66.9970	1,339,936	2,000,000	2,005,559	0	(684)	0	0	5.156	5.161	MON	4,583	103,120	05/23/2005	09/15/2027
11777L-AJ-0	BSDB 05-AFR1 2005-AFR1 F 144A			2	1FM	2,512,374	48.2030	1,205,063	2,500,000	2,506,918	0	(849)	0	0	5.195	5.201	MON	5,772	129,875	05/23/2005	09/15/2027
11777L-AK-7	BSDB 05-AFR1 2005-AFR1 G 144A			2	1FM	2,261,099	7.7080	173,439	2,250,000	2,256,224	0	(761)	0	0	5.293	5.301	MON	5,293	119,093	05/23/2005	09/15/2027
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	7,139,647	109.0160	7,631,122	7,000,000	7,132,232	0	(7,415)	0	0	3.912	3.682	MON	22,820	159,740	05/18/2012	05/15/2045
12624K-AG-1	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	2,049,872	107.3480	2,146,960	2,000,000	2,048,292	0	(1,580)	0	0	4.393	4.100	MON	7,322	29,287	08/08/2012	08/15/2045
12624P-AJ-4	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	6,223,125	101.8110	6,108,660	6,000,000	6,221,146	0	(1,979)	0	0	3.416	2.981	MON	17,080	17,080	11/20/2012	11/15/2045
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A			2	1	1,239,786	99.1500	1,225,510	1,236,016	1,239,465	0	(44)	0	0	5.746	5.793	MON	4,143	71,022	02/02/2007	02/10/2052
200466-AK-6	CMT 99-1 1999-1 J 144A			2	4FM	293,039	95.6500	327,969	342,884	293,039	0	0	0	0	5.645	0.000	MON	1,613	20,064	08/13/2003	05/15/2032
20046F-AG-5	COMMERCIAL MORTGAGE PASS- THRO			2	1FM	16,972	100.0170	17,059	17,056	17,031	0	59	0	0	0.709	1.907	MON	5	74	06/04/2012	07/16/2034
20046G-DS-4	COMMERCIAL MORTGAGE PASS-THROU 2006-FL12 FG1 144A			2	1FM	386,763	98.4390	380,724	386,763	386,763	0	0	0	0	0.659	0.660	MON	120	3,072	12/15/2011	12/15/2020
20046G-DU-9	COMMERCIAL MORTGAGE PASS-THROU 2006-FL12 FG2 144A			2	1FM	2,320,581	98.0400	2,275,086	2,320,581	2,320,581	0	0	0	0	0.709	0.710	MON	777	18,007	12/15/2011	12/15/2020
20046G-DW-5	COMMERCIAL MORTGAGE PASS-THROU COMM 2006-FL12 FG3 144A			2	1FM	1,160,290	85.0000	986,247	1,160,290	1,160,290	0	0	0	0	0.809	0.810	MON	443	10,219	12/15/2011	12/15/2020
20046G-DY-1	COMMERCIAL MORTGAGE PASS-THROU 2006FL12 FG4 144A			2	1FM	4,254,398	20.0000	850,880	4,254,398	4,254,398	0	0	0	0	1.009	1.011	MON	2,027	46,394	12/15/2011	12/15/2020
20046G-EA-2	COMMERCIAL MORTGAGE PASS-THROU 2006-FL12 FG5 144A			2	1FM	5,569,394	5.0000	278,470	5,569,394	5,569,394	0	0	0	0	1.159	1.161	MON	3,048	69,495	10/18/2006	12/15/2020
20046G-EJ-3	COMMERCIAL MORTGAGE PASS-THROU 2006-FL 12 LS3 144A			2	1FM	27,235	86.2530	825,944	957,589	27,235	0	0	0	0	1.109	177.561	MON	501	11,125	10/18/2006	12/15/2020
20046G-FA-1	COMMERCIAL MORTGAGE PASS-THROU 2006-FL 12 ES3 144A			2	1FM	1,423,067	85.9110	1,222,571	1,423,067	1,423,067	0	0	0	0	1.259	1.262	MON	846	25,148	12/15/2011	12/15/2020
20047G-AC-1	COMM 04-LB3A 2004-LB3A B			2	1FM	1,977,005	105.4810	2,109,626	2,000,000	1,993,647	0	2,382	0	0	5.357	5.553	MON	8,928	108,832	06/18/2004	07/10/2037
20047G-BQ-9	COMM 04-LB3A 2004-LB3A A5			2	1FM	5,969,350	105.3570	6,321,447	6,000,000	5,988,925	0	2,795	0	0	5.357	5.469	MON	26,785	326,497	06/18/2004	07/10/2037
20047M-AF-1	COMMERCIAL MORTGAGE PASS-THROU 2006-CNL2 A-JFL 144A			2	1FM	10,000,000	97.7660	9,776,630	10,000,000	10,000,000	0	0	0	0	0.475	0.475	MON	3,563	51,360	02/09/2006	02/05/2019
20047M-AH-7	COMMERCIAL MORTGAGE PASS THROU 2006-CNL2 BFL 144A			2	1FM	6,250,000	97.5410	6,096,281	6,250,000	6,250,000	0	0	0	0	0.525	0.526	MON	2,461	35,277	02/09/2006	02/05/2019
20047M-AK-0	COMMERCIAL MORTGAGE PASS THROU 2006-CNL2 CFL 144A			2	1FM	2,500,000	97.4310	2,435,765	2,500,000	2,500,000	0	0	0	0	0.555	0.556	MON	1,041	14,873	02/09/2006	02/05/2019
201728-EM-0	CMAC 99-C1 1999-C1 L 144A			2	1FM	152,046	82.9130	147,845	178,313	152,046	0	0	0	0	6.790	0.000	MON	1,009	16,279	08/13/2003	06/15/2031
201728-EN-8	CMAC 99-C1 1999-C1 M 144A			2	1FM	10,098	46.3900	69,196	149,161	10,098	0	0	0	0	6.790	0.000	MON	844	16,074	08/13/2003	06/15/2031
20173R-AC-3	GCCFC 06-FL4A 2006-FL4A B 144A			2	1FM	395,120	95.6940	378,107	395,120	395,120	0	0	0	0	0.405	0.405	MON	120	1,748	12/14/2006	11/05/2021
20173R-AD-1	GCCFC 06-FL4A 2006-FL4A C 144A			2	1FM	488,520	94.1940	460,157	488,520	488,520	0	0	0	0	0.445	0.445	MON	163	2,359	12/14/2006	11/05/2021
20173R-AE-9	GCCFC 06-FL4A 2006-FL4A D 144A			2	1FM	358,800	92.5040	331,905	358,800	358,800	0	0	0	0	0.485	0.485	MON	131	2,191	12/14/2006	11/05/2021
20173R-AF-6	GCCFC 06-FL4A 2006-FL4A E 144A			2	1FM	229,360	90.5040	207,580	229,360	229,360	0	0	0	0	0.535	0.536	MON	92	2,152	12/14/2006	11/05/2021
20173R-AG-4	GCCFC 06-FL4A 2006-FL4A F 144A			2	1FM	151,640	88.5040	134,208	151,640	151,640	0	0	0	0	0.585	0.586	MON	67	1,634	12/14/2006	11/05/2021
20173R-AH-2	GCCFC 06-FL4A 2006-FL4A G 144A			2	1FM	200,160	86.5040	173,147	200,160	200,160	0	0	0	0	0.635	0.636	MON	95	3,738	12/14/2006	11/05/2021
22540A-XY-9	CSFB 01-CK1 2001-CK1 L			2	1FM	0	24.6300	31,269	126,957	0	0	0	19,196	0	5.863	0.000	MON	620	0	08/13/2003	12/18/2035
22540V-DD-1	CSFB 01-CKN5 2001-CKN5 K 144A			2	1FM	0	7.2000	58,093	806,843	0	569,595	0	650,280	0	5.196	0.000	MON	3,494	50,928	08/13/2003	09/15/2034
22541N-A3-3	CSFB 03-CPN1 2003-CPN1 A2			2	1FM	831,877	99.9740	838,854	839,073	838,699	0	(4,586)	0	0	4.597	3.942	MON	3,214	37,499	01/26/2012	03/15/2035
22541N-US-6	CSFB 02-CP5 2002-CP5 J 144A			2	1FM	557,763	83.3940	1,000,723	1,200,000	557,763	0	0	470,547	0	5.250	0.000	MON	5,250	27,049	08/13/2003	12/15/2035
22541N-UU-1	CSFB 02-CP5 2002-CP5 L 144A			2	1FM	0	8.6220	75,108	871,122	0	0	0	141,604	0	5.250	0.000	MON	3,811	11,969	08/21/2003	12/15/2035
22545R-AF-3	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A B 144A			2	1FM	2,250,000	96.3330	2,167,493	2,250,000	2,250,000	0	0	0	0	0.409	0.409	MON	435	10,125	11/15/2006	10/15/2021
22545R-AG-1	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A C 144A			2	1FM	2,250,000	94.5830	2,128,118	2,250,000	2,250,000	0	0	0	0	0.459	0.459	MON	488	11,269	11/15/2006	10/15/2021
22545R-AH-9	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A D 144A			2	1FM	2,500,000	94.3330	2,358,325	2,500,000	2,500,000	0	0	0	0	0.509	0.510	MON	601	13,792	11/15/2006	10/15/2021
22545Y-AG-6	CREDIT SUISSE MORTGAGE CAPITAL 2007-C2 AJ			2	1FM	18,789,845	72.3550	14,471,060	20,000,000	18,789,845	0	0	1,228,127	0	5.612	0.000	MON	93,538	1,102,881	04/27/2007	01/15/2049
225470-TA-1	CREDIT SUISSE MORTGAGE CAPITAL			2	1FM	3,245,391	113.6290	3,408,870	3,000,000	3,161,865	0	(34,844)	0	0	5.384	4.007	MON	13,460	161,520	07/08/2010	05/15/2023
2254ER-AN-6	CSMC 07-1 2007-TFLA D 144A			2	1FM	3,175,672	93.3840	2,965,570	3,175,672	3,175,672	0	0	0	0	0.429	0.429	MON	643	14,936	03/20/2007	02/15/2022
2254ER-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA E 144A			2	1FM	3,075,650	93.2840	2,869,089	3,075,650	3,075,650	0	0	0	0	0.479	0.479	MON	696	16,029	03/20/2007	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2254ER-AS-5	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA F 144A			2	1FM	4,625,978	93.2340	4,312,984	4,625,978	4,625,978	0	0	0	0	0.529	0.530	MON	1,156	26,460	03/20/2007	02/15/2022
2254ER-AU-0	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA G 144A			2	1FM	1,375,291	93.0040	1,279,076	1,375,291	1,375,291	0	0	0	0	0.579	0.580	MON	376	8,566	03/20/2007	02/15/2022
2254ER-AW-6	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA H 144A			2	1FM	2,250,476	87.5940	1,971,282	2,250,476	2,250,476	0	0	0	0	0.709	0.710	MON	753	16,991	03/20/2007	02/15/2022
23305D-AH-6	DBUBS MORTGAGE TRUST DBUBS 11-			2	1FM	5,033,594	112.1090	5,605,450	5,000,000	5,027,950	0	(3,377)	0	0	5.557	5.511	MON	23,153	282,129	04/13/2011	11/10/2046
23305X-AD-3	DBUBS MORTGAGE TRUST DBUBS 11-			2	1FM	4,039,880	115.4350	4,617,400	4,000,000	4,034,182	0	(3,820)	0	0	4.537	4.437	MON	15,123	181,480	06/17/2011	05/10/2021
23305X-AG-6	DBUBS MORTGAGE TRUST DBUBS 11-			2	1FM	10,604,778	115.5310	12,130,755	10,500,000	10,590,243	0	(9,756)	0	0	4.998	4.904	MON	43,733	524,790	06/20/2011	05/10/2021
23322B-FN-3	DLJCM 99-CG2 1999-CG2 B5			2	1FM	287,260	99.2460	373,931	376,772	368,542	0	25,534	0	0	6.110	14.073	MON	1,918	23,021	08/13/2003	06/10/2032
23322B-FP-8	DLJCM 99-CG2 1999-CG2 B6			2	1FM	906,233	48.1470	559,292	1,161,637	906,233	0	144,115	129,070	0	6.110	15.949	MON	5,915	70,766	08/13/2003	06/10/2032
23322B-FQ-6	DLJCM 99-CG2 1999-CG2 B7			2	1FM	97	7.1880	146	2,028	97	0	0	0	0	6.110	0.000	MON	10	91	08/13/2003	06/10/2032
23322B-KP-2	DLJ COMMERCIAL MORTGAGE CORP D 2000-CF1 B6			2	4FM	66,706	51.7220	75,189	145,370	66,706	0	0	23,820	0	6.998	0.000	MON	848	7,089	08/13/2003	06/10/2033
23322B-KQ-0	DLJ COMMERCIAL MORTGAGE CORP D 2000-CF1 B7			2	6FM	13,686	22.0500	20,288	92,009	13,686	0	0	0	0	6.998	0.000	MON	537	8,078	08/21/2003	06/10/2033
30290T-AN-2	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	10,669,281	102.1100	10,721,529	10,500,000	10,666,714	0	(2,567)	0	0	3.940	3.737	MON	34,476	34,476	10/18/2012	07/25/2045
337378-AM-5	FUNCM 99-C4 1999-C4 K 144A			2	1FM	106,161	99.9620	161,363	161,425	145,133	0	18,055	0	0	6.500	22.023	MON	874	10,493	08/13/2003	12/15/2031
361849-F5-6	GMAC COMMERCIAL MORTGAGE SECUR 2004-C2 A4			2	1FM	19,989,840	105.4290	21,085,879	20,000,000	19,978,802	0	(3,818)	0	0	5.301	5.338	MON	88,350	1,060,200	12/15/2009	08/10/2038
361849-WF-5	GMACC 02-C3 2002-C3 J 144A			2	1FM	871,476	99.8680	903,545	904,736	871,476	0	18,171	22,558	0	5.250	9.689	MON	3,958	53,049	08/13/2003	07/10/2039
361849-WH-1	GMACC 02-C3 2002-C3 L 144A			2	1FM	308,851	57.2450	327,119	571,438	308,851	0	0	0	0	5.250	0.000	MON	2,500	0	08/13/2003	07/10/2039
361849-XS-6	GCMSI 03-C1 2003-C1 L 144A			2	1FM	547,639	57.4600	382,770	666,151	547,639	0	0	0	0	5.000	0.000	MON	2,776	33,308	05/16/2003	05/10/2036
36192B-AE-7	GSMS_12-GC6 GS MORTGAGE SECURITIES CORPORA			2	1FM	8,119,514	115.4890	9,239,120	8,000,000	8,110,059	0	(9,455)	0	0	4.948	4.789	MON	32,987	329,867	01/24/2012	01/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST G GS MORTGAGE SECURITIES TRUST G			2	1FE	21,011,518	101.8860	20,886,630	20,500,000	21,007,535	0	(3,983)	0	0	3.747	3.464	MON	64,011	64,011	11/16/2012	11/10/2022
36228C-A6-0	GS MORTGAGE SECURITIES CORPORA 2007 EOP E - 144A			2	1FM	5,500,000	100.3090	5,517,017	5,500,000	5,500,000	0	0	0	0	2.476	2.489	MON	9,837	175,929	06/01/2007	03/06/2020
36228C-A8-6	GS MORTGAGE SECURITIES CORPORA 2007 EOP F - 144A			2	1FM	2,500,000	100.3110	2,507,785	2,500,000	2,500,000	0	0	0	0	2.633	2.648	MON	4,755	84,697	06/01/2007	03/06/2020
36228C-B2-8	GS MORTGAGE SECURITIES CORPORA 2007 EOP G - 144A			2	1FM	2,000,000	100.3520	2,007,032	2,000,000	2,000,000	0	0	0	0	2.790	2.807	MON	4,030	71,541	06/01/2007	06/03/2020
36228C-B4-4	GS MORTGAGE SECURITIES CORPORA 2007 EOP H - 144A			2	1FM	1,000,000	100.4410	1,004,409	1,000,000	1,000,000	0	0	0	0	3.300	2.756	MON	2,384	41,919	06/01/2007	03/06/2020
36228C-VT-7	GSMS 05-GG4 SENIOR CMBS 05-GG4			2	1FM	12,256,259	107.6310	13,753,825	12,778,725	12,578,038	0	77,471	0	0	4.761	5.527	MON	50,700	608,395	07/03/2008	07/10/2039
36248E-AE-5	GS MORTGAGE SECURITIES CORPORA			2	1FM	1,953,512	118.9040	2,378,080	2,000,000	1,959,795	0	3,671	0	0	5.227	5.584	MON	8,712	106,308	04/01/2011	12/10/2043
396789-EX-3	GCCFC 03-C2 GREENWICH CAPITAL COMMERCIAL F			2	1FM	4,894,531	100.1390	5,006,950	5,000,000	4,967,592	0	29,883	0	0	5.419	6.150	MON	22,579	270,950	06/04/2010	01/05/2036
396789-FT-1	GCCFC 04-GG1 2004-GG1 A7			2	1FM	3,854,529	104.2320	4,016,367	3,853,306	3,850,368	0	(1,783)	0	0	5.317	5.286	MON	17,073	204,880	04/01/2011	06/10/2036
396789-GA-1	GCCFC 04-GG1 2004-GG1 H 144A			2	4FM	1,930,248	93.1720	1,863,440	2,000,000	1,985,464	0	7,987	0	0	5.721	6.250	MON	9,535	116,313	04/29/2004	06/10/2036
396789-LM-9	GREENWICH CAPITAL COMMERCIAL F 2005-GG5 AM			2	1FM	2,317,283	107.7050	2,557,999	2,375,000	2,329,879	0	12,596	0	0	5.277	6.045	MON	10,444	114,885	01/26/2012	04/10/2037
45256H-AA-6	IF 01-A			2	1FE	413,182	122.9040	488,847	397,749	409,035	0	199	0	0	5.999	5.681	MON	1,988	29,506	05/16/2003	07/25/2033
45256H-AC-2	IF 01-A			2	1FE	101,412	121.0390	127,783	105,572	103,006	0	186	0	0	6.389	6.895	MON	562	6,745	05/16/2003	07/25/2033
45256H-AD-0	IF 01-A			2	1FE	239,358	107.4570	283,611	263,930	245,874	0	928	0	0	6.589	7.540	MON	1,449	17,334	05/16/2003	07/25/2033
45256H-AF-5	IF 01-A			2	5*	184,009	78.3230	158,484	202,346	184,009	0	0	10,345	0	2.757	0.000	MON	465	8,180	05/16/2003	07/25/2033
46625M-3P-2	JPMCCMSC 04-C2 2004-C2 B			2	1FM	1,958,612	96.8970	1,937,940	2,000,000	1,989,482	0	4,380	0	0	5.271	5.578	MON	8,784	107,150	05/12/2004	05/15/2041
46625M-5M-7	JP MORGAN CHASE COMMERCIAL MOR 2004-PNC1 D			2	1FM	3,926,308	85.8140	3,432,572	4,000,000	3,967,145	0	4,792	0	0	5.366	5.617	MON	17,886	217,840	06/09/2004	06/12/2041
46625M-AQ-2	JPMCCM 01-CIB1 2001-CIBC H 144A			2	5FM	32,664	51.9350	32,470	62,519	32,664	0	0	0	0	5.775	44.242	MON	301	10,481	08/13/2003	03/15/2033
46625M-FT-1	JP MORGAN CHASE COMMERCIAL MOR 2001-CI J 144A			2	1FM	161,552	77.4550	169,845	219,283	161,552	0	3,588	55,581	0	5.626	14.115	MON	1,028	7,365	08/13/2003	10/12/2035
46625M-WX-3	JPMCCMSC 03-CIBC6 2003-CB6 A2			2	1FM	1,848,123	101.3400	1,894,798	1,869,742	1,865,942	0	2,369	0	0	5.255	5.449	MON	8,188	98,255	09/03/2003	07/12/2037
46625Y-QT-3	JPMCC 05-CB12 2005-CB12 AM			2	1FM	582,474	107.3750	644,252	600,000	593,128	0	2,142	0	0	4.948	5.429	MON	2,474	29,688	05/23/2007	09/12/2037
46629R-AH-7	JPMCC 06-FL2A 2006-FL2A E 144A			2	1FM	1,721,883	92.3410	2,234,307	2,419,624	1,721,883	0	0	0	0	0.489	13.553	MON	559	12,856	12/08/2006	11/15/2018
46629R-AJ-3	JPMCC 06-FL2A 2006-FL2A F 144A			2	1FM	620,772	88.3410	769,508	871,065	620,772	0	(7,580)	0	0	0.539	0.000	MON	222	5,490	12/08/2006	11/15/2018
46635T-AX-0	JP MORGAN CHASE COMMERCIAL MOR			2	1FM	5,807,477	109.4220	6,291,765	5,750,000	5,797,434	0	(5,732)	0	0	5.360	5.260	MON	25,683	308,200	03/03/2011	02/15/2046
46636D-AS-5	JP MORGAN CHASE COMMERCIAL MOR			2	1FM	13,978,386	112.8300	15,615,672	13,840,000	13,957,752	0	(13,715)	0	0	4.801	4.696	MON	55,370	664,445	05/25/2011	07/15/2046
46637Y-AJ-8	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FM	3,857,000	104.9510	3,988,149	3,800,000	3,854,883	0	(2,117)	0	0	4.021	3.864	MON	12,732	63,660	07/13/2012	07/05/2032
46638U-AH-9	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FM	5,022,500	104.2950	5,110,455	4,900,000	5,020,235	0	(2,265)	0	0	3.424	3.135	MON	13,981	27,962	09/27/2012	10/15/2045
46639E-AK-7	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FE	20,499,920	101.8440	20,368,740	20,000,000	20,497,366	0	(2,554)	0	0	3.812	3.289	MON	63,532	0	12/12/2012	12/15/2047
50177A-AH-2	LB COMMERCIAL CONDUIT MORTGAGE 2007 C3 AJ			2	1FM	5,575,365	85.4030	4,779,989	5,597,000	5,583,832	0	1,795	0	0	5.886	6.002	MON	18,301	336,923	12/11/2011	07/15/2044
52108H-5T-7	LB-UBS COMMERCIAL MORTGAGE TRU 2005-C3 CBM2			2	1FM	5,015,625	94.6790	4,733,955	5,000,000	5,002,900	0	(2,003)	0	0	5.368	5.383	MON	12,674	272,853	06/24/2005	05/15/2020
52108H-5U-4	LB-UBS COMMERCIAL MORTGAGE TRU 2005-C3 CBM3			2	1FM	9,026,016	93.6790	8,431,119	9,000,000	9,009,571	0	2,626	0	0	5.753	5.782	MON	30,204	526,409	06/24/2005	05/15/2020
52108H-DQ-4	LBUBS 01-C2 2001-C2 J 144A			2	1FM	55,390	29.8940	53,901	180,306	55,390	0	0	0	0	6.366	0.000	MON	638	5,044	08/21/2003	09/15/2034
52108H-DR-2	LBUBS 01-C2 2001-C2 K 144A			2	1FM	0	1.6300	4,018	246,491	0	0	0	0	0	6.366	0.000	MON	872	0	08/13/2003	09/15/2034
52108H-E4-2	LBUBS 04-C4 2004-C4 A4			2	1FM	1,986,673	105.8580	2,117,159	2,000,000	1,997,297	0	1,461	0	0	5.533	5.681	MON	6,148	107,803	05/25/2004	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52108H-K4-5	LBUBSCMT 04-C6 2004-C6 E			2	1FM	2,713,493	101.2990	2,735,073	2,700,000	2,701,437	0	(1,728)	0	0	5.177	5.160	MON	7,766	139,779	08/10/2004	08/15/2036
52108H-K7-8	LBUBSCMT 04-C6 2004-C6 A6			2	1FM	2,747,096	105.4070	2,935,573	2,785,000	2,774,811	0	5,558	0	0	5.020	5.299	MON	7,767	139,807	05/23/2007	08/15/2029
52108H-RR-7	LBUBS 03-C3 2003-C3 144A			2	1FM	903,946	99.0240	946,419	955,747	903,946	0	0	0	0	4.750	7.717	MON	2,522	45,398	05/27/2003	02/15/2037
52108H-RT-3	LBUBS 03-C3 2003-C3 M 144A			2	1FM	507,437	98.4650	537,747	546,129	507,437	0	0	0	0	4.750	8.667	MON	1,441	25,941	05/27/2003	02/15/2037
52108H-RV-8	LBUBS 03-C3 2003-C3 N 144A			2	1FM	388,192	97.1200	530,478	546,211	528,941	0	14,967	0	0	4.750	9.242	MON	1,441	25,945	05/27/2003	02/15/2037
52108H-Y8-1	LBUBS 05-C1 2005-C1 XCL			24	3FE	3,564,279	1.5600	2,537,132	0	2,162,416	0	(1,361,368)	0	0	0.808	(7.590)	MON	72,984	1,372,966	01/31/2005	02/15/2040
52108M-DJ-9	LB-UBS COMMERCIAL MORTGAGE TRU 2006- C1A AM			2	1FM	3,186,460	110.6540	3,319,627	3,000,000	3,144,666	0	(41,793)	0	0	5.217	3.547	MON	8,695	143,468	01/26/2012	02/15/2031
55445R-AE-7	MACH 04-1A 2004-1 B 144A			2	1FE	9,591,210	100.0000	9,500,000	9,500,000	9,465,836	0	(15,929)	0	0	5.430	5.289	MON	42,988	515,850	07/12/2004	05/28/2040
61745M-3D-3	MORGAN STANLEY CAPITAL I INC 2005-HQ5 A3			2	1FM	103,429	100.0880	103,410	103,319	103,192	0	(236)	0	0	5.007	4.560	MON	431	4,742	01/26/2012	01/14/2042
61745M-3F-8	MORGAN STANLEY CAPITAL 1 - MSC SENIOR CMBS 05-HQ5			2	1FM	14,543,555	106.9530	16,042,976	15,000,000	14,840,122	0	73,478	0	0	5.168	5.792	MON	64,600	775,200	07/17/2008	01/14/2042
61745M-5M-1	MORGAN STANLEY CAPITAL I MSC 0 2005-T19 D			2	2FM	3,247,667	74.2440	2,598,547	3,500,000	3,330,883	0	17,086	0	0	5.289	6.155	MON	15,426	185,115	06/06/2007	06/12/2047
61745M-5Q-2	MORGAN STANLEY CAPITAL I MSC 0 2005-T19 E 144A			2	4FM	3,518,911	67.9700	2,378,943	3,500,000	3,508,992	0	(1,603)	0	0	5.288	5.277	MON	15,422	188,135	07/19/2005	06/12/2047
61745M-5R-0	MORGAN STANLEY CAPITAL I MSC 0 2005-T19 F 144A			2	5FM	4,867,990	62.8640	3,143,215	5,000,000	4,916,844	0	7,813	0	0	5.385	5.697	MON	22,436	273,614	07/19/2005	06/12/2047
61745M-L7-6	MSC 04-T15 2004-T15 D			2	1FM	3,525,557	87.9930	3,133,431	3,561,000	3,543,358	0	2,169	0	0	5.469	5.625	MON	16,229	198,460	07/22/2004	06/13/2041
61745M-LJ-0	MSC 99-RM1 1999-RM 1 K 144A			2	1FM	56,507	94.0960	294,734	313,227	56,507	0	0	0	0	6.370	3,121.484	MON	1,663	19,953	08/13/2003	12/15/2031
61745M-LK-7	MSC 99-RM1 1999-RM1 L 144A			2	1FM	7,916	83.7350	131,140	156,614	7,916	0	0	0	0	6.370	0.000	MON	831	9,976	08/13/2003	12/15/2031
61745M-LY-7	MSCI 99-FNV1 1999-FNV1 J 144A			2	1FM	174,525	100.9080	232,480	230,388	174,525	0	0	0	0	6.120	0.000	MON	1,175	14,100	08/13/2003	03/15/2031
61745M-LZ-4	MSCI 99-FNV1 1999-FNV1 K 144A			2	1FM	156,378	77.7960	149,383	192,019	156,378	0	0	0	0	6.120	0.000	MON	979	13,338	08/13/2003	03/15/2031
61745M-MA-8	MSCI 99-FNV1 1999-FNV1 L 144A			2	1FM	1,983	5.0000	1,297	25,943	1,983	0	0	0	0	6.120	0.000	MON	132	0	08/13/2003	03/15/2031
61745M-ZC-0	MSC 04-IQ7 2004-IQ7 C			2	1FM	2,951,163	101.5440	3,046,320	3,000,000	2,983,809	0	4,664	0	0	5.395	5.638	MON	13,487	164,047	05/19/2004	06/15/2038
61752L-AE-5	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA D 144A			2	1FM	625,000	90.7500	567,188	625,000	625,000	0	0	0	0	0.399	0.399	MON	118	2,749	02/01/2007	10/15/2020
61752L-AF-2	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA E 144A			2	1FM	1,230,750	88.0000	1,083,060	1,230,750	1,230,750	0	0	0	0	0.459	0.459	MON	267	6,165	02/01/2007	10/15/2020
61752L-AG-0	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA F 144A			2	1FM	1,125,000	83.0000	933,750	1,125,000	1,125,000	0	0	0	0	0.509	0.510	MON	270	5,198	02/01/2007	10/15/2020
61752L-AH-8	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA G 144A			2	1FM	1,250,000	77.7500	971,875	1,250,000	1,250,000	0	0	0	0	0.549	0.550	MON	324	5,029	02/01/2007	10/15/2020
61754J-AD-0	MORGAN STANLEY CAPITAL I MSC 0 2007-T27 A3			2	1FM	5,963,186	102.5000	6,150,000	6,000,000	5,978,400	0	8,903	0	0	5.651	5.887	MON	28,256	343,979	04/01/2011	06/11/2042
61754J-AH-1	MORGAN STANLEY CAPITAL I MSC 0 2007-T27 AJ			2	1FM	6,819,405	100.8640	7,060,501	7,000,000	6,878,822	0	3,272	0	0	5.651	6.002	MON	32,965	401,309	07/19/2007	06/11/2042
61761A-BD-9	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST MSBA			2	1FM	4,779,781	107.0370	5,351,850	5,000,000	4,786,627	0	6,846	0	0	4.706	5.309	MON	19,610	100,016	07/13/2012	08/15/2045
62544H-AH-8	MULTI SECURITY ASSET TRUST MSA 2005 RR4A D 144A			2	3AM	1,943,154	85.1250	1,702,500	2,000,000	1,969,355	0	5,594	0	0	5.460	5.872	MON	9,100	109,200	06/06/2007	11/28/2035
74432G-AB-3	PCMT 03-PWR1 2003-PWR1 A2			2	1FM	615,634	99.9790	642,773	642,907	641,508	0	2,578	0	0	4.493	5.101	MON	2,407	28,886	09/05/2003	02/11/2036
79549A-JU-4	SALOMON BROTHERS MORTGAGE SECU 2001-C2 J			2	1FM	378,763	96.5010	429,402	444,973	437,964	0	(5,726)	0	0	6.163	8.591	MON	2,285	27,424	08/13/2003	11/13/2036
79549A-JV-2	SALOMON BROTHERS MORTGAGE SECU 2001-C2 K			2	1FM	217,153	88.0000	206,698	543,942	217,153	0	0	306,230	0	6.163	0.000	MON	2,794	33,542	12/01/2011	11/13/2036
883408-9B-0	SLCMT 00-C1 2000-C1 A1			2	1FM	395,455	112.8130	446,122	395,455	395,455	0	0	0	0	6.540	6.597	MON	2,155	25,862	12/22/2000	04/15/2020
92890N-AX-7	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU			2	1FE	10,249,630	102.1140	10,211,350	10,000,000	10,248,884	0	(746)	0	0	3.744	3.456	MON	31,200	0	11/30/2012	12/15/2045
92930R-AD-4	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	5,124,610	103.0960	5,154,800	5,000,000	5,122,728	0	(1,882)	0	0	3.840	3.551	MON	16,000	32,000	10/16/2012	11/15/2045
92935V-AN-8	WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	5,049,790	111.6060	5,580,300	5,000,000	5,042,182	0	(4,924)	0	0	4.740	4.636	MON	19,750	237,000	06/01/2011	03/15/2044
929766-JE-4	WBCMT 03-C6 2003-C6 A4			2	1FM	1,161,467	101.7670	1,189,887	1,169,231	1,166,686	0	479	0	0	5.125	5.245	MON	4,994	60,497	09/05/2003	08/15/2035
92976B-BQ-4	WBCMT 05-C22 2005-C22 AM			2	1FM	2,994,900	109.9470	3,298,419	3,000,000	2,994,212	0	(151)	0	0	5.343	5.397	MON	13,358	162,488	05/23/2007	12/15/2044
92976B-HK-1	WACHOVIA BANK COMMERCIAL MORTG 2006-WHL7 A2 144A			2	1FM	5,401,394	98.7730	5,690,552	5,761,266	5,566,411	0	165,017	0	0	0.329	10.989	MON	895	11,997	06/04/2012	09/15/2021
92976B-HT-2	WBCMT 06-WHL7 2006-WL7A D 144A			2	1FM	6,000,000	91.9940	5,519,616	6,000,000	6,000,000	0	0	0	0	0.439	0.439	MON	1,244	28,830	09/19/2006	09/15/2021
92976B-HU-9	WBCMT 06-WHL7 2006-WL7A E			2	1FM	4,185,000	89.9940	3,766,232	4,185,000	4,185,000	0	0	0	0	0.489	0.489	MON	966	22,239	09/19/2006	09/15/2021
92976B-HV-7	WACHOVIA BANK COMMERCIAL MORTG 2006-WL7A F 144A			2	1FM	6,000,000	87.9940	5,279,616	6,000,000	6,000,000	0	0	0	0	0.549	0.550	MON	1,556	35,540	09/19/2006	09/15/2021
92976B-HW-5	WBCMT 06-WHL7 2006-WL7A G 144A			2	1FM	5,000,000	85.9940	4,299,680	5,000,000	5,000,000	0	0	0	0	0.569	0.570	MON	1,343	30,636	09/19/2006	08/11/2018
92976B-HX-3	WBCMT 06-WHL7 2006-WL7A H 144A			2	1FM	5,000,000	83.1940	4,159,680	5,000,000	5,000,000	0	0	0	0	0.609	0.610	MON	1,438	32,668	09/19/2006	09/15/2021
92976B-HY-1	WBCMT 06-WHL7 2006-WL7A J 144A			2	1FM	2,000,000	73.1940	1,463,872	2,000,000	2,000,000	0	0	0	0	0.809	0.810	MON	764	17,134	09/19/2006	09/15/2021
92976B-LL-4	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 A2 144A			2	1FM	38,779,353	96.3370	38,554,462	40,020,326	38,779,353	0	0	0	0	0.349	6.665	MON	6,596	143,013	06/04/2012	06/15/2020
92976B-LS-9	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 B 144A			2	1FM	10,403,658	86.3370	8,982,227	10,403,658	10,403,658	0	0	0	0	0.409	0.409	MON	2,009	46,816	06/15/2007	06/15/2020
92976B-LU-4	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 C 144A			2	1FM	4,065,041	84.3370	3,428,342	4,065,041	4,065,041	0	0	0	0	0.459	0.459	MON	881	20,359	06/15/2007	06/15/2020
92976B-LW-0	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 D 144A			2	1FM	4,000,000	81.8370	3,273,488	4,000,000	4,000,000	0	0	0	0	0.509	0.510	MON	961	22,067	06/15/2007	06/15/2020
92976B-LY-6	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 E 144A			2	1FM	2,439,024	79.8370	1,947,248	2,439,024	2,439,024	0	0	0	0	0.609	0.610	MON	701	15,936	06/15/2007	06/15/2020
92976V-AJ-7	WACHOVIA BANK COMMERCIAL MORTG 2006-C25 AJ			2	2FM	5,091,406	100.3540	5,017,722	5,000,000	5,030,692	0	(11,004)	0	0	5.736	5.526	MON	23,898	291,455	08/21/2006	05/15/2043
929780-CB-1	WACHOVIA BANK COMMERCIAL MORTG 2007 C30 A5			2	1FM	13,808,359	114.1730	15,984,208	14,000,000	13,893,613	0	17,199	0	0	5.342	5.562	MON	62,323	747,880	05/24/2007	12/15/2043
94988H-AE-1	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG			2	1FM	4,353,836	104.8340	4,392,543	4,190,000	4,351,054		(2,781)			3.539	3.084	MON	12,357	24,714	10/18/2012	10/15/2045

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94988H-AF-8	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG			2	1FM	6,354,975	107.6370	6,673,486	6,200,000	6,351,442		(3,533)			4.142	3.851	MON	21,400	64,201	09/19/2012	10/15/2045
36849*-10-9	GEFA SPECIAL PURPOSE TWO LLC				2Z	40,338,031		1,093,605	0								0		1,340,564	06/22/2001	07/28/2023
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						767,447,281	XXX	709,347,276	738,211,508	726,354,099	1,717,888	(474,942)	4,325,309	0	XXX	XXX	XXX	2,033,320	24,882,804	XXX	XXX
00139P-AA-6	AIG SUNAMER GLOB FIN X 144A				1FE	4,514,621	131.7680	5,158,717	3,915,000	4,428,907	0	(14,385)	0	0	6.900	5.761	MS	79,540	270,135	11/29/2005	03/15/2032
03064T-AE-3	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	1FE	5,785,527	104.4580	5,745,167	5,500,000	5,765,661	0	(19,866)	0	0	3.440	1.431	MON	12,088	31,533	10/19/2012	10/08/2017
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU			2	1FE	3,644,800	102.7290	4,109,160	4,000,000	3,654,596	0	6,780	0	0	5.524	6.240	JD	9,820	220,960	07/18/2011	06/15/2050
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU 144A			2	1FE	4,704,400	101.1750	5,058,750	5,000,000	4,712,768	0	5,742	0	0	5.624	6.094	JD	12,498	281,200	07/14/2011	06/15/2050
048677-AC-2	ATLANTIC MARINE CORPS COMMUNIT			2	1FE	12,010,500	105.0000	14,480,617	13,791,064	12,046,718	0	23,021	0	0	5.373	6.463	JD	61,749	740,994	05/31/2011	12/01/2050
049164-AK-2	ATLAS AIR INC A			2	3	5,699,421	103.0000	5,870,403	5,699,421	5,699,421	0	0	0	0	7.380	7.380	MON	33,883	420,617	01/26/1998	01/02/2018
05377R-AS-3	AESOP FUNDING II LLC AESOP 11-			2	2AM	3,998,731	102.9670	4,118,668	4,000,000	3,999,309	0	345	0	0	3.650	3.687	MON	4,461	146,000	04/28/2011	11/20/2014
05522R-AY-4	BANK OF AMERICA CREDIT CARD TR 2007-B3 B3			2	1FE	2,500,529	99.6820	2,492,582	2,500,529	2,500,529	0	0	0	0	0.409	0.420	MON	426	11,302	03/22/2007	08/15/2016
07324N-AB-9	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 A2 144A			2	4AM	2,656,284	57.9830	1,616,400	2,787,737	2,656,284	0	0	131,453	0	0.510	0.815	MON	237	15,303	09/07/2006	10/25/2036
07324S-CB-6	BAYVIEW COMMERCIAL ASSET TRUS 2005-3A A1 144A			2	1FE	11,844,723	78.4180	9,263,309	11,812,748	11,836,963	0	(1,286)	0	0	0.530	0.516	MON	1,043	67,307	07/13/2007	11/25/2035
07324Y-AD-1	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M1			2	3AM	1,680,496	54.5530	1,203,925	2,206,882	1,680,496	0	0	526,385	0	0.520	8.449	MON	191	12,334	05/12/2006	07/25/2036
07324Y-AE-9	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M2			2	1AM	1,060,094	52.3710	814,546	1,555,326	1,060,094	0	0	385,526	0	0.540	14.549	MON	140	9,007	05/12/2006	07/25/2036
07325B-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2006 4A A1 - 144A			2	2AM	2,752,953	79.1460	2,178,847	2,752,953	2,752,953	0	0	0	0	0.440	0.440	MON	202	13,236	07/03/2007	12/25/2036
07325B-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-4A A2 144A			2	5AM	3,660,310	52.6680	2,174,868	4,129,430	3,660,310	0	0	389,792	0	0.480	1.660	MON	330	21,544	10/24/2006	12/25/2036
07325K-AA-6	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 A1 144A			2	4AM	8,353,518	67.5000	5,762,819	8,537,510	8,353,518	0	0	183,991	0	0.490	0.643	MON	697	45,161	12/01/2006	01/25/2037
07325K-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M1 144A			2	1AM	917,063	50.5100	645,067	1,277,108	917,063	0	0	284,480	0	0.540	10.226	MON	115	7,403	12/01/2006	01/25/2037
07325M-AA-2	BAYC 07-1 2007-1 A1 144A			2	1FE	4,243,272	77.0000	3,267,320	4,243,272	4,243,272	0	0	0	0	0.430	0.430	MON	304	19,844	07/03/2007	03/25/2037
07325M-AB-0	BAYC 07-1 2007-1 A2 144A			2	5AM	3,930,658	59.0000	2,503,531	4,243,272	3,930,658	0	0	312,614	0	0.480	1.166	MON	339	21,995	07/03/2007	03/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 A1 144A			2	1FE	2,650,761	75.3250	1,996,683	2,650,761	2,650,761	0	0	0	0	0.450	0.450	MON	199	12,942	06/01/2007	07/25/2037
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 A2 144A			2	4AM	3,421,704	51.3470	2,041,609	3,976,141	3,421,704	0	0	554,437	0	0.500	2.236	MON	331	21,433	05/31/2007	07/25/2037
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR				1	5,940,884	101.3440	6,020,729	5,940,884	5,940,884	0	0	0	0	6.139	6.139	MON	30,393	364,539	06/10/2010	11/01/2025
08880#-AA-2	ESPC - HONEYWELL - HOUSING & U ESPC - HONEYWELL - HOUSING & U			2	1	4,281,668	101.2890	4,336,858	4,281,668	4,281,668	0	0	0	0	5.310	5.310	JAN	226,725	299,353	09/08/2010	01/02/2030
10460#-AC-2	WC BRADLEY CO SER A				1	4,500,000	105.0000	4,725,000	4,500,000	4,500,000	0	0	0	0	6.690	6.690	AO	51,011	301,050	06/06/2007	04/30/2014
123281-BA-4	BUSINESS LOAN EXPRESS BLX 05-1 2005 1A A 144A			2	3AM	1,559,567	71.9900	1,120,631	1,556,649	1,558,821	0	(179)	0	0	0.510	0.499	MON	132	8,542	10/20/2006	06/27/2033
125590-AD-1	CITMT 99-A			2	2AM	428,427	99.9000	469,361	469,830	464,984	0	2,504	0	0	6.250	7.572	MON	1,305	34,258	10/26/1999	11/15/2019
125590-AD-1	CITMT 99-A			2	3AM	1,248,087	99.9000	1,230,591	1,231,823	1,233,944	0	(1,108)	0	0	6.250	6.127	MON	3,422	89,821	01/07/2002	11/15/2019
12612A-AE-2	CNH EQUIPMENT TRUST CNH 09-C			2	1FE	4,014,438	101.0250	3,860,150	3,821,000	3,922,510	0	(36,162)	0	0	4.980	3.899	MON	8,457	190,286	06/24/2010	04/15/2016
12614M-AJ-3	CNL COMMERCIAL MORTGAGE LOAN T 2002-1A A 144A			2	1FE	160,788	74.9900	120,190	160,275	160,639	0	(26)	0	0	0.810	0.786	MON	22	1,352	02/28/2007	10/25/2028
12624V-AC-6	CPS AUTO TRUST CPS_12-D CPS AUTO TRUST CPS_12-D			2	2FE	1,249,955	99.8860	1,248,570	1,250,000	1,249,954	0	0	0	0	2.640	2.656	MON	1,100	0	12/07/2012	03/16/2020
126650-AY-6	CVS PASS-THROUGH TRUST			2	2	12,747,984	100.0000	12,747,984	12,747,984	12,747,984	0	0	0	0	5.361	5.421	MON	39,866	683,419	09/23/2005	10/10/2027
17178X-AG-2	CIFC FUNDING LTD CIFC_07-2A CIFC FUNDING LTD CIFC_07-2A		E	2	1FE	8,113,519	93.2950	8,400,188	9,003,899	8,146,590	0	33,071	0	0	0.680	1.914	JAJO	13,271	18,096	08/22/2012	04/15/2021
17305E-BT-1	CITIBANK CREDIT CARD ISSUANCE 2003-C4 C4			2	2AM	5,993,940	101.8190	6,109,140	6,000,000	5,999,472	0	738	0	0	5.000	5.013	JD	17,500	300,000	06/05/2003	06/10/2015
210795-QB-9	CONTINENTAL AIRLINES CONTINENTAL AIRLINES INC				1FE	3,000,000	104.8750	3,146,250	3,000,000	3,000,000	0	0	0	0	4.000	4.000	AO	29,333	0	09/20/2012	04/29/2026
21079V-AA-1	CONTINENTAL AIRLINES	LS		2	2AM	9,316,783	109.0000	10,402,350	9,543,440	9,352,562	0	20,583	0	0	4.750	5.181	JJ	212,805	453,313	06/22/2011	01/12/2021
210805-AM-9	CONTINENTAL AIRLINES 96-A			2	3FE	78,789	99.5000	78,395	78,789	78,789	0	0	0	0	6.940	6.997	JAJO	1,154	6,682	01/25/1996	10/15/2013
210805-AP-2	CONTINENTAL AIRLINES 96-C			2	4FE	207,977	101.2500	199,436	196,974	197,258	0	(896)	0	0	9.500	8.683	JAJO	3,950	22,960	06/21/1996	10/15/2013
210805-BU-0	CONTINENTAL AIRLINES 974A			2	2FE	3,605,800	108.7500	4,100,714	3,770,772	3,709,275	0	15,292	0	0	6.900	7.691	JJ	129,369	260,183	07/15/2004	01/02/2018
210805-CQ-8	CONTINENTAL AIRLINES 991A			2	2FE	4,733,907	109.0000	5,447,765	4,997,949	4,852,047	0	18,982	0	0	6.545	7.433	FA	135,390	327,116	07/13/2004	02/02/2019
21987H-AR-6	CORP BOND BACK A-2				1FE	341,679	99.1420	1,288,846	1,300,000	950,362	0	63,756	0	0	0.000	7.053	MS	0	0	03/17/1998	03/01/2097
24736V-AA-0	DELTA AIR LINES INC P-T TR DELTA AIR LINES INC PASS THROU			2	2FE	4,718,235	112.5000	5,272,068	4,686,283	4,709,031	0	(2,961)	0	0	6.200	6.048	JJ	144,468	290,550	07/01/2010	07/02/2018
29372E-AC-2	ENTERPRISE FLEET FINANCING LLC			2	1FE	999,905	101.1890	1,011,889	1,000,000	999,947	0	29	0	0	1.900	1.911	MON	581	19,000	06/23/2011	10/20/2016
30281@-AB-1	FEDEX CORP FEDEX CORP				2Z	1,100,000	100.0000	1,100,000	1,100,000	1,100,000	0	0	0	0	4.060	4.060	MON	124	11,165	10/01/2012	11/30/2032
31331F-AF-8	FEDEX CORP C2			2	2FE	1,152,980	111.5000	1,259,106	1,129,243	1,132,567	0	(1,740)	0	0	7.960	7.773	MS	23,221	89,888	08/31/1995	03/28/2017
31331F-AT-8	FEDEX CORP 96B2			1	2FE	4,000,000	112.5790	4,503,167	4,000,000	4,000,000	0	0	0	0	7.840	7.838	JJ	131,538	313,600	10/17/1996	01/30/2018
31953*-AL-6	BURLINGTON NORTHERN SANTA FE SECURED CORP BND			2	1	5,116,996	105.0000	5,372,846	5,116,996	5,116,996	0	0	0	0	5.960	5.959	MN	38,969	304,973	10/16/2007	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN SANTA FE SECURED CORP BND			2	1	514,239	105.0000	539,951	514,239	514,239	0	0	0	0	5.960	5.959	MN	3,916	31,143	10/16/2007	10/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31953*-AN-2	BURLINGTON NORTHERN SANTA FE SECURED CORP BND			2	1	3,231,186	105.0000	3,392,745	3,231,186	3,231,186	0	0	0	0	5.960	5.959	MN	24,607	192,579	10/16/2007	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN SANTA FE SECURED CORP BND			2	1	1,303,612	105.0000	1,368,793	1,303,612	1,303,612	0	0	0	0	5.960	5.959	MN	9,928	77,695	10/16/2007	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE SECURED CORP BND			2	1	1,748,167	105.0000	1,835,575	1,748,167	1,748,167	0	0	0	0	5.960	5.959	MN	13,313	104,191	10/16/2007	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN SANTA FE SECURED CORP BND			2	1	1,540,850	105.0000	1,617,893	1,540,850	1,540,850	0	0	0	0	5.960	5.961	MN	11,734	91,835	12/13/2007	12/13/2027
33632*-UQ-8	FIRST SEC BK NA			2	2	7,510,730	100.0000	7,510,730	7,510,730	7,510,730	0	0	0	0	7.280	7.391	MON	31,896	546,781	04/12/2001	01/10/2024
344868-AA-2	FOOTBALL TRUST V FOOTBALL TRUST V				1FE	10,000,000	118.2710	11,827,095	10,000,000	10,000,000	0	0	0	0	5.350	5.350	OCT	130,778	543,917	04/08/2010	10/05/2020
347314-CY-0	FORT EUSTISSTORY HOUSE 144A				1FE	4,900,000	105.0000	5,145,000	4,900,000	4,900,000	0	0	0	0	5.960	5.960	JD	12,980	292,040	02/25/2005	12/15/2042
347466-AF-1	IRWIN LAND LLC IRWIN LAND LLC 144A			1	1FE	1,708,200	105.0000	2,100,000	2,000,000	1,712,812	0	3,187	0	0	5.400	6.500	JD	4,800	108,000	07/18/2011	12/15/2047
36159E-AA-0	GE BUSINESS LOAN TRUST GEBL 06 2006 2A A - 144A			2	1FE	5,396,892	86.6800	4,678,048	5,396,892	5,396,892	0	0	0	0	0.389	0.389	MON	875	23,306	11/21/2006	11/15/2034
36159E-AC-6	GE BUSINESS LOAN TRUST GEBL 06 2006 2A B - 144A			2	2AM	1,420,235	70.3870	999,658	1,420,235	1,420,235	0	0	0	0	0.489	0.489	MON	289	7,585	11/21/2006	11/15/2034
36159G-AE-7	GE BUSINESS LOAN TRUST GEBL 03 2003 2A A - 144A			2	1FE	2,196,463	93.5140	2,043,781	2,185,535	2,193,653	0	(488)	0	0	0.579	0.545	MON	527	13,675	03/09/2007	11/15/2031
36159G-BW-6	GE BUSINESS LOAN TRUST GEBL 05 2005-2A C			2	2AM	976,785	40.0000	390,714	976,785	976,785	0	0	0	0	1.059	1.061	MON	431	10,908	03/02/2006	11/15/2033
374593-A*-2	GIANTS STADIUM				2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	7.100	7.100	AO	177,500	710,000	06/30/2010	04/01/2040
42206#-AA-8	HD PULLMAN LLC			2	1	10,553,309	100.0000	10,553,309	10,553,309	10,553,309	0	0	0	0	5.365	5.425	MON	33,027	566,185	11/10/2004	06/10/2025
42805R-AY-5	HERTZ VEHICLE FINANCING LLC HE			2	1FE	2,699,232	101.9200	2,751,848	2,700,000	2,699,705	0	197	0	0	2.600	2.622	MON	1,170	70,200	07/16/2010	02/15/2015
42805R-BB-4	HERTZ VEHICLE FINANCING LLC HE HERTZ VEHICLE FINANCING LLC HE			2	3AM	10,254,925	102.7290	10,272,890	10,000,000	10,254,925	0	(135,491)	78,334	0	5.020	3.818	MON	8,367	460,167	01/20/2012	02/25/2015
42805R-BH-1	HERTZ VEHICLE FINANCING LLC HE			2	1FE	9,998,479	103.9410	10,394,070	10,000,000	9,999,113	0	407	0	0	4.170	4.211	MON	6,950	417,000	06/10/2011	03/25/2016
44890B-AD-8	HYUNDAI AUTO RECEIVABLES TRUST HYUNDAI AUTO RECEIVABLES TRUST			2	1FE	16,399,433	101.8080	16,401,285	16,110,000	16,386,247	0	(13,186)	0	0	1.780	0.529	MON	12,745	23,897	12/06/2012	12/15/2015
44890E-AF-7	HYUNDAI AUTO RECEIVABLES TRUST			2	1FE	3,999,372	104.7640	4,190,544	4,000,000	3,999,620	0	146	0	0	2.860	2.881	MON	5,084	114,400	05/11/2011	03/15/2017
47714M-AA-7	JETBLUE AIRWAYS CORP 144A			2	4	3,528,341	100.0000	3,528,341	3,528,341	3,528,341	0	0	0	0	6.780	6.836	JAJO	50,502	239,221	01/14/2007	01/15/2019
50027#-AA-8	KOHLS CORP			2	2	3,621,045	105.0000	3,802,097	3,621,045	3,621,045	0	0	0	0	5.902	5.975	MON	9,498	213,714	12/12/2003	12/15/2023
52204*-AA-3	WALGREEN CO			2	1	26,426,826	105.0000	27,748,167	26,426,826	26,426,826	0	0	0	0	5.540	5.604	MON	65,069	1,463,880	08/12/2011	04/15/2036
52465#-BQ-7	LOWES CTL			2	1	5,392,278	105.0000	5,661,891	5,392,278	5,392,278	0	0	0	0	5.182	5.238	MON	16,300	279,428	08/03/2005	03/10/2026
52520V-AA-1	LEHMAN BROTHERS SMALL BALANCE 2006-2A 1A 144A			2	1FE	1,378,974	78.3290	1,080,141	1,378,974	1,378,974	0	0	0	0	0.410	0.410	MON	94	6,169	09/11/2006	09/25/2036
52520V-AE-3	LEHMAN BROTHERS SMALL BALANCE 2006-2A M1 144A			2	3AM	7,569,000	16.7400	1,267,068	7,569,000	7,569,000	0	0	0	0	0.500	0.500	MON	630	40,768	09/11/2006	09/25/2036
52520V-AF-0	LEHMAN BROTHERS SMALL BALANCE 2006-2A M2 144A			2	1AM	0	7.3750	368,741	5,000,000	0	0	0	0	0	0.600	0.000	MON	500	10,887	09/11/2006	09/25/2036
52520V-AG-8	LEHMAN BROTHERS SMALL BALANCE 2006-2A M3 144A			2	1AM	0	5.8910	574,749	9,757,000	0	0	0	0	0	0.660	0.000	MON	1,073	0	09/11/2006	09/25/2036
52521B-AA-4	LEHMAN BROTHERS SMALL BALANCE 2006-3A 1A 144A			2	1AM	6,908,680	75.2880	5,509,993	7,318,602	6,908,680	0	0	0	0	0.410	0.777	MON	500	32,742	11/21/2006	12/25/2036
52521G-AA-3	LEHMAN BROTHERS SMALL BALANCE 2007 1A 1A - 144A			2	1AM	9,913,030	76.2720	7,955,454	10,430,373	9,913,030	0	(82)	522,249	0	0.460	0.790	MON	799	51,226	12/27/2011	03/25/2037
52521G-AG-0	LEHMAN BROTHERS SMALL BALANCE 2007-1A M3 144A			2	1AM	0	0.0000	0	8,177,000	0	0	0	0	0	1.110	8,888.000	MON	1,512	0	03/27/2007	03/25/2037
52521G-AH-8	LEHMAN BROTHERS SMALL BALANCE 2007-1A M4 144A			2	1AM	0	0.0000	0	6,542,000	0	0	0	0	0	1.710	0.000	MON	1,864	0	03/27/2007	03/25/2037
52521V-AJ-1	LBSBC 07-2A 2007-2A M3 144A			2	1AM	302,188	0.0000	0	6,258,500	302,188	0	0	115,258	0	1.110	34.364	MON	1,158	0	07/12/2007	06/25/2037
55291P-AG-1	MAPS CLO FUND LLC MAPS_07-2A MAPS CLO FUND LLC MAPS_07-2A			2	1FE	1,738,469	90.3400	1,818,272	2,012,699	1,747,332	0	8,863	0	0	0.649	2.167	JAJO	2,575	4,126	08/21/2012	07/20/2022
55951P-AG-2	MAGNETITE CLO LTD MAGNE_12-7A MAGNETITE CLO LTD MAGNE_12-7A		E	2	1FE	14,892,000	99.2800	14,892,000	15,000,000	14,892,166	0	166	0	0	3.500	3.588	JAJO	17,500	0	11/28/2012	01/15/2025
587727-AD-0	MERCEDES-BENZ AUTO LEASE TRUST 144A			2	1FE	8,959,449	100.7050	8,962,736	8,900,000	8,955,583	0	(3,866)	0	0	1.240	0.585	MON	4,905	9,197	12/04/2012	07/17/2017
59549P-AA-6	MID OO-4 4 A			2	3AM	748,052	104.3360	745,426	714,450	719,678	0	(2,016)	0	0	8.330	7.802	JAJO	14,878	59,514	05/17/1995	04/01/2030
653240-AA-9	NEWTOWN CREDIT LEASE			2	1	3,799,435	105.0000	3,989,547	3,799,568	3,799,491	0	6	0	0	6.082	6.160	MON	10,271	231,090	08/08/2002	12/15/2023
677071-AC-6	OHANA MILITARY COMM LLC Ser A 04I			2	1FE	11,639,782	112.6290	16,894,350	15,000,000	11,691,325	0	26,118	0	0	6.193	8.181	AO	232,238	928,950	12/08/2010	04/01/2049
677071-AD-4	OHANA MILITARY COMM LLC Ser A 04II			2	1FE	12,000,534	105.0000	15,645,000	14,900,000	12,027,986	0	(6,352)	0	0	6.543	8.217	AO	243,727	974,907	12/08/2010	04/01/2049
68619A-AM-9	ORGN 02-A 2002-A A2			2	1FE	92,205	101.1650	93,299	92,225	92,078	0	(11)	0	0	5.220	5.252	MON	401	4,814	03/06/2002	05/15/2032
69144X-AA-7	OXFORD FINANCE FUNDING TRUST O OXFORD FINANCE FUNDING TRUST O			2	1FE	1,884,865	100.2500	1,890,324	1,885,610	1,884,956	0	91	0	0	3.900	3.941	MON	3,268	46,881	04/26/2012	03/15/2017
71839#-AA-2	PHILLIES FUNDING LP			2	2AM	8,464,116	100.0000	8,464,116	8,464,116	8,464,116	0	0	0	0	6.210	6.258	JAJO	118,265	525,622	04/15/2005	07/10/2030
730208-AA-9	PACIFIC NORTHWEST NATIONAL LAB SECURED CORP BND			2	2FE	9,452,730	100.0000	9,452,730	9,452,730	9,452,730	0	0	0	0	6.500	6.589	MON	27,308	614,427	05/22/2008	11/15/2034
7425A0-BC-3	PRINCIPAL LIFE GLOBAL 144A				1FE	3,055,275	122.1820	3,665,460	3,000,000	3,049,491	0	(1,183)	0	0	6.125	5.985	AO	38,792	183,750	05/23/2007	10/15/2033
74955D-AA-9	RGS AEGCO FUNDING CO E			2	2FE	533,979	118.5190	572,289	482,867	501,997	0	(2,958)	0	0	9.810	8.760	JD	3,158	47,369	02/19/1992	12/07/2021
74955E-AB-5	RGS FUNDING CORP I & M F			2	4AM	4,237,515	120.7060	4,569,867	3,785,948	3,986,036	0	(3,776)	0	0	9.820	8.607	JD	24,785	371,780	11/19/2002	12/07/2022
78388Q-AB-6	SAPTS-BLS TRUST 1997-1 144A				1	5,705,400	78.1620	15,632,400	20,000,000	15,375,350	0	998,418	0	0	0.000	6.828	JJ	0	0	03/23/1998	07/15/2097
78488B-AA-0	SVO VOI MORTGAGE CORP SVOVM_12 SVO VOI MORTGAGE CORP SVOVM_12			2	1FE	3,740,723	99.9840	3,740,557	3,741,163	3,740,630	0	(93)	0	0	2.000	1.994	MON	6,235	7,690	10/16/2012	09/20/2029
78488B-AB-8	SVO VOI MORTGAGE CORP SVOVM_12 SVO VOI MORTGAGE CORP SVOVM_12			2	1FE	2,544,024	99.9880	2,543,767	2,544,080	2,544,023	0	(1)	0	0	2.760	2.776	MON	2,146	7,217	10/16/2012	09/20/2029
795549-AA-2	SALT CREEK PASS THRU TR 144A				1	15,000,000	105.0000	15,750,000	15,000,000	15,000,000	0	0	0	0	5.672	5.672	JD	37,813	850,800	06/17/2004	06/15/2014

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
798737-AA-0	SAN MANUEL ENTERTAINMENT AUTHO 144A			1	2	200,000	100.5450	201,090	200,000	200,000	0	0	0	0	5.690	5.690	JD	948	11,380	11/08/2004	12/01/2015
80281A-AE-9	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	1FE	6,170,387	104.5550	6,320,326	6,045,000	6,136,601	0	(33,785)	0	0	3.780	3.107	MON	10,156	190,418	02/10/2012	11/15/2017
80282V-AE-2	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	1FE	537,692	103.1970	536,622	520,000	536,776	0	(916)	0	0	3.200	1.946	MON	740	2,773	11/05/2012	02/15/2018
820488-AE-0	UNION PACIFIC CORP			2	1	859,227	100.0000	803,016	803,016	822,085	0	(11,396)	0	0	7.220	2.439	JJ	28,828	57,978	10/15/2010	07/02/2013
82650A-AB-4	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM			2	2AM	4,608,338	99.7910	4,599,887	4,609,521	4,608,372	0	35	0	0	2.660	2.680	MON	3,747	16,348	10/25/2012	08/20/2029
82651U-AB-9	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM			2	2AM	9,307,713	102.4560	9,537,050	9,308,416	9,307,761	0	48	0	0	3.420	3.446	MON	9,727	134,414	07/11/2012	03/20/2029
82652A-AA-4	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM			2	1FE	1,938,521	101.9820	1,944,135	1,906,351	1,936,810	0	(1,711)	0	0	2.840	2.310	MON	1,654	13,535	10/10/2012	11/20/2028
83172L-AC-5	SMART TRUST SMAT_12-4US SMART TRUST SMAT_12-4US		E	2	1FE	4,999,736	99.9600	4,998,000	5,000,000	4,999,757	0	21	0	0	0.970	0.974	MON	2,290	8,488	10/04/2012	03/14/2017
841281-AA-6	SCL 99-CTL1 1999-CTL1 A 144A			2	1FM	2,662,198	105.0000	2,637,083	2,511,507	2,575,878	0	(38,548)	0	0	7.110	4.101	MON	14,881	181,544	10/15/2010	09/02/2014
85430B-AC-0	STANFIELD ARNAGE CLO 144A			2	1FE	21,386,223	95.5400	20,432,397	21,386,223	21,386,223	0	0	0	0	1.462	1.464	FMAN	30,388	352,144	11/15/2007	08/27/2021
857449-#P-7	IAE INTERNATIONAL LEASING CORP			2	1	4,563,105	100.0000	4,563,105	4,563,105	4,563,105	0	0	0	0	8.620	8.620	JJ	178,095	393,340	09/20/1994	01/18/2020
86359D-AB-3	LEHMAN BROTHERS SMALL BALANCE 144A			2	1FE	596,087	84.6090	503,793	595,436	595,804	0	(41)	0	0	0.460	0.447	MON	46	2,965	01/25/2007	02/25/2030
86359D-ZH-3	LEHMAN BROTHERS SMALL BALANCE 2006-1A M1 144A			2	2AM	3,755,590	46.6600	1,752,372	3,755,590	3,755,590	0	0	0	0	0.520	0.520	MON	325	20,987	04/07/2006	04/25/2031
86359D-ZK-6	LEHMAN BROTHERS SMALL BALANCE 2006-1A M2 144A			2	3AM	1,877,795	19.3210	362,809	1,877,795	1,877,795	0	0	0	0	0.640	0.954	MON	200	12,780	04/07/2006	04/25/2031
86359D-ZM-2	LEHMAN BROTHERS SMALL BALANCE 2006-1A M3 144A			2	4AM	4,694,488	10.6480	499,869	4,694,488	4,694,488	0	0	0	0	0.740	1.054	MON	579	36,709	04/07/2006	04/25/2031
87216U-AA-8	TAL FINANCE I LLC TFIN_12-A TAL FINANCE I LLC TFIN_12-A			2	2AM	9,553,769	101.0000	9,650,473	9,554,924	9,553,734	0	(35)	0	0	6.410	6.498	MON	18,714	244,988	07/18/2012	07/27/2027
89690E-AA-5	TRIP RAIL MASTER FUNDING LLC T			2	1FE	8,292,902	106.6960	8,848,153	8,292,902	8,292,902	0	0	0	0	4.370	4.410	MON	16,107	362,400	06/29/2011	07/15/2041
90332U-AE-3	US AIRWAYS P-T TR			2	3FE	10,165,513	110.0000	11,076,834	10,069,849	10,166,446	0	(6,762)	0	0	8.360	8.154	JJ	376,489	841,839	05/18/2010	07/20/2020
90345W-AD-6	US AIRWAYS 2012-2 CLASS A PASS US AIRWAYS 2012-2 CLASS A PASS				2FE	10,112,500	102.0000	10,200,000	10,000,000	10,112,185	0	(315)	0	0	4.625	4.515	JD	23,125	0	11/30/2012	12/03/2026
91274#-AM-6	ESPC-JCI BLM BACKED CERT			1	1	32,285,458	101.0000	32,608,313	32,285,458	32,285,458	0	0	0	0	5.794	5.713	APR	1,356,199	1,870,619	04/10/2009	04/10/2028
91274#-AN-4	JOHNSON CONTROLS INC J1 - JCI / ARGONNE			1	1	5,694,793	101.0000	5,751,741	5,694,793	5,694,793	0	0	0	0	5.632	5.557	APR	232,530	320,731	04/10/2008	04/10/2018
91274#-AQ-7	HONEYWELL INTERNATIONAL INC			1	1	4,258,950	101.0000	4,301,539	4,258,950	4,258,950	0	0	0	0	5.519	5.583	MON	13,711	235,051	12/14/2006	02/10/2023
92964#-AA-7	WY GA HLDGS 2004 LLC				1	5,000,000	105.0000	5,250,000	5,000,000	5,000,000	0	0	0	0	5.590	5.590	MS	83,074	279,500	08/27/2004	09/14/2019
92977#-AD-6	ROSS STORES INC				2	2,341,220	100.0000	2,450,000	2,450,000	2,441,608	0	14,297	0	0	5.650	6.358	MON	3,076	138,425	02/06/2004	07/23/2013
938837-A#-8	GSA REC BACKED TRUST - WGL PRO			2	1	1,830,931	101.0000	1,849,240	1,830,931	1,830,931	0	0	0	0	7.220	7.330	MON	9,547	132,193	11/17/2000	09/05/2017
94978#-FR-3	DUKE ENERGY INTERNATIONAL LLC DPC TR 2006-1 TRANCHE A			2	1	508,866	105.0000	534,310	508,866	508,866	0	0	0	0	5.750	5.745	JJ	13,492	29,234	09/28/2006	07/15/2026
94978#-FS-1	WACHOVIA BANK NA CHARLOTTE N DPC TR 2006-1 TRANCHE B			2	1	1,326,879	105.0000	1,393,223	1,326,879	1,326,879	0	0	0	0	5.750	5.745	JJ	35,181	76,296	09/28/2006	07/15/2026
94978#-FX-0	WACHOVIA BANK NA CHARLOTTE N DPC TR 2006-1 TRANCHE C			2	1	972,760	105.0000	1,021,398	972,760	972,760	0	0	0	0	5.750	5.747	JJ	25,792	55,934	10/31/2006	07/15/2026
94978#-FY-8	DUKE POWER CO LLC 2006-1 D			2	1	687,095	105.0000	721,449	687,095	687,095	0	0	0	0	5.750	5.748	JJ	18,218	39,508	11/30/2006	07/15/2026
94978#-GA-9	DUKE POWER CO LLC 2006-1 E			2	1	422,955	105.0000	444,103	422,955	422,955	0	0	0	0	5.750	5.749	JJ	11,214	24,320	12/15/2006	07/15/2026
94978#-GT-8	DUKE POWER CO LLC 2006-1 F			2	1	1,669,532	105.0000	1,753,009	1,669,532	1,669,532	0	0	0	0	5.750	5.751	JJ	44,266	95,998	02/27/2007	01/15/2027
960320-AA-0	WESTGATE RESORTS WESTR_12-1 WESTGATE RESORTS WESTR_12-1			2	1FE	2,878,296	102.2500	2,943,058	2,878,296	2,878,296	0	0	0	0	4.500	4.519	MON	10,794	82,031	04/11/2012	09/20/2025
960320-AC-6	WESTGATE RESORTS WESTR_12-1 WESTGATE RESORTS WESTR_12-1			2	2AM	719,616	101.7500	732,209	719,616	719,616	0	0	0	0	5.500	5.532	MON	3,298	25,067	04/11/2012	09/20/2025
97180*-AR-9	WILMINGTON TRUST - BA UNITED AIRLINES B 1989-E			2	6	2	0.0000	0	14,225,549	0	0	0	0	0	11.030	0.000	JAN	0	0	06/29/2007	01/04/2013
97181#-HE-6	PECOSCHLUMBERGER EQUIP NOTE			2	1	235,121	100.0000	235,121	235,121	235,121	0	0	0	0	8.520	8.520	JD	612	20,032	12/20/2000	12/20/2013
97181#-HH-9	UNION PACIFIC CORPORATION			2	1	388,978	105.0000	408,427	388,978	388,978	0	0	0	0	8.520	8.520	JD	1,013	33,141	06/20/2001	06/20/2014
97181#-HJ-5	UNION PACIFIC CORPORATION			2	1	568,288	105.0000	596,702	568,288	568,288	0	0	0	0	8.520	8.520	JD	1,479	48,412	12/20/2001	06/20/2014
97181#-HM-8	UNION PACIFIC CORPORATION			2	1	456,602	105.0000	479,427	456,602	456,602	0	0	0	0	8.520	8.520	JD	1,189	38,902	06/20/2002	06/20/2014
97181#-HW-6	UNION PACIFIC CORPORATION			2	1	765,423	105.0000	803,694	765,423	765,423	0	0	0	0	8.520	8.520	JD	1,993	65,214	12/20/2002	12/20/2014
97181#-KV-4	UNION PACIFIC CORPORATION MW T 50			2	1	3,196,888	105.0000	3,356,733	3,196,888	3,196,888	0	0	0	0	5.360	5.361	JJ	85,201	171,353	03/30/2005	11/30/2028
97181#-KY-8	UNION PACIFIC CORPORATION			2	1	1,968,143	105.0000	2,066,550	1,968,143	1,968,143	0	0	0	0	5.360	5.360	JD	586	105,492	06/29/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC CORPORATION			2	1	1,559,715	105.0000	1,637,700	1,559,715	1,559,715	0	0	0	0	5.360	5.360	JJ	41,568	83,601	07/21/2005	12/30/2028
97181#-LA-9	UNION PACIFIC CORPORATION			2	1	1,019,900	105.0000	1,070,895	1,019,900	1,019,900	0	0	0	0	5.380	5.381	JJ	27,283	54,871	08/25/2005	07/02/2028
13645#-AA-8	CANADIAN PACIFIC RAILWAY		I		2	5,940,000	100.0000	5,940,000	5,940,000	5,940,000	0	0	0	0	6.990	6.990	MS	125,715	415,206	02/06/2002	03/12/2022
13645#-AB-6	CANADIAN PACIFIC RAILWAY		I		2	60,000	100.0000	60,000	60,000	60,000	0	0	0	0	6.990	6.990	MS	1,270	4,194	02/06/2002	03/12/2022

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03761W-AB-8	APHEX PACIFIC LTD 144A		F		3	19,000,000	100.0000	19,000,000	19,000,000	19,000,000	0	0	0	0	6.770	6.770	MS	325,148	1,286,300	06/08/2007	03/31/2022
04010K-AH-8	ARES CLO FUNDS ARES_04-8A ARES CLO FUNDS ARES_04-8A		F	2	1FE	767,412	99.7500	797,390	799,388	774,385	0	6,973	0	0	0.912	1.927	FMAN	729	8,671	01/30/2012	02/26/2016
04011X-AC-0	ARES CLO FUNDS ARES_06-5RA ARES CLO FUNDS ARES_06-5RA		F	2	1FE	2,164,309	98.8750	2,197,085	2,222,085	2,172,977	0	8,666	0	0	0.562	0.996	FMAN	1,248	16,355	01/19/2012	02/24/2018
04013P-AE-1	ARES CLO LTD ARES_12-1A ARES CLO LTD ARES_12-1A		F	2	1FE	5,000,000	101.2500	5,062,500	5,000,000	5,000,000	0	0	0	0	4.390	4.412	JAJO	43,900	134,749	02/03/2012	04/19/2023
04013Y-AG-7	ARES CLO LTD ARES_12-2A ARES CLO LTD ARES_12-2A		F	2	1FE	9,525,000	95.9500	9,595,000	10,000,000	9,534,002	0	9,002	0	0	3.490	4.038	JAJO	93,653	0	08/29/2012	10/13/2023
16208N-AA-3	CHATHAM LIGHT CLO LTD CHAT-05- CHATHAM LIGHT CLO LTD CHAT-05-		F	2	1FE	7,920,440	98.1250	7,920,440	8,071,786	7,921,830	0	1,390	0	0	0.563	1.102	FMAN	7,192	0	12/17/2012	08/03/2019
26358E-AC-6	DUANE STREET CLO DUANE 07-4A MEZZANIN ABS 144A		F	2	1FE	7,471,500	89.5000	6,712,500	7,500,000	7,488,311	0	3,221	0	0	0.760	0.804	FMAN	7,600	69,802	07/06/2007	11/15/2021
318030-AA-1	FINN SQUARE CLO LTD FINNS_12-1 FINN SQUARE CLO LTD FINNS_12-1		F	2	1FE	4,997,000	99.9400	4,997,000	5,000,000	4,997,002	0	2	0	0	1.700	1.709	MJSD	2,868	0	12/07/2012	12/24/2023
318030-AC-7	FINN SQUARE CLO LTD FINNS_12-1 FINN SQUARE CLO LTD FINNS_12-1		F	2	1FE	3,100,000	100.0000	3,100,000	3,100,000	3,100,000	0	0	0	0	2.510	2.517	MJSD	2,615	0	12/07/2012	12/24/2023
363202-AE-2	GALE FORCE CLO LTD GALE 06-2A GALE FORCE CLO LTD GALE_06-2A		F	2	1FE	1,413,125	88.0000	1,672,000	1,900,000	1,481,690	0	65,270	0	0	1.040	5.894	JAJO	4,282	22,546	12/08/2011	04/15/2018
368266-AE-2	GAZ CAPITAL FOR GAZPROM 144A		F		1AM	3,654,300	112.0000	4,368,000	3,900,000	3,771,637	0	27,711	0	0	6.212	7.198	MN	26,246	242,268	03/10/2008	11/22/2016
368266-AF-9	GAZ CAPITAL FOR GAZPROM 144A		F		2AM	600,000	119.2500	715,500	600,000	600,000	0	0	0	0	6.510	6.510	MS	12,369	39,060	03/01/2007	03/07/2022
368266-AH-5	GAZ CAPITAL FOR GAZPROM 144A		F		2AM	1,350,000	130.2300	1,758,105	1,350,000	1,350,000	0	0	0	0	7.288	7.288	FA	36,896	98,388	08/08/2007	08/16/2037
36828T-AA-8	GAZPROM INTL 144A		F	2	2AM	479,823	112.0390	537,589	479,823	479,823	0	0	0	0	7.201	7.201	FA	14,397	34,552	07/23/2004	02/01/2020
36828X-AA-9	GAZSTREAM SA 144A		F	2	2AM	17,148	101.0600	17,329	17,153	17,153	0	0	0	0	5.625	5.625	JJ	426	965	07/15/2005	07/22/2013
449796-AE-1	ING INVESTMENT MANAGEMENT INGI ING INVESTMENT MANAGEMENT INGI		F	2	1FE	3,729,375	94.5700	4,019,225	4,250,000	3,762,023	0	32,648	0	0	0.653	2.290	FMAN	4,701	17,274	06/06/2012	08/01/2020
44985Y-AC-6	ING INVEST MGT INGIM_12-2A ING INVESTMENT MANAGEMENT CLO		F	2	1FE	3,579,632	100.2000	3,707,400	3,700,000	3,583,171	0	3,539	0	0	2.690	3.070	JAJO	35,405	0	08/07/2012	10/15/2022
46062N-AA-5	INTEROCEANICA IV FINANCE LTD 144A		R	2	1AM	672,255	86.0000	876,908	1,019,661	852,601	0	10,251	0	0	0.000	5.900	APR	0	0	05/03/2007	11/30/2018
46062N-AB-3	INTEROCEANICA IV FINANCE LTD 144A		R	2	1AM	626,185	64.5000	813,629	1,261,441	787,473	0	31,296	0	0	0.000	6.450	APR	0	0	05/03/2007	11/30/2025
55817X-AB-0	MADISON PARK FUNDING LTD 2007-5A A1B 144A		F	2	1FE	5,000,000	92.0920	4,604,600	5,000,000	5,000,000	0	0	0	0	0.582	0.582	FMAN	2,908	37,619	03/23/2007	02/26/2021
55818F-AB-8	MADISON PARK FUNDING LTD MDPK_ MADISON PARK FUNDING LTD MDPK_		F	2	1FE	10,000,000	100.5000	10,050,000	10,000,000	10,000,000	0	0	0	0	3.486	3.500	FMAN	161,723	0	09/18/2012	08/15/2022
55818H-AN-8	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		F	2	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	1.719	1.722	JAJO	6,684	0	11/15/2012	01/20/2025
66859G-AA-5	NORTHWOODS CAPITAL LTD ABS 07-8A 144A		F	2	1FE	5,000,000	96.2700	4,813,500	5,000,000	5,000,000	0	0	0	0	0.553	0.554	JAJO	4,918	36,308	05/15/2007	07/28/2022
66859G-AC-1	NORTHWOODS CAPITAL LTD ABS 07-8A 144A		F	2	1FE	15,000,000	92.5900	13,888,500	15,000,000	15,000,000	0	0	0	0	0.733	0.734	JAJO	19,553	136,448	05/15/2007	07/28/2022
66859G-AD-9	NORTHWOODS CAPITAL LTD 2007 - 8A C 144A		F	2	2AM	5,000,000	86.6700	4,333,500	5,000,000	5,000,000	0	0	0	0	1.133	1.135	JAJO	10,073	65,871	05/15/2007	07/28/2022
66859J-AC-5	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1		F	2	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	1.745	1.748	JAJO	4,604	0	11/27/2012	01/18/2024
66859J-AE-1	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1		F	2	1FE	6,860,000	98.0000	6,860,000	7,000,000	6,860,533	0	533	0	0	2.575	2.792	JAJO	9,512	0	11/27/2012	01/18/2024
66859J-AG-6	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1		F	2	1FE	4,931,500	98.6300	4,931,500	5,000,000	4,931,730	0	230	0	0	3.375	3.538	JAJO	8,906	0	11/27/2012	01/18/2024
66859J-AL-5	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1		F	2	1FE	4,905,000	98.1000	4,905,000	5,000,000	4,905,311	0	311	0	0	3.580	3.808	JAJO	8,950	0	11/27/2012	01/18/2024
67102V-AG-2	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_		F	2	1FE	2,394,500	100.0000	2,500,000	2,500,000	2,406,697	0	12,197	0	0	3.460	4.657	FMAN	11,293	44,084	04/24/2012	05/15/2023
67102V-AL-1	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_		F	2	1FE	1,491,000	100.0000	1,500,000	1,500,000	1,491,389	0	389	0	0	3.640	3.724	FMAN	6,977	26,845	04/24/2012	05/15/2023
74042F-AA-9	PREFERRED TERM SECURITIES XXV A-1 144A		F		2AM	5,050,575	60.0300	3,031,860	5,050,575	5,050,575	0	0	0	0	0.598	0.598	MJSD	671	39,192	03/16/2007	06/22/2037
74042F-AB-7	PREFERRED TERM SECURITIES XXV A-2 144A		F		4AM	2,946,476	39.1400	1,153,247	2,946,481	2,946,481	0	0	0	0	0.658	0.658	MJSD	431	24,672	03/16/2007	06/22/2037
74042Q-AA-5	PRETSL XXVI LTD 144A		F		3AM	26,614,309	57.0600	15,186,125	26,614,309	26,614,309	0	0	0	0	0.608	0.608	MJSD	3,596	209,247	06/13/2007	09/22/2037
74043A-AD-3	PREFERRED TERM XXIII 144A		F		3AM	13,557,272	62.1100	8,427,262	13,568,285	13,559,182	0	398	0	0	0.618	0.621	MJSD	1,863	108,063	06/21/2007	12/22/2036
74043C-AA-5	PREFERRED TERM XXIV 144A		F		2AM	28,705,144	61.4300	17,633,570	28,705,144	28,705,144	0	0	0	0	0.608	0.608	MJSD	3,878	225,685	12/13/2006	03/22/2037
74973D-AC-3	RSHB CAPITAL ABS 3A 144A		F		2AM	6,009,375	105.1670	6,373,120	6,060,000	6,049,258	0	9,650	0	0	7.125	7.306	JJ	200,296	431,775	08/13/2008	01/14/2014
75405U-AG-1	RAS LAFFAN LIQUEFIED NATURAL G		F		1FE	382,375	125.2500	438,375	350,000	375,077	0	(3,006)	0	0	6.750	5.465	MS	5,972	23,625	06/11/2010	09/30/2019
87158Y-AC-6	SYMPHONY CLO LTD SYMP_12-10A SYMPHONY CLO LTD SYMP_12-10A		F	2	1FE	4,993,000	100.0000	5,000,000	5,000,000	4,993,195	0	195	0	0	1.827	1.845	JAJO	17,765	18,190	07/31/2012	07/23/2023
87245H-AA-2	TIB CARD RECEIVABLES FND 2005-A 144A		F	2	2AM	4,154,026	99.0660	4,133,539	4,172,511	4,170,253	0	1,973	0	0	1.353	1.444	JAJO	13,795	62,450	12/16/2005	01/05/2014
G3722M-AF-2	GARANTI DIVERSIFIED PAYMENT RI SECURED ABS		F	2	1AM	944,506	100.0000	1,000,000	1,000,000	944,506	0	0	0	0	0.592	3.525	JAJO	1,382	7,237	11/13/2007	04/09/2013

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L42000-AA-4	GAZPROM INTERNATIONAL SA		F	2	3AM	754,862	112.0100	806,175	719,735	736,842	0	823	0	0	7.201	6.300	FA	21,595	51,828	12/02/2004	02/01/2020
L42000-AB-2	GAZSTREAM SA		F	2	2AM	59,169	101.0000	59,768	59,176	59,173	0	1	0	0	5.625	5.630	JJ	1,470	3,329	08/25/2010	07/22/2013
L8819J-AD-1	VIMPELCOM BV SENIOR CORP BND		F		3AM	3,204,000	112.4890	3,712,137	3,300,000	3,249,643	0	12,115	0	0	8.250	8.777	MN	28,738	272,250	09/02/2008	05/23/2016
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						890,586,485	XXX	864,993,156	971,232,961	901,388,164	0	1,137,000	3,484,519	0	XXX	XXX	XXX	6,933,948	29,518,072	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,002,505,294	XXX	7,472,186,927	7,048,914,874	6,948,726,722	5,069,030	(2,496,561)	17,124,277	0	XXX	XXX	XXX	77,453,282	310,092,694	XXX	XXX
001822-AB-1	ANZ CAPITAL TRUST I 144A			1	2FE	2,979,820	102.0000	3,060,000	3,000,000	2,979,820	0	0	0	0	5.360	5.396	JD	7,147	160,800	11/28/2011	01/01/9999
003723-AA-1	ABN AMRO NA HOLDING CAP 144A				4FE	7,240,000	100.0000	7,240,000	7,240,000	7,240,000	0	0	548,927	0	6.523	6.063	MN	69,528	472,265	07/30/2003	01/01/9999
124789-AA-6	CBA CAPITAL TRUST I 144A			1	2	10,500,000	102.0180	10,711,890	10,500,000	10,500,000	0	0	0	0	5.805	5.805	JD	1,693	609,525	07/31/2003	01/01/9999
44978N-AA-3	ING CAP FUNDING TRUST III			1	4FE	5,913,900	94.9370	4,746,850	5,000,000	5,913,900	0	0	0	0	3.906	7.135	MJSD	543	206,700	10/07/2003	01/01/9999
534187-AU-3	LINCOLN NATIONAL CORP			1	2FE	9,963,800	99.0000	9,900,000	10,000,000	9,965,373	0	81	0	0	6.050	6.072	AO	119,319	605,000	03/13/2007	04/20/2067
749768-AA-5	RABOBANK CAPITAL FUND II 144A			1	2FE	15,023,490	100.0000	15,000,000	15,000,000	15,023,490	0	0	0	0	5.260	5.252	JD	2,192	789,000	04/15/2004	01/01/9999
749769-AA-3	RABOBANK CAP FD TRST III 144A			1	2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.254	5.254	JD	1,459	525,400	10/14/2004	01/01/9999
96122B-AA-4	WESTPAC CAPITAL TRST III 144A			1	2FE	3,555,220	99.8900	3,496,150	3,500,000	3,555,220	0	0	0	0	5.819	1.637	MS	51,482	203,665	01/27/2004	01/01/9999
96122C-AA-2	WESTPAC CAPITAL TRST IV 144A			1	2FE	2,990,010	98.0000	2,940,000	3,000,000	2,990,010	0	0	0	0	5.256	5.274	MS	39,858	157,680	04/01/2004	01/01/9999
05565A-AB-9	BNP PARIBAS 144A	LS	F	1	2FE	20,000,000	101.5000	20,300,000	20,000,000	20,000,000	0	0	0	0	7.195	7.195	JD	23,983	1,439,000	06/18/2007	01/01/9999
06738C-82-8	BARCLAYS BANK PLC		F	1	3FE	22,041,780	95.9420	21,107,240	22,000,000	22,041,780	0	0	0	0	6.278	6.266	JD	61,385	1,381,160	06/02/2005	01/01/9999
17133P-AA-6	CHUO MITSUI TR & BNKG CO LTD 144A		F	1	1FE	18,474,050	106.5000	21,300,000	20,000,000	18,474,050	0	0	0	0	5.506	5.961	AO	232,476	1,101,200	07/01/2010	01/01/9999
225448-AA-7	CREDIT SUISSE GUERSEY		R	1	2FE	7,747,500	104.6250	8,370,000	8,000,000	7,747,500	0	0	0	0	5.860	6.051	MN	59,902	468,800	02/17/2011	01/01/9999
233048-AA-5	DBS BANK LIMITED 144A		F	1	1FE	1,994,000	105.7490	2,114,980	2,000,000	1,996,817	0	380	0	0	5.000	5.028	MN	12,778	100,000	09/24/2004	11/15/2019
40411C-AA-0	HBOS CAPITAL FUNDING LP 144A		F	1	3FE	25,086,250	87.0000	21,750,000	25,000,000	25,086,250	0	0	0	0	6.072	6.051	JD	4,217	1,517,885	10/02/2007	01/01/9999
539439-AD-1	LLOYDS BANKING GROUP PLC 144A		F	1	3FE	3,000,000	76.0000	3,800,000	5,000,000	3,000,000	350,000	0	0	0	5.920	9.867	AO	74,000	296,000	01/18/2009	01/01/9999
65557A-AB-3	NORDEA BANK AB 144A		F	1	2FE	2,991,930	99.0000	2,970,000	3,000,000	2,991,930	0	0	0	0	5.424	5.439	AO	32,092	162,720	08/09/2005	01/01/9999
76117H-AA-0	RESONA PFD GLOBAL SECS 144A		F	1	3FE	3,125,000	109.1270	3,410,219	3,125,000	3,125,000	0	0	0	0	7.191	7.191	JJL	94,257	224,719	07/20/2005	01/01/9999
76117J-AB-4	RESONA BANK LTD 144A	LS	F	1	2FE	14,989,500	106.0000	15,900,000	15,000,000	14,989,500	0	0	0	0	5.850	5.854	AO	185,250	877,500	09/08/2005	01/01/9999
G07980-AF-5	BARCLAYS BANK PLC ONE		F	1	2FE	4,206,250	46.7500	2,337,500	5,000,000	4,206,250	0	0	0	0	1.000	6.241		22,917	50,833	04/07/1999	01/01/9999
G52836-AB-2	KLEINWORT BENSON GROUP		F		4S	14,507,500	37.0000	6,475,000	17,500,000	14,507,500	0	0	0	0	1.125	6.634	MN	17,500	200,156	12/18/1998	01/01/9999
Q09504-AA-1	AUST & NZ BANKING GROUP		F	1	1	7,700,000	53.5000	5,350,000	10,000,000	7,700,000	0	0	0	0	0.878	6.688	AO	15,372	83,584	12/01/1998	01/01/9999
R08880-AB-3	DEN NORSKE BANK		F	1	2	4,745,000	51.0000	3,315,000	6,500,000	4,745,000	0	0	0	0	0.938	2.646		20,820	53,738	04/07/1999	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						218,775,000	XXX	205,594,829	229,365,000	218,779,390	350,000	461	548,927	0	XXX	XXX	XXX	1,150,170	11,687,330	XXX	XXX
06423K-AA-9	BANK ONE CAP III				5AM	3,254,984	140.0000	3,500,000	2,500,000	3,139,251	0	(18,974)	0	0	8.750	6.325	MS	72,917	218,750	01/26/2012	09/01/2030
251528-AA-3	DEUTSCHE BK CAP FDG TR I 144A			1	4AM	2,142,480	68.0360	1,360,720	2,000,000	2,142,480	0	0	0	0	3.281	3.063	MJSD	367	69,901	05/22/2002	01/01/9999
31945H-AA-3	FIRST CHI NBD INST CAP I				2AM	9,768,200	81.9810	8,198,100	10,000,000	9,882,808	0	8,781	0	0	0.863	0.951	FMAN	14,619	103,930	01/29/1997	02/01/2027
320808-AD-0	FIRST MARYLAND CAP I				2AM	14,535,000	81.0060	12,150,900	15,000,000	14,738,941	0	17,624	0	0	1.340	1.476	JAJO	43,558	224,764	07/09/1999	01/15/2027
33735Y-AA-6	FIRST UNION CAPITAL II A				2	1,225,749	117.0000	1,228,500	1,050,000	1,191,330	0	(4,461)	0	0	7.950	6.614	MN	10,666	83,475	09/10/2002	11/15/2029
66644P-AA-5	NORTHGROUP PFD CAP CORP 144A			1	1FE	7,500,000	101.0000	7,575,000	7,500,000	7,500,000	0	0	0	0	6.378	6.378	AO	100,985	478,350	05/10/2007	01/01/9999
85748D-AA-7	STATE STREET CAP TR IV				2AM	10,000,000	77.7780	7,777,800	10,000,000	10,000,000	0	0	0	0	1.308	1.308	MJSD	5,450	150,177	04/23/2007	06/15/2037
94974P-AA-7	WELLS FARGO CAPITAL II				2AM	9,758,600	83.7740	8,377,400	10,000,000	9,878,442	0	9,129	0	0	0.813	0.904	JAJO	14,232	98,955	01/27/1997	01/30/2027
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						58,185,013	XXX	50,168,420	58,050,000	58,473,252	0	12,099	0	0	XXX	XXX	XXX	262,794	1,428,302	XXX	XXX
4899999. Total - Hybrid Securities						276,960,013	XXX	255,763,249	287,415,000	277,252,642	350,000	12,560	548,927	0	XXX	XXX	XXX	1,412,964	13,115,632	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						6,411,211,668	XXX	7,174,742,968	6,609,085,778	6,393,282,651	350,000	(1,129,055)	548,927	0	XXX	XXX	XXX	80,164,116	297,715,663	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,388,626,999	XXX	1,542,239,244	1,547,277,788	1,394,188,477	3,351,142	5,782,903	9,314,449	0	XXX	XXX	XXX	5,047,394	56,689,073	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						819,378,971	XXX	761,363,349	782,314,604	774,752,581	1,717,888	(211,151)	4,325,309	0	XXX	XXX	XXX	2,240,876	30,757,144	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						948,771,498	XXX	915,161,576	1,029,282,961	959,861,416	0	1,149,099	3,484,519	0	XXX	XXX	XXX	7,196,742	30,946,374	XXX	XXX
8399999 - Total Bonds						9,567,989,136	XXX	10,393,507,137	9,967,961,131	9,522,085,125	5,419,030	5,591,796	17,673,204	0	XXX	XXX	XXX	94,649,128	416,108,254	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 Identi-fication	Description	Code	For-eign	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 (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
010392-40-5	ALABAMA POWER CO			339.000	100.00		18,483	93.563	31,718	18,483	0	1,559	0	0	0	0	0	0	P2UFE	08/19/1992
054937-40-4	BB&T CORP BB&T CORP	LS		300,000.000	25.00		7,500,000	25.480	7,644,000	7,500,000	0	105,469	0	0	0	0	0	0	P2LFE	07/24/2012
064058-20-9	BANK OF NEW YORK CO INC BANK OF NEW YORK MELLON CORP	LS		260,000.000	1,000.00		6,500,000	25.130	6,533,800	6,500,000	0	85,800	0	0	0	0	0	0	P2LFE	09/12/2012
207597-77-4	CONNECTICUT LIGHT & PWR CO			9,425.000	50.00		354,896	51.844	488,630	354,896	0	30,914	0	0	0	0	0	0	P2UFE	08/24/1991
29364D-60-5	ENTERGY ARKANSAS INC			75.000	100.00		5,846	98.000	7,350	5,846	0	456	0	0	0	0	0	0	P3LFE	03/09/1993
313400-62-4	FREDDIE MAC Z			297,150.000	25.00	0.390	115,889	1.750	520,013	115,889	0	0	0	0	0	0	0	0	P6UFE	11/29/2007
404594-3*-2	SUEZ FINANCE BV			43,000.000	100.00		1,103,899	63.578	2,733,854	1,103,899	0	0	0	0	0	0	0	0	P2U	11/08/1985
596680-2*-8	MIDDLESEX WTR CO			10,000.000	100.00		346,852	72.409	724,090	346,852	0	47,500	0	0	0	0	0	0	P2U	09/14/1984
689648-20-2	OTTER TAIL POWER CORP			486.000	100.00		18,170	88.500	43,011	18,170	0	1,750	0	0	0	0	0	0	P3UFE	08/05/1990
695114-20-7	PACIFICORP			140.000	100.00		6,831	82.281	11,519	6,831	0	633	0	0	0	0	0	0	P2UFE	09/11/1990
695114-60-3	PACIFICORP			31.000	100.00		1,771	100.652	3,120	1,771	0	155	0	0	0	0	0	0	P2UFE	09/19/1991
902973-88-2	U S BANCORP	LS		400,000.000	25.00		10,000,000	25.600	10,240,000	10,000,000	0	800,632	0	0	0	0	0	0	P2LFE	11/28/2011
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							25,972,637	XXX	28,981,105	25,972,637	0	1,074,868	0	0	0	0	0	0	XXX	XXX
346990-10-4	IFN Agency Inc			5,000,000.000	100.00		500,000	100.000	500,000	500,000							0		P1UZ*	12/31/1986
8599999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates							500,000	XXX	500,000	500,000	0	0	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							26,472,637	XXX	29,481,105	26,472,637	0	1,074,868	0	0	0	0	0	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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA			351,273.000	35,127,300	100.000	35,127,300	35,127,300	0	549,496	0	4	0	4	0	U	09/11/2012
652526-10-4	NEWTEK BUSINESS SERV INC			15,000.000	27,900	1.860	27,900	300	0	0	0	10,650	0	10,650	0	L	04/22/2002
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					35,155,200	XXX	35,155,200	35,127,600	0	549,496	0	10,654	0	10,654	0	XXX	XXX
768271-2#-4	River Lake Insurance Company	LS		100,000.000				100,000,000						0			07/01/2003
768818-10-2	Rivermont Life Insurance Company I			250,000.000				43,490,000						0			05/31/2006
76827R-2#-7	River Lake Insurance Company II			100,000.000				67,500,000						0			10/01/2004
G7585#-10-7	River Lake Insurance Company IV Limited			250,000.000	101,266,852	405.067	101,266,852	105,000,000				101,266,852		101,266,852			12/01/2006
76828#-10-6	River Lake Insurance Company VI			5,000.000				84,950,000						0			12/31/2009
76827*-10-1	River Lake Insurance Company VII			250,000.000	318,952,141	1,275.809	318,952,141	287,390,247				(11,130,765)		(11,130,765)			11/12/2008
76828*-10-0	River Lake Insurance Company VIII			250,000.000	439,988,580	87,997.716	439,988,580	414,167,836				(55,254,765)		(55,254,765)			06/30/2010
47044*-10-9	Jamestown Life Insurance Company			100,000.000	33,967,151	339.672	33,967,151	24,000,000				(1,655,906)		(1,655,906)			02/23/2009
32031*-10-6	Genworth Life Insurance Company of New York			1,056.000	186,350,578	176,468.351	186,350,578	105,191,877				(6,685,160)		(6,685,160)			09/24/2009
04543@-10-4	Assigned Settlement, Inc.			1,000.000	5,000	5.000	5,000	5,000				0		0			02/12/1988
76828@-10-8	River Lake Insurance Company IX			250,000.000				11,000,000				(11,000,000)		(11,000,000)			09/27/2012
76829@-10-7	River Lake Insurance Company X			250,000.000				250,000				(250,000)		(250,000)			09/27/2012
65109@-10-1	Newco Properties, Inc.			500.000	29,440,756	58,881.512	29,440,756	32,504,264				(3,063,508)		(3,063,508)			08/28/2012
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					1,109,971,058	XXX	1,109,971,058	1,275,449,224	0	0	0	12,226,748	0	12,226,748	0	XXX	XXX
9799999 - Total Common Stocks					1,145,126,258	XXX	1,145,126,258	1,310,576,824	0	549,496	0	12,237,402	0	12,237,402	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,171,598,895	XXX	1,174,607,363	1,337,049,461	0	1,624,364	0	12,237,402	0	12,237,402	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 35,127,300

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
38373M-8G-8	GNMA 09-63 GNMA_09-63 5.500% 03/16/51		12/01/2012	Interest Capitalization		76,936	76,936	0
38373M-LK-4	GOVERNMENT NATIONAL MORTGAGE A 2004-57 ZS 4.577% 10/16/36		12/01/2012	Interest Capitalization		655,930	655,930	0
38374G-5L-2	GNMA 04-43 2004-43 ZS 4.500% 04/16/36		12/01/2012	Interest Capitalization		257,365	257,365	0
38374J-FK-7	GNMA 04-77 2004-77 ZS 5.471% 09/16/44		12/01/2012	Interest Capitalization		416,702	416,702	0
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90 5.452% 04/16/51		12/01/2012	Interest Capitalization		124,559	124,559	0
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 4.030% 04/16/53		12/01/2012	Interest Capitalization		146,195	146,195	0
38376G-XX-3	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.980% 09/16/50		12/01/2012	Interest Capitalization		105,487	105,487	0
38376P-TX-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125 5.000% 10/20/39		12/01/2012	Interest Capitalization		576,615	576,615	0
38376T-HN-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-3 4.500% 01/20/40		12/01/2012	Interest Capitalization		400,560	400,560	0
38377T-2Y-6	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 01/20/41		12/01/2012	Interest Capitalization		232,638	232,638	0
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.585% 01/16/52		02/02/2012	NOMURA SECURITIES		4,657,422	5,000,000	13,938
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.585% 01/16/52		12/01/2012	Interest Capitalization		151,385	151,385	0
912803-DZ-3	US TREASURY NB TREASURY STRIP 0.000% 11/15/42		11/19/2012	Various		19,920,370	48,500,000	0
912828-RR-3	US TREASURY NB TREASURY NOTE 2.000% 11/15/21		02/06/2012	BANC OF AMERICA SECURITIES LLC		5,563,256	5,515,000	25,454
912834-HV-3	US TREASURY NB 0.000% 05/15/40		01/30/2012	Various		10,983,314	26,850,000	0
912834-JH-2	US TREASURY NB 0.000% 11/15/40		01/04/2012	J.P. MORGAN SECURITIES INC		6,005,908	15,250,000	0
0599999. Subtotal - Bonds - U.S. Governments						50,274,642	104,259,372	39,392
46513E-FF-4	AID-ISRAEL 5.500% 09/18/23	F	11/16/2012	River Lake Insurance Company IV Limited		4,735,509	4,700,000	41,647
731011-AT-9	POLAND REPUBLIC OF POLAND (REPUBLIC OF) 3.000% 03/17/23	F	09/10/2012	Various		9,844,800	10,000,000	0
78307A-DC-4	RUSSIAN FEDERATION OF RUSSIAN FEDERATION (GOVERNMENT 4.500% 04/04/22	F	03/28/2012	DEUTSCHE BANK SECURITIES INC.		1,985,540	2,000,000	0
78307A-DD-2	RUSSIAN FEDERATION OF RUSSIAN FEDERATION 3.250% 04/04/17	F	03/28/2012	DEUTSCHE BANK SECURITIES INC.		996,570	1,000,000	0
1099999. Subtotal - Bonds - All Other Governments						17,562,419	17,700,000	41,647
882722-KF-7	TEXAS ST MUNI BND GO 5.517% 04/01/39		01/26/2012	River Lake Insurance Company III		930,353	750,000	13,218
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						930,353	750,000	13,218
220112-4N-3	CORPUS CHRISTI TEX CORPUS CHRISTI TEX 4.039% 03/01/38		12/13/2012	CITIGROUP		10,000,000	10,000,000	29,171
235218-J9-6	DALLAS TEX A 5.195% 02/15/35		01/26/2012	River Lake Insurance Company III		1,094,970	1,000,000	23,233
592112-DR-4	METROPOLITAN GOVT NASHVILLE & 5.707% 07/01/34		01/26/2012	Various		127,862	110,000	436
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,222,832	11,110,000	52,840
249182-GS-9	DENVER COLO CITY & CNTY DENVER COLO CITY & CNTY ARPT R 3.592% 11/15/26		10/11/2012	BARCLAYS CAPITAL INC		3,000,000	3,000,000	0
3134A3-U4-6	FREDDIE MAC 6.750% 09/15/29		11/16/2012	River Lake Insurance Company IV Limited		1,467,762	1,300,000	14,869
31359M-FJ-7	FEDERAL NATIONAL MORTGAGE ASSO 7.125% 01/15/30		11/16/2012	River Lake Insurance Company IV Limited		1,762,566	1,500,000	35,922
3136A1-WA-9	FANNIE MAE FNMA 11-100 ZG 4.000% 10/25/41		12/01/2012	Interest Capitalization		579,602	579,602	0
3136A1-WS-0	FANNIE MAE FNMA 11-106 MZ 4.000% 10/25/41		12/01/2012	Interest Capitalization		411,503	411,503	0
3136A2-5P-4	FANNIE MAE FNMA_11-141 FANNIE MAE FNMA_11-141 4.500% 01/25/42		12/01/2012	Various		229,699	229,699	0
3136A2-NF-6	FANNIE MAE FNMA_11-129 FANNIE MAE FNMA_11-129 4.000% 12/25/41		12/01/2012	Interest Capitalization		613,160	613,160	0
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28 3.500% 03/25/42		02/15/2012	MIZUHO SECURITIES		992,222	1,055,555	2,873
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28 3.500% 03/25/42		12/01/2012	Interest Capitalization		31,194	31,194	0
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42		03/14/2012	KGS-Alpha Capital Markets		657,354	668,000	2,152
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42		12/01/2012	Various		20,309	20,309	0
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.500% 03/25/42		02/03/2012	Various		14,430,281	15,400,000	41,922
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.500% 03/25/42		12/01/2012	Various		455,108	455,108	0
3136A4-QL-6	FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12-16 3.000% 03/25/42		02/01/2012	Various		5,411,415	5,898,000	13,762
3136A4-SC-4	FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12-16 4.000% 03/25/42		03/15/2012	KEEFE BRUYETTE & WOODS INC.		1,890,575	1,880,000	3,969
3136A4-WS-4	FANNIE MAE FNMA_12-14 FANNIE MAE FNMA_12-14 4.000% 03/25/42		02/02/2012	BARCLAYS CAPITAL INC		10,560,050	10,160,000	31,609
3136A5-JQ-0	FANNIE MAE FNMA_12-31 FANNIE MAE FNMA_12-31 3.500% 04/25/42		06/19/2012	KEYBANC CAPITAL MARKET		3,275,439	3,236,000	6,607
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33 3.500% 04/25/42		12/17/2012	GECASPWL		4,223,605	4,165,328	6,479
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		05/04/2012	KEYBANC CAPITAL MARKET		4,828,041	5,029,209	3,912
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		12/01/2012	Interest Capitalization		103,583	103,583	0
3136A6-N6-7	FANNIE MAE FNMA_12-76 FANNIE MAE FNMA_12-76 3.500% 07/25/42		06/05/2012	MIZUHO SECURITIES		5,018,750	5,000,000	13,611
3136A6-N6-7	FANNIE MAE FNMA_12-76 FANNIE MAE FNMA_12-76 3.500% 07/25/42		12/01/2012	Interest Capitalization		88,141	88,141	0
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63 3.500% 06/25/42		12/17/2012	Genworth Life Insurance Company		2,171,657	2,143,252	3,334
3136A7-VU-3	FANNIE MAE FNMA_12-80 FANNIE MAE FNMA_12-80K 3.000% 08/25/42		11/21/2012	RAYMOND JAMES & ASSOC		952,592	1,010,038	2,188
3136A7-VU-3	FANNIE MAE FNMA_12-80 FANNIE MAE FNMA_12-80K 3.000% 08/25/42		12/01/2012	Interest Capitalization		2,525	2,525	0
3136AA-KL-8	FANNIE MAE FNMA_12-139 FANNIE MAE FNMA_12-139 3.000% 12/25/42		11/27/2012	KGS-Alpha Capital Markets		6,484,170	6,468,000	15,631
3137A5-XU-3	FREDDIE MAC FHLMC 11-1055 4.500% 01/15/41		12/01/2012	Various		550,514	550,514	0
3137A7-Z3-7	FREDDIE MAC FHLMC 3827 4.000% 03/15/41		12/01/2012	Interest Capitalization		503,997	503,997	0
3137A8-QC-5	FREDDIE MAC FHLMC 3841 4.000% 04/15/41		12/01/2012	Interest Capitalization		127,629	127,629	0
3137AC-6X-2	FREDDIE MAC FHLMC 3875 4.000% 06/15/41		12/01/2012	Various		640,073	640,073	0
3137AE-Q2-4	FREDDIE MAC FHLMC_11-3905 FREDDIE MAC FHLMC_11-3905 3.000% 08/15/41		12/01/2012	Interest Capitalization		28,577	28,577	0
3137AJ-PD-0	FREDDIE MAC FHLMC_3972 FREDDIE MAC FHLMC_3972 3.500% 05/15/36		07/26/2012	KEYBANC CAPITAL MARKET		2,456,976	2,361,058	6,886
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		01/06/2012	RAYMOND JAMES & ASSOC		495,977	500,000	1,667
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		12/01/2012	Interest Capitalization		18,642	18,642	0
3137AL-CF-4	FREDDIE MAC FHR_4001 FREDDIE MAC FHR_4001 3.500% 02/15/42		06/19/2012	BNP PARISBAS		10,484,602	10,420,693	21,276
3137AL-CF-4	FREDDIE MAC FHR_4001 FREDDIE MAC FHR_4001 3.500% 02/15/42		12/01/2012	Interest Capitalization		183,697	183,697	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
3137AL-HU-6	FREDDIE MAC FHLMC_3998 FREDDIE MAC FHLMC_3998 4.000% 02/15/42		02/03/2012	BARCLAYS CAPITAL INC		5,407,415	5,201,000	16,181
3137AL-WW-5	FREDDIE MAC FHLMC_3996 FREDDIE MAC FHLMC_3996 4.000% 02/15/42		12/17/2012	Various		5,359,110	4,921,744	8,750
3137AM-B4-8	FREDDIE MAC FHLMC_3997 FREDDIE MAC FHLMC_3997 3.500% 02/15/42		02/03/2012	GOLDMAN SACHS & CO		13,322,052	13,397,412	36,471
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016 3.500% 03/15/42		12/17/2012	Genworth Life Insurance Company		1,878,322	1,850,512	2,879
3137AP-UH-1	FREDDIE MAC FHLMC_4045 FREDDIE MAC FHLMC_4045 3.500% 05/15/42		12/17/2012	Various		2,250,768	2,168,000	3,372
3137AP-XM-7	FREDDIE MAC FHLMC_12-4051 FREDDIE MAC FHLMC_12-4051 3.500% 05/15/42		05/08/2012	Guggenheim Capital		1,860,338	1,865,000	5,258
3137AQ-6X-1	FREDDIE MAC FHR_4053 FREDDIE MAC FHR_4053 3.250% 11/15/41		07/25/2012	JEFFRIES & COMPANY INC		15,658,594	15,000,000	39,271
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FHLMC_12-4039 3.000% 05/15/42		07/25/2012	NOMURA SECURITIES		10,156,250	10,000,000	24,167
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FHLMC_12-4039 3.000% 05/15/42		12/17/2012	Various		6,158,748	6,000,000	8,000
3137AQ-YG-7	FREDDIE HOME LOAN MORTGAGE COR FREDDIE HOME LOAN MORTGAGE COR 3.500% 06/15/42		06/07/2012	KGS-Alpha Capital Markets		5,581,480	5,657,377	15,401
3137AQ-YG-7	FREDDIE HOME LOAN MORTGAGE COR FREDDIE HOME LOAN MORTGAGE COR 3.500% 06/15/42		12/01/2012	Interest Capitalization		99,729	99,729	0
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		06/04/2012	Various		2,929,000	2,900,000	7,894
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		12/01/2012	Various		51,121	51,121	0
3137AS-2N-3	FREDDIE MAC FHLMC_12-4083 FREDDIE MAC FHLMC_12-4083 3.500% 07/15/42		07/23/2012	KGS-Alpha Capital Markets		519,922	500,000	1,410
3137AS-2N-3	FREDDIE MAC FHLMC_12-4083 FREDDIE MAC FHLMC_12-4083 3.500% 07/15/42		12/01/2012	Interest Capitalization		7,334	7,334	0
3137AS-SP-0	FREDDIE MAC FHLMC_4093 FREDDIE MAC FHLMC_4093 3.000% 03/15/42		12/17/2012	Various		10,125,490	10,000,000	13,333
3137AV-K8-9	FREDDIE MAC FHLMC_4116 FREDDIE MAC FHLMC_4116-BP 3.000% 10/15/42		11/21/2012	GOLDMAN SACHS & CO		4,415,792	4,505,910	9,763
3137AV-RM-1	FREDDIE MAC REMICS FHLMC FHLMC FREDDIE MAC FHLMC_4128 2.500% 11/15/42		12/18/2012	RAYMOND JAMES & ASSOC		2,519,900	2,744,615	3,812
3137GA-JM-0	FREDDIE MAC FHLMC 3748 4.000% 10/15/40		12/17/2012	Genworth Life Insurance Company		6,388,757	5,729,000	10,185
31393W-K4-0	FREDDIE MAC 2643 OH 5.000% 07/15/33		11/16/2012	River Lake Insurance Company IV Limited		4,629,941	5,000,000	10,417
31394D-JJ-0	FEDERAL NATIONAL MORTGAGE ASSO 2005 29 QE 5.000% 04/25/35		11/16/2012	River Lake Insurance Company IV Limited		4,625,690	5,000,000	10,417
31394D-QL-7	FNMA 05-40 2005-40 ZM 5.000% 05/25/35		09/01/2012	Various		53,179	53,179	0
31394U-M7-4	FANNIE MAE FNMA 05-106 4.500% 12/25/35		12/01/2012	Interest Capitalization		120,749	120,749	0
31397Q-3D-8	FANNIE MAE FNMA 10-149 4.000% 01/25/41		12/01/2012	Interest Capitalization		479,848	479,848	0
31397Q-6Z-6	FANNIE MAE FNMA_11-23 FANNIE MAE FNMA_11-23 4.000% 03/25/41		12/01/2012	Various		576,679	576,679	0
31397Q-DT-2	FANNIE MAE FNMA 10-150 4.000% 01/25/41		12/01/2012	Interest Capitalization		424,014	424,014	0
31397Q-GR-3	FANNIE MAE FNMA 11-2 4.000% 02/25/41		12/01/2012	Various		295,824	295,824	0
31397Q-JJ-8	FANNIE MAE FNMA 11-8 4.000% 02/25/41		12/01/2012	Various		845,211	845,211	0
31397Q-PL-6	FANNIE MAE FNMA 11-12 4.000% 02/25/41		12/01/2012	Interest Capitalization		422,606	422,606	0
31397Q-TJ-7	FANNIE MAE FNMA 11-1 4.000% 02/25/41		12/01/2012	Various		422,606	422,606	0
31397Q-UG-1	FANNIE MAE FNMA 11-6 4.000% 02/25/41		12/01/2012	Various		733,358	733,358	0
31397Q-VR-6	FANNIE MAE FNMA 11-21 4.500% 03/25/41		12/01/2012	Various		500,622	500,622	0
31397Q-Z5-0	FANNIE MAE FNMA 10-147 4.000% 01/25/41		12/01/2012	Various		453,271	453,271	0
31397S-5C-4	FANNIE MAE FNMA 11-43 4.000% 05/25/41		12/01/2012	Interest Capitalization		439,328	439,328	0
31397S-CP-7	FANNIE MAE FNMA 11-22 4.500% 03/25/41		12/01/2012	Various		403,760	403,760	0
31397U-HJ-1	FANNIE MAE FNMA 11-49 4.000% 10/25/40		12/01/2012	Interest Capitalization		499,462	499,462	0
31397U-PZ-6	FANNIE MAE FNMA 11-56 5.000% 09/25/40		12/01/2012	Various		447,720	447,720	0
31398G-PX-1	FANNIE MAE FNMA 09-108 5.000% 01/25/40		12/01/2012	Various		1,413,272	1,413,272	0
31398G-UA-5	FANNIE MAE FNMA 09-109 4.500% 01/25/40		12/01/2012	Various		483,674	483,674	0
31398M-JX-5	FANNIE MAE FNMA 10-18 4.500% 03/25/40		12/01/2012	Various		816,749	816,749	0
31398M-UA-2	FANNIE MAE FNMA 10-21 4.500% 03/25/40		12/01/2012	Various		402,936	402,936	0
31398P-HA-0	FANNIE MAE FNMA 10-35 4.500% 04/25/40		12/01/2012	Interest Capitalization		347,876	347,876	0
31398P-JB-6	FANNIE MAE FNMA 10-35 4.500% 04/25/40		12/01/2012	Interest Capitalization		496,965	496,965	0
31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		12/01/2012	Interest Capitalization		26,379	26,379	0
31398P-WA-3	FANNIE MAE FNMA_10-44 4.500% 05/25/40		12/01/2012	Interest Capitalization		382,534	382,534	0
31398S-4J-9	FANNIE MAE FNMA 10-156 4.000% 01/25/41		12/01/2012	Interest Capitalization		511,755	511,755	0
31398S-4M-2	FANNIE MAE FNMA 10-156 4.000% 01/25/41		12/01/2012	Interest Capitalization		631,284	631,284	0
31398S-5H-2	FANNIE MAE FNMA 10-148 FNMA_10-148 4.000% 01/25/41		12/01/2012	Interest Capitalization		339,211	339,211	0
31398S-GT-4	FANNIE MAE FNMA 10-129 FANNIE MAE FNMA_10-129 4.500% 11/25/40		02/03/2012	KEYBANC CAPITAL MARKET		2,514,956	2,374,000	2,077
31398W-PF-5	FREDDIE MAC FHLMC 3633 4.500% 02/15/40		12/01/2012	Interest Capitalization		232,181	232,181	0
347622-CP-5	FORT LAUDERDALE FL SPL OBLG FORT LAUDERDALE FL SPL OBLG 5.143% 01/01/32		09/21/2012	CITIGROUP		3,907,353	3,895,000	0
469466-EV-4	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV 4.500% 11/01/31		12/17/2012	Genworth Life Insurance Company		445,049	420,000	2,415
469466-EW-2	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH 4.500% 11/01/32		09/13/2012	MORGAN STANLEY & CO. INC		617,652	600,000	0
469466-EX-0	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV 4.500% 11/01/33		12/17/2012	Genworth Life Insurance Company		661,217	630,000	3,623
57420P-GW-0	MARYLAND ST ECONOMIC DEV CORP MARYLAND ST ECONOMIC DEV CORP 3.810% 06/01/30		10/17/2012	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000	0
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y MUNITAX BND REV 7.336% 11/15/39		11/16/2012	River Lake Insurance Company IV Limited		3,593,716	3,400,000	693
646139-W3-5	NEW JERSEY ST TPK AUTH MUNITAX BND REV 7.414% 01/01/40		01/26/2012	Various		1,738,225	1,250,000	6,436
658203-V8-4	NORTH CAROLINA MUN PWR AGY NO NORTH CAROLINA MUN PWR AGY NO 3.822% 01/01/30		11/30/2012	BANC OF AMERICA SECURITIES LLC		700,000	700,000	0
658203-V9-2	NORTH CAROLINA MUN PWR AGY NO NORTH CAROLINA MUN PWR AGY NO 3.872% 01/01/31		11/30/2012	BANC OF AMERICA SECURITIES LLC		500,000	500,000	0
658203-W2-6	NORTH CAROLINA MUN PWR AGY NO NORTH CAROLINA MUN PWR AGY NO 3.922% 01/01/32		11/30/2012	BANC OF AMERICA SECURITIES LLC		500,000	500,000	0
677632-QV-6	OHIO STATE UNIVERSITY OHIO ST UNIV GEN RCPTS 3.673% 06/01/33		07/19/2012	MORGAN STANLEY & CO. INC		2,450,000	2,450,000	0
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN 5.561% 12/01/49		01/26/2012	Various		3,836,420	3,500,000	29,736
73358W-JA-3	PORT AUTH N Y & N J PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/62		12/05/2012	BANC OF AMERICA SECURITIES LLC		5,041,500	5,000,000	37,150
73474T-AA-8	PORT MORROW ORE PORT MORROW ORE TRANSMISSION F 3.675% 09/01/42		07/19/2012	BANC OF AMERICA SECURITIES LLC		6,000,000	6,000,000	0
796253-T9-3	SAN ANTONIO TEX MUNITAX BND REV 5.985% 02/01/39		01/26/2012	River Lake Insurance Company III		4,978,240	4,000,000	116,375

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
796253-Z2-1	SAN ANTONIO TEX SAN ANTONIO TEX ELEC & GAS REV 4.427% 02/01/42		03/20/2012	J.P. MORGAN SECURITIES INC		2,400,000	2,400,000	0
875301-FG-3	TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA-HILLSBOROUGH CNTY FLA EX 3.590% 07/01/24		12/13/2012	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0
875301-FH-1	TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA-HILLSBOROUGH CNTY FLA EX 3.790% 07/01/25		12/13/2012	BANC OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
875301-FJ-7	TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA-HILLSBOROUGH CNTY FLA EX 3.840% 07/01/26		12/13/2012	BANC OF AMERICA SECURITIES LLC		3,200,000	3,200,000	0
880591-DX-7	TN VLY AUTH 4.650% 06/15/35		11/16/2012	River Lake Insurance Company IV Limited		4,986,088	5,500,000	107,273
91412G-HA-6	UNIVERSITY CALIF UNIVERSITY OF CALIFORNIA 4.858% 05/15/12		03/14/2012	BARCLAYS CAPITAL INC		2,915,190	3,000,000	7,287
915137-X7-3	UNIVERSITY TEX MUNITAX BND REV 6.276% 08/15/41		01/26/2012	Riverlake Insurance Co III		2,279,220	2,000,000	56,135
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD 5.350% 05/15/35		01/26/2012	Various		256,410	225,000	2,374
977100-CV-6	WISCONSIN ST GEN REV WISCONSIN ST GEN FD ANNUAL APP 4.019% 05/01/31		11/06/2012	JEFFRIES & COMPANY INC		5,002,460	5,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						273,324,489	270,628,893	827,224
00003#-AB-9	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC 3.630% 08/22/22		12/17/2012	Genworth Life Insurance Company		4,166,202	4,200,000	48,703
00037B-AC-6	ABB FINANCE USA INC ABB FINANCE USA INC 4.375% 05/08/42		05/03/2012	BANC OF AMERICA SECURITIES LLC		2,905,950	3,000,000	0
00037B-AC-6	ABB FINANCE USA INC ABB FINANCE USA INC 4.375% 05/08/42		12/17/2012	Genworth Life Insurance Company		913,096	840,000	3,981
00206R-BJ-0	AT&T Inc Series 144A 4.350% 06/15/45		12/17/2012	Taxable Exchange		8,100,429	8,098,000	0
002819-AC-4	ABBOTT LABORATORIES 6.150% 11/30/37		11/16/2012	River Lake Insurance Company IV Limited		1,494,493	1,500,000	42,538
013817-AJ-0	ALCOA INC SENIOR CORP BND 5.900% 02/01/27		11/16/2012	River Lake Insurance Company IV Limited		1,184,548	1,250,000	21,510
017175-AC-4	ALLEGHANY CORP ALLEGHANY CORP 4.950% 06/27/22		06/21/2012	MORGAN STANLEY & CO. INC		2,297,654	2,300,000	0
018522-F*-8	ALLETE INC. ALLETE INC 4.080% 07/15/42		12/17/2012	Genworth Life Insurance Company		5,921,351	6,300,000	117,810
020002-AP-6	ALLSTATE CORP 6.125% 12/15/32		11/16/2012	River Lake Insurance Company IV Limited		2,057,542	2,000,000	51,382
025816-AX-7	AMERICAN EXPRESS COMPANY 6.150% 08/28/17		11/16/2012	River Lake Insurance Company IV Limited		998,571	1,000,000	13,325
03040W-AJ-4	AMERICAN WATER CAPITAL CORP AMERICAN WATER CAPITAL CORP 4.300% 12/01/42		12/19/2012	Various		11,078,800	11,000,000	836
03064T-AE-3	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 3.440% 10/08/17		10/19/2012	MORGAN STANLEY & CO. INC		5,785,527	5,500,000	8,409
032095-AB-7	AMPHENOL CORP AMPHENOL CORP 4.000% 02/01/22		07/31/2012	BARCLAYS CAPITAL INC		2,650,000	2,500,000	556
035229-CJ-0	ANHEUSER-BUSCH COS INC 6.800% 08/20/32		11/16/2012	River Lake Insurance Company IV Limited		1,071,985	1,000,000	19,833
039483-BE-1	ARCHER-DANIELS-MIDLAND COMPANY 4.535% 03/26/42		03/13/2012	Various		2,411,076	3,014,000	0
055381-AS-6	BE AEROSPACE INC BE AEROSPACE INC 5.250% 04/01/22		07/09/2012	Various		3,040,000	3,000,000	34,708
05564E-BM-7	BRE PPTYS, INC. BRE PROPERTIES INC 3.375% 01/15/23		08/06/2012	J.P. MORGAN SECURITIES INC		4,964,050	5,000,000	0
05947U-4D-7	BACM 05-6 2005-6 A4 5.190% 09/10/47		01/26/2012	River Lake Insurance Company III		2,119,735	1,900,000	7,081
073879-PT-9	BSABS 05-HE1 2005 HE1 M3 1.140% 01/25/35		06/04/2012	Various		2,014,589	6,300,000	2,045
097023-AU-9	BOEING COMPANY 6.125% 02/15/33		01/26/2012	River Lake Insurance Company III		5,008,822	4,000,000	109,569
110122-AQ-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND 6.125% 05/01/38		11/16/2012	River Lake Insurance Company IV Limited		1,241,081	1,250,000	3,190
110394-AE-3	BRISTOW GROUP INC BRISTOW GROUP INC 6.250% 10/15/22		09/27/2012	CREDIT SUISSE FIRST BOSTON COR		1,500,000	1,500,000	0
116794-A#-5	BRUKER CORP BRUKER CORPORATION 4.310% 01/18/22		01/18/2012	J.P. MORGAN SECURITIES INC		6,000,000	6,000,000	0
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 3.912% 05/15/45		05/18/2012	Various		7,139,647	7,000,000	22,059
12624K-AG-1	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 4.393% 08/15/45		08/08/2012	DEUTSCHE BANK SECURITIES INC.		2,049,872	2,000,000	5,125
12624P-AJ-4	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 3.416% 11/15/45		11/20/2012	DEUTSCHE BANK SECURITIES INC.		6,223,125	6,000,000	14,233
12624V-AC-6	CPS AUTO TRUST CPS_12-D CPS AUTO TRUST CPS_12-D 2.640% 03/16/20		12/07/2012	CITIGROUP		1,249,955	1,250,000	0
126650-BJ-8	CVS CAREMARK CORP 6.250% 06/01/27		11/16/2012	River Lake Insurance Company IV Limited		992,372	1,000,000	28,646
126670-LK-2	CWL 05-14 2005-14 2A2 0.460% 04/25/36		06/04/2012	Various		533,403	791,549	107
126673-BR-2	COUNTRYWIDE ASSET-BACKED CERTI 2004 6 2A5 0.600% 11/25/34		06/04/2012	Various		383,477	413,067	72
126673-TP-7	CWHEL 04-T 2004-T 2A 0.449% 01/15/30		06/04/2012	Various		688,256	1,113,817	296
126682-AA-1	CWHEL 07-A 2007-A A 0.329% 04/15/37		06/04/2012	Various		2,580,685	3,438,772	685
126685-CS-3	COUNTRYWIDE HOME EQUITY LOAN T 2006-B 2A 0.379% 05/15/36		06/04/2012	Various		130,428	423,993	96
133131-AT-9	CAMDEN PROPERTY TRUST CAMDEN PROPERTY TRUST 2.950% 12/15/22		12/04/2012	J.P. MORGAN SECURITIES INC		5,936,700	6,000,000	0
149123-BN-0	CATERPILLAR INC 6.050% 08/15/36		11/16/2012	River Lake Insurance Company IV Limited		1,528,163	1,500,000	22,940
150890-AD-6	CELANESE US HOLDINGS LLC CELANESE US HOLDINGS LLC 4.625% 11/15/22		11/07/2012	DEUTSCHE BANK SECURITIES INC.		1,000,000	1,000,000	0
171232-AQ-4	CHUBB CORP 6.000% 05/11/37		11/16/2012	River Lake Insurance Company IV Limited		1,999,226	2,000,000	1,667
17178X-AG-2	CIFC FUNDING LTD CIFC_07-2A CIFC FUNDING LTD CIFC_07-2A 0.680% 04/15/21	E	08/22/2012	Various		8,113,519	9,003,899	8,352
17275R-AD-4	CISCO SYST INC SENIOR CORP BND 5.900% 02/15/39		11/16/2012	River Lake Insurance Company IV Limited		3,697,287	3,800,000	56,673
172967-CT-6	CITIGROUP INC 5.850% 12/11/34		11/16/2012	River Lake Insurance Company IV Limited		2,524,169	2,500,000	62,969
184496-AJ-6	CLEAN HARBORS INC CLEAN HARBORS INC 5.250% 08/01/20		11/15/2012	Tax Free Exchange		4,086,188	4,000,000	61,250
184496-AK-3	CLEAN HARBORS, INC. CLEAN HARBORS INC 5.125% 06/01/21		11/29/2012	GOLDMAN SACHS & CO		4,095,000	4,000,000	0
20046F-AG-5	COMMERCIAL MORTGAGE PASS- THRO 0.709% 07/16/34		06/04/2012	Various		16,972	17,056	7
21036P-AJ-7	CONSTELLATION BRANDS, INC. CONSTELLATION BRANDS INC 4.625% 03/01/23		08/06/2012	Bancamerica Securities Inc		1,000,000	1,000,000	0
210518-D#-2	CONSUMERS ENERGY COMPANY CONSUMERS ENERGY COMPANY 4.310% 12/15/42		12/17/2012	MITSUBISHI SECURITIES		10,000,000	10,000,000	0
210795-QB-9	CONTINENTAL AIRLINES CONTINENTAL AIRLINES INC 4.000% 04/29/26		09/20/2012	CREDIT SUISSE FIRST BOSTON COR		3,000,000	3,000,000	0
212015-AH-4	CONTINENTAL RESOURCES, INC. 5.000% 09/15/22		08/14/2012	Tax Free Exchange		996,378	1,000,000	21,667
22160K-AD-7	COSTCO WHSLE CORP COSTCO WHOLESALE CORP 0.650% 12/07/15		11/29/2012	BARCLAYS CAPITAL INC		5,002,250	5,000,000	0
224044-BW-6	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 3.250% 12/15/22		11/26/2012	J.P. MORGAN SECURITIES INC		4,992,300	5,000,000	0
224044-BY-2	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 4.700% 12/15/42		11/29/2012	Various		11,141,710	11,000,000	2,611
22541N-A3-3	CSFB 03-CPN1 2003-CPN1 A2 4.597% 03/15/35		01/26/2012	River Lake Insurance Company III		374,638	367,094	1,172
23317H-AA-0	DEVELOPERS DIVERSIFIED REALTY DDR CORP 4.625% 07/15/22		06/19/2012	DEUTSCHE BANK SECURITIES INC.		2,943,120	3,000,000	0
244199-AW-5	DEERE & CO 6.550% 10/01/28		01/26/2012	River Lake Insurance Company III		3,138,900	2,500,000	52,309
247109-BR-1	DELMARVA POWER & LIGHT DELMARVA POWER & LIGHT CO 4.000% 06/01/42		06/19/2012	J.P. MORGAN SECURITIES INC		7,955,920	8,000,000	0
24713E-AF-4	DELPHI CORP DELPHI CORP 6.125% 05/15/21		05/11/2012	Tax Free Exchange		1,981,467	2,000,000	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
25459H-BG-9	DIRECTTV HOLDINGS DIRECT TV HOLDINGS 5.150% 03/15/42		06/29/2012	WELLS FARGO BANK		5,058,300	5,000,000	83,688
25459H-BG-9	DIRECTTV HOLDINGS DIRECT TV HOLDINGS 5.150% 03/15/42		12/17/2012	Various		5,025,079	5,000,000	65,806
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC DISCOVERY COMMUNICATIONS LLC 4.950% 05/15/42		12/17/2012	Various		3,544,900	3,260,000	14,344
263534-BR-9	EI DU PONT DE NEMOURS & CO 5.600% 12/15/36		01/26/2012	River Lake Insurance Company III		6,277,831	5,200,000	33,164
26442C-AA-2	DUKE ENERGY CAROLINAS LLC 6.100% 06/01/37		11/16/2012	River Lake Insurance Company IV Limited		1,499,806	1,500,000	41,938
26884A-AH-6	ERP OPER LP 6.584% 04/13/15		01/26/2012	River Lake Insurance Company III		3,327,215	3,000,000	56,513
277432-AL-4	EASTMAN CHEMICAL EASTMAN CHEMICAL CO 4.800% 09/01/42		05/29/2012	BARCLAYS CAPITAL INC		893,430	900,000	0
277432-AL-4	EASTMAN CHEMICAL EASTMAN CHEMICAL CO 4.800% 09/01/42		12/17/2012	Various		8,373,166	7,780,000	199,168
29266R-AC-2	ENERGIZER HLDGS INC ENERGIZER HOLDINGS INC 4.700% 05/24/22		09/06/2012	BARCLAYS CAPITAL INC		2,122,640	2,000,000	27,939
29379V-AW-3	ENTERPRISE PROD OPER LLC ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/42		02/08/2012	J.P. MORGAN SECURITIES INC		11,945,040	12,000,000	0
29717P-B*-7	ESSEX PORTFOLIO LP ESSEX PORTFOLIO LP 4.270% 04/30/21		04/30/2012	MITSUBISHI SECURITIES		7,000,000	7,000,000	0
30161M-AM-5	EXELON GENERATION CO LLC EXELON GENERATION CO LLC 5.600% 06/15/42		12/17/2012	Various		7,621,018	7,000,000	2,178
30162A-AC-2	EXELIS INC EXELIS INC 5.550% 10/01/21		07/20/2012	Tax Free Exchange		1,008,664	1,000,000	0
302508-AQ-9	FMR LLC 144A 7.570% 06/15/29		01/26/2012	River Lake Insurance Company III		1,405,404	1,200,000	10,346
302816-AB-1	FEDEX CORP FEDEX CORP 4.060% 11/30/32		10/01/2012	Suntrust Banks Inc		1,100,000	1,100,000	0
30290T-AN-2	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 3.940% 07/25/45		10/18/2012	BANC OF AMERICA SECURITIES LLC		10,669,281	10,500,000	8,044
31428X-AT-3	FEDEX CORP FEDEX CORP 3.875% 08/01/42		07/26/2012	J.P. MORGAN SECURITIES INC		1,990,140	2,000,000	861
31428X-AT-3	FEDEX CORP FEDEX CORP 3.875% 08/01/42		12/17/2012	Various		7,715,718	7,840,000	118,144
341099-CH-0	FLORIDA POWER CORP CORP BND 6.350% 09/15/37		11/16/2012	River Lake Insurance Company IV Limited		998,764	1,000,000	10,760
343498-AA-9	FLOWERS FOODS INC FLOWERS FOODS INC 4.375% 04/01/22		03/29/2012	DEUTSCHE BANK SECURITIES INC.		4,988,000	5,000,000	0
361856-ER-4	GMAC MORTGAGE CORP LOAN TRUST 2006-HE1 A 0.420% 11/25/36		06/04/2012	Various		1,906,851	3,033,832	378
36192B-AE-7	GSMS_12-GC6 GS MORTGAGE SECURITIES CORPORA 4.948% 01/10/45		01/24/2012	GOLDMAN SACHS & CO		8,119,514	8,000,000	8,796
36192P-AD-8	GS MORTGAGE SECURITIES TRUST G GS MORTGAGE SECURITIES TRUST G 3.747% 11/10/22		11/16/2012	GOLDMAN SACHS & CO		21,011,518	20,500,000	59,744
369550-AT-5	GENERAL DYNAMICS CORP GENERAL DYNAMICS CORPORATION 3.600% 11/15/42		11/01/2012	J.P. MORGAN SECURITIES INC		6,970,600	7,000,000	0
369604-BF-9	GENERAL ELECTRIC CO GENERAL ELECTRIC CO 4.125% 10/09/42		10/01/2012	BARCLAYS CAPITAL INC		6,960,590	7,000,000	0
36962G-XZ-2	GENERAL ELEC CAP CORP MTNA 6.750% 03/15/32		11/16/2012	River Lake Insurance Company IV Limited		2,817,111	2,500,000	28,594
373334-GC-9	GEORGIA POWER COMPANY 07-A 5.650% 03/01/37		11/16/2012	River Lake Insurance Company IV Limited		927,176	1,000,000	11,771
38141G-GS-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/22		01/19/2012	GOLDMAN SACHS & CO		3,994,600	4,000,000	0
38143Y-AC-7	GOLDMAN SACHS GROUP INC 6.450% 05/01/36		11/16/2012	River Lake Insurance Company IV Limited		1,040,428	1,000,000	2,688
396789-LM-9	GREENWICH CAPITAL COMMERCIAL F 2005-GG5 AM 5.277% 04/10/37		01/26/2012	River Lake Insurance Company III		2,317,283	2,375,000	8,703
406216-AY-7	HALLIBURTON COMPANY SENIOR CORP BND 7.450% 09/15/39		11/16/2012	River Lake Insurance Company IV Limited		1,870,027	1,750,000	22,091
416515-AS-3	HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/36		11/16/2012	River Lake Insurance Company IV Limited		1,422,132	1,500,000	7,685
42805R-BB-4	HERTZ VEHICLE FINANCING LLC HE HERTZ VEHICLE FINANCING LLC HE 5.020% 02/25/15		01/20/2012	CREDIT SUISSE FIRST BOSTON COR		10,468,750	10,000,000	0
428236-BV-4	HEWLETT-PACKARD CO HEWLETT-PACKARD CO 4.650% 12/09/21		07/02/2012	J.P. MORGAN SECURITIES INC		5,293,250	5,000,000	17,438
43708D-AA-4	INDS 07-1 2007-1 A 0.360% 03/25/37		06/04/2012	Various		515,944	864,120	93
43709R-AA-2	INDS 06-3 2006-3 A 0.370% 02/25/37		06/04/2012	Various		1,401,637	3,090,793	342
43710M-AA-0	RESIDENTIAL FUNDING MORTGAGE S 2007-HSA1 A 0.320% 02/25/37		06/04/2012	Various		746,365	1,132,991	110
44107T-AT-3	HOST HOTELS & RESORTS LP HOST HOTELS & RESORTS LP 4.750% 03/01/23		08/02/2012	Bancamerica Securities Inc		2,000,000	2,000,000	0
44890B-AD-8	HYUNDAI AUTO RECEIVABLES TRUST HYUNDAI AUTO RECEIVABLES TRUST 1.780% 12/15/15		12/06/2012	J.P. MORGAN SECURITIES INC		16,399,433	16,110,000	17,744
452308-AQ-2	ILLINOIS TOOL WORKS INC 4.875% 09/15/41		12/17/2012	Genworth Life Insurance Company		2,978,699	2,520,000	31,395
452308-AQ-2	ILLINOIS TOOL WORKS INC 4.875% 09/15/41		07/03/2012	Various		295,680	300,000	0
452308-AR-0	ILLINOIS TOOL WORKS INC ILLINOIS TOOL WORKS INC 3.900% 09/01/42		12/17/2012	Genworth Life Insurance Company		2,787,140	2,698,500	31,865
45660J-AD-6	INDYMAC RESIDENTIAL ASSET BACK 2006-H4 A1 0.350% 03/25/37		06/04/2012	Various		1,343,804	2,360,919	248
45668W-AA-5	INDX 07-FLX1 2007-FLX1 A1 0.310% 02/25/37		06/04/2012	Various		44,969	46,642	4
45669D-AA-6	INDYMAC RESIDENTIAL ASSET BACK 2007-H1 A1 0.370% 07/25/37		06/04/2012	Various		1,949,449	2,607,738	289
46412A-AA-0	IRWHE 06-P1 2006-P1 1A 0.350% 06/25/37		06/04/2012	Various		672,803	1,305,400	137
466313-AG-8	JABIL CIRCUIT INC JABIL CIRCUIT INC 4.700% 09/15/22		07/31/2012	ROYAL BANK OF SCOTLAND		3,999,680	4,000,000	0
46637Y-AJ-8	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 4.021% 07/05/32		07/13/2012	J.P. MORGAN SECURITIES INC		3,857,000	3,800,000	10,186
46638U-AH-9	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 3.424% 10/15/45		09/27/2012	J.P. MORGAN SECURITIES INC		5,022,500	4,900,000	7,923
46639E-AK-7	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 3.812% 12/15/47		12/12/2012	J.P. MORGAN SECURITIES INC		20,499,920	20,000,000	42,354
478160-AN-4	JOHNSON & JOHNSON 5.950% 08/15/37		11/16/2012	River Lake Insurance Company IV Limited		1,254,839	1,250,000	18,800
478160-AV-6	JOHNSON & JOHNSON 4.500% 09/01/40		12/17/2012	Genworth Life Insurance Company		11,732,419	10,000,000	132,500
480200-AA-5	JONES LANG LASALLE INC JONES LANG LASALLE INCORPORATE 4.400% 11/15/22		11/07/2012	BARCLAYS CAPITAL INC		5,044,650	5,000,000	978
489170-AD-2	KENNAMETAL INC. KENNAMETAL INC 2.650% 11/01/19		12/21/2012	BANC OF AMERICA SECURITIES LLC		3,008,490	3,000,000	11,042
494368-BC-6	KIMBERLY-CLARK CORP 6.625% 08/01/37		11/16/2012	River Lake Insurance Company IV Limited		1,485,254	1,500,000	28,984
497266-B*-6	KIRBY CORP KIRBY CORPORATION 3.290% 02/27/23		12/13/2012	BANC OF AMERICA SECURITIES LLC		10,450,000	10,450,000	0
500255-AQ-7	KOHLS CORP CORP BND 6.875% 12/15/37		11/16/2012	River Lake Insurance Company IV Limited		998,219	1,000,000	28,837
50075N-AR-5	KRAFT FOODS INC SENIOR CORP BND 7.000% 08/11/37		11/16/2012	River Lake Insurance Company IV Limited		1,046,685	1,000,000	18,472
50076Q-AC-0	KRAFT FOODS INC KRAFT FOODS INC 5.000% 06/04/42		12/17/2012	Various		8,057,329	7,260,000	13,108
514666-AJ-5	LAND OLAKES, INC. LAND OLAKES INC 6.000% 11/15/22		11/07/2012	Bancamerica Securities Inc		4,500,000	4,500,000	0
52108M-DJ-9	LB-UBS COMMERCIAL MORTGAGE TRU 2006- C1A AM 5.217% 02/15/31		01/26/2012	River Lake Insurance Company III		3,186,460	3,000,000	6,521
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC 4.950% 05/01/22		12/17/2012	Genworth Life Insurance Company		1,139,355	1,050,000	6,641
532716-AU-1	LIMITED BRANDS INC LIMITED BRANDS INC 5.625% 02/15/22		02/02/2012	Bancamerica Securities Inc		2,000,000	2,000,000	0
534187-AR-0	LINCOLN NATIONAL CORP 6.150% 04/07/36		11/16/2012	River Lake Insurance Company IV Limited		1,461,212	1,500,000	9,994
534187-AW-9	LINCOLN NATIONAL CORP SENIOR CORP BND 6.300% 10/09/37		11/16/2012	River Lake Insurance Company IV Limited		567,324	575,000	3,723

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
55291P-AG-1	MAPS CLO FUND LLC MAPS_07-2A MAPS CLO FUND LLC MAPS_07-2A 0.649% 07/20/22		08/21/2012	BANC OF AMERICA SECURITIES LLC		1,738,469	2,012,699	1,536
55294#-AF-2	MDU ENERGY CAPITAL LLC MDU ENERGY CAPITAL LLC 3.500% 10/22/22		10/22/2012	TORONTO DOMINION		5,500,000	5,500,000	0
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP MAGELLAN MIDSTREAM PARTNERS LP 4.200% 12/01/42		11/13/2012	Various		2,002,790	2,000,000	1,633
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP MAGELLAN MIDSTREAM PARTNERS LP 4.200% 12/01/42		12/17/2012	Genworth Life Insurance Company		4,861,507	5,000,000	22,167
55951P-AG-2	MAGNETITE CLO LTD MAGNE_12-7A MAGNETITE CLO LTD MAGNE_12-7A 3.500% 01/15/25	E	11/28/2012	CITIGROUP		14,892,000	15,000,000	0
570506-AQ-8	MARKWEST ENERGY PARTNERS L.P. MARKWEST ENERGY PARTNERS LP 5.500% 02/15/23		08/06/2012	WELLS FARGO BANK		2,000,150	2,000,000	0
58013M-EF-7	MCDONALDS CORP MTN 6.300% 03/01/38		11/16/2012	River Lake Insurance Company IV Limited		1,751,924	1,750,000	22,969
581557-AY-1	MCKESSON CORP MCKESSON CORP 0.950% 12/04/15		11/29/2012	BANC OF AMERICA SECURITIES LLC		3,995,880	4,000,000	0
587727-AD-0	MERCEDES-BENZ AUTO LEASE TRUST 144A 1.240% 07/17/17		12/04/2012	BARCLAYS CAPITAL INC		8,959,449	8,900,000	6,744
589497-AA-4	MEREY SWEENY LP 144A 8.850% 12/18/19		12/17/2012	Genworth Life Insurance Company		9,402,019	7,995,866	351,851
59156R-AM-0	METLIFE INC 5.700% 06/15/35		11/16/2012	River Lake Insurance Company IV Limited		1,384,557	1,500,000	35,863
000000-00-0	MID-AMER APT COMMUN, INC. MID-AMERICA APARTMENT COMMUNIT 4.170% 11/30/22		11/30/2012	KEYBANC CAPITAL MARKET		4,000,000	4,000,000	0
60871R-AD-2	MOLSON COORS BREWING CO MOLSON COORS BREWING CO 5.000% 05/01/42		12/17/2012	Various		2,760,744	2,500,000	15,972
61745M-3D-3	MORGAN STANLEY CAPITAL I INC 2005-HQ5 A3 5.007% 01/14/42		01/26/2012	River Lake Insurance Company III		103,429	103,319	359
61746B-CY-0	MORGAN STANLEY DEAN WITTER MTN 6.250% 08/09/26		11/16/2012	River Lake Insurance Company IV		993,727	1,000,000	16,840
61761A-BD-9	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST MSBA 4.706% 08/15/45		07/13/2012	MORGAN STANLEY & CO. INC		4,779,781	5,000,000	19,587
62718Q-AA-3	MURRAY STREET INVESTMENT TRUST MURRAY STREET INVESTMENT TRUST 4.647% 03/09/17		03/05/2012	GOLDMAN SACHS & CO		2,025,380	2,000,000	30,451
628530-AP-2	MYLAN INC MYLAN INC 6.000% 11/15/18		08/16/2012	Various		5,382,500	5,000,000	71,000
628530-AV-9	MYLAN INC MYLAN INC 3.125% 01/15/23		12/21/2012	BANC OF AMERICA SECURITIES LLC		2,984,820	3,000,000	1,563
62886E-AG-3	NCR CORP NCR CORP 4.625% 02/15/21		12/05/2012	J.P. MORGAN SECURITIES INC		3,005,000	3,000,000	0
629568-AX-4	NABORS INDUSTRIES INC 4.625% 09/15/21		02/14/2012	Tax Free Exchange		8,964,168	9,000,000	0
637071-AK-7	NATIONAL OILWELL VARCO INC. NATIONAL OILWELL VARCO INC 3.950% 12/01/42		11/15/2012	J.P. MORGAN SECURITIES INC		9,961,500	10,000,000	0
64128X-AC-4	NEUBERGER BERMAN GROUP LLC/NEU NEUBERGER BERMAN GROUP LLC 5.875% 03/15/22		12/17/2012	Bancamerica Securities Inc		4,198,363	3,910,000	60,619
651639-AP-1	NEWMONT MINING CORP NEWMONT MINING CORP 4.875% 03/15/42		12/17/2012	Various		5,212,637	5,000,000	62,292
652482-BL-3	NEWS AMERICA INC WI 6.400% 12/15/35		11/16/2012	River Lake Insurance Company IV Limited		968,426	1,000,000	26,844
65535V-HG-6	NAA 05-AP1 NAA 2005-AP1 2A4 5.546% 02/25/35		06/04/2012	Various		2,657,319	3,000,000	1,387
665772-CC-1	NORTHERN STATES PWR CO MN 6.200% 07/01/37		11/16/2012	River Lake Insurance Company IV Limited		1,492,127	1,500,000	34,875
665772-CG-2	NORTHERN STATES PWR CO MN 4.850% 08/15/40		12/17/2012	Genworth Life Insurance Company		2,401,481	2,000,000	32,872
670346-AH-8	NUCOR CORP 6.400% 12/01/37		01/26/2012	Various		5,101,120	4,000,000	39,111
67059T-AC-9	NUSTAR LOGISTICS LP NUSTAR LOGISTICS LP 4.750% 02/01/22		01/30/2012	CITIGROUP		5,487,020	5,500,000	0
677050-AJ-5	OGLETHORPE POWER CORP OGLETHORPE POWER CORP 4.200% 12/01/42		11/27/2012	J.P. MORGAN SECURITIES INC		11,931,000	12,000,000	0
681936-AZ-3	OMEGA HLTHCARE INVESTORS INC OMEGA HLTHCARE INVESTORS INC 5.875% 03/15/24		09/20/2012	Tax Free Exchange		2,000,000	2,000,000	1,632
68245J-AB-6	ONEBEACON US HOLDINGS INC ONEBEACON US HOLDINGS INC 4.600% 11/09/22		11/06/2012	BARCLAYS CAPITAL INC		9,988,100	10,000,000	0
682680-AQ-6	ONEOK INC ONEOK INC 4.250% 02/01/22		01/23/2012	J.P. MORGAN SECURITIES INC		4,997,550	5,000,000	0
68268N-AD-5	ONEOK PARTNERS LP CORP BND 6.850% 10/15/37		11/16/2012	River Lake Insurance Company IV Limited		997,158	1,000,000	5,899
68389X-AE-5	ORACLE CORP SENIOR CORP BND 6.500% 04/15/38		11/16/2012	River Lake Insurance Company IV Limited		1,247,997	1,250,000	6,997
69144X-AA-7	OXFORD FINANCE FUNDING TRUST O OXFORD FINANCE FUNDING TRUST O 3.900% 03/15/17		04/26/2012	Tax Free Exchange		1,884,865	1,885,610	0
693304-AH-0	PECO ENERGY CO 5.950% 10/01/36		11/16/2012	River Lake Insurance Company IV Limited		963,768	1,000,000	7,438
693656-AA-8	PVH CORP PVH CORP 4.500% 12/15/22		12/10/2012	BARCLAYS CAPITAL INC		5,062,500	5,000,000	0
69366A-AF-7	PSS WORLD MEDICAL INC PSS WORLD MEDICAL INC 6.375% 03/01/22		07/30/2012	Tax Free Exchange		250,000	250,000	6,906
694308-GJ-0	PACIFIC GAS & ELECTRIC 5.800% 03/01/37		11/16/2012	River Lake Insurance Company IV Limited		1,410,174	1,500,000	18,125
713448-BS-6	PEPSICO INC 4.875% 11/01/40		12/17/2012	Genworth Life Insurance Company		3,949,915	3,400,000	21,179
718546-AA-2	PHILLIPS 66 PHILLIPS 66 4.300% 04/01/22		07/25/2012	Various		8,256,920	8,000,000	49,450
718546-AG-9	PHILLIPS 66 PHILLIPS 66 2.950% 05/01/17		03/07/2012	CREDIT SUISSE FIRST BOSTON COR		4,999,100	5,000,000	0
720186-E#-8	PIEDMONT NATURAL GAS COMPANY PIEDMONT NATURAL GAS COMPANY I 3.470% 07/16/27		07/16/2012	J.P. MORGAN SECURITIES INC		7,000,000	7,000,000	0
720186-F*-1	PIEDMONT NATURAL GAS COMPANY PIEDMONT NATURAL GAS COMPANY I 3.570% 07/16/27		10/15/2012	J.P. MORGAN SECURITIES INC		6,000,000	6,000,000	0
723787-AK-3	PIONEER NAT RES CO PIONEER NATURAL RESOURCES CO 3.950% 07/15/22		06/21/2012	DEUTSCHE BANK SECURITIES INC.		3,082,640	3,100,000	0
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE L PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/43		12/04/2012	WELLS FARGO BANK		5,008,970	5,000,000	0
74005P-BD-5	PRAXAIR INC PRAXAIR INC 3.550% 11/07/42		11/02/2012	CITIGROUP		5,962,680	6,000,000	0
74005P-BD-5	PRAXAIR INC PRAXAIR INC 3.550% 11/07/42		12/17/2012	Genworth Life Insurance Company		5,841,904	6,000,000	23,667
740816-AB-9	PRESIDENT & FELLOWS OF HARVARD 6.300% 10/01/37		01/26/2012	Various		3,117,380	2,800,000	56,350
74256L-AC-3	PRINCIPAL LIFE GLOBAL FUNDING PRINCIPAL LIFE GLOBAL FUNDING 1.000% 12/11/15		12/04/2012	DEUTSCHE BANK SECURITIES INC.		4,996,750	5,000,000	0
74733V-AB-6	QUESTAR MKT RES INC QEP RESOURCES INC 5.375% 10/01/22		02/27/2012	WELLS FARGO BANK		2,000,000	2,000,000	0
74733V-AC-4	QUESTAR MKT RES INC QEP RESOURCES INC 5.250% 05/01/23		09/05/2012	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0
75406B-AH-0	RESIDENTIAL ASSET SECURITIES C 2006-KS2 M4 0.710% 03/25/36		06/04/2012	Various		63,620	5,000,000	1,026
755111-BU-4	RAYTHEON CO RAYTHEON CO 4.875% 10/15/40		12/17/2012	Genworth Life Insurance Company		10,772,792	9,500,000	79,760
758202-AH-8	REED ELSEVIER CAP INC. REED ELSEVIER CAPITAL INC 3.125% 10/15/22		10/09/2012	J.P. MORGAN SECURITIES INC		5,958,720	6,000,000	0
75913M-AA-7	REGIONS BANK 6.450% 06/26/37		06/04/2012	Various		3,684,375	3,750,000	106,156
76110W-4F-0	RESIDENTIAL ASSET SECURITIES C 2005-AHL1 M1 0.660% 09/25/35		06/04/2012	Various		6,142,810	10,000,000	1,913
76110W-F2-7	RASC 04-KS9 2004-KS9 AIII3 1.170% 10/25/34		06/04/2012	Various		2,142,148	4,505,242	1,500
76110W-UP-9	RESIDENTIAL ASSET SECURITIES C 2003-KS9 A2B 0.850% 11/25/33		06/04/2012	Various		637,384	1,432,944	350
76112B-M7-2	RAMP 05-RZ4 2005-RZ4 A2 0.470% 11/25/35		06/04/2012	Various		2,562,644	2,662,482	369
76169#-AG-8	REYES HOLDINGS LLC REYES HOLDINGS LLC 5.130% 07/31/22		08/07/2012	J.P. MORGAN SECURITIES INC		20,000,000	20,000,000	0
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/20		12/04/2012	DEUTSCHE BANK SECURITIES INC.		3,082,500	3,000,000	27,750
78355H-JS-9	RYDER SYSTEM INC RYDER SYSTEM INC 2.500% 03/01/17		02/21/2012	BANC OF AMERICA SECURITIES LLC		3,993,640	4,000,000	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
78488B-AA-0	SVO VOI MORTGAGE CORP SVOVM_12 SVO VOI MORTGAGE CORP SVOVM_12 2.000% 09/20/29		10/16/2012	CREDIT SUISSE FIRST BOSTON COR		3,740,723	3,741,163	0
78488B-AB-8	SVO VOI MORTGAGE CORP SVOVM_12 SVO VOI MORTGAGE CORP SVOVM_12 2.760% 09/20/29		10/16/2012	CREDIT SUISSE FIRST BOSTON COR		2,544,024	2,544,080	0
797440-BH-6	SAN DIEGO G&E 6.000% 06/01/26		11/16/2012	River Lake Insurance Company IV Limited		979,972	1,000,000	27,500
797440-BK-9	SAN DIEGO G&E CORP BND 6.000% 06/01/39		11/16/2012	River Lake Insurance Company IV Limited		497,829	500,000	13,750
80281A-AE-9	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL 3.780% 11/15/17		02/10/2012	J.P. MORGAN SECURITIES INC		6,170,387	6,045,000	0
80282V-AE-2	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL 3.200% 02/15/18		11/05/2012	BROADPOINT SECURITIES		537,692	520,000	1,063
808513-AH-8	CHARLES SCHWAB CORP CHARLES SCHWAB CORPORATION (TH 0.850% 12/04/15		12/03/2012	CITIGROUP		5,000,000	5,000,000	0
81744N-AB-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 1.808% 05/25/34		11/16/2012	BARCLAYS CAPITAL INC		9,984,678	9,984,678	14,542
81744T-AA-5	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 2.865% 01/25/42		01/20/2012	CREDIT SUISSE FIRST BOSTON COR		7,598,747	7,598,942	15,723
81744V-AC-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 2.069% 09/25/42		09/14/2012	BARCLAYS CAPITAL INC		13,555,271	13,555,271	15,581
81744X-AA-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 2.500% 12/31/42		10/17/2012	ROYAL BANK OF SCOTLAND		7,087,580	6,927,913	13,952
81745F-AA-4	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 3.500% 07/25/42		06/25/2012	BARCLAYS CAPITAL INC		2,740,026	2,665,071	6,737
824348-AQ-9	SHERWIN-WILLIAMS CO SHERWIN-WILLIAMS COMPANY (THE) 4.000% 12/15/42		12/04/2012	CITIGROUP		14,924,550	15,000,000	0
82650A-AB-4	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 2.660% 08/20/29		10/25/2012	ROYAL BANK OF SCOTLAND		4,608,338	4,609,521	0
82651U-AB-9	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 3.420% 03/20/29		07/11/2012	CREDIT SUISSE FIRST BOSTON COR		9,307,713	9,308,416	0
82652A-AA-4	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 2.840% 11/20/28		10/10/2012	BARCLAYS CAPITAL INC		1,938,521	1,906,351	3,760
827048-AP-4	SILGAN HOLDINGS INC 5.000% 04/01/20		08/08/2012	Tax Free Exchange		3,000,000	3,000,000	56,250
828807-CL-9	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP 4.750% 03/15/42		12/17/2012	Various		3,197,558	3,000,000	36,417
83172L-AC-5	SMART TRUST SMAT_12-4US SMART TRUST SMAT_12-4US 0.970% 03/14/17	E	10/04/2012	J.P. MORGAN SECURITIES INC		4,999,736	5,000,000	0
84265V-AF-2	SOUTHERN COPPER SOUTHERN COPPER CORP 3.500% 11/08/22		11/06/2012	Various		5,006,283	5,000,000	316
84265V-AG-0	SOUTHERN COPPER SOUTHERN COPPER CORP 5.250% 11/08/42		11/05/2012	MORGAN STANLEY & CO. INC		864,222	880,000	0
845743-BN-2	SOUTHWESTERN PUB SERVICE SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/41		12/17/2012	Various		4,396,087	4,000,000	61,000
85571N-AA-7	STARZ LLC & STARZ FINANCE CORP STARZ LLC & STARZ FINANCE CORP 5.000% 09/15/19		11/07/2012	Bancamerica Securities Inc		4,120,000	4,000,000	33,333
85590A-AP-9	STARWOOD HOTELS STARWOOD HOTELS & RESORTS WORL 3.125% 02/15/23		12/05/2012	CITIGROUP		4,979,800	5,000,000	0
857473-AE-2	STATE STREET CORP 7.350% 06/15/26		11/16/2012	River Lake Insurance Company IV Limited		1,167,740	1,000,000	30,829
858119-AS-9	STEEL DYNAMICS INC STEEL DYNAMICS INC 6.125% 08/15/19		08/02/2012	Bancamerica Securities Inc		2,050,000	2,000,000	0
858119-AU-4	STEEL DYNAMICS INC STEEL DYNAMICS INC 6.375% 08/15/22		08/02/2012	Bancamerica Securities Inc		1,000,000	1,000,000	0
86194#-AA-9	STONEHENGE CAPITAL FUND KENTUC STONEHENGE CAPITAL FUND KENTUC 4.954% 03/01/18		08/21/2012	STONEHENGE CAPITAL CO		1,003,949	1,003,949	0
861948-AA-1	STONEHENGE CAPITAL FD FL III L STONEHENGE CAPITAL FUND FLORID 4.977% 03/01/19		12/18/2012	STONEHENGE CAPITAL CO		4,209,127	4,209,127	0
87089H-AB-9	SWISS RE TREASURY (US) CORP SWISS RE TREASURY (US) CORP 4.250% 12/06/42		12/04/2012	Various		14,030,070	14,000,000	236
87216U-AA-8	TAL FINANCE I LLC TFIN_12-A TAL FINANCE I LLC TFIN_12-A 6.410% 07/27/27		07/18/2012	NOMURA SECURITIES		9,553,769	9,554,924	0
87612B-AJ-1	TARGA RESOURCES PARTNERS LP TARGA RESOURCES PARTNERS LP 6.375% 08/01/22		01/26/2012	DEUTSCHE BANK SECURITIES INC.		2,040,000	2,000,000	0
87612B-AL-6	TARGA RESOURCES PARTNERS LP TARGA RESOURCES PARTNERS LP 5.250% 05/01/23		10/23/2012	Bancamerica Securities Inc		2,010,000	2,000,000	292
87612E-AU-0	TARGET CORPORATION CORP BND 7.000% 01/15/38		11/16/2012	River Lake Insurance Company IV Limited		1,241,952	1,250,000	29,410
87612E-BA-3	TARGET CORPORATION TARGET CORP 4.000% 07/01/42		06/21/2012	BARCLAYS CAPITAL INC		5,577,963	5,700,000	0
88732J-AJ-7	TIME WARNER CABLE INC 6.550% 05/01/37		11/16/2012	River Lake Insurance Company IV Limited		727,848	700,000	1,910
893574-AB-9	TRANSCONT GAS PIPELINE 5.400% 08/15/41		04/03/2012	Tax Free Exchange		11,921,326	12,000,000	0
89417E-AD-1	TRAVELERS CO INC MTN 6.250% 06/15/37		11/16/2012	River Lake Insurance Company IV Limited		1,481,274	1,500,000	39,323
89837R-AB-8	DARTMOUTH COLLEGE DARTMOUTH COLLEGE 4.000% 06/01/42		01/26/2012	Various		1,995,200	2,000,000	0
90345W-AD-6	US AIRWAYS 2012-2 CLASS A PASS US AIRWAYS 2012-2 CLASS A PASS 4.625% 12/03/26		11/30/2012	CITIGROUP		10,112,500	10,000,000	0
911312-AJ-5	UNITED PARCEL SERVICE INC 6.200% 01/15/38		11/16/2012	River Lake Insurance Company IV Limited		1,492,806	1,500,000	31,258
911596-AL-8	US BANCORP 7.500% 06/01/26		01/26/2012	River Lake Insurance Company III		2,099,568	1,700,000	19,479
913017-AT-6	UNITED TECH CORP 6.700% 08/01/28		01/26/2012	River Lake Insurance Company III		3,091,664	2,400,000	78,167
91324P-BK-7	UNITEDHEALTH GROUP INC 6.875% 02/15/38		11/16/2012	River Lake Insurance Company IV Limited		1,330,610	1,350,000	23,461
91324P-CA-8	UNITEDHEALTH GROUP INC UNITEDHEALTH GROUP INCORPORATE 3.950% 10/15/42		11/06/2012	GOLDMAN SACHS & CO		994,770	1,000,000	1,865
914744-AB-3	UNIVERSITY OF NOTRE DAME 4.900% 03/01/41		12/17/2012	Genworth Life Insurance Company		5,422,365	4,500,000	64,925
914744-AC-1	UNIVERSITY OF NOTRE DAME UNIVERSITY OF NOTRE DAME 3.720% 03/01/43		05/31/2012	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000	0
92276M-AX-3	VENTAS REALTY LP VENTAS REALTY LP 4.250% 03/01/22		02/01/2012	BANC OF AMERICA SECURITIES LLC		2,976,420	3,000,000	0
92343V-AF-1	VERIZON COMMUNICATIONS 6.250% 04/01/37		11/16/2012	River Lake Insurance Company IV Limited		753,463	750,000	5,859
92890N-AX-7	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU 3.744% 12/15/45		11/30/2012	WELLS FARGO BANK		10,249,630	10,000,000	18,720
92930R-AD-4	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU 3.840% 11/15/45		10/16/2012	ROYAL BANK OF SCOTLAND		5,124,610	5,000,000	15,467
92976B-HK-1	WACHOVIA BANK COMMERCIAL MORTG 2006-WHL7 A2 144A 0.329% 09/15/21		06/04/2012	Various		5,401,394	5,761,266	1,148
92976B-LL-4	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 A2 144A 0.349% 06/15/20		06/04/2012	Various		6,330,998	7,500,000	1,578
931009-AF-1	WAKE FOREST UNIVERSITY WAKE FOREST UNIVERSITY 3.701% 01/15/42		07/26/2012	WELLS FARGO BANK		3,000,000	3,000,000	0
931142-CB-7	WAL-MART STORES INC 5.250% 09/01/35		01/26/2012	Various		4,885,783	4,300,000	90,927
931142-CK-7	WAL-MART STORES INC 6.500% 08/15/37		11/16/2012	River Lake Insurance Company IV Limited		824,397	825,000	13,555
942683-AH-6	WATSON PHARM INC WATSON PHARMACEUTICALS INC 4.625% 10/01/42		12/11/2012	Various		6,275,799	6,000,000	46,507
94973V-BA-4	WELLPOINT INC WELLPOINT INC 3.300% 01/15/23		09/05/2012	CITIGROUP		2,989,890	3,000,000	0
94988H-AE-1	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG 3.539% 10/15/45		10/18/2012	WELLS FARGO BANK		4,353,836	4,190,000	9,062
94988H-AF-8	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG 4.142% 10/15/45		09/19/2012	WELLS FARGO BANK		6,354,975	6,200,000	19,260
95709T-AH-3	WESTAR ENERGY INC WESTAR ENERGY INC 4.125% 03/01/42		05/14/2012	CITIGROUP		2,187,922	2,200,000	19,158
95709T-AH-3	WESTAR ENERGY INC WESTAR ENERGY INC 4.125% 03/01/42		12/17/2012	Various		3,029,019	2,800,000	34,008
960320-AA-0	WESTGATE RESORTS WESTR_12-1 WESTGATE RESORTS WESTR_12-1 4.500% 09/20/25		04/11/2012	AMHERST		2,878,296	2,878,296	0
960320-AC-6	WESTGATE RESORTS WESTR_12-1 WESTGATE RESORTS WESTR_12-1 5.500% 09/20/25		04/11/2012	AMHERST		719,616	719,616	0
960413-AF-9	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP 3.600% 07/15/22		07/11/2012	BANC OF AMERICA SECURITIES LLC		7,473,650	7,500,000	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
96950F-AF-1	WILLIAMS PRTNRS 6.300% 04/15/40		01/26/2012	Various		489,826	426,000	7,530
97381W-AX-2	WINDSTREAM CORP 7.500% 06/01/22		03/29/2012	Various		3,007,305	3,000,000	0
98212B-AD-5	WPX ENERGY INC 6.000% 01/15/22		06/29/2012	Various		1,990,797	2,000,000	0
98385X-AM-8	XTO ENERGY INC 6.750% 08/01/37		01/26/2012	River Lake Insurance Company III		5,666,782	3,750,000	123,047
98385X-AQ-9	XTO ENERGY INC 6.375% 06/15/38		11/16/2012	River Lake Insurance Company IV Limited		998,640	1,000,000	26,740
98419M-AB-6	XYLEM INC XYLEM INC 4.875% 10/01/21		07/23/2012	Tax Free Exchange		4,997,053	5,000,000	0
98458P-AA-3	YALE UNIVERSITY MTN 7.375% 04/15/96		01/26/2012	River Lake Insurance Company III		2,107,448	1,400,000	28,967
G8967#-AN-3	TRITON CONTAINER INTERNATIONAL TRITON CONTAINER INTERNATIONAL 4.890% 10/31/24		10/23/2012	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0
13643E-AH-8	CANADIAN OIL SANDS TRUST CANADIAN OIL SANDS TRUST 6.000% 04/01/42	A	04/09/2012	BARCLAYS CAPITAL INC		5,271,450	5,000,000	10,833
15135U-AH-2	CENOVUS ENERGY INC CENOVUS ENERGY INC 4.450% 09/15/42	A	12/17/2012	Various		7,354,687	7,100,000	105,317
78011D-AD-6	ROYAL BK CANADA ROYAL BANK OF CANADA 0.625% 12/04/15	A	11/29/2012	ROYAL BANK OF CANADA		9,994,100	10,000,000	0
92658T-AQ-1	VIDEOTRON LTEE VIDEOTRON LTEE 5.000% 07/15/22	A	07/16/2012	Tax Free Exchange		1,000,000	1,000,000	0
C0445#-AM-8	ARC ENERGY TRUST ARC RESOURCES LTD 3.810% 08/23/24	A	08/23/2012	CITIGROUP		12,000,000	12,000,000	0
00386S-AK-8	ABU DHABI NATIONAL ENERGY CO ABU DHABI NATIONAL ENERGY CO 2.500% 01/12/18	F	12/06/2012	Various		10,017,755	10,000,000	0
02364W-BE-4	AMERICA MOVIL SAB DE CV AMERICA MOVIL SAB DE CV 4.375% 07/16/42	F	12/17/2012	Various		3,764,389	3,630,000	66,613
04010K-AH-8	ARES CLO FUNDS ARES_04-8A ARES CLO FUNDS ARES_04-8A 0.912% 02/26/16	F	01/30/2012	MORGAN STANLEY & CO. INC		767,412	799,388	1,629
04011X-AC-0	ARES CLO FUNDS ARES_06-5RA ARES CLO FUNDS ARES_06-5RA 0.562% 02/24/18	F	01/19/2012	MORGAN STANLEY & CO. INC		2,164,311	2,222,085	2,800
04013P-AE-1	ARES CLO LTD ARES_12-1A ARES CLO LTD ARES_12-1A 4.390% 04/19/23	F	02/03/2012	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
04013Y-AG-7	ARES CLO LTD ARES_12-2A ARES CLO LTD ARES_12-2A 3.490% 10/13/23	F	08/29/2012	Various		9,525,000	10,000,000	0
046353-AD-0	ASTRAZENECA PLC 6.450% 09/15/37	F	11/16/2012	River Lake Insurance Company IV Limited		1,494,111	1,500,000	16,394
046353-AG-3	ASTRAZENECA PLC ASTRAZENECA PLC 4.000% 09/18/42	F	12/17/2012	Genworth Life Insurance Company		1,695,659	1,680,000	16,613
10553Y-AE-5	BRASKEM FINANCE LTD BRASKEM FINANCE LTD 5.375% 05/02/22	F	06/05/2012	Various		1,983,090	2,000,000	5,375
111013-AK-4	BRITISH SKY BROADCASTING GRP P BRITISH SKY BROADCASTING GROUP 3.125% 11/26/22	F	11/26/2012	NOMURA SECURITIES		5,014,080	5,000,000	1,302
151191-AW-3	CELULOSA ARAUCO CELULOSA ARAUCO 4.750% 01/11/22	F	07/19/2012	Tax Free Exchange		5,170,431	5,000,000	0
16208N-AA-3	CHATHAM LIGHT CLO LTD CHAT-05- CHATHAM LIGHT CLO LTD CHAT-05- 0.563% 08/03/19	F	12/17/2012	BANC OF AMERICA SECURITIES LLC		7,920,440	8,071,786	5,678
21987B-AR-9	CODELCO INC CORPORACION NACIONAL DEL COBRE 4.250% 07/17/42	F	07/11/2012	Various		9,843,800	10,000,000	0
25156P-AC-7	DEUTSCHE TEL INT SENIOR CORP BND 8.750% 06/15/30	F	11/16/2012	River Lake Insurance Company IV Limited		1,193,954	1,000,000	36,701
29082A-AA-5	EMBRAER SA EMPRESA BRAS DE AERONAU 5.150% 06/15/22	F	09/18/2012	DEUTSCHE BANK SECURITIES INC.		5,387,500	5,000,000	68,667
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSO TELEFONAKTIEBOLAGET LM ERICSSO 4.125% 05/15/22	F	05/02/2012	DEUTSCHE BANK SECURITIES INC.		2,987,550	3,000,000	0
318030-AA-1	FINN SQUARE CLO LTD FINNS_12-1 FINN SQUARE CLO LTD FINNS_12-1 1.700% 12/24/23	F	12/07/2012	J.P. MORGAN SECURITIES INC		4,997,000	5,000,000	0
318030-AC-7	FINN SQUARE CLO LTD FINNS_12-1 FINN SQUARE CLO LTD FINNS_12-1 2.510% 12/24/23	F	12/07/2012	J.P. MORGAN SECURITIES INC		3,100,000	3,100,000	0
363202-AE-2	GALE FORCE CLO LTD GALE 06-2A GALE FORCE CLO LTD GALE_06-2A 1.040% 04/15/18	F	01/01/2012	GOLDMAN SACHS & CO		0	0	116
423012-AE-3	HEINEKEN NV HEINEKEN NV 4.000% 10/01/42	F	10/02/2012	J.P. MORGAN SECURITIES INC		1,965,020	2,000,000	0
449796-AE-1	ING INVESTMENT MANAGEMENT INGI ING INVESTMENT MANAGEMENT INGI 0.653% 08/01/20	F	06/06/2012	Guggenheim Capital		3,729,375	4,250,000	3,901
44985Y-AC-6	ING INVEST MGT INGIM_12-2A ING INVESTMENT MANAGEMENT CLO 2.690% 10/15/22	F	08/07/2012	WELLS FARGO BANK		3,579,632	3,700,000	0
46131N-AD-6	INVERSIONES CMPC SA INVERSIONES CMPC SA 4.500% 04/25/22	F	04/24/2012	Various		3,953,000	4,000,000	750
46132F-AA-8	INVESCO FINANCE PLC INVESCO FINANCE PLC 3.125% 11/30/22	F	11/05/2012	BANC OF AMERICA SECURITIES LLC		11,990,520	12,000,000	0
55818F-AB-8	MADISON PARK FUNDING LTD MDPK_ MADISON PARK FUNDING LTD MDPK_ 3.486% 08/15/22	F	09/18/2012	ROYAL BANK OF SCOTLAND		10,000,000	10,000,000	62,946
55818H-AN-8	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 1.719% 01/20/25	F	11/15/2012	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
614810-AB-5	MONTPELIER RE HOLDINGS LTD MONTPELIER RE HOLDINGS LTD 4.700% 10/15/22	F	10/15/2012	BARCLAYS CAPITAL INC		1,643,504	1,600,000	2,716
65557F-AD-8	NORDEA BANK AB NORDEA BANK AB 4.250% 09/21/22	F	09/17/2012	J.P. MORGAN SECURITIES INC		6,955,480	7,000,000	0
66859J-AC-5	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1 1.745% 01/18/24	F	11/27/2012	MORGAN STANLEY & CO. INC		5,000,000	5,000,000	0
66859J-AE-1	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1 2.575% 01/18/24	F	11/27/2012	MORGAN STANLEY & CO. INC		6,860,000	7,000,000	0
66859J-AG-6	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1 3.375% 01/18/24	F	11/27/2012	MORGAN STANLEY & CO. INC		4,931,500	5,000,000	0
66859J-AL-5	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1 3.580% 01/18/24	F	11/27/2012	MORGAN STANLEY & CO. INC		4,905,000	5,000,000	0
67102V-AG-2	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_ 3.460% 05/15/23	F	04/24/2012	MORGAN STANLEY & CO. INC		2,394,500	2,500,000	0
67102V-AL-1	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_ 3.640% 05/15/23	F	04/24/2012	MORGAN STANLEY & CO. INC		1,491,000	1,500,000	0
675758-AG-1	ODEBRECHT FINANCE LTD 6.000% 04/05/23	F	06/07/2012	Various		1,055,415	1,000,000	11,083
69369E-AC-3	PERTAMINA PERTAMINA PT 4.875% 05/03/22	F	04/26/2012	HSBC SECURITIES INC		1,948,514	1,960,000	0
705011-AA-2	PEARSON FUNDING FOUR PLC PEARSON FUNDING FOUR PLC 3.750% 05/08/22	F	05/01/2012	ROYAL BANK OF SCOTLAND		993,650	1,000,000	0
74735K-2A-9	QTEL INTERNATIONAL FINANCE LTD QTEL INTERNATIONAL FINANCE LTD 3.250% 02/21/23	F	12/12/2012	HSBC SECURITIES INC		9,872,100	10,000,000	0
77819R-AB-5	ROSNEFT INTERNATIONAL FINANCE ROSNEFT INTERNATIONAL FINANCE 3.149% 03/06/17	F	11/30/2012	Various		10,056,250	10,000,000	0
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAP 144A 6.125% 08/17/26	F	11/16/2012	River Lake Insurance Company IV Limited		982,622	1,000,000	15,142
87158Y-AC-6	SYMPHONY CLO LTD SYMP_12-10A SYMPHONY CLO LTD SYMP_12-10A 1.827% 07/23/23	F	07/31/2012	MORGAN STANLEY & CO. INC		4,993,000	5,000,000	0
87164K-AB-0	SYNGENTA FINANCE NV SYNGENTA FINANCE NV 4.375% 03/28/42	F	12/17/2012	Genworth Life Insurance Company		2,282,330	2,100,000	20,161
92769V-AC-3	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA FINANCE PLC 5.250% 02/15/22	F	02/28/2012	Various		1,000,000	1,000,000	0
92857W-AQ-3	VODAFONE GROUP PLC 6.150% 02/27/37	F	11/16/2012	River Lake Insurance Company IV Limited		1,487,120	1,500,000	20,244
92863U-AA-4	COM FED ELCTRICI COMISION FEDERAL DE ELECTRICID 5.375% 02/02/22	F	06/05/2012	CITIGROUP		3,090,000	3,000,000	56,438
C9824@-AF-7	WORLEYPARSONS LTD WORLEYPARSONS LTD 3.450% 09/13/19	F	12/17/2012	Genworth Life Insurance Company		4,594,912	4,620,000	41,619
F0933*-AA-4	BELLON SA BELLON S.A. 5.200% 02/15/22	F	06/26/2012	CITIGROUP		5,000,000	5,000,000	0
G1257*-AE-1	BOREALIS FUNDING COMPANY LTD BOREALIS FUNDING CO LTD 4.460% 07/10/22	F	12/17/2012	Genworth Life Insurance Company		4,167,980	4,200,000	81,692
G2613#-AJ-3	DS SMITH PLC DS SMITH PLC 4.280% 08/06/20	F	08/06/2012	ROYAL BANK OF SCOTLAND		10,000,000	10,000,000	0
G2613#-AL-8	DS SMITH PLC DS SMITH PLC 4.650% 08/06/22	F	08/06/2012	ROYAL BANK OF SCOTLAND		9,000,000	9,000,000	0
G31526-AZ-2	CREDIT SUISSE (LONDON BRANCH) CREDIT SUISSE (LONDON BRANCH) 5.707% 12/30/24	F	07/20/2012	CRT CAPITAL		2,707,500	3,000,000	97,489
L8038*-AA-4	SBM BALEIA AZUL SARL SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27	F	10/31/2012	TORONTO DOMINION		5,000,000	5,000,000	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
N4281@-BV-6	VOPAK KONINKLIJKE VOPAK NV 3.890% 06/19/25	F	12/19/2012	J.P. MORGAN SECURITIES INC		8,000,000	8,000,000	0
N4281@-BW-4	VOPAK KONINKLIJKE VOPAK NV 4.140% 06/19/27	F	12/19/2012	J.P. MORGAN SECURITIES INC		19,000,000	19,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,380,188,834	1,383,928,187	5,219,316
06423K-AA-9	BANK ONE CAP III 8.750% 09/01/30		01/26/2012	River Lake Insurance Company III		651,244	500,000	17,622
4899999. Subtotal - Bonds - Hybrid Securities						651,244	500,000	17,622
8399997. Total - Bonds - Part 3						1,734,154,813	1,788,876,452	6,211,259
8399998. Total - Bonds - Part 5						101,661,971	122,285,880	170,108
8399999. Total - Bonds						1,835,816,784	1,911,162,332	6,381,367
054937-40-4	BB&T CORP BB&T CORP		07/24/2012	BANC OF AMERICA SECURITIES LLC	300,000.000	7,500,000	0.00	0
064058-20-9	BANK OF NEW YORK CO INC BANK OF NEW YORK MELLON CORP		09/12/2012	BANC OF AMERICA SECURITIES LLC	260,000.000	6,500,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						14,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						14,000,000	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						14,000,000	XXX	0
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA		09/11/2012	FEDERAL HOME LIFE	31,414.000	3,141,400		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,141,400	XXX	0
76827*-10-1	River Lake Insurance Company VII		03/31/2012	Capital Contribution		1,481,161		
76828*-10-0	River Lake Insurance Company VIII		03/31/2012	Capital Contribution		5,298,585		
76827*-10-1	River Lake Insurance Company VII		06/30/2012	Capital Contribution		454,140		
76828*-10-0	River Lake Insurance Company VIII		06/30/2012	Capital Contribution		2,120,929		
65109@-10-1	Newco Properties, Inc.		08/28/2012	Capital Contribution		32,504,264		
76828@-10-8	River Lake Insurance Company IX		09/27/2012	Capital Contribution		250,000		
76829@-10-7	River Lake Insurance Company X		09/27/2012	Capital Contribution		250,000		
76827*-10-1	River Lake Insurance Company VII		09/30/2012	Capital Contribution		12,668,590		
76828*-10-0	River Lake Insurance Company VIII		09/30/2012	Capital Contribution		2,234,381		
76828@-10-8	River Lake Insurance Company IX		11/15/2012	Capital Contribution		10,750,000		
76827*-10-1	River Lake Insurance Company VII		12/31/2012	Capital Contribution		(4,066,897)		
76828*-10-0	River Lake Insurance Company VIII		12/31/2012	Capital Contribution		1,472,431		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						65,417,584	XXX	0
9799997. Total - Common Stocks - Part 3						68,558,984	XXX	0
9799998. Total - Common Stocks - Part 5						658,797	XXX	0
9799999. Total - Common Stocks						69,217,781	XXX	0
9899999. Total - Preferred and Common Stocks						83,217,781	XXX	0
9999999 - Totals						1,919,034,565	XXX	6,381,367

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225B-ZA-9	GINNIE MAE I POOL #781637 4.500% 07/15/33		12/01/2012	Paydown		1,065,397	1,065,397	991,666	998,005	0	67,392	0	67,392	0	1,065,397	0	0	0	28,088	07/15/2033
38373M-PZ-7	GOVERNMENT NATIONAL MORTGAGE A 2005-29 IO 0.357% 04/16/45		12/01/2012	Paydown		0	0	3,187,741	1,854,302	0	(1,854,302)	0	(1,854,302)	0	0	0	0	0	113,797	04/16/2045
38373M-SM-3	GNMA 06-3 2006- 3 IO 0.342% 01/16/46		12/01/2012	Paydown		0	0	398,596	223,486	0	(223,486)	0	(223,486)	0	0	0	0	0	9,024	01/16/2046
38373M-TH-3	GNMA 06-9 2006-9 IO 0.040% 01/16/46		12/01/2012	Paydown		0	0	604,021	350,639	0	(350,639)	0	(350,639)	0	0	0	0	0	2,471	01/16/2046
38373M-TQ-3	GNMA 06-8 2006-8 IO 0.199% 01/16/46		12/01/2012	Paydown		0	0	427,704	198,408	0	(198,408)	0	(198,408)	0	0	0	0	0	4,927	01/16/2046
38373M-TW-0	GNMA 06-18 2006-18 IO 0.070% 03/16/45		12/01/2012	Paydown		0	0	426,233	304,897	0	(304,897)	0	(304,897)	0	0	0	0	0	2,404	03/16/2045
38373M-VL-1	GOVERNMENT NATIONAL MORTGAGE A 2006-30 IO 0.365% 05/16/46		12/01/2012	Paydown		0	0	1,175,902	734,513	0	(734,513)	0	(734,513)	0	0	0	0	0	56,040	05/16/2046
3837HD-TM-5	GNMA 96-18 1996-18 PH 6.500% 08/20/26		12/01/2012	Paydown		216,666	216,666	193,238	205,662	0	11,004	0	11,004	0	216,666	0	0	0	7,743	08/20/2026
83164D-GR-4	SBA PRIME FLTR SBA POOL 502908 1.750% 03/25/20		12/01/2012	Paydown		10,838	10,838	10,783	10,790	0	48	0	48	0	10,838	0	0	0	103	03/25/2020
83164D-HB-8	SBA PRIME FLTR SBA POOL 502926 1.375% 04/25/20		12/01/2012	Paydown		32,540	32,540	32,499	32,459	0	81	0	81	0	32,540	0	0	0	243	04/25/2020
912827-7L-0	US TREASURY NB 4.875% 02/15/12		02/15/2012	Maturity		5,510,000	5,510,000	5,596,223	5,512,195	0	(2,195)	0	(2,195)	0	5,510,000	0	0	0	134,306	02/15/2012
912828-KD-1	US TREASURY NB 2.750% 02/15/19		01/25/2012	DEUTSCHE BANK SECURITIES INC.		2,170,625	2,000,000	1,986,208	1,987,891	0	104	0	104	0	1,987,995	0	182,630	182,630	24,511	02/15/2019
912828-PS-3	US TREASURY NB 2.000% 01/31/16		03/23/2012	JEFFRIES & COMPANY INC		313,652	300,000	301,336	301,101	0	(61)	0	(61)	0	301,040	0	12,612	12,612	3,907	01/31/2016
0599999. Subtotal - Bonds - U.S. Governments						9,319,718	9,135,441	15,332,150	12,714,348	0	(3,589,872)	0	(3,589,872)	0	9,124,476	0	195,242	195,242	387,564	XXX
500630-BF-4	KOREA DEVELOPMENT BANK 5.500% 11/13/12	F	11/13/2012	Various		1,000,000	1,000,000	1,021,500	1,002,376	0	(2,376)	0	(2,376)	0	1,000,000	0	0	0	55,000	11/13/2012
836205-AG-9	SOUTH AFRICA REPUBLIC OF 7.375% 04/25/12	F	04/25/2012	Maturity		100,000	100,000	100,500	100,023	0	(23)	0	(23)	0	100,000	0	0	0	3,688	04/25/2012
X74344-DM-5	RUSSIAN FEDERATION OF REGS 7.500% 03/31/30	F	09/30/2012	Various		108,450	108,450	90,763	100,077	0	8,373	0	8,373	0	108,450	0	0	0	6,100	03/31/2030
1099999. Subtotal - Bonds - All Other Governments						1,208,450	1,208,450	1,212,763	1,202,476	0	5,974	0	5,974	0	1,208,450	0	0	0	64,788	XXX
312903-8H-3	FHLMC 179 179 D 9.300% 07/15/21		12/15/2012	Paydown		1,208	1,208	1,151	1,177	0	31	0	31	0	1,208	0	0	0	61	07/15/2021
312904-AU-9	FHLMC 181 181 E 7.000% 08/15/21		12/15/2012	Paydown		3,676	3,676	3,699	3,667	0	9	0	9	0	3,676	0	0	0	144	08/15/2021
312904-EY-7	FHLMC 188 188 H 7.000% 09/15/21		12/15/2012	Paydown		9,592	9,592	9,697	9,601	0	(10)	0	(10)	0	9,592	0	0	0	284	09/15/2021
312904-GT-6	FHLMC 194 194 E 7.000% 09/15/21		12/15/2012	Paydown		12,412	12,412	11,283	11,974	0	437	0	437	0	12,412	0	0	0	411	09/15/2021
312904-QW-8	FHLMC 1012 1012 D 8.000% 10/15/20		12/01/2012	Paydown		21,157	21,157	21,938	21,211	0	(54)	0	(54)	0	21,157	0	0	0	854	10/15/2020
312905-GM-8	FHLMC 1055 1055 H 7.000% 03/15/21		12/01/2012	Paydown		29,242	29,242	28,338	28,835	0	407	0	407	0	29,242	0	0	0	944	03/15/2021
312905-ND-0	FHLMC 1064 1064 E 7.300% 04/15/21		12/01/2012	Paydown		3,944	3,944	3,987	3,962	0	(18)	0	(18)	0	3,944	0	0	0	148	04/15/2021
312905-RG-9	FHLMC 1068 1068 E 7.000% 04/15/21		12/01/2012	Paydown		32,868	32,868	30,124	31,570	0	1,298	0	1,298	0	32,868	0	0	0	1,148	04/15/2021
312905-UN-0	FHLMC 1073 1073 G 7.000% 05/15/21		12/01/2012	Paydown		7,459	7,459	7,089	7,275	0	184	0	184	0	7,459	0	0	0	330	05/15/2021
312906-DD-9	FHLMC 1099 1099 K 7.950% 06/15/21		12/01/2012	Paydown		33,776	33,776	33,003	33,423	0	353	0	353	0	33,776	0	0	0	1,526	06/15/2021
312906-RN-2	FHLMC 1118 1118 Z 8.250% 07/15/21		12/01/2012	Paydown		43,146	43,146	42,116	43,000	0	146	0	146	0	43,146	0	0	0	1,333	07/15/2021
312907-FV-5	FHLMC 1142 1142 IA 7.000% 10/15/21		12/01/2012	Paydown		15,695	15,695	15,477	15,578	0	117	0	117	0	15,695	0	0	0	585	10/15/2021
312907-XF-0	FHLMC 1167 1167 E 7.500% 11/15/21		12/01/2012	Paydown		8,955	8,955	8,524	8,731	0	224	0	224	0	8,955	0	0	0	338	11/15/2021
312908-4J-2	FHLMC 1226 1226 Z 7.750% 03/15/22		12/01/2012	Paydown		5,127	5,127	4,983	5,089	0	37	0	37	0	5,127	0	0	0	230	03/15/2022
312909-LH-5	FHLMC 1235 1235 C 7.000% 04/15/22		12/01/2012	Paydown		7,470	7,470	7,393	7,418	0	52	0	52	0	7,470	0	0	0	300	04/15/2022
312910-DY-5	FHLMC 1286 1286 A 6.000% 05/15/22		12/01/2012	Paydown		8,067	8,067	7,684	7,822	0	245	0	245	0	8,067	0	0	0	247	05/15/2022
312911-GX-2	FHLMC 1343 1343 LB 7.500% 08/15/22		12/01/2012	Paydown		8,956	8,956	8,978	8,945	0	10	0	10	0	8,956	0	0	0	361	08/15/2022
312911-SG-6	FHLMC 1349 1349 PS 7.500% 08/15/22		12/01/2012	Paydown		36,986	36,986	34,344	35,845	0	1,141	0	1,141	0	36,986	0	0	0	1,335	08/15/2022
312913-X5-0	FHLMC 1443 1443 I 7.500% 12/15/22		12/01/2012	Paydown		67,751	67,751	67,412	67,491	0	259	0	259	0	67,751	0	0	0	2,657	12/15/2022
31292G-PX-8	FREDDIE MAC GOLD POOL #C00438 7.000% 12/01/25		12/01/2012	Paydown		62,857	62,857	67,576	66,967	0	(4,109)	0	(4,109)	0	62,857	0	0	0	2,250	12/01/2025
31335G-PJ-8	FREDDIE MAC GOLD POOL #C80425 8.000% 08/01/26		12/01/2012	Paydown		29,084	29,084	29,221	29,156	0	(71)	0	(71)	0	29,084	0	0	0	1,159	08/01/2026
3133T5-HY-2	FHLMC 1729 1729 J 7.500% 04/15/24		06/01/2012	Paydown		79,210	79,210	74,894	78,896	0	314	0	314	0	79,210	0	0	0	1,592	04/15/2024
3133T5-QF-3	FHLMC 1735 1735 I 6.500% 06/15/24		12/01/2012	Paydown		306,014	306,014	244,652	281,733	0	24,281	0	24,281	0	306,014	0	0	0	10,309	06/15/2024
3133T6-BA-8	FHLMC 1777 1777 G 8.250% 03/15/25		12/01/2012	Paydown		9,882	9,882	9,629	9,795	0	88	0	88	0	9,882	0	0	0	411	03/15/2025
3133T6-YS-4	FHLMC G51 51 KB 6.750% 05/17/26		12/01/2012	Paydown		42,925	42,925	40,238	41,661	0	1,265	0	1,265	0	42,925	0	0	0	1,545	05/17/2026
3133T8-3C-9	FHLMC 1885 1885 E 7.500% 09/15/26		12/01/2012	Paydown		73,936	73,936	72,411	73,159	0	777	0	777	0	73,936	0	0	0	3,069	09/15/2026
31340Y-AK-5	FHLMC 2 2 Z 9.300% 03/15/19		12/15/2012	Paydown		6,148	6,148	5,315	6,076	0	71	0	71	0	6,148	0	0	0	305	03/15/2019
31358E-3Z-3	FNMA 90-111 1990-111 Z 8.750% 09/25/20		12/01/2012	Paydown		15,168	15,168	15,232	15,118	0	50	0	50	0	15,168	0	0	0	707	09/25/2020
31358E-7X-4	FNMA 90-106 1990-106 J 8.500% 09/25/20		12/01/2012	Paydown		1,653	1,653	1,653	1,653	0	0	0	0	0	1,653	0	0	0	73	09/25/2020
31358E-UA-8	FNMA 90-78 1990-78 J 7.750% 07/25/20		12/01/2012	Paydown		3,306	3,306	3,304	3,293	0	13	0	13	0	3,306	0	0	0	83	07/25/2020

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31358E-WY-4	FNMA 90-86 1990-86 H 7.000% 07/25/20		12/01/2012	Paydown		11,427	11,427	10,760	11,045	0	382	0	382	0	11,427	0	0	0	534	07/25/2020
31358F-6B-0	FNMA G-6 G-6 Z 9.000% 03/25/21		12/01/2012	Paydown		8,832	8,832	8,790	8,792	0	40	0	40	0	8,832	0	0	0	422	03/25/2021
31358G-L6-2	FNMA 91-61 1991-61 H 6.500% 06/25/21		12/01/2012	Paydown		19,274	19,274	18,232	18,696	0	579	0	579	0	19,274	0	0	0	584	06/25/2021
31358H-SF-3	FNMA G91-22 G-22 G 6.000% 12/25/16		12/01/2012	Paydown		31,653	31,653	27,380	30,349	0	1,304	0	1,304	0	31,653	0	0	0	968	12/25/2016
31358J-XA-4	FNMA G91-31 G-31 Z 8.500% 10/25/21		12/01/2012	Paydown		19,332	19,332	18,384	19,109	0	223	0	223	0	19,332	0	0	0	800	10/25/2021
31358J-ZT-1	FNMA 91-137 1991-137 H 7.000% 10/25/21		12/01/2012	Paydown		13,955	13,955	13,458	13,661	0	294	0	294	0	13,955	0	0	0	423	10/25/2021
31358M-F3-3	FNMA 92-66 1992-66 B 8.000% 05/25/22		12/01/2012	Paydown		10,024	10,024	9,152	9,609	0	415	0	415	0	10,024	0	0	0	398	05/25/2022
31358N-F6-4	FNMA G92-36 G92-36 Z 7.000% 07/25/22		12/01/2012	Paydown		10,118	10,118	10,027	10,083	0	35	0	35	0	10,118	0	0	0	357	07/25/2022
31358P-GJ-0	FNMA 92-133 1992-133 J 7.500% 08/25/22		12/01/2012	Paydown		46,763	46,763	42,284	44,639	0	2,124	0	2,124	0	46,763	0	0	0	2,050	08/25/2022
31358Q-BR-5	FNMA G92-53 G92-53 J 7.000% 09/25/22		12/01/2012	Paydown		41,535	41,535	42,495	41,986	0	(452)	0	(452)	0	41,535	0	0	0	1,609	09/25/2022
31358R-KL-6	FNMA 92-201 1992-201 D 7.000% 11/25/22		12/01/2012	Paydown		181,307	181,307	160,330	172,742	0	8,566	0	8,566	0	181,307	0	0	0	6,155	11/25/2022
31359B-QP-5	FNMA 93-113 1993-113 PK 6.500% 07/25/23		12/01/2012	Paydown		138,609	138,609	129,925	135,414	0	3,196	0	3,196	0	138,609	0	0	0	4,919	07/25/2023
313602-BK-9	FNMA 88-5 1988-5 Z 9.200% 03/25/18		09/01/2012	Paydown		12,852	12,852	12,004	12,771	0	81	0	81	0	12,852	0	0	0	449	03/25/2018
313602-HM-9	FNMA 88-28 1988-28 H 9.050% 12/25/18		12/01/2012	Paydown		5,124	5,124	4,791	5,007	0	117	0	117	0	5,124	0	0	0	260	12/25/2018
313602-R8-9	FNMA 89-59 1989-59 K 8.300% 09/25/19		12/01/2012	Paydown		65,967	65,967	67,554	66,253	0	(286)	0	(286)	0	65,967	0	0	0	2,739	09/25/2019
313602-SR-6	FNMA 89-27 1989-27 Y 6.900% 06/25/19		12/01/2012	Paydown		14,206	14,206	14,085	14,157	0	49	0	49	0	14,206	0	0	0	476	06/25/2019
313602-TR-5	FNMA 89-30 1989-30 Z 9.500% 06/25/19		12/01/2012	Paydown		7,149	7,149	6,987	7,108	0	41	0	41	0	7,149	0	0	0	390	06/25/2019
313603-EC-2	FNMA 89-87 1989-87 J 8.600% 11/25/19		12/01/2012	Paydown		13,290	13,290	13,130	13,193	0	96	0	96	0	13,290	0	0	0	352	11/25/2019
313603-X7-2	FNMA 90-36 1990-36 C 9.000% 04/25/20		12/01/2012	Paydown		1,594	1,594	1,647	1,614	0	(20)	0	(20)	0	1,594	0	0	0	80	04/25/2020
31361X-DF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL #44202 9.000% 08/01/21		12/01/2012	Paydown		229	229	229	228	0	1	0	1	0	229	0	0	0	10	08/01/2021
3137A6-VK-5	FREDDIE MAC FHR 3808 4.000% 08/15/38		12/01/2012	Paydown		268,928	268,928	274,265	273,267	0	(4,339)	0	(4,339)	0	268,928	0	0	0	6,020	08/15/2038
3137A9-QP-4	FREDDIE MAC FHLMC 3842 4.000% 04/15/41		12/01/2012	Paydown		4,670,489	4,670,489	4,845,633	4,829,794	0	(159,305)	0	(159,305)	0	4,670,489	0	0	0	129,588	04/15/2041
31392B-6U-5	FNGT 02-T4 2002-T4 A2 7.000% 12/25/41		12/01/2012	Paydown		86,265	86,265	88,503	88,001	0	(1,736)	0	(1,736)	0	86,265	0	0	0	3,111	12/25/2041
31392G-FQ-3	FNGT 02-T18 2002-T18 A3 7.000% 08/25/42		12/01/2012	Paydown		56,211	56,211	59,988	59,211	0	(2,999)	0	(2,999)	0	56,211	0	0	0	1,853	08/25/2042
31392J-YQ-6	FNW 03-W3 WHOLE CMO 03-3 5.356% 06/25/42		12/01/2012	Paydown		184,733	184,733	194,922	194,554	0	(9,821)	0	(9,821)	0	184,733	0	0	0	5,993	06/25/2042
31393B-U5-2	FNW 03-6 2003-W6 2A4 5.204% 09/25/42		12/01/2012	Paydown		260,598	260,598	257,870	258,855	0	1,743	0	1,743	0	260,598	0	0	0	7,054	09/25/2042
31393N-TE-9	FSPC T-55 T-55 1A1C 6.500% 03/25/43		12/01/2012	Paydown		547,044	547,044	563,455	562,248	0	(15,204)	0	(15,204)	0	547,044	0	0	0	19,740	03/25/2043
31393R-GG-9	FREDDIE MAC FHLMC 7 T-56 A5 5.231% 05/25/43		12/01/2012	Paydown		61,110	61,110	61,106	61,036	0	75	0	75	0	61,110	0	0	0	1,712	05/25/2043
31393U-J9-5	FNMA 03-129 2003-129 PX 4.500% 07/25/33		12/01/2012	Paydown		224,934	224,934	211,719	219,863	0	5,071	0	5,071	0	224,934	0	0	0	9,763	07/25/2033
31394A-YY-6	FNMA 04-68 2004-68 CB 4.500% 09/25/24		12/01/2012	Paydown		3,519,682	3,519,682	3,279,903	3,392,867	0	126,814	0	126,814	0	3,519,682	0	0	0	83,325	09/25/2024
31394J-MS-3	FHLMC 2676 2676 KY 5.000% 09/15/23		12/01/2012	Paydown		4,702,595	4,702,595	4,585,629	4,648,067	0	54,528	0	54,528	0	4,702,595	0	0	0	122,306	09/15/2023
31395B-P6-4	FANNIE MAE 2006-21 CA 5.500% 03/25/29		12/01/2012	Paydown		2,388,684	2,388,684	2,455,425	2,414,986	0	(26,302)	0	(26,302)	0	2,388,684	0	0	0	75,436	03/25/2029
31395B-P7-2	FANNIE MAE FNR 06-21 UH 5.500% 06/25/33		12/01/2012	Paydown		1,860,464	1,860,464	1,909,671	1,872,155	0	(11,691)	0	(11,691)	0	1,860,464	0	0	0	54,276	06/25/2033
31395B-P8-0	FANNIE MAE 2006-21 A 5.500% 10/25/33		12/01/2012	Paydown		1,870,838	1,870,838	1,920,964	1,888,402	0	(17,564)	0	(17,564)	0	1,870,838	0	0	0	56,221	10/25/2033
31396H-DL-0	FREDDIE MAC FHLMC 3113 5.500% 08/15/33		12/01/2012	Paydown		2,488,176	2,488,176	2,550,028	2,515,049	0	(26,873)	0	(26,873)	0	2,488,176	0	0	0	75,085	08/15/2033
31396N-GS-9	FHLMC 3136 0.509% 04/15/36		12/15/2012	Paydown		2,601,016	2,601,016	2,605,081	2,604,441	0	(3,424)	0	(3,424)	0	2,601,016	0	0	0	7,816	04/15/2036
31396X-3J-1	FANNIE MAE FNMA 07-109 4.500% 12/25/37		12/01/2012	Paydown		2,523,687	2,523,687	2,623,057	2,614,263	0	(90,576)	0	(90,576)	0	2,523,687	0	0	0	57,648	12/25/2037
31397A-P2-3	FREDDIE MAC FHLMC 3201 6.000% 10/15/34		12/01/2012	Paydown		7,846,313	7,846,313	7,850,297	7,834,308	0	12,005	0	12,005	0	7,846,313	0	0	0	267,636	10/15/2034
31397C-NS-4	FHLMC 3245 0.509% 11/15/36		12/15/2012	Paydown		1,319,645	1,319,645	1,320,882	1,320,584	0	(940)	0	(940)	0	1,319,645	0	0	0	4,261	11/15/2036
31397L-M6-3	FNMA 08-58 5.000% 04/25/35		12/01/2012	Paydown		2,049,890	2,049,890	2,086,626	2,061,097	0	(11,207)	0	(11,207)	0	2,049,890	0	0	0	53,788	04/25/2035
31397M-WU-7	FANNIE MAE FNMA 08-82 5.500% 11/25/26		09/01/2012	Paydown		1,639,910	1,639,910	1,686,119	1,648,312	0	(8,401)	0	(8,401)	0	1,639,910	0	0	0	37,249	11/25/2026
31397Q-NV-6	FANNIE MAE FNMA 11-9 3.500% 01/25/39		12/01/2012	Paydown		640,099	640,099	640,999	640,719	0	(620)	0	(620)	0	640,099	0	0	0	13,451	01/25/2039
31397T-MJ-8	FREDDIE MAC FHLMC 3451 AGENCY CMO 3451 5.000% 09/15/34		12/01/2012	Paydown		3,075,523	3,075,523	3,131,315	3,096,282	0	(20,758)	0	(20,758)	0	3,075,523	0	0	0	82,722	09/15/2034
31397W-3Z-6	FREDDIE MAC 3460 AC 5.000% 10/15/34		12/01/2012	Paydown		2,122,403	2,122,403	2,161,935	2,137,087	0	(14,684)	0	(14,684)	0	2,122,403	0	0	0	57,347	10/15/2034
31397W-X8-3	FHLMC 3473 AGENCY CMO 3473 5.000% 11/15/34		12/01/2012	Paydown		1,040,762	1,040,762	1,059,330	1,047,683	0	(6,921)	0	(6,921)	0	1,040,762	0	0	0	27,856	11/15/2034
31397Y-3U-3	FHLMC 3479 AGENCY CMO 3479A 5.500% 01/15/35		12/01/2012	Paydown		3,743,915	3,743,915	3,794,244	3,758,234	0	(14,319)	0	(14,319)	0	3,743,915	0	0	0	114,416	01/15/2035
31397Y-3V-1	FHLMC 3479 AGENCY CMO 3479B 5.500% 12/15/30		12/01/2012	Paydown		2,325,101	2,325,101	2,356,655	2,339,182	0	(14,081)	0	(14,081)	0	2,325,101	0	0	0	66,910	12/15/2030
31397Y-4C-2	FREDDIE MAC FHLMC 3477 5.500% 03/15/35		12/01/2012	Paydown		1,916,173	1,916,173	1,943,150	1,923,016	0	(6,843)	0	(6,843)	0	1,916,173	0	0	0	54,513	03/15/2035
31397Y-4G-3	FREDDIE MAC FHLMC 3477 5.000% 12/15/34		12/01/2012	Paydown		4,772,296	4,772,296	4,803,802	4,780,806	0	(8,511)	0	(8,511)	0	4,772,296	0	0	0	128,860	12/15/2034
3199999. Subtotal - Bonds - U.S. Special Revenues						62,448,394	62,448,394	62,845,562	62,680,946	0	(232,551)	0	(232,551)	0	62,448,394	0	0	0	1,684,670	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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000759-BW-9	ABFS MORTGAGE LOAN TRUST ABFS 2001-3 A1 144A 6.130% 03/15/32		12/01/2012	Paydown		52,599	52,599	52,447	53,915	0	(1,316)	0	(1,316)	0	52,599	0	0	0	1,956	03/15/2032
001546-AL-4	AK STL CORP AK STEEL CORP 7.625% 05/15/20		09/25/2012	Various		1,860,500	2,100,000	2,101,250	2,100,599	0	(417)	0	(417)	0	2,100,181	0	(239,681)	(239,681)	135,831	05/15/2020
004421-XW-8	ACE SECURITIES CORP ACE 06-SD1 2006-SD1 M1 0.830% 02/25/36		12/14/2012	Various		4,218,273	8,202,000	7,208,921	8,202,000	0	0	993,079	(993,079)	0	7,208,921	0	(2,990,649)	(2,990,649)	63,948	02/25/2036
016264-AA-1	ALINDA ROADS LLC 144A 0.631% 06/30/18		10/16/2012	MORGAN KEEGAN		6,187,500	15,000,000	5,625,000	5,625,000	0	0	0	0	0	5,625,000	0	562,500	562,500	99,605	06/30/2018
01877K-AB-9	ALLIANCE PIPELINE LP 144A 6.996% 12/31/19		12/31/2012	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	7,496	12/31/2019
018788-AA-3	ALLIANCE RESOURCE PARTNERS 8.310% 08/20/14		08/20/2012	Various		2,000,000	2,000,000	2,128,000	2,090,861	0	(90,861)	0	(90,861)	0	2,000,000	0	0	0	166,200	08/20/2014
03927P-AH-1	ARCAP 04-RR3 5.798% 09/21/45		12/01/2012	Paydown		0	45,645	7,610	342	11,265	0	3,997	7,268	0	7,610	0	(7,610)	(7,610)	2,652	09/21/2045
039483-BD-3	ARCHER-DANIELS-MIDLAND COMPANY 144A 4.535% 03/26/42		03/13/2012	Tax Free Exchange		2,411,076	3,014,000	2,407,729	2,409,650	0	1,426	0	1,426	0	2,411,076	0	0	0	0	03/26/2042
04541G-AE-2	ABSHE 99-LB1 1999-LB1 A2F 7.140% 06/21/29		12/01/2012	Paydown		25,625	25,625	26,025	25,588	0	37	0	37	0	25,625	0	0	0	951	06/21/2029
04542B-HZ-8	CBASS 04-CB5 CBASS2004-CB5 M2 2.010% 12/25/33		12/26/2012	Paydown		215,670	215,670	215,670	215,670	0	0	0	0	0	215,670	0	0	0	2,541	12/25/2033
048677-AC-2	ATLANTIC MARINE CORPS COMMUNIT 5.373% 12/01/50		12/01/2012	Various		106,391	106,391	92,655	92,756	0	13,634	0	13,634	0	106,391	0	0	0	4,339	12/01/2050
049164-AK-2	ATLAS AIR INC A 7.380% 01/02/18		12/03/2012	Redemption 100.0000		1,160,611	1,160,611	1,160,611	1,160,611	0	0	0	0	0	1,160,611	0	0	0	54,728	01/02/2018
049560-AC-9	ATMOS ENERGY CORP 5.125% 01/15/13		08/28/2012	Call 101.8400		1,451,220	1,425,000	1,369,069	1,413,238	0	37,982	0	37,982	0	1,451,220	0	0	0	81,754	01/15/2013
05533D-EL-6	BCAP LLC TRUST BCAP 10-RR7 5.000% 06/30/40		12/01/2012	Paydown		779,990	779,990	799,002	792,686	0	(12,696)	0	(12,696)	0	779,990	0	0	0	22,339	06/30/2040
055381-AQ-0	BE AEROSPACE INC 8.500% 07/01/18		07/23/2012	TENDER		1,369,063	1,250,000	1,315,625	1,289,782	0	(8,738)	0	(8,738)	0	1,281,044	0	88,018	88,018	137,743	07/01/2018
05949A-PE-4	BANC OF AMERICA MORTGAGE SECUR WHOLE CMO 04-7 5.500% 08/25/34		08/01/2012	Paydown		539,447	539,447	525,996	533,429	0	6,017	0	6,017	0	539,447	0	0	0	10,206	08/25/2034
05950Q-AW-1	BANC OF AMERICA LARGE LOAN BAL 2006-BIX1 D 144A 0.419% 10/15/19		10/15/2012	Paydown		6,984,551	6,984,551	6,984,551	6,984,551	0	0	0	0	0	6,984,551	0	0	0	16,639	10/15/2019
05950Q-AY-7	BANC OF AMERICA LARGE LOAN BAL 2006-BIX1 E 144A 0.449% 10/15/19		11/15/2012	Paydown		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	12,281	10/15/2019
07324N-AB-9	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 A2 144A 0.510% 10/25/36		12/26/2012	Paydown		262,011	262,011	257,840	262,011	0	4,172	4,172	0	0	262,011	0	0	0	764	10/25/2036
07324N-AC-7	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M1 144A 0.550% 10/25/36		06/11/2012	BANC OF AMERICA SECURITIES LLC		587,323	2,647,088	1,469,062	2,094,444	0	0	625,382	(625,382)	0	1,469,062	0	(881,739)	(881,739)	7,477	10/25/2036
07324N-AC-7	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M1 144A 0.550% 10/25/36		05/25/2012	Paydown		102,565	102,565	70,283	81,152	0	32,282	10,869	21,413	0	102,565	0	0	0	137	10/25/2036
07324N-AD-5	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M2 144A 0.570% 10/25/36		05/17/2012	NOMURA SECURITIES		684,235	3,258,263	1,059,444	1,009,065	1,279,103	0	1,228,724	50,379	0	1,059,444	0	(375,208)	(375,208)	8,265	10/25/2036
07324N-AD-5	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M2 144A 0.570% 10/25/36		04/25/2012	Paydown		96,460	96,460	57,387	29,873	37,868	39,073	10,354	66,587	0	96,460	0	0	0	98	10/25/2036
07324N-AE-3	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M3 144A 0.580% 10/25/36		05/17/2012	NOMURA SECURITIES		503,550	2,962,058	437,087	862,877	968,311	0	1,394,101	(425,790)	0	437,087	0	66,463	66,463	7,635	10/25/2036
07324N-AE-3	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M3 144A 0.580% 10/25/36		04/25/2012	Paydown		87,691	87,691	42,465	25,545	28,667	45,226	11,747	62,146	0	87,691	0	0	0	90	10/25/2036
07324N-AF-0	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M4 144A 0.640% 10/25/36		06/26/2012	J.P. MORGAN SECURITIES INC		67,134	1,167,548	149,980	307,051	182,264	0	339,335	(157,071)	0	149,980	0	(82,846)	(82,846)	4,121	10/25/2036
07324N-AF-0	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M4 144A 0.640% 10/25/36		06/25/2012	Paydown		52,351	52,351	14,018	13,768	8,172	38,333	7,922	38,583	0	52,351	0	0	0	93	10/25/2036
07324N-AG-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M5 144A 0.690% 10/25/36		06/26/2012	CITIGROUP		70,053	1,751,322	195,783	295,273	8,052	0	107,542	(99,490)	0	195,783	0	(125,731)	(125,731)	6,633	10/25/2036
07324N-AG-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M5 144A 0.690% 10/25/36		06/25/2012	Paydown		78,527	78,527	11,090	13,240	361	67,437	2,511	65,287	0	78,527	0	0	0	150	10/25/2036
07324N-AH-6	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M6 144A 0.770% 10/25/36		06/26/2012	J.P. MORGAN SECURITIES INC		39,451	1,753,357	245,282	174,862	70,420	0	0	70,420	0	245,282	0	(205,832)	(205,832)	7,363	10/25/2036
07324N-AH-6	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 M6 144A 0.770% 10/25/36		06/25/2012	Paydown		76,492	76,492	10,701	7,629	3,072	65,791	0	68,863	0	76,492	0	0	0	163	10/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07324S-CB-6	BAYVIEW COMMERCIAL ASSET TRUS 2005-3A A1 144A 0.530% 11/25/35		12/26/2012	Paydown		2,202,289	2,202,289	2,208,250	2,207,043	0	(4,754)	0	(4,754)	0	2,202,289	0	0	0	6,565	11/25/2035
07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST 2006 1A A2 - 144A 0.570% 04/25/36		11/08/2012	CITIGROUP		3,321,729	4,458,696	4,469,843	4,467,440	0	(477)	0	(477)	0	4,466,964	0	(1,145,235)	(1,145,235)	24,223	04/25/2036
07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST 2006 1A A2 - 144A 0.570% 04/25/36		10/25/2012	Paydown		507,340	507,340	508,608	508,335	0	(995)	0	(995)	0	507,340	0	0	0	1,512	04/25/2036
07324S-DG-4	BAYVIEW COMMERCIAL ASSET TRUST 144A 0.590% 03/25/36		11/08/2012	CITIGROUP		1,142,758	2,096,803	1,855,372	2,096,803	0	0	241,431	(241,431)	0	1,855,372	0	(712,615)	(712,615)	11,768	03/25/2036
07324S-DG-4	BAYVIEW COMMERCIAL ASSET TRUST 144A 0.590% 03/25/36		10/25/2012	Paydown		238,588	238,588	236,239	238,588	0	2,349	2,349	0	0	238,588	0	0	0	734	03/25/2036
07324S-DH-2	BAYVIEW COMMERCIAL ASSET TRUST 144A 0.610% 04/25/36		11/08/2012	CITIGROUP		577,604	1,155,208	972,475	1,155,208	0	0	182,732	(182,732)	0	972,475	0	(394,871)	(394,871)	6,690	04/25/2036
07324S-DH-2	BAYVIEW COMMERCIAL ASSET TRUST 144A 0.610% 04/25/36		10/25/2012	Paydown		131,447	131,447	129,669	131,447	0	1,778	1,778	0	0	131,447	0	0	0	417	04/25/2036
07324Y-AD-1	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M1 0.520% 07/25/36		12/26/2012	Paydown		265,568	265,568	220,643	265,568	0	44,925	44,925	0	0	265,568	0	0	0	829	07/25/2036
07324Y-AE-9	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M2 0.540% 07/25/36		12/26/2012	Paydown		187,162	187,162	141,786	173,960	0	45,376	32,174	13,202	0	187,162	0	0	0	605	07/25/2036
07324Y-AF-6	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M3 0.560% 07/25/36		06/26/2012	J.P. MORGAN SECURITIES INC		327,559	1,297,265	919,187	648,728	509,801	0	239,342	270,459	0	919,187	0	(591,628)	(591,628)	4,035	07/25/2036
07324Y-AF-6	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M3 0.560% 07/25/36		06/25/2012	Paydown		68,469	68,469	54,253	34,240	26,907	14,216	6,894	34,229	0	68,469	0	0	0	123	07/25/2036
07324Y-AG-4	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M4 0.630% 07/25/36		06/26/2012	CITIGROUP		191,906	872,299	544,023	408,085	335,868	0	199,930	135,938	0	544,023	0	(352,117)	(352,117)	3,027	07/25/2036
07324Y-AG-4	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M4 0.630% 07/25/36		06/25/2012	Paydown		46,039	46,039	33,507	21,538	17,727	12,533	5,758	24,502	0	46,039	0	0	0	92	07/25/2036
07324Y-AH-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M5 0.680% 07/25/36		06/26/2012	NOMURA SECURITIES		273,340	1,079,861	540,572	459,474	409,899	0	328,802	81,097	0	540,572	0	(267,232)	(267,232)	4,025	07/25/2036
07324Y-AH-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M5 0.680% 07/25/36		06/25/2012	Paydown		56,994	56,994	36,415	24,251	21,634	20,580	9,470	32,744	0	56,994	0	0	0	123	07/25/2036
07324Y-AJ-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M6 0.750% 07/25/36		06/26/2012	NOMURA SECURITIES		345,103	1,744,598	465,927	529,906	373,653	0	437,632	(63,979)	0	465,927	0	(120,824)	(120,824)	7,130	07/25/2036
07324Y-AJ-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 M6 0.750% 07/25/36		06/25/2012	Paydown		92,079	92,079	35,084	27,968	19,721	56,994	12,605	64,110	0	92,079	0	0	0	217	07/25/2036
07324Y-AK-5	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 B1 1.080% 07/25/36		09/26/2012	BARCLAYS CAPITAL INC		82,978	824,622	161,753	161,753	0	0	0	0	0	161,753	0	(78,775)	(78,775)	7,160	07/25/2036
07324Y-AK-5	BAYVIEW COMMERCIAL ASSET TRUST 2006-2 B1 1.080% 07/25/36		09/25/2012	Paydown		72,053	72,053	14,133	14,133	0	57,919	0	57,919	0	72,053	0	0	0	348	07/25/2036
07325B-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2006 4A A1 - 144A 0.440% 12/25/36		12/26/2012	Paydown		229,827	229,827	229,827	229,827	0	0	0	0	0	229,827	0	0	0	545	12/25/2036
07325B-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-4A A2 144A 0.480% 12/25/36		12/26/2012	Paydown		344,741	344,741	314,682	338,118	0	30,059	23,436	6,623	0	344,741	0	0	0	886	12/25/2036
07325B-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2006-4A M1 144A 0.500% 12/25/36		06/11/2012	BARCLAYS CAPITAL INC		396,942	2,089,169	1,249,816	1,604,139	0	0	354,323	(354,323)	0	1,249,816	0	(852,874)	(852,874)	1,594	12/25/2036
07325B-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2006-4A M1 144A 0.500% 12/25/36		05/25/2012	Paydown		58,433	58,433	41,489	44,867	0	16,944	3,378	13,566	0	58,433	0	0	0	27	12/25/2036
07325B-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-4A M2 144A 0.520% 12/25/36		06/11/2012	BARCLAYS CAPITAL INC		146,242	1,044,584	466,920	719,496	0	0	252,576	(252,576)	0	466,920	0	(320,679)	(320,679)	825	12/25/2036
07325B-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-4A M2 144A 0.520% 12/25/36		05/25/2012	Paydown		29,217	29,217	17,716	20,124	0	11,501	2,408	9,093	0	29,217	0	0	0	14	12/25/2036
07325K-AA-6	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 A1 144A 0.490% 01/25/37		12/25/2012	Paydown		1,283,779	1,283,779	1,277,329	1,283,779	0	6,450	6,450	0	0	1,283,779	0	0	0	3,185	01/25/2037
07325K-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M1 144A 0.540% 01/25/37		12/26/2012	Paydown		192,038	192,038	164,391	180,675	0	27,647	16,284	11,363	0	192,038	0	0	0	521	01/25/2037
07325K-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M2 144A 0.560% 01/25/37		05/17/2012	CITIGROUP		198,651	611,233	548,153	246,327	301,826	0	0	301,826	0	548,153	0	(349,502)	(349,502)	1,524	01/25/2037
07325K-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M2 144A 0.560% 01/25/37		04/25/2012	Paydown		43,205	43,205	38,746	17,412	21,335	4,459	0	25,794	0	43,205	0	0	0	53	01/25/2037

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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07325K-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M3 144A 0.590% 01/25/37		05/17/2012	CITIGROUP		181,414	684,581	589,776	243,231	346,545	0	0	346,545	0	589,776	0	(408,362)	(408,362)	1,791	01/25/2037
07325K-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M3 144A 0.590% 01/25/37		04/25/2012	Paydown		48,390	48,390	41,689	17,193	24,496	6,701	0	31,197	0	48,390	0	0	0	62	01/25/2037
07325K-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M4 144A 0.680% 01/25/37		05/16/2012	CITIGROUP		479,346	2,039,771	1,598,687	574,399	1,024,288	0	0	1,024,288	0	1,598,687	0	(1,119,341)	(1,119,341)	6,048	01/25/2037
07325K-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M4 144A 0.680% 01/25/37		04/25/2012	Paydown		144,182	144,182	113,004	40,602	72,402	31,178	0	103,580	0	144,182	0	0	0	209	01/25/2037
07325K-AF-5	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M5 144A 0.700% 01/25/37		05/17/2012	CITIGROUP		202,540	1,265,875	901,343	273,935	627,407	0	0	627,407	0	901,343	0	(698,803)	(698,803)	3,882	01/25/2037
07325K-AF-5	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M5 144A 0.700% 01/25/37		04/25/2012	Paydown		89,479	89,479	63,712	19,363	44,349	25,767	0	70,116	0	89,479	0	0	0	133	01/25/2037
07325K-AG-3	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M6 144A 0.770% 01/25/37		05/17/2012	CITIGROUP		162,862	1,357,186	748,639	193,942	665,061	0	110,364	554,697	0	748,639	0	(585,776)	(585,776)	4,551	01/25/2037
07325K-AG-3	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M6 144A 0.770% 01/25/37		04/25/2012	Paydown		95,933	95,933	59,864	13,709	47,010	36,069	855	82,224	0	95,933	0	0	0	156	01/25/2037
07325M-AA-2	BAYC 07-1 2007-1 A1 144A 0.430% 03/25/37		12/26/2012	Paydown		519,686	519,686	519,686	519,686	0	0	0	0	0	519,686	0	0	0	1,231	03/25/2037
07325M-AB-0	BAYC 07-1 2007-1 A2 144A 0.480% 03/25/37		12/26/2012	Paydown		519,686	519,686	505,297	519,686	0	14,389	14,389	0	0	519,686	0	0	0	1,362	03/25/2037
07325M-AC-8	BAYC 07-1 2007-1 M1 144A 0.480% 03/25/37		06/11/2012	BANC OF AMERICA SECURITIES LLC		185,680	750,223	555,813	672,135	0	0	116,322	(116,322)	0	555,813	0	(370,133)	(370,133)	1,866	03/25/2037
07325M-AC-8	BAYC 07-1 2007-1 M1 144A 0.480% 03/25/37		05/25/2012	Paydown		43,603	43,603	37,043	39,065	0	6,560	2,022	4,538	0	43,603	0	0	0	53	03/25/2037
07325M-AD-6	BAYC 07-1 2007-1 M2 144A 0.500% 03/25/37		05/17/2012	CITIGROUP		86,135	453,344	374,615	122,403	252,212	0	0	252,212	0	374,615	0	(288,479)	(288,479)	1,017	03/25/2037
07325M-AD-6	BAYC 07-1 2007-1 M2 144A 0.500% 03/25/37		04/25/2012	Paydown		22,951	22,951	18,966	6,197	12,769	3,986	0	16,755	0	22,951	0	0	0	26	03/25/2037
07325M-AE-4	BAYC 07-1 2007-1 M3 144A 0.530% 03/25/37		05/17/2012	CITIGROUP		75,557	604,459	459,489	120,892	338,598	0	0	338,598	0	459,489	0	(383,932)	(383,932)	1,431	03/25/2037
07325M-AE-4	BAYC 07-1 2007-1 M3 144A 0.530% 03/25/37		04/25/2012	Paydown		30,602	30,602	23,262	6,120	17,142	7,339	0	24,481	0	30,602	0	0	0	36	03/25/2037
07325M-AF-1	BAYC 07-1 2007-1 M4 144A 0.580% 03/25/37		06/26/2012	J.P. MORGAN SECURITIES INC		51,552	468,651	231,963	70,298	250,174	0	88,509	161,665	0	231,963	0	(180,411)	(180,411)	1,506	03/25/2037
07325M-AF-1	BAYC 07-1 2007-1 M4 144A 0.580% 03/25/37		06/25/2012	Paydown		31,459	31,459	19,208	4,719	16,794	12,252	2,305	26,741	0	31,459	0	0	0	52	03/25/2037
07325X-AB-6	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A A2 144A 0.530% 07/25/37		05/16/2012	NOMURA SECURITIES		1,594,616	5,143,923	5,143,923	2,023,619	3,120,304	0	0	3,120,304	0	5,143,923	0	(3,549,307)	(3,549,307)	2,076	07/25/2037
07325X-AB-6	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A A2 144A 0.530% 07/25/37		04/25/2012	Paydown		74,295	74,295	74,295	29,228	45,067	0	0	45,067	0	74,295	0	0	0	0	07/25/2037
07325X-AC-4	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M1 144A 0.580% 07/25/37		06/26/2012	NOMURA SECURITIES		220,237	1,082,576	894,337	286,080	608,257	0	0	608,257	0	894,337	0	(674,101)	(674,101)	74	07/25/2037
07325X-AC-4	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M1 144A 0.580% 07/25/37		06/25/2012	Paydown		35,614	35,614	29,421	9,411	20,010	6,193	0	26,203	0	35,614	0	0	0	0	07/25/2037
07325X-AD-2	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M2 144A 0.620% 07/25/37		06/26/2012	NOMURA SECURITIES		103,296	721,717	284,207	128,878	391,017	0	235,688	155,329	0	284,207	0	(180,911)	(180,911)	53	07/25/2037
07325X-AD-2	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M2 144A 0.620% 07/25/37		06/25/2012	Paydown		23,743	23,743	11,389	4,240	12,863	12,354	5,714	19,503	0	23,743	0	0	0	0	07/25/2037
07325X-AE-0	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M3 144A 0.700% 07/25/37		06/26/2012	NOMURA SECURITIES		63,601	721,717	117,863	74,875	366,423	0	323,434	42,989	0	117,863	0	(54,262)	(54,262)	59	07/25/2037
07325X-AE-0	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M3 144A 0.700% 07/25/37		06/25/2012	Paydown		23,743	23,743	6,676	2,463	12,054	17,067	7,842	21,279	0	23,743	0	0	0	0	07/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 A1 144A 0.450% 07/25/37		12/26/2012	Paydown		356,599	356,599	356,599	356,599	0	0	0	0	0	356,599	0	0	0	1,000	07/25/2037
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 A2 144A 0.500% 07/25/37		12/26/2012	Paydown		534,898	534,898	483,335	534,898	0	51,562	51,562	0	0	534,898	0	0	0	1,653	07/25/2037
07325Y-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M1 144A 0.520% 07/25/37		05/17/2012	CITIGROUP		339,606	1,415,025	1,185,505	461,304	724,201	0	0	724,201	0	1,185,505	0	(845,899)	(845,899)	3,296	07/25/2037

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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07325Y-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M1 144A 0.520% 07/25/37		04/25/2012	Paydown		58,581	58,581	49,079	19,098	29,981	9,502	0	39,483	0	58,581	0	0	0	74	07/25/2037
07325Y-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M2 144A 0.550% 07/25/37		05/17/2012	CITIGROUP		267,122	1,443,903	1,029,218	446,248	656,357	0	73,387	582,970	0	1,029,218	0	(762,096)	(762,096)	3,541	07/25/2037
07325Y-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M2 144A 0.550% 07/25/37		04/25/2012	Paydown		59,776	59,776	44,600	18,474	27,173	15,177	1,047	41,303	0	59,776	0	0	0	79	07/25/2037
07325Y-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M3 144A 0.580% 07/25/37		05/17/2012	CITIGROUP		187,707	1,443,903	760,134	382,571	620,558	0	242,995	377,563	0	760,134	0	(572,427)	(572,427)	3,718	07/25/2037
07325Y-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M3 144A 0.580% 07/25/37		04/25/2012	Paydown		59,776	59,776	38,061	15,838	25,691	21,715	3,467	43,939	0	59,776	0	0	0	83	07/25/2037
07326F-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 144A 1.510% 12/25/37		05/14/2012	CITIGROUP		12,265,831	16,889,268	16,824,075	16,833,852	0	912	0	912	0	16,834,763	0	(4,568,932)	(4,568,932)	15,882	12/25/2037
07326F-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 144A 1.510% 12/25/37		04/25/2012	Paydown		482,551	482,551	480,688	480,967	0	1,583	0	1,583	0	482,551	0	0	0	0	12/25/2037
07383F-3C-0	BEAR STEARNS COMMERCIAL MORTGA 2004-BBA5 J 144A 1.609% 09/15/19		05/15/2012	Paydown		2,000,000	2,000,000	1,963,682	1,963,682	0	36,318	0	36,318	0	2,000,000	0	0	0	6,321	09/15/2019
07383F-XJ-2	BEAR STEARNS COMMERCIAL MORTGA 2003-PWR2 A4 5.186% 05/11/39		12/01/2012	Paydown		141,594	141,594	142,300	141,601	0	(7)	0	(7)	0	141,594	0	0	0	6,015	05/11/2039
073914-TR-4	BSMSI 96-6 1996-6 B1 7.750% 11/25/29		12/01/2012	Paydown		103,860	103,860	104,738	104,291	0	(431)	0	(431)	0	103,860	0	0	0	4,231	11/25/2029
073914-WC-3	BSMSI 97-6 1997-6 3A 3.496% 06/25/30		12/01/2012	Paydown		6,629	6,629	6,664	6,650	0	(21)	0	(21)	0	6,629	0	0	0	126	06/25/2030
079857-AH-1	BELLSOUTH CAP FUNDING 7.875% 02/15/30		12/17/2012	Taxable Exchange		10,473,480	7,500,000	8,721,795	8,657,344	0	(33,758)	0	(33,758)	0	8,623,586	0	1,849,893	1,849,893	790,781	02/15/2030
084653-D8-0	BERKSHIRE GAS CO 7.800% 11/15/21		11/15/2012	Various		818,182	818,182	818,182	818,182	0	0	0	0	0	818,182	0	0	0	63,818	11/15/2021
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR 6.139% 11/01/25		12/10/2012	Redemption 100.0000		33,776	33,776	33,776	33,776	0	0	0	0	0	33,776	0	0	0	1,987	11/01/2025
10112R-AB-0	BOSTON PROPERTIES INC 6.250% 01/15/13		08/24/2012	Various		4,213,516	4,121,000	4,227,748	4,137,414	0	76,102	0	76,102	0	4,213,516	0	0	0	285,465	01/15/2013
110394-AB-9	BRISTOW GROUP INC SENIOR CORP BND 7.500% 09/15/17		10/12/2012	Various		5,714,975	5,650,000	5,734,625	5,714,132	0	(14,164)	0	(14,164)	0	5,699,969	0	15,006	15,006	625,031	09/15/2017
123281-BA-4	BUSINESS LOAN EXPRESS BLX 05-1 2005 1A A 144A 0.510% 06/27/33		12/26/2012	Paydown		359,083	359,083	359,756	359,625	0	(542)	0	(542)	0	359,083	0	0	0	956	06/27/2033
12328M-AU-5	BLX 06-AA 2006-AA A 144A 0.451% 10/20/38		06/19/2012	GOLDMAN SACHS & CO		4,759,103	8,498,397	8,240,728	8,240,728	0	0	0	0	0	8,240,728	0	(3,481,625)	(3,481,625)	18,241	10/20/2038
12328M-AU-5	BLX 06-AA 2006-AA A 144A 0.451% 10/20/38		06/20/2012	Paydown		766,395	766,395	743,158	743,158	0	23,237	0	23,237	0	766,395	0	0	0	4,605	10/20/2038
12328M-AW-1	BLX 06-AA 2006-AA B 0.731% 10/20/38		06/13/2012	GOLDMAN SACHS & CO		70,535	1,410,690	116,352	116,352	0	0	0	0	0	116,352	0	(45,817)	(45,817)	5,570	10/20/2038
12328M-AW-1	BLX 06-AA 2006-AA B 0.731% 10/20/38		05/21/2012	Paydown		202,442	202,442	16,697	16,697	0	185,745	0	185,745	0	202,442	0	0	0	680	10/20/2038
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		12/15/2012	Various		332,800	332,800	332,800	332,800	0	0	0	0	0	332,800	0	0	0	18,510	12/15/2018
12542R-A#-7	CHS INC 5.250% 09/21/14		09/21/2012	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	105,000	09/21/2014
12543T-BF-1	COUNTRYWIDE HOME LOANS CWHL 06 2006-13 M 6.250% 09/25/36		04/01/2012	Paydown		0	1,529,418	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2036
125590-AD-1	CITMT 99-A 6.250% 11/15/19		12/15/2012	Paydown		1,313,544	1,313,544	1,294,138	1,309,773	0	3,771	0	3,771	0	1,313,544	0	0	0	26,258	11/15/2019
125878-AC-2	CMOHL 03-1A 2003-1 A2 144A 6.500% 01/26/48		12/01/2012	Paydown		114,619	114,619	106,567	107,884	0	6,735	0	6,735	0	114,619	0	0	0	4,370	01/26/2048
12614M-AJ-3	CNL COMMERCIAL MORTGAGE LOAN T 2002-1A A 144A 0.810% 10/25/28		12/26/2012	Paydown		38,775	38,775	38,899	38,870	0	(94)	0	(94)	0	38,775	0	0	0	156	10/25/2028
12626P-AD-5	CRH AMERICA INC 6.950% 03/15/12		03/15/2012	Various		24,050,000	24,050,000	24,601,639	24,065,153	0	(15,153)	0	(15,153)	0	24,050,000	0	0	0	835,738	03/15/2012
126342-FW-9	WILSHIRE FUNDING CORPORATION W 1996-3 M2 5.740% 08/25/32		12/01/2012	Paydown		72,423	72,423	74,358	73,233	0	(810)	0	(810)	0	72,423	0	0	0	1,921	08/25/2032
126650-AY-6	CVS PASS-THROUGH TRUST 5.361% 10/10/27		12/10/2012	Various		548,293	548,293	548,293	548,293	0	0	0	0	0	548,293	0	0	0	16,052	10/10/2027
126670-GZ-5	CWL 05-13 2005 13 MF6 5.446% 04/25/36		07/01/2012	Paydown		0	2,900,000	114,023	95,784	113,658	0	95,419	18,239	0	114,023	0	(114,023)	(114,023)	79,316	04/25/2036
126671-5Y-8	CWHEL 04-C 2004 C 0.429% 01/15/34		12/17/2012	Paydown		61,856	61,856	37,641	40,583	0	21,274	0	21,274	0	61,856	0	0	0	161	01/15/2034
126671-6J-0	COUNTRYWIDE ASSET-BACKED CERTI 2004-5 A 0.660% 10/25/34		10/25/2012	Paydown		140,957	140,957	140,957	140,957	0	0	0	0	0	140,957	0	0	0	465	10/25/2034
126671-YH-3	CWHEL 03-C 2003 C A 0.479% 05/15/29		12/17/2012	Paydown		57,677	57,677	26,358	33,454	0	24,223	0	24,223	0	57,677	0	0	0	165	05/15/2029
126673-FH-0	CWHEL 04-I 2004 - I A 0.499% 02/15/34		12/17/2012	Paydown		18,580	18,580	7,548	8,344	0	10,236	0	10,236	0	18,580	0	0	0	58	02/15/2034
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T 2004-36CB 2A4 5.500% 02/25/35		12/01/2012	Paydown		2,214,578	2,214,578	1,946,194	1,981,301	0	233,277	0	233,277	0	2,214,578	0	0	0	77,779	02/25/2035

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-LE-1	COUNTRYWIDE ALTERNATIVE LOAN T 2005-23CB A4 5.500% 07/25/35		12/01/2012	Paydown		1,698,388	1,698,388	1,670,998	1,696,215	0	27,390	25,217	2,173	0	1,698,388	0	0	0	58,323	07/25/2035
126685-AB-2	CWHEL 05-B 2005 B 2A 0.389% 05/15/35		12/17/2012	Paydown		150,480	150,480	30,887	23,955	0	126,526	0	126,526	0	150,480	0	0	0	(224)	05/15/2035
126686-AB-0	COUNTRYWIDE HOME EQUITY LOAN T 2006-H 2A1A 0.359% 11/15/36		12/17/2012	Paydown		108,636	108,636	13,540	13,937	0	95,097	397	94,700	0	108,636	0	0	0	252	11/15/2036
12668A-2W-4	CWALT 05-70C 2005-70CB M 5.500% 12/25/35		06/01/2012	Paydown		0	1,006,867	9,084	10	9,074	0	0	9,074	0	9,084	0	(9,084)	(9,084)	0	12/25/2035
12668A-AE-5	CWALT 05-47CB 2005-47CB A5 5.500% 10/25/35		02/13/2012	JEFFRIES & COMPANY INC		1,551,276	8,928,207	4,521,376	2,485,122	2,036,254	0	0	2,036,254	0	4,521,376	0	(2,970,100)	(2,970,100)	102,870	10/25/2035
12668A-AE-5	CWALT 05-47CB 2005-47CB A5 5.500% 10/25/35		02/01/2012	Paydown		159,040	797,298	403,764	221,924	181,840	78,500	0	260,340	0	482,263	0	(323,224)	(323,224)	5,670	10/25/2035
12668A-MQ-5	CWALT 05-49CB 2005-49CB M 5.500% 11/25/35		05/01/2012	Paydown		0	1,234,964	81,352	39,576	41,776	0	0	41,776	0	81,352	0	(81,352)	(81,352)	0	11/25/2035
12668A-W3-5	CWALT 05-73CB 2005-73CB M 5.337% 01/25/36		03/01/2012	Paydown		0	959,402	21,765	2,805	18,960	0	0	18,960	0	21,765	0	(21,765)	(21,765)	0	01/25/2036
12668B-FB-4	CWALT 05-86CB 2005-86CB A2 5.500% 02/25/36		12/01/2012	Paydown		990,680	5,527,952	1,899,595	1,094,474	1,535,558	631,356	730,436	1,436,478	0	2,530,951	0	(1,540,271)	(1,540,271)	168,368	02/25/2036
12669D-JB-5	CWHL 02-25 2002-25 B1 5.909% 11/25/32		12/01/2012	Paydown		466,440	466,440	461,485	462,451	0	3,989	0	3,989	0	466,440	0	0	0	14,177	11/25/2032
12669D-LN-6	CWHL 02-32 2002-32 M 5.592% 01/25/33		12/01/2012	Paydown		157,454	157,454	157,860	157,619	0	(165)	0	(165)	0	157,454	0	0	0	4,782	01/25/2033
130789-T*-1	CALIF WATER SERVICE CO 5.290% 12/01/22		12/11/2012	Redemption 100.0000		181,818	181,818	181,818	181,818	0	0	0	0	0	181,818	0	0	0	9,618	12/01/2022
133131-AK-8	CAMDEN PROPERTY TRUST 5.875% 11/30/12		11/30/2012	Various		6,080,000	6,080,000	6,306,419	6,106,522	0	(26,522)	0	(26,522)	0	6,080,000	0	0	0	357,200	11/30/2012
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		11/30/2012	Various		7,851,235	8,668,631	8,695,070	8,693,131	0	(219)	0	(219)	0	8,692,912	0	(841,677)	(841,677)	381,281	02/10/2052
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		06/10/2012	Paydown		28,849	28,849	28,937	28,931	0	(82)	0	(82)	0	28,849	0	0	0	462	02/10/2052
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		12/10/2012	Redemption 100.0000		17,148	17,148	17,201	17,197	0	(48)	0	(48)	0	17,148	0	0	0	749	02/10/2052
141781-AP-9	CARGILL INC 144A 6.375% 06/01/12		06/01/2012	Maturity		5,000,000	5,000,000	5,501,250	5,026,994	0	(26,994)	0	(26,994)	0	5,000,000	0	0	0	159,375	06/01/2012
14453E-AG-7	CARRINGTON MORTGAGE LOAN TRUST 2006-RFC1 M3 0.520% 05/25/36		12/26/2012	Paydown		0	114,488	683	1,663	2,523	0	3,503	(980)	0	683	0	(683)	(683)	589	05/25/2036
151857-A*-0	CENTERBANK 87-1 1987-1 A 7.325% 09/18/17		12/01/2012	Paydown		12,926	12,926	13,023	12,915	0	11	0	11	0	12,926	0	0	0	183	09/18/2017
161505-DV-1	CCMSC 99-2 1999-2 J 144A 6.500% 01/15/32		09/01/2012	Paydown		17,546	17,546	4,357	4,357	0	13,189	0	13,189	0	17,546	0	0	0	450	01/15/2032
16162W-FV-6	CHASE MORTGAGE FINANCE CORPORA 5.750% 01/25/34		12/01/2012	Paydown		1,029,360	1,029,360	1,095,625	1,093,683	0	(64,323)	0	(64,323)	0	1,029,360	0	0	0	23,146	01/25/2034
165167-CF-2	CHESAPEAKE ENERGY CORP 6.625% 08/15/20		05/21/2012	GOLDMAN SACHS & CO		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)	102,688	08/15/2020
17316Y-AC-2	CITIGROUP MORTGAGE LOAN TRUST 2010-6 2A1 2.654% 09/25/35		12/01/2012	Paydown		267,404	267,404	269,242	269,042	0	(1,638)	0	(1,638)	0	267,404	0	0	0	3,471	09/25/2035
200380-AP-8	CSB 87-1 1987-1 A 3.288% 01/25/18		12/01/2012	Paydown		30,580	30,580	28,232	29,550	0	1,031	0	1,031	0	30,580	0	0	0	1,206	01/25/2018
200380-AR-4	CSB 88-1 1988-1 A 3.977% 02/25/18		12/01/2012	Paydown		2,941	2,941	2,854	2,908	0	33	0	33	0	2,941	0	0	0	73	02/25/2018
200466-AK-6	CMT 99-1 1999-1 J 144A 5.645% 05/15/32		12/01/2012	Paydown		15,920	19,219	16,425	16,425	0	2,314	0	2,314	0	18,739	0	(2,819)	(2,819)	650	05/15/2032
20046G-DS-4	COMMERCIAL MORTGAGE PASS-THROU 2006-FL12 FG1 144A 0.659% 12/15/20		10/15/2012	Paydown		63,719	63,719	63,719	63,719	0	0	0	0	0	63,719	0	0	0	(69)	12/15/2020
20046G-DU-9	COMMERCIAL MORTGAGE PASS-THROU 2006-FL12 FG2 144A 0.709% 12/15/20		10/15/2012	Paydown		382,315	382,315	382,315	382,315	0	0	0	0	0	382,315	0	0	0	1,303	12/15/2020
20046G-DW-5	COMMERCIAL MORTGAGE PASS-THROU COMM 2006-FL12 FG3 144A 0.809% 12/15/20		10/15/2012	Paydown		191,157	191,157	191,157	191,157	0	0	0	0	0	191,157	0	0	0	734	12/15/2020
20046G-DY-1	COMMERCIAL MORTGAGE PASS-THROU 2006FL12 FG4 144A 1.009% 12/15/20		10/15/2012	Paydown		700,910	700,910	700,910	700,910	0	0	0	0	0	700,910	0	0	0	3,298	12/15/2020
20046G-EA-2	COMMERCIAL MORTGAGE PASS-THROU 2006-FL12 FG5 144A 1.159% 12/15/20		10/15/2012	Paydown		917,555	917,555	917,555	917,555	0	0	0	0	0	917,555	0	0	0	4,913	12/15/2020
20046G-EJ-3	COMMERCIAL MORTGAGE PASS-THROU 2006-FL 12 LS3 144A 1.109% 12/15/20		12/15/2012	Paydown		40,672	40,672	1,157	1,157	0	39,516	0	39,516	0	40,672	0	0	0	267	12/15/2020
20046P-AL-2	COMM 00-C1 2000-C1 J 6.850% 08/15/33		08/01/2012	Paydown		0	163,636	0	0	0	0	0	0	0	0	0	0	0	7,772	08/15/2033
20046P-AM-0	COMM 00-C1 2000-C1 K 144A 6.850% 08/15/33		08/01/2012	Paydown		0	15,141	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2033

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CMAC 99-C1 1999-C1 M 144A 6.790% 06/15/31																			
201728-EN-8			11/01/2012	Paydown		0	73,719	4,991	4,991	0	0	0	0	0	4,991	0	(4,991)	(4,991)	5,488	06/15/2031
202795-HE-3	COMMONWEALTH EDISON 98 6.150% 03/15/12		03/15/2012	Various		12,950,000	12,950,000	13,643,072	12,968,686	0	(18,686)	0	(18,686)	0	12,950,000	0	0	0	398,213	03/15/2012
	CONSOLIDATED EDISON COMPANY OF 2002 A																			
209111-DZ-3	5.625% 07/01/12		07/01/2012	Various		2,500,000	2,500,000	2,556,975	2,503,843	0	(3,843)	0	(3,843)	0	2,500,000	0	0	0	140,625	07/01/2012
				Redemption																
21079V-AA-1	CONTINENTAL AIRLINES 4.750% 01/12/21		07/12/2012	100.0000		456,560	456,560	445,717	446,444	0	10,116	0	10,116	0	456,560	0	0	0	17,112	01/12/2021
	CONTINENTAL AIRLINES 96-A 6.940% 10/15/13			Redemption																
210805-AM-9			10/15/2012	100.0000		143,298	143,298	143,298	143,298	0	0	0	0	0	143,298	0	0	0	5,219	10/15/2013
	CONTINENTAL AIRLINES 96-C 9.500% 10/15/13			Redemption																
210805-AP-2			10/15/2012	100.0000		358,242	358,242	378,254	360,388	0	(2,146)	0	(2,146)	0	358,242	0	0	0	17,859	10/15/2013
	CONTINENTAL AIRLINES 974A 6.900% 01/02/18																			
210805-BU-0			07/02/2012	Various		422,578	422,578	404,090	413,973	0	8,605	0	8,605	0	422,578	0	0	0	16,111	01/02/2018
	CONTINENTAL AIRLINES 991A 6.545% 02/02/19			Redemption																
210805-CQ-8			08/02/2012	100.0000		411,071	411,071	389,354	397,510	0	13,561	0	13,561	0	411,071	0	0	0	16,749	02/02/2019
22025Y-AH-3	CORRECTIONS CORP OF AMER 6.250% 03/15/13		04/16/2012	Various		3,500,000	3,500,000	3,404,968	3,482,039	0	17,961	0	17,961	0	3,500,000	0	0	0	93,584	03/15/2013
22540A-XY-9	CSFB 01-CK1 2001-CK1 L 5.863% 12/18/35		12/01/2012	Paydown		0	54,758	7,741	8,280	0	0	538	(538)	0	7,741	0	(7,741)	(7,741)	0	12/18/2035
22540A-XZ-6	CSFB 01-CK1 2001-CK1 5.863% 12/16/35		01/01/2012	Paydown		0	132,088	0	0	0	0	0	0	0	0	0	0	0	0	12/16/2035
	CSFB 01-CKN5 2001-CKN5 K 144A 5.196%																			
22540V-DD-1	09/15/34		08/01/2012	Paydown		0	182,637	147,197	18,264	128,933	0	0	128,933	0	147,197	0	(147,197)	(147,197)	11,528	09/15/2034
	CSFB 01-CKN5 2001-CKN5 L 144A 5.196%																			
22540V-DF-6	09/15/34		08/01/2012	Paydown		0	724,140	0	55,438	299,317	0	354,755	(55,438)	0	0	0	0	0	77,781	09/15/2034
	CSFB 01-CKN5 2001-CKN5 M 5.196% 09/15/34																			
22540V-DG-4			08/01/2012	Paydown		0	325,863	0	0	0	0	0	0	0	0	0	0	0	5,248	09/15/2034
22541L-AC-7	CSFB USA INC 6.500% 01/15/12		01/15/2012	Various		2,000,000	2,000,000	2,033,140	2,000,167	0	(167)	0	(167)	0	2,000,000	0	0	0	65,000	01/15/2012
	CSFB 03-CPN1 2003-CPN1 A2 4.597% 03/15/35																			
22541N-A3-3			12/01/2012	Paydown		4,028,022	4,028,022	3,902,227	3,999,590	0	28,432	0	28,432	0	4,028,022	0	0	0	128,999	03/15/2035
22541N-LT-4	CSFB 02-26 2002-26 1B1 6.250% 10/25/32		05/01/2012	Paydown		892,793	892,793	917,310	911,564	0	(18,771)	0	(18,771)	0	892,793	0	0	0	22,784	10/25/2032
	CSFB 02-CKS4 2002-CKS4 A2 5.183% 11/15/36																			
22541N-MR-7			08/01/2012	Paydown		3,187,414	3,187,414	3,203,351	3,182,095	0	5,319	0	5,319	0	3,187,414	0	0	0	71,822	11/15/2036
	CS FIRST BOSTON MORTGAGE SECUR 2002-AR31 CB2																			
22541N-TH-2	2.883% 11/25/32		12/01/2012	Paydown		782	782	779	779	0	3	0	3	0	782	0	0	0	23	11/25/2032
	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA J			BANC OF AMERICA																
2254ER-AY-2	144A 0.859% 02/15/22		12/05/2012	SECURITIES LLC		3,279,373	4,175,883	4,175,883	4,175,883	0	0	0	0	0	4,175,883	0	(896,510)	(896,510)	37,398	02/15/2022
	DLJCM 99-CG2 1999-CG2 B7 6.110% 06/10/32																			
23322B-FQ-6			12/01/2012	Paydown		0	121,577	5,844	5,844	0	0	0	0	0	5,844	0	(5,844)	(5,844)	5,430	06/10/2032
	DLJ COMMERCIAL MORTGAGE CORP D 2000-CF1 B7																			
23322B-KQ-0	6.998% 06/10/33		09/01/2012	Paydown		0	15,856	2,358	2,358	0	0	0	0	0	2,358	0	(2,358)	(2,358)	94	06/10/2033
	DPH HOLDINGS CORP DELPHI CORP 6.125%																			
24713E-AD-9	05/15/21		05/11/2012	Tax Free Exchange		1,981,467	2,000,000	1,980,000	1,980,922	0	545	0	545	0	1,981,467	0	0	0	0	05/15/2021
	DELTA AIR LINES INC P-T TR DELTA AIR LINES																			
24736V-AA-0	INC PASS THROU 6.200% 07/02/18		07/02/2012	Various		501,678	501,678	505,099	504,430	0	(2,752)	0	(2,752)	0	501,678	0	0	0	23,605	07/02/2018
24763L-AE-0	DELHE 95-2 1995-2 A5 7.100% 01/25/27		12/01/2012	Paydown		57,829	57,829	58,732	57,756	0	73	0	73	0	57,829	0	0	0	2,598	01/25/2027
25459H-AG-0	DIRECTTV HOLDINGS 7.625% 05/15/16		05/15/2012	Call 103.8130		830,504	800,000	799,104	799,427	0	31,077	0	31,077	0	830,504	0	0	0	30,500	05/15/2016
261909-AD-7	DBL C C-4 9.500% 11/20/17		10/20/2012	Paydown		4,233	4,233	3,901	4,195	0	38	0	38	0	4,233	0	0	0	267	11/20/2017
264399-DW-3	DUKE ENERGY CORP 6.250% 01/15/12		01/15/2012	Various		5,000,000	5,000,000	5,212,530	5,001,186	0	(1,186)	0	(1,186)	0	5,000,000	0	0	0	156,250	01/15/2012
264411-AB-5	DUKE REALTY LP 5.875% 08/15/12		08/15/2012	Maturity		1,000,000	1,000,000	996,490	999,718	0	282	0	282	0	1,000,000	0	0	0	58,750	08/15/2012
30162A-AA-6	EXELIS INC EXELIS INC 5.550% 10/01/21		07/20/2012	Tax Free Exchange		1,008,664	1,000,000	1,009,230	1,009,036	0	(372)	0	(372)	0	1,008,664	0	0	0	29,446	10/01/2021
				Redemption																
302567-AA-0	FPL ENERGY WIND 6.639% 06/20/23		06/20/2012	100.0000		250,800	250,800	250,800	250,800	0	0	0	0	0	250,800	0	0	0	16,651	06/20/2023
	FPL ENERGY MARCUS HOOK LP CORP BND 144A			Redemption																
30256Y-AA-1	7.590% 07/10/18		07/10/2012	100.0000		151,810	151,810	151,810	151,810	0	0	0	0	0	151,810	0	0	0	6,991	07/10/2018
31331F-AE-1	FEDEX CORP C1 7.150% 09/28/12		09/28/2012	Various		5,403	5,403	5,466	5,410	0	(8)	0	(8)	0	5,403	0	0	0	359	09/28/2012
313855-G*-3	FEDERAL SIGNAL CORP 12.980% 12/15/12		02/21/2012	Call 100.0000		16,084	16,084	15,950	15,998	0	86	0	86	0	16,084	0	0	0	6,031	12/15/2012
313855-H8-0	FEDERAL SIGNAL CORP 13.230% 12/15/12		02/21/2012	Call 100.0000		1,815,019	1,815,019	1,799,887	1,805,281	0	9,738	0	9,738	0	1,815,019	0	0	0	101,049	12/15/2012
31620R-AB-1	FIDELITY NATIONAL TITLE 5.250% 03/15/13		09/28/2012	Various		19,422,099	19,000,000	18,890,465	18,978,894	0	443,205	0	443,205	0	19,422,099	0	0	0	1,033,521	03/15/2013
	BURLINGTON NORTHERN SANTA FE SECURED CORP			Redemption																
31953*-AL-6	BND 5.960% 10/15/27		11/15/2012	100.0000		341,133	341,133	341,133	341,133	0	0	0	0	0	341,133	0	0	0	15,249	10/15/2027

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31953*-AM-4	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		11/15/2012	Various		34,283	34,283	34,283	34,283	0	0	0	0	0	34,283	0	0	0	1,549	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		11/15/2012	Redemption 100.0000		215,412	215,412	215,412	215,412	0	0	0	0	0	215,412	0	0	0	9,629	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		11/15/2012	Various		86,907	86,907	86,907	86,907	0	0	0	0	0	86,907	0	0	0	3,885	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		11/15/2012	Various		116,544	116,544	116,544	116,544	0	0	0	0	0	116,544	0	0	0	5,210	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 12/13/27		11/15/2012	Various		102,723	102,723	102,723	102,723	0	0	0	0	0	102,723	0	0	0	4,592	12/13/2027
33632*-UQ-8	FIRST SEC BK NA 7.280% 01/10/24		12/10/2012	Redemption 100.0000		306,668	306,668	306,668	306,668	0	0	0	0	0	306,668	0	0	0	12,227	01/10/2024
347314-CY-0	FORT EUSTISSTORY HOUSE 144A 5.960% 12/15/42		12/15/2012	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,960	12/15/2042
35671D-AS-4	FREEPORT-MCMORAN C & G 8.375% 04/01/17		03/14/2012	Call 104.5530		653,456	625,000	656,250	642,163	0	11,293	0	11,293	0	653,456	0	0	0	23,702	04/01/2017
35729Q-AS-7	FREMONT HOME LOAN TRUST FHLT 0 2006-B SLA 0.590% 08/25/36		12/26/2012	Paydown		51,270	51,270	10,747	3,421	7,768	40,523	442	47,849	0	51,270	0	0	0	159	08/25/2036
36158Y-CU-1	GECMC 01-2 2001-2 J 144A 6.050% 08/11/33		04/01/2012	Paydown		121,840	121,840	95,239	121,504	0	336	0	336	0	121,840	0	0	0	2,457	08/11/2033
36158Y-CV-9	GECMC 01-2 2001-2 K 144A 6.050% 08/11/33		05/01/2012	Paydown		112,758	182,785	133,987	159,196	0	30,103	25,209	4,894	0	164,090	0	(51,332)	(51,332)	7,848	08/11/2033
36158Y-CW-7	GECMC 01-2 2001-2 L 144A 6.050% 08/11/33		04/01/2012	Paydown		0	102,078	5,055	32,365	0	0	27,310	(27,310)	0	5,055	0	(5,055)	(5,055)	0	08/11/2033
36159E-AA-0	GE BUSINESS LOAN TRUST GEBL 06 2006 2A A - 144A 0.389% 11/15/34		12/17/2012	Paydown		1,159,251	1,159,251	1,159,251	1,159,251	0	0	0	0	0	1,159,251	0	0	0	2,721	11/15/2034
36159E-AC-6	GE BUSINESS LOAN TRUST GEBL 06 2006 2A B - 144A 0.489% 11/15/34		12/17/2012	Paydown		305,066	305,066	305,066	305,066	0	0	0	0	0	305,066	0	0	0	881	11/15/2034
36159G-AE-7	GE BUSINESS LOAN TRUST GEBL 03 2003 2A A - 144A 0.579% 11/15/31		12/17/2012	Paydown		577,707	577,707	580,596	579,982	0	(2,275)	0	(2,275)	0	577,707	0	0	0	2,437	11/15/2031
36159G-BW-6	GE BUSINESS LOAN TRUST GEBL 05 2005-2A C 1.059% 11/15/33		12/17/2012	Paydown		207,384	207,384	207,384	207,384	0	0	0	0	0	207,384	0	0	0	1,364	11/15/2033
36228F-ZW-9	GSR MORTGAGE LOAN TRUST GSR 04 2004-1R B1 144A 5.000% 02/25/34		09/01/2012	Paydown		2,486,585	2,486,585	2,457,834	2,460,579	0	26,006	0	26,006	0	2,486,585	0	0	0	48,824	02/25/2034
362334-FX-7	FFML 06-FF4 2006-FF4 M3 0.600% 03/25/36		12/26/2012	Paydown		0	2,524,158	69,903	13,701	56,202	0	0	56,202	0	69,903	0	(69,903)	(69,903)	10,222	03/25/2036
362341-4B-2	GSR MORTGAGE LOAN TRUST GSR 06 2006-AR1 2A2 2.774% 01/25/36		12/01/2012	Paydown		1,320,793	1,320,793	1,287,225	1,287,225	0	33,568	0	33,568	0	1,320,793	0	0	0	21,163	01/25/2036
36242D-EY-5	GSR MORTGAGE LOAN TRUST GSRMLT_04-10F 5.000% 09/25/34		12/01/2012	Paydown		474,469	474,469	488,703	488,313	0	(13,844)	0	(13,844)	0	474,469	0	0	0	11,484	09/25/2034
371559-A@-4	GENESSEE & WYOMING INC 5.360% 07/26/15		10/03/2012	Various		22,520,484	20,000,000	20,000,000	20,000,000	0	2,520,484	0	2,520,484	0	22,520,484	0	0	0	1,271,511	07/26/2015
38142E-AE-8	GOLDMAN SACHS GROUP LP 144A 8.000% 03/01/13		11/02/2012	GOLDMAN SACHS & CO		9,885,506	9,680,000	9,572,649	9,667,354	0	9,130	0	9,130	0	9,676,484	0	209,022	209,022	916,373	03/01/2013
38143U-SC-6	GOLDMAN SACHS GROUP INC 3.625% 02/07/16		03/29/2012	GOLDMAN SACHS & CO		2,000,000	2,000,000	2,009,320	2,008,185	0	(454)	0	(454)	0	2,007,731	0	(7,731)	(7,731)	46,924	02/07/2016
396789-FT-1	GCCFC 04-GG1 2004-GG1 A7 5.317% 06/10/36		12/01/2012	Paydown		72,675	72,675	72,698	72,653	0	22	0	22	0	72,675	0	0	0	3,531	06/10/2036
40146#-AF-4	GUARDIAN PIPELINE LLC 7.920% 09/30/22		12/31/2012	Redemption 100.0000		142,234	142,234	142,234	142,234	0	0	0	0	0	142,234	0	0	0	6,615	09/30/2022
40146#-AH-0	GUARDIAN PIPELINE LLC 8.100% 09/30/22		12/31/2012	Various		64,474	64,474	64,474	64,474	0	0	0	0	0	64,474	0	0	0	3,067	09/30/2022
40146#-AL-1	GUARDIAN PIPELINE LLC 144A 7.680% 09/30/22		12/31/2012	Redemption 100.0000		164,013	164,013	163,854	163,896	0	117	0	117	0	164,013	0	0	0	7,594	09/30/2022
42206#-AA-8	HD PULLMAN LLC 5.365% 06/10/25		12/10/2012	Redemption 100.0000		393,345	393,345	393,345	393,345	0	0	0	0	0	393,345	0	0	0	11,524	06/10/2025
42280#-AB-5	HEICO 5.530% 03/15/13		03/15/2012	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	3,950	03/15/2013
423320-BF-9	HFCMC 00-PH1 2000-PH1 K 144A 6.750% 01/17/34		03/01/2012	Paydown		0	35,588	0	0	0	0	0	0	0	0	0	0	0	0	01/17/2034
43739E-AC-1	HMBT 04-1 2004-1 1M1 1.110% 08/25/29		12/25/2012	Paydown		25,114	25,114	25,114	14,267	10,847	0	0	10,847	0	25,114	0	0	0	152	08/25/2029
43739E-AD-9	HMBT 04-1 2004-1 2M1 0.810% 08/25/29		12/26/2012	Paydown		37,288	37,288	37,288	21,195	16,093	0	0	16,093	0	37,288	0	0	0	253	08/25/2029

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
43739E-AF-4	HMBT 04-1 2004-1 2M2 1.935% 08/25/29		12/25/2012	Paydown		54,237	54,237	44,053	20,065	23,989	10,183	0	34,172	0	54,237	0	0	0	633	08/25/2029
43739E-AK-3	HMBT 04-2 2004-2 A2 1.110% 12/25/34		12/26/2012	Paydown		156,481	156,481	86,137	89,327	0	67,154	0	67,154	0	156,481	0	0	0	1,177	12/25/2034
43740C-AB-4	HOMEGOLD HOME EQUITY LOAN TRUS 1999-1 A1 7.370% 07/15/29		12/01/2012	Paydown		110,186	110,186	113,216	114,281	0	(4,095)	0	(4,095)	0	110,186	0	0	0	4,561	07/15/2029
44440*-AC-0	HUGHES AIRCRAFT CO 10.360% 09/30/12		05/11/2012	Call 100.0000		128,799	128,799	128,799	128,799	0	0	0	0	0	128,799	0	0	0	6,672	09/30/2012
44569*-AX-9	HUNT OIL CO 8.060% 12/12/12		12/12/2012	Various		10,000,000	10,000,000	10,400,000	10,179,672	0	(179,672)	0	(179,672)	0	10,000,000	0	0	0	806,000	12/12/2012
452308-AM-1	ILLINOIS TOOL WORKS INC 4.875% 09/15/41		07/03/2012	Tax Free Exchange		295,680	300,000	295,617	295,642	0	37	0	37	0	295,680	0	0	0	7,922	09/15/2041
45254N-KN-6	IMM 04-7 2004-7 M4 2.010% 11/25/34		12/26/2012	Paydown		47,337	47,337	47,663	13,997	33,556	(215)	0	33,341	0	47,337	0	0	0	570	11/25/2034
45256H-AA-6	IF 01-A 5.999% 07/25/33		12/01/2012	Paydown		23,543	23,543	24,456	24,902	0	(1,359)	0	(1,359)	0	23,543	0	0	0	(4,878)	07/25/2033
454889-AH-9	INDIANA MICHIGAN POWER 6.375% 11/01/12		11/01/2012	Various		3,000,000	3,000,000	2,996,430	2,999,592	0	408	0	408	0	3,000,000	0	0	0	191,250	11/01/2012
45660L-VE-6	INDX 05-AR17 2005-AR17 B2		01/01/2012	Various									0					0	7,283	09/25/2035
456606-HL-9	INDYL 05-L2 2005-L2 A2 0.400% 10/25/13		12/26/2012	Paydown		39,695	39,557	19,918	13,891	6,027	19,707	0	25,734	0	39,626	0	70	70	16	10/25/2013
456606-LC-4	INDYMAC RESIDENTIAL ASSET BACK 2006-B M2 0.580% 06/25/36		12/26/2012	Paydown		0	2,730,816	39,289	24,015	15,274	0	0	15,274	0	39,289	0	(39,289)	(39,289)	8,121	06/25/2036
45660G-AA-8	INDX 06-AR19 2006-AR19 1A1 0.390% 08/25/36		11/30/2012	JEFFRIES & COMPANY INC		3,542,232	7,379,650	2,878,063	2,886,407	0	(8,344)	0	(8,344)	0	2,878,063	0	664,168	664,168	32,798	08/25/2036
45660G-AA-8	INDX 06-AR19 2006-AR19 1A1 0.390% 08/25/36		11/26/2012	Paydown		247,743	721,844	281,519	273,175	0	159,467	0	159,467	0	432,642	0	(184,899)	(184,899)	(1,511)	08/25/2036
45660L-KJ-7	RAST 05-A5 2005-A5 B1 5.500% 05/25/35		12/01/2012	Paydown		0	2,596,280	227,063	53,317	279,360	0	105,615	173,745	0	227,063	0	(227,063)	(227,063)	20,408	05/25/2035
45660L-TF-6	RAST 05-A8C 2005-A8CB B1 5.500% 07/25/35		07/01/2012	Paydown		0	1,047,749	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035
45660N-W4-3	RAST 04-R2 2004-R-2 A1 4.500% 08/25/34		12/01/2012	Paydown		4,575,115	4,575,370	3,978,382	4,214,730	0	360,622	0	360,622	0	4,575,351	0	(236)	(236)	97,139	08/25/2034
46625M-AQ-2	JPMCCM 01-CIB1 2001-CIBC H 144A 5.775% 03/15/33		11/01/2012	Paydown		0	184,102	96,188	96,188	0	0	0	0	0	96,188	0	(96,188)	(96,188)	3,534	03/15/2033
46625M-AU-3	JPMCCM 01-CIB1 2001-CIBC K 144A 5.775% 03/15/33		01/01/2012	Paydown		0	60,184	0	0	0	0	0	0	0	0	0	0	0	8,983	03/15/2033
46625M-FX-2	JP MORGAN CHASE COMMERCIAL MOR 2001-CI L 5.626% 10/12/35		08/01/2012	Paydown		0	211,691	17,223	31,972	0	0	14,749	(14,749)	0	17,223	0	(17,223)	(17,223)	0	10/12/2035
46625M-NP-0	JPMCCMSC 02-CIB5 2002-CIB5 A2 5.161% 10/12/37		09/01/2012	Paydown		4,040,000	4,040,000	4,067,547	4,035,632	0	4,368	0	4,368	0	4,040,000	0	0	0	111,541	10/12/2037
46625M-PM-5	JPMCCMSC 02-C2 2002-C2 A2 5.050% 12/12/34		11/01/2012	Paydown		1,266,529	1,266,529	1,272,834	1,265,058	0	1,471	0	1,471	0	1,266,529	0	0	0	45,514	12/12/2034
46625M-WX-3	JPMCCMSC 03-CIBC6 2003-CB6 A2 5.255% 07/12/37		12/01/2012	Paydown		130,258	130,258	128,752	129,829	0	430	0	430	0	130,258	0	0	0	6,668	07/12/2037
46625Y-H6-3	JP MORGAN CHASE COMMERCIAL MOR 2006-FL1A D 144A 0.529% 02/15/20		04/15/2012	Paydown		2,164,247	2,164,247	2,164,247	2,164,247	0	0	0	0	0	2,164,247	0	0	0	4,289	02/15/2020
46625Y-H8-9	JP MORGAN CHASE COMMERCIAL MOR 2006-FL1A E 114A 0.579% 02/15/20		04/15/2012	Paydown		2,705,308	2,705,308	2,387,239	2,387,239	0	318,069	0	318,069	0	2,705,308	0	0	0	5,820	02/15/2020
46625Y-J2-0	JP MORGAN CHASE COMMERCIAL MOR 2006-FL1A F 144A 0.629% 02/15/20		10/15/2012	Paydown		2,885,662	2,885,662	2,551,301	2,551,301	0	334,361	0	334,361	0	2,885,662	0	0	0	7,267	02/15/2020
46628G-AG-4	JPALT 06-A2 2006-A2 2A2 2.959% 05/25/36		12/01/2012	Paydown		960,056	1,806,185	1,261,853	1,261,853	0	289,333	0	289,333	0	1,551,186	0	(591,130)	(591,130)	24,835	05/25/2036
46628K-AH-3	JPM 06-A3 2006-A3 3A2 5.247% 05/25/36		12/01/2012	Paydown		1,143,414	1,458,580	1,217,597	1,249,550	0	188,444	31,953	156,491	0	1,406,041	0	(262,627)	(262,627)	43,493	05/25/2036
46629R-AH-7	JPMCC 06-FL2A 2006-FL2A E 144A 0.489% 11/15/18		12/15/2012	Paydown		267,445	267,445	190,323	190,323	0	77,122	0	77,122	0	267,445	0	0	0	428	11/15/2018
46629R-AJ-3	JPMCC 06-FL2A 2006-FL2A F 144A 0.539% 11/15/18		12/15/2012	Paydown		96,280	96,280	68,615	61,035	0	35,246	0	35,246	0	96,280	0	0	0	(251)	11/15/2018
46631J-AC-2	JP MORGAN MORTGAGE TRUST JPMMT 2007 - A4 2A1 5.547% 06/25/37		12/01/2012	Paydown		220,485	237,237	206,537	216,761	0	27,850	10,306	17,544	0	234,305	0	(13,819)	(13,819)	6,870	06/25/2037
46634R-BA-4	JP MORGAN REREMIC JPMRR 10-5 JPMRR_10-5 2.752% 08/26/36		12/01/2012	Paydown		733,394	733,394	735,228	734,553	0	(1,159)	0	(1,159)	0	733,394	0	0	0	11,181	08/26/2036
47714M-AA-7	JETBLUE AIRWAYS CORP 144A 6.780% 01/15/19		10/15/2012	Various		357,101	357,101	357,101	357,101	0	0	0	0	0	357,101	0	0	0	15,833	01/15/2019
484168-AA-7	KANEB PIPE LINE OP PART 7.750% 02/15/12		02/15/2012	Maturity		10,000,000	10,000,000	11,181,100	10,020,848	0	(20,848)	0	(20,848)	0	10,000,000	0	0	0	387,500	02/15/2012
489170-AB-6	KENNAMETAL INC 7.200% 06/15/12		06/15/2012	Maturity		1,000,000	1,000,000	996,290	999,770	0	230	0	230	0	1,000,000	0	0	0	36,000	06/15/2012
49446R-AG-4	KIMCO REALTY CORP 6.000% 11/30/12		11/30/2012	Various		2,000,000	2,000,000	2,012,520	2,001,467	0	(1,467)	0	(1,467)	0	2,000,000	0	0	0	120,000	11/30/2012
50027#-AA-8	KOHLS CORP 5.902% 12/15/23		12/15/2012	Various		227,261	227,261	227,261	227,261	0	0	0	0	0	227,261	0	0	0	7,331	12/15/2023
52108H-DR-2	LBUBS 01-C2 2001-C2 K 144A 6.366% 09/15/34		12/11/2012	Paydown		0	5,076	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2034

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52108H-Y8-1	LBUBS 05-C1 2005-C1 XCL 0.808% 02/15/40		12/11/2012	Paydown		0	0	554,792	548,489	0	(548,489)	0	(548,489)	0	0	0	0	0	44,147	02/15/2040
52204*-AA-3	WALGREEN CO 5.540% 04/15/36		12/15/2012	Various		586,145	586,145	586,145	586,145	0	0	0	0	0	586,145	0	0	0	17,735	04/15/2036
52465#-BQ-7	LOWES CTL 5.182% 03/10/26		12/10/2012	Various		122,698	122,698	122,698	122,698	0	0	0	0	0	122,698	0	0	0	3,471	03/10/2026
525170-CG-9	LABS 05-1A 2005-1 A1 0.390% 09/25/34		11/30/2012	JEFFRIES & COMPANY INC		44,091	80,166	30,625	31,658	0	(1,033)	0	(1,033)	0	30,625	0	13,466	13,466	355	09/25/2034
525170-CG-9	LABS 05-1A 2005-1 A1 0.390% 09/25/34		11/26/2012	Paydown		38,696	38,696	14,782	13,749	0	24,947	0	24,947	0	38,696	0	0	0	54	09/25/2034
52520V-AA-1	LEHMAN BROTHERS SMALL BALANCE 2006-2A 1A 144A 0.410% 09/25/36		12/26/2012	Paydown		416,484	416,484	416,484	416,484	0	0	0	0	0	416,484	0	0	0	1,353	09/25/2036
52521B-AA-4	LEHMAN BROTHERS SMALL BALANCE 2006-3A 1A 144A 0.410% 12/25/36		12/26/2012	Paydown		1,440,998	1,440,998	1,360,286	1,360,286	0	80,712	0	80,712	0	1,440,998	0	0	0	3,311	12/25/2036
52521B-AE-6	LEHMAN BROTHERS SMALL BALANCE 2006-3A M1 144A 0.500% 12/25/36		09/26/2012	BARCLAYS CAPITAL INC		91,065	2,802,000	13,087	13,087	0	0	0	0	0	13,087	0	77,978	77,978	11,735	12/25/2036
52521G-AA-3	LEHMAN BROTHERS SMALL BALANCE 2007 1A 1A - 144A 0.460% 03/25/37		11/26/2012	Paydown		1,605,790	1,605,790	1,566,975	1,606,558	0	38,907	39,675	(768)	0	1,605,790	0	0	0	4,285	03/25/2037
52521G-AF-2	LEHMAN BROTHERS SMALL BALANCE 2007-1A M2 144A 0.960% 03/25/37		09/26/2012	BARCLAYS CAPITAL INC		491,300	4,913,000	356,548	356,548	0	0	0	0	0	356,548	0	134,752	134,752	791	03/25/2037
52521V-AG-7	LBSBC 07-2A 2007-2A M1 144A 0.610% 06/25/37		09/26/2012	BARCLAYS CAPITAL INC		284,760	4,068,000	366,018	718,764	0	0	352,745	(352,745)	0	366,018	0	(81,258)	(81,258)	51,355	06/25/2037
52521V-AH-5	LBSBC 07-2A 2007-2A M2 144A 0.810% 06/25/37		09/26/2012	BARCLAYS CAPITAL INC		375,500	7,510,000	438,355	589,372	0	0	151,016	(151,016)	0	438,355	0	(62,855)	(62,855)	1,022	06/25/2037
527288-BC-7	LEUCADIA NTL CORP SENIOR CORP BND 7.125% 03/15/17		03/15/2012	Call 103.5600		828,480	800,000	777,000	784,695	0	43,785	0	43,785	0	828,480	0	0	0	28,500	03/15/2017
54013*-AA-0	LOCOMOTIVE MGT SERVICES 8.310% 11/01/12		11/01/2012	Redemption 100.0000		588,235	588,235	588,235	588,235	0	0	0	0	0	588,235	0	0	0	48,882	11/01/2012
542514-JD-7	LBMLT 04-4 2004-4 M11 4.710% 10/25/34		12/26/2012	Paydown		0	447,373	19,772	17,057	2,715	0	0	2,715	0	19,772	0	(19,772)	(19,772)	15,784	10/25/2034
55265K-NB-1	MASTR 02-7 2002-7 B1 5.891% 12/25/32		12/01/2012	Paydown		51,611	51,611	51,883	51,758	0	(146)	0	(146)	0	51,611	0	0	0	1,747	12/25/2032
55265K-XJ-3	MASTR ASSET SECURITIZATION TR WHOLE CMO 03-5 5.000% 06/25/18		12/01/2012	Paydown		525,420	525,420	499,805	504,749	0	20,671	0	20,671	0	525,420	0	0	0	12,709	06/25/2018
55265K-YG-8	MASTR ASSET SECURITIZATION TR WHOLE CMO 03-6 5.000% 07/25/18		12/01/2012	Paydown		879,372	879,372	843,998	850,791	0	28,581	0	28,581	0	879,372	0	0	0	22,113	07/25/2018
55265W-CH-4	MSSTR 05-1 MASTR SEASONED SECURITIES TRUS 6.211% 09/25/17		12/01/2012	Paydown		373,568	373,568	388,511	385,952	0	(12,384)	0	(12,384)	0	373,568	0	0	0	11,667	09/25/2017
55269Q-AF-9	MDU RESOURCES GROUP INC MTNA 8.600% 04/01/12		04/01/2012	Maturity		1,500,000	1,500,000	1,496,190	1,499,907	0	93	0	93	0	1,500,000	0	0	0	64,500	04/01/2012
574599-AX-4	MASCO CORPORATION 5.875% 07/15/12		07/15/2012	Maturity		4,000,000	4,000,000	3,952,120	3,996,665	0	3,335	0	3,335	0	4,000,000	0	0	0	235,000	07/15/2012
574599-AY-2	MASCO CORPORATION 6.500% 08/15/32		03/06/2012	WELLS FARGO BANK		937,500	1,000,000	916,300	922,917	0	306	0	306	0	923,223	0	14,277	14,277	36,833	08/15/2032
576434-AU-8	MASTR 02-2 2002-2 1A1 7.250% 10/25/32		12/01/2012	Paydown		2,315	2,315	2,408	2,386	0	(71)	0	(71)	0	2,315	0	0	0	99	10/25/2032
576434-DD-3	MALT 03-2 2003-2 6A4 6.000% 03/25/33		12/01/2012	Paydown		90,276	90,276	72,670	74,040	0	16,236	0	16,236	0	90,276	0	0	0	4,904	03/25/2033
576434-JS-4	MASTR ALTERNATIVE LOAN TRUSTS 2003-8 A1A1 6.000% 10/25/33		12/01/2012	Paydown		472,016	472,016	473,860	473,118	0	(1,101)	0	(1,101)	0	472,016	0	0	0	16,043	10/25/2033
576434-X3-3	MALT 05-6 2005-6 B1 5.500% 12/25/35		12/01/2012	Paydown		0	896,170	7,535	9	7,526	0	0	7,526	0	7,535	0	(7,535)	(7,535)	19,365	12/25/2035
57643M-DG-6	MAST 04-6 WHOLE CMO 04-6 4.500% 07/25/19		12/01/2012	Paydown		1,016,451	1,016,451	949,429	962,386	0	54,064	0	54,064	0	1,016,451	0	0	0	25,577	07/25/2019
57643M-GW-8	MARM 04-10 WHOLE CMO 04-10 5.000% 10/25/19		12/01/2012	Paydown		865,493	865,493	797,602	806,472	0	59,021	0	59,021	0	865,493	0	0	0	22,789	10/25/2019
577081-AV-4	MATTEL INC MATTEL INC 2.500% 11/01/16		04/16/2012	DEUTSCHE BANK SECURITIES INC.		1,031,350	1,000,000	996,980	997,064	0	170	0	170	0	997,234	0	34,116	34,116	11,181	11/01/2016
58526#-BB-4	MEIJER INC 7.980% 01/01/13		07/01/2012	Redemption 100.0000		1,363,094	1,363,094	1,417,618	1,386,061	0	(22,967)	0	(22,967)	0	1,363,094	0	0	0	81,581	01/01/2013
58526#-BF-5	MEIJER FINANCE INC SERIES A1 7.980% 01/01/13		07/01/2012	Redemption 100.0000		1,192,682	1,192,682	1,240,390	1,212,778	0	(20,095)	0	(20,095)	0	1,192,682	0	0	0	71,382	01/01/2013
58526#-BK-4	MEIJER FINANCE INC SERIES A1 7.980% 01/01/13		07/01/2012	Redemption 100.0000		1,091,282	1,091,282	1,134,934	1,109,669	0	(18,387)	0	(18,387)	0	1,091,282	0	0	0	65,313	01/01/2013
58983*-DY-2	MERDIAN TRUS WEST SER B 8.750% 01/01/12		01/01/2012	Redemption 100.0000		208,038	208,038	217,597	208,038	0	0	0	0	0	208,038	0	0	0	9,102	01/01/2012
59020U-CB-9	MLCC 04-B 2004-B B1 0.932% 06/25/29		12/25/2012	Paydown		190,929	190,929	190,929	190,929	0	0	0	0	0	190,929	0	0	0	1,244	06/25/2029
59020U-CC-7	MLCC 04-B 2004-B B2 1.531% 05/25/29		12/25/2012	Paydown		47,732	47,732	47,732	47,732	0	0	0	0	0	47,732	0	0	0	(374)	05/25/2029
59022H-AC-6	MLMT 02-MW1 2002-MW1 B 5.747% 07/12/34		05/01/2012	Paydown		2,500,000	2,500,000	2,512,614	2,496,155	0	3,845	0	3,845	0	2,500,000	0	0	0	55,627	07/12/2034
59022H-AD-4	MLMT 02-MW1 2002-MW1 C 5.845% 07/12/34		06/01/2012	Paydown		1,500,000	1,500,000	1,507,517	1,497,649	0	2,351	0	2,351	0	1,500,000	0	0	0	38,295	07/12/2034

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59022H-EV-0	MLMT 04-BPC1 2004-BPC1 A3 4.467% 09/12/41		09/01/2012	Paydown		817,500	817,500	821,974	816,720	0	781	0	781	0	817,500	0	0	0	17,016	09/12/2041
59023U-AC-6	MERRILL LYNCH FLOATING TRUST M 2006-1 A2 144A 0.339% 06/15/22		01/15/2012	Paydown		7,932,507	7,932,507	7,932,507	7,932,507	0	0	0	0	0	7,932,507	0	0	0	2,789	06/15/2022
59549P-AA-6	MID 00-4 4 A 8.330% 04/01/30		10/01/2012	Paydown		153,699	153,699	160,928	155,258	0	(1,558)	0	(1,558)	0	153,699	0	0	0	7,889	04/01/2030
599717-A#-2	NEW MILFORD WTR CO 9.100% 06/15/12		06/15/2012	Redemption 100.0000		962,500	962,500	914,375	947,482	0	15,018	0	15,018	0	962,500	0	0	0	43,794	06/15/2012
61752L-AJ-4	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA H 144A 0.639% 10/15/20		12/17/2012	MORGAN STANLEY & CO. INC		468,750	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(281,250)	(281,250)	3,541	10/15/2020
61980A-AA-1	MOTIVA ENTERPRISES LLC 144A 5.200% 09/15/12		09/15/2012	Various		10,599,000	10,599,000	10,584,409	10,597,690	0	1,310	0	1,310	0	10,599,000	0	0	0	551,148	09/15/2012
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC 6.560% 03/25/30		12/15/2012	Redemption 100.0000		95,589	95,589	95,589	95,589	0	0	0	0	0	95,589	0	0	0	3,853	03/25/2030
629568-AH-9	NABORS INDUSTRIES INC 5.375% 08/15/12		08/15/2012	Maturity		1,850,000	1,850,000	1,927,922	1,856,760	0	(6,760)	0	(6,760)	0	1,850,000	0	0	0	99,438	08/15/2012
629568-AW-6	NABORS INDUSTRIES INC 4.625% 09/15/21		02/14/2012	Various		8,964,168	9,000,000	8,962,520	8,963,692	0	475	0	475	0	8,964,168	0	0	0	0	09/15/2021
629855-AP-2	NALCO COMPANY TRANCHE B TRM LN NALCO CO 8.250% 05/15/17		01/10/2012	Various		3,112,232	2,775,000	2,885,055	2,854,276	0	257,955	0	257,955	0	3,112,232	0	0	0	34,524	05/15/2017
637071-AG-6	NATIONAL OILWELL INC 5.650% 11/15/12		11/15/2012	Maturity		5,000,000	5,000,000	4,992,512	4,998,997	0	1,003	0	1,003	0	5,000,000	0	0	0	282,500	11/15/2012
63938B-AB-6	NAVISTAR FINANCIAL DEALER NOTE 4.460% 10/26/15		10/25/2012	Call 100.0000		2,500,000	2,500,000	2,582,324	2,529,581	0	(29,581)	0	(29,581)	0	2,500,000	0	0	0	94,641	10/26/2015
64408#-AC-4	NEW ENGLAND HYDRO C 9.410% 10/17/15		12/17/2012	Redemption 100.0000		948,000	948,000	948,000	948,000	0	0	0	0	0	948,000	0	0	0	48,320	10/17/2015
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 12/15/23		12/15/2012	Redemption 100.0000		216,827	216,827	216,820	216,822	0	5	0	5	0	216,827	0	0	0	7,349	12/15/2023
65535V-EV-6	NAA 04-AR2 2004-AR2 3A3 1.130% 10/25/34		12/26/2012	Paydown		69,858	69,858	69,858	69,858	0	0	0	0	0	69,858	0	0	0	363	10/25/2034
669971-AF-0	NOMURA HOME EQUITY LOAN INC NH 2007-1 M1 0.530% 03/25/37		12/26/2012	Paydown		0	4,619,617	26,261	26,261	0	0	0	0	0	26,261	0	(26,261)	(26,261)	4,471	03/25/2037
68619A-AM-9	ORGN 02-A 2002-A A2 5.220% 05/15/32		12/01/2012	Paydown		49,398	49,398	49,387	49,325	0	73	0	73	0	49,398	0	0	0	1,387	05/15/2032
690368-AH-8	OVERSEAS SHIPHOLDING GRP INC 8.125% 03/30/18		10/22/2012	Various		982,500	2,000,000	1,971,260	1,976,080	0	1,474	0	1,474	0	1,977,554	0	(995,054)	(995,054)	120,972	03/30/2018
69144W-AA-9	OXFORD FINANCE FUNDING TRUST 0 3.750% 03/15/17		04/15/2012	Paydown		1,106,354	1,106,354	1,105,801	1,105,842	0	512	0	512	0	1,106,354	0	0	0	8,647	03/15/2017
69144W-AA-9	OXFORD FINANCE FUNDING TRUST 0 3.750% 03/15/17		04/26/2012	Tax Free Exchange		2,430,040	2,431,102	2,429,886	2,429,976	0	64	0	64	0	2,430,040	0	0	0	33,174	03/15/2017
708160-BS-4	PENNY JC CO INC 7.400% 04/01/37		11/30/2012	Various		7,344,250	8,300,000	8,293,692	8,294,722	0	64	0	64	0	8,294,787	0	(950,537)	(950,537)	680,636	04/01/2037
70924#-AA-0	PENNSYLVANIA SUBURBAN WATER CO 9.530% 12/15/19		01/14/2012	Call 104.0000		3,328,000	3,200,000	3,200,000	3,200,000	0	128,000	0	128,000	0	3,328,000	0	0	0	24,566	12/15/2019
709631-G*-0	PENTAIR INC 0.966% 05/17/12		05/17/2012	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	49,553	05/17/2012
713440-BB-0	PEPSICO CAPL RES 0.000% 04/01/12		04/01/2012	Maturity		130,000	130,000	31,680	127,420	0	2,580	0	2,580	0	130,000	0	0	0	0	04/01/2012
71839#-AA-2	PHILLIES FUNDING LP 6.210% 07/10/30		10/10/2012	Various		254,751	254,751	254,751	254,751	0	0	0	0	0	254,751	0	0	0	9,964	07/10/2030
72447X-AB-3	PITNEY BOWES INC 5.250% 01/15/37		12/06/2012	Janney Montgomery Scott		1,024,550	1,000,000	1,065,560	1,063,763	0	(1,279)	0	(1,279)	0	1,062,485	0	(37,935)	(37,935)	73,792	01/15/2037
730208-AA-9	PACIFIC NORTHWEST NATIONAL LAB SECURED CORP BND 6.500% 11/15/34		12/15/2012	Redemption 100.0000		189,610	189,610	189,610	189,610	0	0	0	0	0	189,610	0	0	0	6,742	11/15/2034
73557*-AA-2	PORT WASHINGTON GENERATING STA 4.910% 07/15/30		12/15/2012	Redemption 100.0000		286,065	286,065	286,065	286,065	0	0	0	0	0	286,065	0	0	0	7,665	07/15/2030
740816-AF-0	PRESIDENT & FELLOWS OF HARVARD 5.000% 01/15/14		03/12/2012	Call 107.6640		3,445,248	3,200,000	3,530,048	3,422,431	0	22,817	0	22,817	0	3,445,248	0	0	0	105,333	01/15/2014
742741-AA-9	PROCTER & GAMBLE- ESOP A 9.360% 01/01/21		07/01/2012	Various		531,800	531,800	638,418	630,889	0	(99,089)	0	(99,089)	0	531,800	0	0	0	37,627	01/01/2021
743753-D#-9	PROVIDENCE GAS COMPANY 8.090% 09/30/22		09/30/2012	Redemption 100.0000		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	50,563	09/30/2022
74432G-AB-3	PCMT 03-PWR1 2003-PWR1 A2 4.493% 02/11/36		12/01/2012	Paydown		857,093	857,093	820,734	851,792	0	5,301	0	5,301	0	857,093	0	0	0	34,946	02/11/2036
744560-AJ-5	PUBLIC SERVICE ELECTRIC & GAS B 5.125% 09/01/12		09/01/2012	Maturity		6,000,000	6,000,000	5,975,160	5,997,915	0	2,085	0	2,085	0	6,000,000	0	0	0	307,500	09/01/2012
74922H-AB-8	RESIDENTIAL ACCREDIT LOANS INC 2007-QH1 A2 0.400% 02/25/37		12/26/2012	Paydown		99,869	105,468	45,096	22,685	25,367	56,725	2,956	79,136	0	101,821	0	(1,952)	(1,952)	243	02/25/2037

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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74929W-AA-0	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRUST R 2.950% 10/20/12		10/20/2012	Paydown		9,000,000	9,000,000	8,984,469	8,994,536	0	5,464	0	5,464	0	9,000,000	0	0	0	165,938	10/20/2012
74951P-BT-4	RESI FINANCE LIMITED PARTNERSH 2003-C B3 144A 1.613% 09/10/35		12/10/2012	Paydown		646,677	646,677	646,677	646,677	0	0	0	0	0	646,677	0	0	0	5,499	09/10/2035
74955D-AA-9	RGS AEGCO FUNDING CO E 9.810% 12/07/21		12/07/2012	Redemption 100.0000		5,596	5,596	6,188	5,851	0	(256)	0	(256)	0	5,596	0	0	0	415	12/07/2021
74955E-AB-5	RGS FUNDING CORP I & M F 9.820% 12/07/22		12/07/2012	Various		505,280	505,280	565,546	532,488	0	(27,208)	0	(27,208)	0	505,280	0	0	0	38,117	12/07/2022
74977Y-AA-7	RAAC 07-RP1 2007 RP1 A - 144A 0.500% 05/25/46		12/26/2012	Paydown		327,021	327,021	327,021	327,021	0	0	0	0	0	327,021	0	0	0	(8)	05/25/2046
75115Y-AB-5	RESIDENTIAL ACCREDIT LOANS INC 2007-Q01 A2 0.400% 02/25/37		12/26/2012	Paydown		143,552	262,486	109,122	40,935	68,188	83,873	0	152,061	0	192,996	0	(49,444)	(49,444)	743	02/25/2037
75406W-AG-6	RASC 06-KS6 2006-KS6 M3 0.530% 08/25/36		11/26/2012	Paydown		0	112,128	133	133	0	0	0	0	0	133	0	(133)	(133)	389	08/25/2036
7591EP-AD-2	REGIONS FINANCIAL CORP 0.632% 06/26/12		06/26/2012	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	69,672	06/26/2012
76110W-B5-4	RESIDENTIAL ASSET SECURITIES C 2004-KS7 A2B3 1.090% 08/25/34		12/26/2012	Paydown		348,761	383,389	160,512	173,897	0	190,884	0	190,884	0	364,781	0	(16,019)	(16,019)	1,840	08/25/2034
76110W-SK-3	RESIDENTIAL ASSET SECURITIES C 2003-KS5 AIIB 0.790% 07/25/33		12/26/2012	Paydown		2,386	2,386	1,096	1,253	0	1,134	0	1,134	0	2,386	0	0	0	12	07/25/2033
76110W-ZY-5	RASC 04-KS6 1.980% 07/25/34		12/26/2012	Paydown		0	342,008	75,195	46,492	28,703	0	0	28,703	0	75,195	0	(75,195)	(75,195)	4,758	07/25/2034
76111X-NU-3	RFMSI 04-S8 2004-S8 A4 5.750% 09/25/34		12/01/2012	Paydown		1,820,456	1,820,456	1,276,196	1,331,372	0	489,084	0	489,084	0	1,820,456	0	0	0	59,368	09/25/2034
76113A-BP-5	RESIDENTIAL ASSET SECURITIES C 2006-KS3 M4 0.680% 04/25/36		01/25/2012	Paydown		0	204,252	1,520	111	1,409	0	0	1,409	0	1,520	0	(1,520)	(1,520)	125	04/25/2036
772739-AF-5	ROCK-TENN CO ROCK TENN CO 9.250% 03/15/16		03/15/2012	Various		1,674,000	1,600,000	1,724,250	1,672,010	0	1,990	0	1,990	0	1,674,000	0	0	0	74,000	03/15/2016
783767-AD-8	RYLAND MORTGAGE SECURITIES COR 1988-A1 A 2.407% 11/25/18		12/01/2012	Paydown		15,514	15,514	15,514	15,514	0	0	0	0	0	15,514	0	0	0	154	11/25/2018
78412F-AF-1	SESI LLC 6.875% 06/01/14		08/21/2012	Call 100.0000		2,982,000	2,982,000	2,939,216	2,965,748	0	16,252	0	16,252	0	2,982,000	0	0	0	148,065	06/01/2014
78443*-AH-4	SLBP HOLDINGS CORPORATION 8.800% 06/30/12		07/02/2012	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	234,944	06/30/2012
78443*-AN-1	SLBP HOLDINGS CORPORATION 3.332% 06/30/14		11/27/2012	TENDER		3,457,455	3,457,455	3,457,455	3,457,455	0	0	0	0	0	3,457,455	0	0	0	157,810	06/30/2014
78443*-AN-1	SLBP HOLDINGS CORPORATION 3.332% 06/30/14		05/16/2012	Call 100.0000		5,042,657	5,042,657	5,042,657	5,042,657	0	0	0	0	0	5,042,657	0	0	0	42,624	06/30/2014
785136-AB-8	SECNA 05-A 2005-A B 144A 7.412% 12/25/35		11/25/2012	Paydown		1,556,384	1,556,384	1,507,243	1,556,384	0	49,138	49,138	0	0	1,556,384	0	0	0	57,592	12/25/2035
786514-BF-5	SAFEWAY INC 5.800% 08/15/12	A	08/15/2012	Maturity		6,000,000	6,000,000	6,212,838	6,019,280	0	(19,280)	0	(19,280)	0	6,000,000	0	0	0	348,000	08/15/2012
79549A-JU-4	SALOMON BROTHERS MORTGAGE SECU 2001-C2 J 6.163% 11/13/36		12/01/2012	Paydown		1,564	1,564	1,331	1,559	0	5	0	5	0	1,564	0	0	0	96	11/13/2036
79549A-JV-2	SALOMON BROTHERS MORTGAGE SECU 2001-C2 K 6.163% 11/13/36		12/01/2012	Paydown		0	3,078	1,997	2,961	0	0	964	(964)	0	1,997	0	(1,997)	(1,997)	205	11/13/2036
79549A-JW-0	SALOMON BROTHERS MORTGAGE SECU 2001-C2 L 6.163% 04/13/13		12/01/2012	Paydown		174,068	875,475	0	0	0	174,068	0	174,068	0	174,068	0	0	0	58,559	04/13/2013
79549A-JX-8	SALOMON BROTHERS MORTGAGE SECU 2001-C2 M 6.163% 04/13/13		11/01/2012	Paydown		0	131,342	0	0	0	0	0	0	0	0	0	0	0	10,629	04/13/2013
79549A-JY-6	SALOMON BROTHERS MORTGAGE SECU 2001-C2 N 6.163% 11/13/36		08/01/2012	Paydown		0	42,502	0	0	0	0	0	0	0	0	0	0	0	0	11/13/2036
795770-AN-6	SALTON SEA FUNDING F 7.475% 11/30/18		11/30/2012	Various		1,340,762	1,340,762	1,340,762	1,340,762	0	0	0	0	0	1,340,762	0	0	0	75,166	11/30/2018
798737-AA-0	SAN MANUEL ENTERTAINMENT AUTHO 144A 5.690% 12/01/15		06/01/2012	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,845	12/01/2015
798737-AA-0	SAN MANUEL ENTERTAINMENT AUTHO 144A 5.690% 12/01/15		12/01/2012	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,690	12/01/2015
803111-AM-5	SARA LEE CORP 6.125% 11/01/32		04/03/2012	TENDER		12,189,575	11,665,000	11,677,200	11,675,684	0	(76)	0	(76)	0	11,675,608	0	513,967	513,967	301,670	11/01/2032
80689*-AK-6	SCHNUCKS MARKETS 6.810% 06/18/12		06/18/2012	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	136,200	06/18/2012
81441P-CR-0	SECURITY NATIONAL MORTGAGE LOA 2005 2A M2 144A 7.321% 02/25/36		08/25/2012	Paydown		0	870,505	167,703	132,390	35,314	0	0	35,314	0	167,703	0	(167,703)	(167,703)	0	02/25/2036
815177-AB-6	SECURNET MORTGAGE SECURITIES C 1988-2 A 1.978% 12/25/18		12/01/2012	Paydown		10,653	10,653	10,497	10,598	0	55	0	55	0	10,653	0	0	0	131	12/25/2018

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82048@-AE-0	UNION PACIFIC CORP 7.220% 07/02/13		07/02/2012	Redemption 100.0000		1,821,460	1,821,460	1,948,962	1,890,565	0	(69,104)	0	(69,104)	0	1,821,460	0	0	0	131,509	07/02/2013
82894*-AR-8	JR SIMPLOT CO 7.920% 04/03/12		04/03/2012	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	158,400	04/03/2012
83611P-AJ-0	SVHE 01-1 2001-1 A 6.765% 04/15/31		06/01/2012	Paydown		240	240	244	240	0	0	0	0	0	240	0	0	0	4	04/15/2031
83611P-AP-6	SVHE 01-2 2001-2 AF 6.500% 03/25/30		12/01/2012	Paydown		24,752	24,752	25,135	24,845	0	(93)	0	(93)	0	24,752	0	0	0	956	03/25/2030
83701#-AB-0	SOUTH CAROLINA GENERATING CO 5.490% 02/01/24		02/01/2012	Redemption 100.0000		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	5,833	02/01/2024
841281-AA-6	SCL 99-CTL1 1999-CTL1 A 144A 7.110% 09/02/14		12/02/2012	Paydown		1,298,451	1,298,451	1,376,358	1,351,660	0	(53,209)	0	(53,209)	0	1,298,451	0	0	0	51,426	09/02/2014
844895-AS-1	SOUTHWEST GAS CORP 7.625% 05/15/12		05/15/2012	Various		6,000,000	6,000,000	5,977,440	5,998,844	0	1,156	0	1,156	0	6,000,000	0	0	0	228,750	05/15/2012
84751P-KZ-1	SPECIALTY UNDERWRITING & RESID 2006-AB1 M3 0.650% 12/25/36		12/25/2012	Paydown		0	1,823,280	70,002	17,144	52,857	0	0	52,857	0	70,002	0	(70,002)	(70,002)	11,920	12/25/2036
84751V-AG-1	SPECIALTY UNDERWRITING & RESID 2006-AB2 M2 0.500% 06/25/37		11/26/2012	Paydown		0	3,000,000	29,180	29,180	0	0	0	0	0	29,180	0	(29,180)	(29,180)	10,104	06/25/2037
84751V-AH-9	SPECIALTY UNDERWRITING & RESID 2006-AB2 M3 0.520% 06/25/37		04/25/2012	Paydown		0	756,971	27,794	1,251	26,543	0	0	26,543	0	27,794	0	(27,794)	(27,794)	1,066	06/25/2037
85430B-AC-0	STANFIELD ARNAGE CLO 144A 1.462% 08/27/21		11/27/2012	Paydown		8,413,777	8,413,777	8,413,777	8,413,777	0	0	0	0	0	8,413,777	0	0	0	117,052	08/27/2021
86187#-AA-8	STONEHENGE CAP FD TEXAS II L P CORP BND 7.340% 08/01/15		08/01/2012	Various		12,057	12,057	12,057	12,057	0	0	0	0	0	12,057	0	0	0	807	08/01/2015
86187@-AA-0	STONEHENGE CAPITAL FUND CONNEC SECURED CORP BND 6.260% 12/15/12		12/15/2012	Redemption 100.0000		366,670	366,670	366,669	366,663	0	7	0	7	0	366,670	0	0	0	13,277	12/15/2012
86192#-AB-9	STONEHENGE CAPITAL FD ILLINOIS 5.060% 12/15/16		12/15/2012	Redemption 100.0000		2,224	2,224	2,224	2,224	0	0	0	0	0	2,224	0	0	0	63	12/15/2016
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC 8.124% 12/15/23		12/15/2012	Redemption 100.0000		290,316	290,316	290,316	290,316	0	0	0	0	0	290,316	0	0	0	11,774	12/15/2023
86193*-AA-4	STONEHENGE CAPITAL FUND NORTH STONEHENGE CAPITAL FUND NORTH 4.624% 10/15/16		10/15/2012	Redemption 100.0000		11,817	11,817	11,817	11,817	0	0	0	0	0	11,817	0	0	0	458	10/15/2016
86358E-RZ-1	STRUCTURED ASSET INVESTMENT SA 2005 3 M5 1.144% 04/25/35		12/25/2012	Paydown		0	220,435	4,957	4,957	0	0	0	0	0	4,957	0	(4,957)	(4,957)	2,412	04/25/2035
86358R-XZ-5	STRUCTURED ASSET SECURITIES CO 2002-AL1 A3 3.450% 02/25/32		12/01/2012	Paydown		210,041	210,041	202,504	203,973	0	6,068	0	6,068	0	210,041	0	0	0	3,858	02/25/2032
86359B-RH-6	SASC 04-9XS 2004-9XS 1A4B 5.470% 05/25/34		12/01/2012	Paydown		576,866	576,866	576,640	575,245	0	1,620	0	1,620	0	576,866	0	0	0	19,897	05/25/2034
86359D-AB-3	LEHMAN BROTHERS SMALL BALANCE 144A 0.460% 02/25/30		12/26/2012	Paydown		107,266	107,266	107,383	107,339	0	(74)	0	(74)	0	107,266	0	0	0	289	02/25/2030
86359L-BU-2	STRUCTURED ASSET MORTGAGE INVE 2004 - AR2 B1 1.110% 05/19/34		12/19/2012	Paydown		266,587	266,587	141,289	50,015	103,264	125,298	11,990	216,572	0	266,587	0	0	0	1,836	05/19/2034
86359L-CG-2	SAMI 04-AR3 2004-AR3 B1 1.110% 07/19/34		12/19/2012	Paydown		76,225	76,225	76,498	23,615	46,809	5,801	0	52,610	0	76,225	0	0	0	339	07/19/2034
86789M-AC-1	STALT 05-1F 2005 - 1F 1A3 5.750% 12/25/35		12/01/2012	Paydown		148,115	176,996	158,050	168,467	0	14,923	10,417	4,506	0	172,973	0	(24,858)	(24,858)	6,288	12/25/2035
86789M-AN-7	STALT 05-1F 2005-1F 2A3 5.750% 12/25/35		12/01/2012	Paydown		391,627	391,627	361,774	377,386	0	29,854	15,613	14,241	0	391,627	0	0	0	13,406	12/25/2035
87309P-AA-7	TW HOTEL FUNDING 2005 LLC TYHO 2005-LUX A1 144A 0.459% 01/15/21		03/01/2012	Paydown		11,942	0	0	0	0	0	0	0	0	0	0	11,942	11,942	0	01/15/2021
87309P-AJ-8	TW HOTEL FUNDING 2005 LLC TYHO 2005-LUX H 144A 0.939% 01/15/21		03/01/2012	Paydown		60,871	0	0	0	0	7,473	0	7,473	0	7,473	0	53,399	53,399	0	01/15/2021
881609-AT-8	TESORO CORP 6.500% 06/01/17		09/27/2012	TENDER		753,750	750,000	675,000	698,460	0	5,797	0	5,797	0	704,257	0	49,493	49,493	62,583	06/01/2017
88340@-9B-0	SLCMT 00-C1 2000-C1 A1 6.540% 04/15/20		12/01/2012	Paydown		92,003	92,003	92,003	92,003	0	0	0	0	0	92,003	0	0	0	3,230	04/15/2020
893574-AA-1	TRANSCONT GAS PIPELINE TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/41		04/03/2012	Tax Free Exchange		11,921,326	12,000,000	11,920,560	11,921,028	0	297	0	297	0	11,921,326	0	0	0	329,400	08/15/2041
89419K-AR-4	TMSA 88-2 1988-2 2.500% 05/01/18		12/01/2012	Paydown		3,279	3,279	3,230	3,261	0	18	0	18	0	3,279	0	0	0	46	05/01/2018
89419K-AU-7	TRAVELERS MORTGAGE SERVICES TM 1988-4A A 2.465% 09/01/18		12/01/2012	Paydown		9,776	9,776	9,828	9,778	0	(2)	0	(2)	0	9,776	0	0	0	136	09/01/2018
89419K-AX-1	TRAVELERS MORTGAGE SERVICES TM 1988-5A A 2.375% 12/25/18		12/01/2012	Paydown		9,637	9,637	9,492	9,586	0	51	0	51	0	9,637	0	0	0	124	12/25/2018
89690E-AA-5	TRIP RAIL MASTER FUNDING LLC T 4.370% 07/15/41		12/15/2012	Paydown		1,216,823	1,216,823	1,216,823	1,216,823	0	0	0	0	0	1,216,823	0	0	0	28,845	07/15/2041

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90332U-AE-3	US AIRWAYS P-T TR 8.360% 07/20/20		07/20/2012	Redemption 100.0000		784,317	784,317	791,768	792,367	0	(8,050)	0	(8,050)	0	784,317	0	0	0	65,569	07/20/2020
906548-BX-9	UNION ELECTRIC 5.250% 09/01/12		09/01/2012	Maturity		3,000,000	3,000,000	2,996,490	2,999,711	0	289	0	289	0	3,000,000	0	0	0	157,500	09/01/2012
91103P-AA-7	UNHE 99-1 1999-1 A 7.410% 03/25/25		12/01/2012	Paydown		10,900	10,900	10,699	10,930	0	(30)	0	(30)	0	10,900	0	0	0	406	03/25/2025
91274#-AM-6	ESPC-JCI BLM BACKED CERT 5.794% 04/10/28		04/10/2012	Various		419,984	419,984	419,984	419,984	0	0	0	0	0	419,984	0	0	0	24,334	04/10/2028
91274#-AN-4	JOHNSON CONTROLS INC J1 - JCI / ARGONNE 5.632% 04/10/18		04/10/2012	Various		764,635	764,635	764,635	764,635	0	0	0	0	0	764,635	0	0	0	43,064	04/10/2018
91274#-AP-9	ESPC BACKED TRUST SER J2 - GSA J2 - JCI / GSA KC AND BGE 5.545% 12/10/18		10/10/2012	Various		767,504	743,424	743,424	743,424	0	24,080	0	24,080	0	767,504	0	0	0	34,352	12/10/2018
91274#-AP-9	ESPC BACKED TRUST SER J2 - GSA J2 - JCI / GSA KC AND BGE 5.545% 12/10/18		09/10/2012	Various		64,044	64,044	64,044	64,044	0	0	0	0	0	64,044	0	0	0	1,490	12/10/2018
91274#-AQ-7	HONEYWELL INTERNATIONAL INC 5.519% 02/10/23		12/10/2012	Redemption 100.0000		238,397	238,397	238,397	238,397	0	0	0	0	0	238,397	0	0	0	7,212	02/10/2023
912909-AF-5	US STEEL 7.375% 04/01/20		01/05/2012	GOLDMAN SACHS & CO		1,287,000	1,300,000	1,296,750	1,297,325	0	6	0	6	0	1,297,331	0	(10,331)	(10,331)	26,366	04/01/2020
922122-AD-8	VARCO INTERNATIONAL INC 5.500% 11/15/12		11/15/2012	Various		20,000,000	20,000,000	19,903,666	19,988,489	0	11,511	0	11,511	0	20,000,000	0	0	0	1,100,000	11/15/2012
929227-4Z-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO 03-S4 5.000% 06/25/33		12/01/2012	Paydown		1,840,872	1,840,872	1,842,415	1,839,931	0	941	0	941	0	1,840,872	0	0	0	43,918	06/25/2033
929227-ZX-7	WAMU 02-A19 2002-AR19 B1 2.461% 02/25/33		12/01/2012	Paydown		2,547	2,547	1,255	1,257	0	1,290	0	1,290	0	2,547	0	0	0	34	02/25/2033
92922F-GN-2	WASHINGTON MUTUAL WAMU 03-S11 5.000% 11/25/33		12/01/2012	Paydown		3,380,386	3,380,386	3,207,721	3,214,373	0	166,014	0	166,014	0	3,380,386	0	0	0	90,492	11/25/2033
929766-JE-4	WBCMT 03-C6 2003-C6 A4 5.125% 08/15/35		12/01/2012	Paydown		330,769	330,769	328,572	329,913	0	855	0	855	0	330,769	0	0	0	11,641	08/15/2035
92976B-JA-1	WACHOVIA BANK COMMERCIAL MORTG 2006-WL7A KH1 144A 1.009% 08/11/18		11/15/2012	Paydown		20,190,211	20,190,211	20,190,211	20,190,211	0	0	0	0	0	20,190,211	0	0	0	197,056	08/11/2018
938837-A#-8	GSA REC BACKED TRUST - WGL PRO 7.220% 09/05/17		12/05/2012	Redemption 100.0000		311,943	311,943	311,943	311,943	0	0	0	0	0	311,943	0	0	0	12,334	09/05/2017
939336-DA-8	WAMU MORTGAGE PASS-THROUGH CER 2002-AR14 B1 2.476% 11/25/32		12/01/2012	Paydown		3,317	3,317	3,298	3,303	0	14	0	14	0	3,317	0	0	0	44	11/25/2032
939336-K3-6	WAMMS 03-AR4 2003-AR4 B1 2.583% 08/25/33		12/01/2012	Paydown		189,803	189,803	187,905	188,250	0	1,553	0	1,553	0	189,803	0	0	0	2,761	08/25/2033
939336-UE-1	WASHINGTON MUTUAL MSC MORTGAGE 5.000% 03/25/18		12/01/2012	Paydown		1,327,846	1,327,846	1,276,956	1,285,385	0	42,461	0	42,461	0	1,327,846	0	0	0	32,632	03/25/2018
94874R-CB-0	WEINGARTEN REALTY INVST MTN A 5.675% 11/25/12		11/25/2012	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	135,569	11/25/2012
94975D-AH-8	WELLS FARGO MORTGAGE BACKED SE 2004-5 B2 4.857% 06/25/19		12/01/2012	Paydown		65,449	65,449	64,744	64,935	0	515	0	515	0	65,449	0	0	0	1,611	06/25/2019
94975D-AJ-4	WELLS FARGO MORTGAGE BACKED SE 2004-5 B3 4.857% 06/25/19		12/01/2012	Paydown		49,043	49,043	46,782	47,589	0	1,454	0	1,454	0	49,043	0	0	0	1,207	06/25/2019
949767-AD-9	WELLS FARGO MORTGAGE BACKED SE WFMBS_03-13 A4 4.500% 11/25/18		04/01/2012	Paydown		98,347	98,347	100,191	98,575	0	(228)	0	(228)	0	98,347	0	0	0	825	11/25/2018
94978#-FR-3	DUKE ENERGY INTERNATIONAL LLC DPC TR 2006-1 TRANCHE A 5.750% 07/15/26		07/15/2012	Redemption 100.0000		30,982	30,982	30,982	30,982	0	0	0	0	0	30,982	0	0	0	1,368	07/15/2026
94978#-FS-1	WACHOVIA BANK NA CHARLOTTE N DPC TR 2006-1 TRANCHE B 5.750% 07/15/26		07/15/2012	Redemption 100.0000		80,446	80,446	80,446	80,446	0	0	0	0	0	80,446	0	0	0	3,486	07/15/2026
94978#-FX-0	WACHOVIA BANK NA CHARLOTTE N DPC TR 2006-1 TRANCHE C 5.750% 07/15/26		07/15/2012	Redemption 100.0000		59,494	59,494	59,494	59,494	0	0	0	0	0	59,494	0	0	0	2,578	07/15/2026
94978#-FY-8	DUKE POWER CO LLC 2006-1 D 5.750% 07/15/26		07/15/2012	Redemption 100.0000		42,547	42,547	42,547	42,547	0	0	0	0	0	42,547	0	0	0	1,844	07/15/2026
94978#-GA-9	DUKE POWER CO LLC 2006-1 E 5.750% 07/15/26		07/15/2012	Redemption 100.0000		26,338	26,338	26,338	26,338	0	0	0	0	0	26,338	0	0	0	1,141	07/15/2026
94978#-GT-8	DUKE POWER CO LLC 2006-1 F 5.750% 01/15/27		07/15/2012	Redemption 100.0000		94,973	94,973	94,973	94,973	0	0	0	0	0	94,973	0	0	0	4,115	01/15/2027
9497EM-AJ-4	WELLS FARGO HOME EQUITY TRUST 2005 4 M3 0.710% 12/25/35		11/30/2012	ROYAL BANK OF SCOTLAND		2,345,220	8,686,000	831,377	831,377	0	0	0	0	0	831,377	0	1,513,843	1,513,843	61,694	12/25/2035
949800-AE-6	WFMBS 04-2 2004-2 B2 5.000% 01/25/19		12/01/2012	Paydown		62,402	62,402	62,636	62,495	0	(93)	0	(93)	0	62,402	0	0	0	1,616	01/25/2019
949809-AE-7	WFMBS 04-3 2004-3 B2 4.750% 04/25/19		12/01/2012	Paydown		66,765	66,765	66,984	66,803	0	(38)	0	(38)	0	66,765	0	0	0	1,341	04/25/2019

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94981E-AL-9	WELLS FARGO MORTGAGE BACKED SE 2003-19 B2 4.750% 01/25/19		12/01/2012	Paydown		42,020	42,020	948	948	0	41,072	0	41,072	0	42,020	0	0	0	1,072	01/25/2019
94981E-AM-7	WELLS FARGO MORTGAGE BACKED SE 2003-19 B3 4.750% 01/25/19		12/01/2012	Paydown		23,181	38,987	215	215	0	23,053	0	23,053	0	23,268	0	(87)	(87)	995	01/25/2019
94982G-AC-3	WELLS FARGO MORTGAGE BACKED SE 2005-3 A3 5.500% 05/25/35		12/01/2012	Paydown		2,110,798	2,110,798	2,122,898	2,122,898	0	(12,099)	0	(12,099)	0	2,110,798	0	0	0	62,140	05/25/2035
94982V-AE-6	WELLS FARGO MORTGAGE BACKED SE 5.500% 10/25/35		12/01/2012	Paydown		0	698,494	152,065	22,274	159,992	0	30,202	129,790	0	152,065	0	(152,065)	(152,065)	9,638	10/25/2035
94983V-AJ-4	WELLS FARGO MORTGAGE BACKED SE 2006-AR8 2A4 2.724% 04/25/36		12/01/2012	Paydown		250,885	250,885	216,747	220,606	0	34,138	3,858	30,280	0	250,885	0	0	0	3,095	04/25/2036
960413-AE-2	WESTLAKE CHEMICALS 6.625% 01/15/16		07/30/2012	Call 102.2080		3,066,240	3,000,000	2,990,220	2,995,280	0	70,960	0	70,960	0	3,066,240	0	0	0	207,031	01/15/2016
96432Y-AA-9	WHITE PINE HYDRO LLC 7.260% 07/20/15		07/12/2012	STONECASTLE SECURITIES LLC		940,000	2,000,000	940,000	2,000,000	0	0	1,060,000	(1,060,000)	0	940,000	0	0	0	143,990	07/20/2015
96445#-AA-5	WHITE RIV FORESTS LLC 144A 6.270% 12/12/12		12/12/2012	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	313,500	12/12/2012
97181#-HE-6	PECOSCHLUMBERGER EQUIP NOTE 8.520% 12/20/13		12/20/2012	Redemption 100.0000		142,019	142,019	142,019	142,019	0	0	0	0	0	142,019	0	0	0	10,854	12/20/2013
97181#-HH-9	UNION PACIFIC CORPORATION 8.520% 06/20/14		12/20/2012	Redemption 100.0000		345,123	345,123	345,123	345,123	0	0	0	0	0	345,123	0	0	0	22,003	06/20/2014
97181#-HJ-5	UNION PACIFIC CORPORATION 8.520% 06/20/14		12/20/2012	Various		418,665	418,665	418,665	418,665	0	0	0	0	0	418,665	0	0	0	28,099	06/20/2014
97181#-HM-8	UNION PACIFIC CORPORATION 8.520% 06/20/14		12/20/2012	Redemption 100.0000		319,631	319,631	319,631	319,631	0	0	0	0	0	319,631	0	0	0	21,233	06/20/2014
97181#-HW-6	UNION PACIFIC CORPORATION 8.520% 12/20/14		12/20/2012	Redemption 100.0000		312,719	312,719	312,719	312,719	0	0	0	0	0	312,719	0	0	0	20,072	12/20/2014
97181#-KV-4	UNION PACIFIC CORPORATION MW T 50 5.360% 11/30/28		07/02/2012	Redemption 100.0000		174,030	174,030	174,030	174,030	0	0	0	0	0	174,030	0	0	0	7,446	11/30/2028
97181#-KY-8	UNION PACIFIC CORPORATION 5.360% 12/29/28		07/02/2012	Redemption 100.0000		63,367	63,367	63,367	63,367	0	0	0	0	0	63,367	0	0	0	1,727	12/29/2028
97181#-KZ-5	UNION PACIFIC CORPORATION 5.360% 12/30/28		07/02/2012	Redemption 100.0000		49,544	49,544	49,544	49,544	0	0	0	0	0	49,544	0	0	0	2,656	12/30/2028
97181#-LA-9	UNION PACIFIC CORPORATION 5.380% 07/02/28		07/02/2012	Redemption 100.0000		31,852	31,852	31,852	31,852	0	0	0	0	0	31,852	0	0	0	1,714	07/02/2028
971860-10-4	NEWTEK BUSINESS SERV INC 9.750% 03/01/13		10/31/2012	Redemption 100.0000		151,004	151,004	155,207	151,717	0	(714)	0	(714)	0	151,004	0	0	0	11,676	03/01/2013
971880-AA-7	NEWTEK BUSINESS SERV INC 144A 7.200% 03/01/12		03/01/2012	Various		46,107	46,107	46,108	46,083	0	24	0	24	0	46,107	0	0	0	1,271	03/01/2012
97381W-AV-6	WINDSTREAM CORP WINDSTREAM CORP 7.500% 06/01/22		03/29/2012	Tax Free Exchange		3,007,305	3,000,000	3,007,500	3,007,365	0	(60)	0	(60)	0	3,007,305	0	0	0	0	06/01/2022
98212B-AB-9	WPX ENERGY INC WPX ENERGY INC 6.000% 01/15/22		06/29/2012	Tax Free Exchange		1,990,797	2,000,000	1,990,000	1,990,000	0	797	0	797	0	1,990,797	0	0	0	0	01/15/2022
983024-AA-8	WYETH 5.500% 03/15/13		12/26/2012	Various		11,934,581	11,800,000	11,904,184	11,823,013	0	111,568	0	111,568	0	11,934,581	0	0	0	831,081	03/15/2013
98419M-AE-0	XYLEM INC XYLEM INC 4.875% 10/01/21		07/23/2012	Tax Free Exchange		4,997,053	5,000,000	4,996,750	4,996,863	0	190	0	190	0	4,997,053	0	0	0	129,323	10/01/2021
986667-AC-7	YORK INTL CORP 5.800% 11/15/12		11/15/2012	Various		15,000,000	15,000,000	14,920,500	14,991,099	0	8,901	0	8,901	0	15,000,000	0	0	0	870,000	11/15/2012
98883#-AA-0	ZLB HOLDINGS 5.300% 12/19/12		12/19/2012	Redemption 100.0000		171,428	171,428	171,428	171,428	0	0	0	0	0	171,428	0	0	0	9,086	12/19/2012
B7935#-AB-5	DOLOMIES DE MARCHES-LES-DAMES 6.600% 05/03/12		05/03/2012	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	297,000	05/03/2012
25822C-B#-2	DOREL IND INC 6.800% 07/26/12	A	07/26/2012	Redemption 100.0000		990,000	990,000	990,000	990,000	0	0	0	0	0	990,000	0	0	0	67,320	07/26/2012
698900-AG-2	ENCANA CORP 7.200% 11/01/31	A	03/28/2012	BARCLAYS CAPITAL INC		5,638,800	5,000,000	5,542,500	5,490,482	0	(3,079)	0	(3,079)	0	5,487,403	0	151,397	151,397	149,000	11/01/2031
893526-CC-5	TRANSCANADA PIPELINES LIMITED 8.625% 05/15/12	A	05/15/2012	Maturity		1,000,000	1,000,000	1,246,510	1,012,113	0	(12,113)	0	(12,113)	0	1,000,000	0	0	0	43,125	05/15/2012
92658T-AG-3	VIDEOTRON LTEE 6.875% 01/15/14	A	03/30/2012	Call 100.0000		2,175,000	2,175,000	2,185,875	2,175,280	0	(280)	0	(280)	0	2,175,000	0	0	0	105,918	01/15/2014
C3322#-AB-4	ENERMARK INC 144A B 5.460% 10/01/15	A	10/01/2012	Redemption 100.0000		600,000	600,000	604,253	602,990	0	(2,990)	0	(2,990)	0	600,000	0	0	0	32,760	10/01/2015
10010R-AC-1	BOSPHRS FIN SERV 144 A 2.303% 02/15/12	F	02/15/2012	Redemption 100.0000		103,125	103,125	101,145	103,072	0	53	0	53	0	103,125	0	0	0	594	02/15/2012

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
229538-AA-7	KONINKLIJKE AHOLD N.V. CTL 2011-11 TRUST PASS THRU CT 4.610% 12/15/31	R	12/17/2012	Various		504,914	504,914	504,914	504,914	0	0	0	0	0	504,914	0	0	0	12,697	12/15/2031
25243Y-AK-5	DIAGEO CAPITAL PLC 5.125% 01/30/12	F	01/30/2012	Maturity		20,000,000	20,000,000	19,983,200	19,999,862	0	138	0	138	0	20,000,000	0	0	0	512,500	01/30/2012
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	12/15/2012	Redemption 100.0000		30,310	30,310	31,181	31,048	0	(738)	0	(738)	0	30,310	0	0	0	1,347	06/15/2019
29245J-AA-0	EMPRESA NACIONAL DE PETROLEO E 144A 6.750% 11/15/12	F	11/15/2012	Various		1,600,000	1,600,000	1,604,583	1,600,527	0	(527)	0	(527)	0	1,600,000	0	0	0	108,000	11/15/2012
36828T-AA-8	GAZPROM INTL 144A 7.201% 02/01/20	F	08/01/2012	Redemption 100.0000		201,842	201,842	201,842	201,842	0	0	0	0	0	201,842	0	0	0	10,938	02/01/2020
36828X-AA-9	GAZSTREAM SA 144A 5.625% 07/22/13	F	07/22/2012	Redemption 100.0000		32,090	32,090	32,090	32,090	0	0	0	0	0	32,090	0	0	0	1,354	07/22/2013
37957T-AF-8	GLOBO COMUNICACOES E PARTICIPA CORP BND 144A 7.250% 04/26/22	F	05/11/2012	Various		1,927,425	1,860,000	1,920,900	1,895,026	0	32,399	0	32,399	0	1,927,425	0	0	0	73,044	04/26/2022
46062N-AA-5	INTEROCEANICA IV FINANCE LTD 144A 0.000% 11/30/18	R	11/30/2012	Various		169,937	169,937	112,039	125,610	0	44,327	0	44,327	0	169,937	0	0	0	0	11/30/2018
46062N-AB-3	INTEROCEANICA IV FINANCE LTD 144A 0.000% 11/30/25	R	11/30/2012	Redemption 100.0000		47,704	47,704	23,680	28,596	0	19,108	0	19,108	0	47,704	0	0	0	0	11/30/2025
74042F-AA-9	PREFERRED TERM SECURITIES XXV A-1 144A 0.598% 06/22/37	F	12/24/2012	Various		1,182,114	1,182,114	1,182,114	1,182,114	0	0	0	0	0	1,182,114	0	0	0	2,944	06/22/2037
74042Q-AA-5	PRETSL XXVI LTD 144A 0.608% 09/22/37	F	12/24/2012	Various		5,022,330	5,022,330	5,022,330	5,022,330	0	0	0	0	0	5,022,330	0	0	0	19,784	09/22/2037
74043A-AD-3	PREFERRED TERM XXIII 144A 0.618% 12/22/36	F	12/24/2012	Redemption 100.0000		1,797,865	1,797,865	1,796,741	1,796,895	0	969	0	969	0	1,797,865	0	0	0	11,730	12/22/2036
74043C-AA-5	PREFERRED TERM XXIV 144A 0.608% 03/22/37	F	12/24/2012	Various		1,340,996	1,340,996	1,340,996	1,340,996	0	0	0	0	0	1,340,996	0	0	0	8,409	03/22/2037
871965-AA-7	TGI INTERNATIONAL LTD CORP BND 144A 9.500% 10/03/17	F	03/20/2012	Various		2,849,403	2,680,000	2,833,740	2,772,337	0	(4,537)	0	(4,537)	0	2,767,800	0	81,602	81,602	198,506	10/03/2017
87245H-AA-2	TIB CARD RECEIVABLES FND 2005-A 144A 1.353% 01/05/14	F	10/05/2012	Redemption 100.0000		3,339,920	3,339,920	3,325,124	3,336,533	0	3,386	0	3,386	0	3,339,920	0	0	0	39,577	01/05/2014
880334-AA-5	TENGZCHVROIL FIN 144A 6.124% 11/15/14	F	11/15/2012	Various		342,545	342,545	344,594	343,126	0	(580)	0	(580)	0	342,545	0	0	0	15,733	11/15/2014
92241T-AD-4	VEDANTA RESOURCE SENIOR CORP BND 144A 9.500% 07/18/18	F	02/21/2012	J.P. MORGAN SECURITIES INC		193,500	200,000	199,250	199,473	0	9	0	9	0	199,482	0	(5,982)	(5,982)	11,400	07/18/2018
928517-A#-8	VIVENDI ENVIRONMENT 144A 5.780% 01/30/13	F	02/09/2012	Various		10,500,586	10,000,000	10,000,000	10,000,000	0	500,586	0	500,586	0	10,500,586	0	0	0	303,450	01/30/2013
B3319#-AE-4	DECEUNINCK NV A1 6.380% 09/14/14	F	08/17/2012	Various		8,578,404	8,578,404	7,356,899	7,782,903	0	795,501	0	795,501	0	8,578,404	0	0	0	369,429	09/14/2014
B3319#-AF-1	DECEUNINCK A2 8.250% 09/14/14	F	08/17/2012	Various		4,610,517	4,610,517	4,136,772	4,299,861	0	310,656	0	310,656	0	4,610,517	0	0	0	229,745	09/14/2014
G1910#-AD-8	COBHAM PLC 5.580% 10/10/12	F	10/10/2012	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	223,200	10/10/2012
G3722M-AF-2	GARANTI DIVERSIFIED PAYMENT RI SECURED ABS 0.592% 04/09/13	F	10/09/2012	Paydown		1,500,000	1,500,000	1,416,760	1,416,760	0	83,240	0	83,240	0	1,500,000	0	0	0	7,132	04/09/2013
G3722M-AF-2	GARANTI DIVERSIFIED PAYMENT RI SECURED ABS 0.592% 04/09/13	F	04/09/2012	Redemption 100.0000		500,000	500,000	472,253	472,253	0	27,747	0	27,747	0	500,000	0	0	0	1,828	04/09/2013
G6710E-AD-2	ODEBRECHT FINANCE LTD 7.000% 04/21/20	F	11/05/2012	Various		2,999,063	2,625,000	2,835,000	2,809,613	0	(22,101)	0	(22,101)	0	2,787,512	0	211,551	211,551	276,209	04/21/2020
G87734-AA-0	TGI INTERNATIONAL LTD CORP BND 9.500% 10/03/17	F	03/20/2012	Various		2,137,052	2,010,000	2,115,525	2,073,073	0	(3,092)	0	(3,092)	0	2,069,981	0	67,072	67,072	148,880	10/03/2017
G9284#-AL-1	VITOL FINANCE LTD 6.700% 08/12/14	F	08/12/2012	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	80,400	08/12/2014
L42000-AA-4	GAZPROM INTERNATIONAL SA 7.201% 02/01/20	F	08/01/2012	Redemption 100.0000		302,763	302,763	317,539	309,613	0	(6,850)	0	(6,850)	0	302,763	0	0	0	16,408	02/01/2020
L42000-AB-2	GAZSTREAM SA 5.625% 07/22/13	F	07/22/2012	Redemption 100.0000		110,711	110,711	110,698	110,704	0	8	0	8	0	110,711	0	0	0	4,670	07/22/2013
M28368-AA-2	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	12/15/2012	Various		304,142	304,142	315,830	314,208	0	(10,066)	0	(10,066)	0	304,142	0	0	0	13,516	06/15/2019
P37110-AA-4	EMPRESA NACIONAL DE PETROLEO E 6.750% 11/15/12	F	11/15/2012	Various		1,247,000	1,247,000	1,342,520	1,257,867	0	(10,867)	0	(10,867)	0	1,247,000	0	0	0	84,173	11/15/2012
P47773-AJ-8	GLOBO COMUNICACOES E PARTICIPA 7.250% 04/26/22	F	05/11/2012	Call 103.6250		2,308,765	2,228,000	2,338,233	2,303,131	0	5,634	0	5,634	0	2,308,765	0	0	0	87,495	04/26/2022
Q0307#-AC-2	AMCOR LTD 144A 4.910% 12/17/12	F	12/17/2012	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	147,300	12/17/2012
Q91938-AE-8	TRANSPACIFIC INDUSTRIES GROUP CORP BND 7.880% 12/17/12	R	12/17/2012	Maturity		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	275,800	12/17/2012

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	TRANSPACIFIC INDUSTRIES GROUP CORP BND																			
Q91938-AF-5	7.880% 12/17/12	R	12/17/2012	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	551,600	12/17/2012
Q9389#-AA-8	VECTOR LTD 5.040% 09/16/12	F	09/16/2012	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	252,000	09/16/2012
06051G-DZ-9	BANK OF AMERICA CORP								4,950,294				0		0		(345,768)	(345,768)		
	JOHN FAIRFAX PUB SENIOR CORP BND 2.000%																			
Q9768*-AA-3	07/10/14	F	06/22/2012	BARCLAYS CAPITAL INC		23,375,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(1,625,000)	(1,625,000)	378,674	07/10/2014
	STANDARD BK OF SOUTH AFRICA LT CORP BND																			
S8059@-AB-7	1.193% 07/31/17	F	07/31/2012	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	155,399	07/31/2017
X3123F-AE-6	GAZPROM OAO REGS 9.625% 03/01/13	F	10/22/2012	Various		1,010,798	1,000,000	1,192,500	1,034,242	0	(23,444)	0	(23,444)	0	1,010,798	0	0	0	109,885	03/01/2013
	PETROLIAM NASIONAL BERHD REGS 7.750%																			
Y68851-AC-1	08/15/15	F	10/19/2012	Various		939,600	800,000	945,407	858,846	0	(12,233)	0	(12,233)	0	846,613	0	92,987	92,987	73,883	08/15/2015
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						815,023,355	949,075,236	843,859,951	836,398,135	20,410,825	10,555,525	11,578,737	19,387,613	0	850,835,442	0	(36,157,858)	(36,157,858)	29,800,304	XXX
	ABN AMRO NA HOLDING CAP 144A 6.523%			BANC OF AMERICA																
003723-AA-1	Perpet.		09/25/2012	SECURITIES LLC		4,575,000	5,000,000	5,351,400	5,351,400	0	0	0	0	0	5,351,400	0	(776,400)	(776,400)	289,911	01/01/9999
05529M-AA-0	BB&T CAPITAL TRUST I 5.850% 08/18/35		07/18/2012	Call 100.0000		5,000,000	5,000,000	5,010,100	5,010,100	0	(10,100)	0	(10,100)	0	5,000,000	0	0	0	268,125	08/18/2035
05530A-AA-3	BB&T CAPITAL TRUST II 6.750% 06/07/36		07/18/2012	Various		11,000,000	11,000,000	11,693,410	11,644,024	0	(644,024)	0	(644,024)	0	11,000,000	0	0	0	455,813	06/07/2036
	BANKAMERICA INSTIT B 144A 7.700% 12/31/26																			
065912-AA-5			11/05/2012	Call 101.8893		10,188,930	10,000,000	9,936,317	9,939,320	0	249,610	0	249,610	0	10,188,930	0	0	0	652,361	12/31/2026
				MORGAN STANLEY & CO.																
124789-AA-6	CBA CAPITAL TRUST I 144A 5.805% Perpet.		06/07/2012	INC		3,015,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	15,000	15,000	78,368	01/01/9999
	WESTPAC CAPITAL TRST III 144A 5.819%																			
96122B-AA-4	Perpet.		05/23/2012	Various		5,880,000	6,000,000	6,196,570	6,196,570	0	0	0	0	0	6,196,570	0	(316,570)	(316,570)	230,497	01/01/9999
225448-AA-7	CREDIT SUISSE GUERSEY 5.860% Perpet.	R	07/26/2012	Various		7,840,000	8,000,000	7,820,000	7,820,000	0	0	0	0	0	7,820,000	0	20,000	20,000	225,936	01/01/9999
870191-AD-5	SWEDBANK 144A 0.422% Perpet.	F	09/11/2012	CORPORATE ACTION		50,000	50,000	55,781	55,781	0	0	0	0	0	55,781	0	(5,781)	(5,781)	3,750	01/01/9999
N09612-AB-3	BARCLAYS OS INV OLD 0.750% Perpet.	F	12/18/2012	BARCLAYS CAPITAL INC		2,250,000	5,000,000	4,150,000	4,150,000	0	0	0	0	0	4,150,000	0	(1,900,000)	(1,900,000)	52,726	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						49,798,930	53,050,000	53,213,578	53,167,195	0	(404,514)	0	(404,514)	0	52,762,681	0	(2,963,751)	(2,963,751)	2,257,487	XXX
8399997. Total - Bonds - Part 4						937,798,847	1,074,917,521	976,464,004	966,163,100	20,410,825	6,334,562	11,578,737	15,166,650	0	976,379,443	0	(38,926,367)	(38,926,367)	34,194,813	XXX
8399998. Total - Bonds - Part 5						107,645,172	122,285,880	101,661,971		0	2,192,644	34,332	2,158,312	0	103,820,283	0	3,824,890	3,824,890	931,368	XXX
8399999. Total - Bonds						1,045,444,019	1,197,203,401	1,078,125,975	966,163,100	20,410,825	8,527,206	11,613,069	17,324,962	0	1,080,199,726	0	(35,101,477)	(35,101,477)	35,126,181	XXX
45469*-10-9	RWE AG		02/21/2012	CORPORATE ACTION	1,800.000	183,600	0.00	102,600	147,271	0	1,231	0	1,231	0	148,502	0	35,098	35,098	3,300	
49122*-14-2	RWE AG		07/06/2012	CORPORATE ACTION	145.000	14,645	0.00	9,130	9,130	0	0	0	0	0	9,130	0	5,515	5,515	637	
49122*-15-9	RWE AG		07/06/2012	CORPORATE ACTION	6.000	603	0.00	330	330	0	0	0	0	0	330	0	273	273	25	
64572*-13-8	NEW JERSEY-AMER WATER CO INC		03/09/2012	CORPORATE ACTION	1,500.000	150,000	0.00	93,969	130,182	0	1,039	0	1,039	0	131,221	0	18,779	18,779	3,094	
64572*-14-6	NEW JERSEY-AMER WATER CO INC		03/09/2012	CORPORATE ACTION	480.000	48,000	0.00	30,420	41,214	0	389	0	389	0	41,604	0	6,396	6,396	969	
92774*-10-1	VA-AMERICAN WATER CO		01/06/2012	CORPORATE ACTION	1,300.000	130,000	0.00	62,400	109,297	0	96	0	96	0	109,394	0	20,606	20,606	581	
92774*-12-7	VA-AMERICAN WATER CO		01/06/2012	CORPORATE ACTION	1,120.000	112,000	0.00	63,112	90,764	0	60	0	60	0	90,823	0	21,177	21,177	653	
95648*-11-6	WEST VA-AMER WTR CO		01/06/2012	CORPORATE ACTION	600.000	60,000	0.00	32,693	48,508	0	44	0	44	0	48,552	0	11,448	11,448	270	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						698,848	XXX	394,654	576,696	0	2,859	0	2,859	0	579,556	0	119,292	119,292	9,529	XXX
8999997. Total - Preferred Stocks - Part 4						698,848	XXX	394,654	576,696	0	2,859	0	2,859	0	579,556	0	119,292	119,292	9,529	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						698,848	XXX	394,654	576,696	0	2,859	0	2,859	0	579,556	0	119,292	119,292	9,529	XXX
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA		12/12/2012	Various	46,758.000	4,675,850		4,675,800	4,675,804	(4)	0	0	(4)	0	4,675,800	0	50	50	34,096	
436440-10-1	HOLOGIC INC		06/18/2012	STERNE, AGEE & LEACH	9,632.000	167,769		103,081	168,656	(65,575)	0	0	(65,575)	0	103,081	0	64,688	64,688	0	
652526-10-4	NEWTEK BUSINESS SERV INC		07/18/2012	Various	30,077.000	38,004		24,795	34,589	(2,556)	0	7,238	(9,794)	0	24,795	0	13,209	13,209	0	
910047-10-9	UNITED CONTINENTAL HOLDINGS		06/18/2012	STERNE, AGEE & LEACH	2,409.000	54,780		5	45,458	(45,453)	0	0	(45,453)	0	5	0	54,775	54,775	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,936,403	XXX	4,803,681	4,924,507	(113,588)	0	7,238	(120,826)	0	4,803,681	0	132,722	132,722	34,096	XXX
76827#-10-7	River Lake Insurance Company III		06/30/2012	DISSOLVED	100,000.000	98,280,473		140,000,000		98,280,473			98,280,473		98,280,473			0		
76828#-10-6	River Lake Insurance Company VI		09/27/2012	Dividend									0					0	9,889,000	
76827*-10-1	River Lake Insurance Company VII		09/27/2012	Dividend									0					0	8,700,000	
47044*-10-9	Jamestown Life Insurance Company		11/14/2012	Dividend									0					0	4,992,212	
76828*-10-0	River Lake Insurance Company VIII		12/28/2012	Dividend									0					0	75,000,000	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						98,280,473	XXX	140,000,000	0	98,280,473	0	0	98,280,473	0	98,280,473	0	0	0	98,581,212	XXX
	GENWORTH VARIABLE INSURANCE TR GENWORTH																			
BGW110-V5-0	ENHANCED SMALL CAP IN		01/30/2012	CORPORATE ACTION	10,500.000	13,273		10,500	10,500	0	0	0	0	0	10,500	0	2,773	2,773	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BGW110-V9-2	GENWORTH VARIABLE INSURANCE TR GENWORTH ENHANCED INTERNATIONA		01/30/2012	CORPORATE ACTION	15,000.000	14,277		15,000	15,000	0	0	0	0	0	15,000	0	(723)	(723)	0	
9299999. Subtotal - Common Stocks - Mutual Funds						27,550	XXX	25,500	25,500	0	0	0	0	0	25,500	0	2,050	2,050	0	XXX
9799997. Total - Common Stocks - Part 4						103,244,426	XXX	144,829,181	4,950,007	98,166,885	0	7,238	98,159,647	0	103,109,654	0	134,772	134,772	98,615,308	XXX
9799998. Total - Common Stocks - Part 5						650,532	XXX	658,797		0	0	0	0	0	658,797	0	(8,265)	(8,265)	3,837	XXX
9799999. Total - Common Stocks						103,894,958	XXX	145,487,978	4,950,007	98,166,885	0	7,238	98,159,647	0	103,768,451	0	126,507	126,507	98,619,145	XXX
9899999. Total - Preferred and Common Stocks						104,593,806	XXX	145,882,632	5,526,703	98,166,885	2,859	7,238	98,162,506	0	104,348,007	0	245,799	245,799	98,628,674	XXX
9999999 - Totals						1,150,037,825	XXX	1,224,008,607	971,689,803	118,577,710	8,530,065	11,620,307	115,487,468	0	1,184,547,733	0	(34,855,678)	(34,855,678)	133,754,855	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
912828-SV-3	US TREASURY NB TREASURY NOTE 1.750% 05/15/22		06/19/2012	Various	08/20/2012	BANC OF AMERICA SECURITIES LLC	35,000,000	35,550,781	34,917,969	35,542,169	0	(8,612)	0	(8,612)	0	0	(624,200)	(624,200)	163,111	59,918
0599999. Subtotal - Bonds - U.S. Governments							35,000,000	35,550,781	34,917,969	35,542,169	0	(8,612)	0	(8,612)	0	0	(624,200)	(624,200)	163,111	59,918
3137AJ-PD-0	FREDDIE MAC FHLMC_3972 FREDDIE MAC FHLMC_3972 3.500% 05/15/36		07/26/2012	KEYBANC CAPITAL MARKET	12/01/2012	Paydown	1,299,508	1,352,301	1,299,508	1,299,508	0	(52,793)	0	(52,793)	0	0	0	0	11,352	3,790
3199999. Subtotal - Bonds - U.S. Special Revenues							1,299,508	1,352,301	1,299,508	1,299,508	0	(52,793)	0	(52,793)	0	0	0	0	11,352	3,790
00206R-BJ-0	AT&T Inc Series 144A 4.350% 06/15/45		12/17/2012	Taxable Exchange	12/17/2012	CORPORATE ACTION	725	725	725	725	0	0	0	0	0	0	0	0	0	0
004375-ED-9	ACCR 05-3 2005-3 A1 0.450% 09/25/35		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	145,090	137,924	143,095	139,850	0	1,926	0	1,926	0	0	3,245	3,245	368	19
004375-ED-9	ACCR 05-3 2005-3 A1 0.450% 09/25/35		06/04/2012	Various	11/26/2012	Various	23,866	22,687	23,866	23,866	0	1,179	0	1,179	0	0	0	0	37	3
040104-MY-4	ARSI 05-W1 2005 W1 A2 0.450% 05/25/35		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	1,809,038	966,853	1,094,468	966,853	0	0	0	0	0	0	127,615	127,615	4,592	241
040104-MY-4	ARSI 05-W1 2005 W1 A2 0.450% 05/25/35		06/04/2012	Various	11/26/2012	Various	122,307	65,368	122,307	122,307	0	56,939	0	56,939	0	0	0	0	187	16
126670-LK-2	CWL 05-14 2005-14 2A2 0.460% 04/25/36		06/04/2012	Various	12/26/2012	Various	70,343	47,402	70,343	70,343	0	22,941	0	22,941	0	0	0	0	137	10
126673-BR-2	COUNTRYWIDE ASSET-BACKED CERTI 2004 6 2A5 0.600% 11/25/34		06/04/2012	Various	12/26/2012	Various	158,077	146,753	158,077	158,077	0	11,324	0	11,324	0	0	0	0	318	28
126673-TP-7	CWHEL 04-T 2004-T 2A 0.449% 01/15/30		06/04/2012	Various	12/17/2012	Various	133,491	82,488	133,491	133,491	0	51,004	0	51,004	0	0	0	0	242	36
126682-AA-1	CWHEL 07-A 2007-A A 0.329% 04/15/37		06/04/2012	Various	12/17/2012	Various	375,829	282,047	375,829	375,829	0	93,782	0	93,782	0	0	0	0	446	75
126685-CS-3	COUNTRYWIDE HOME EQUITY LOAN T 2006-B 2A 0.379% 05/15/36		06/04/2012	Various	12/17/2012	Various	56,625	17,419	106,034	90,835	0	73,416	0	73,416	0	0	15,199	15,199	127	13
16165A-AD-6	CHASEFLEX TRUST CFLX 07-3 2007-3 2A1 0.510% 07/25/37		06/04/2012	LV SRPLS	11/30/2012	JEFFRIES & COMPANY INC	2,352,851	1,667,004	1,723,463	1,667,004	0	0	0	0	0	0	56,459	56,459	6,734	352
16165A-AD-6	CHASEFLEX TRUST CFLX 07-3 2007-3 2A1 0.510% 07/25/37		06/04/2012	Various	11/25/2012	Various	133,926	94,887	133,926	133,926	0	39,039	0	39,039	0	0	0	0	233	20
184496-AH-0	CLEAN HARBORS, INC. CLEAN HARBORS INC 5.250% 08/01/20		07/17/2012	GOLDMAN SACHS & CO	11/15/2012	Tax Free Exchange	4,000,000	4,090,000	4,086,188	4,086,188	0	(3,812)	0	(3,812)	0	0	0	0	61,250	0
20046F-AG-5	COMMERCIAL MORTGAGE PASS- THRO 0.709% 07/16/34		06/04/2012	Various	12/16/2012	Various	35,410	35,235	35,410	35,410	0	175	0	175	0	0	0	0	90	14
212015-AG-6	CONTINENTAL RESOURCES, INC. CONTINENTAL RESOURCES INC 5.000% 09/15/22		03/06/2012	Bancamerica Securities Inc	08/14/2012	Tax Free Exchange	1,000,000	996,250	996,378	996,378	0	128	0	128	0	0	0	0	21,667	139
22541N-A3-3	CSFB 03-CPN1 2003-CPN1 A2 4.597% 03/15/35		01/26/2012	Riverlake Insurance Co III	12/01/2012	Paydown	3,125,058	3,189,281	3,125,058	3,125,058	0	(64,223)	0	(64,223)	0	0	0	0	88,331	9,976
361856-ER-4	GMAC MORTGAGE CORP LOAN TRUST 2006-HE1 A 0.420% 11/25/36		06/04/2012	Various	12/26/2012	Various	280,668	176,408	257,003	271,878	0	95,469	0	95,469	0	0	(14,874)	(14,874)	421	35
3622EC-AC-0	GSAA HOME EQUITY TRUST GSAA 07 2007-5 2A2A 0.440% 04/25/47		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	825,924	407,079	412,962	376,083	0	0	30,996	(30,996)	0	0	36,880	36,880	2,052	108
3622EC-AC-0	GSAA HOME EQUITY TRUST GSAA 07 2007-5 2A2A 0.440% 04/25/47		06/04/2012	Various	11/26/2012	Various	47,105	23,217	47,105	47,105	0	24,431	542	23,889	0	0	0	0	64	6
43708D-AA-4	INDS 07-1 2007-1 A 0.360% 03/25/37		06/04/2012	Various	12/26/2012	Various	94,450	56,394	94,450	94,450	0	38,056	0	38,056	0	0	0	0	119	10
43709R-AA-2	INDS 06-3 2006-3 A 0.370% 02/25/37		06/04/2012	Various	12/26/2012	Various	445,786	202,159	445,786	445,786	0	243,627	0	243,627	0	0	0	0	776	49
43710M-AA-0	RESIDENTIAL FUNDING MORTGAGE S 2007-HSA1 A 0.320% 02/25/37		06/04/2012	Various	12/26/2012	Various	162,297	106,914	162,297	162,297	0	55,383	0	55,383	0	0	0	0	171	16
45254N-JG-3	IMM 04-5 2004-5 1A1 0.930% 10/25/34		06/04/2012	LV SRPLS	11/30/2012	JEFFRIES & COMPANY INC	3,062,609	2,684,490	2,848,226	2,698,942	0	14,452	0	14,452	0	0	149,284	149,284	15,697	816
45254N-JG-3	IMM 04-5 2004-5 1A1 0.930% 10/25/34		06/04/2012	Various	11/26/2012	Various	315,520	276,565	315,520	315,520	0	38,955	0	38,955	0	0	0	0	870	84
45254N-RG-4	IMM 05-8 2005-8 1A 0.470% 02/25/36		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	214,944	147,660	167,656	149,891	0	2,231	0	2,231	0	0	17,765	17,765	569	30
45254N-RG-4	IMM 05-8 2005-8 1A 0.470% 02/25/36		06/04/2012	Various	11/26/2012	Various	13,896	9,546	13,896	13,896	0	4,350	0	4,350	0	0	0	0	19	2
45660J-AD-6	INDYMAC RESIDENTIAL ASSET BACK 2006-H4 A1 0.350% 03/25/37		06/04/2012	Various	12/26/2012	Various	264,757	150,696	264,757	264,757	0	114,061	0	114,061	0	0	0	0	318	28
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU 2006-AR9 3A2 0.560% 06/25/36		06/04/2012	LV SRPLS	11/30/2012	JEFFRIES & COMPANY INC	1,937,798	1,310,168	1,453,348	1,310,168	0	0	0	0	0	0	143,180	143,180	5,942	285
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU 2006-AR9 3A2 0.560% 06/25/36		06/04/2012	Various	11/25/2012	Various	150,788	101,950	150,788	150,788	0	48,839	0	48,839	0	0	0	0	212	22
45668W-AA-5	INDX 07-FLX1 2007-FLX1 A1 0.310% 02/25/37		06/04/2012	Various	12/26/2012	Various	61,846	59,627	61,846	61,846	0	2,219	0	2,219	0	0	0	0	73	6

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
45669D-AA-6	INDYMAC RESIDENTIAL ASSET BACK 2007-H1 A1 0.370% 07/25/37		06/04/2012	Various	12/26/2012	Various	275,702	206,104	275,702	275,702	0	69,597	0	69,597	0	0	0	0	370	31
46412A-AA-0	IRWHE 06-P1 2006-P1 1A 0.350% 06/25/37		06/04/2012	Various	12/26/2012	Various	167,780	86,474	167,780	167,780	0	84,100	2,794	81,306	0	0	0	0	208	18
46412Q-AA-5	IRWHE HOME EQUITY IRWHE 06-2 2006 - 2 1A1 0.360% 02/25/36		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	581,841	285,190	290,920	285,190	0	0	0	0	0	0	5,731	5,731	1,195	63
46412Q-AA-5	IRWHE HOME EQUITY IRWHE 06-2 2006 - 2 1A1 0.360% 02/25/36		06/04/2012	Various	11/26/2012	Various	29,015	14,222	29,015	29,015	0	14,793	0	14,793	0	0	0	0	33	3
589497-AA-4	MEREY SWEENY LP 144A 8.850% 12/18/19		12/17/2012	GNW Life Insurance Company	12/18/2012	Redemption 100.0000	313,440	368,561	313,440	313,440	0	(55,121)	0	(55,121)	0	0	0	0	13,870	13,793
61745M-3D-3	MORGAN STANLEY CAPITAL I INC 2005-HQ5 A3 5.007% 01/14/42		01/26/2012	Riverlake Insurance Co III	12/01/2012	Paydown	254,957	255,226	254,957	254,957	0	(270)	0	(270)	0	0	0	0	6,733	887
638585-BF-5	BANK OF AMERICA CORP 6.800% 03/15/28		01/26/2012	Riverlake Insurance Co III	05/25/2012	TENDER	235,000	222,386	234,906	222,552	0	167	0	167	0	0	12,354	12,354	18,147	5,815
66988Y-AC-6	NHEL-06-5 2006-5 A2B 0.330% 11/25/36		06/04/2012	LV SRPLS	11/30/2012	ROYAL BANK OF SCOTLAND	310,722	77,395	103,218	77,395	0	0	0	0	0	0	25,823	25,823	775	31
66988Y-AC-6	NHEL-06-5 2006-5 A2B 0.330% 11/25/36		06/04/2012	Various	11/26/2012	Various	8,025	1,999	8,025	8,025	0	6,026	0	6,026	0	0	0	0	14	1
66988Y-AD-4	NHEL-06-5 2006-5 A2C 0.380% 11/25/36		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	3,813,460	956,229	1,210,774	956,229	0	0	0	0	0	0	254,545	254,545	10,857	433
66988Y-AD-4	NHEL-06-5 2006-5 A2C 0.380% 11/25/36		06/04/2012	Various	11/26/2012	Various	98,486	24,695	98,486	98,486	0	73,790	0	73,790	0	0	0	0	198	11
681936-AY-6	OMEGA HLTHCARE INVESTORS INC OMEGA HEALTHCARE INVESTORS INC 5.875% 03/15/24		03/05/2012	Bancamerica Securities Inc	09/20/2012	Tax Free Exchange	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	59,076	0
69144X-AA-7	OXFORD FINANCE FUNDING TRUST O OXFORD FINANCE FUNDING TRUST O 3.900% 03/15/17		04/26/2012	Tax Free Exchange	12/15/2012	Paydown	545,390	545,175	545,390	545,390	0	215	0	215	0	0	0	0	8,186	0
69366A-AD-2	PSS WLD MED INC PSS WORLD MEDICAL INC 6.375% 03/01/22		02/16/2012	CREDIT SUISSE FIRST BOSTON COR	07/30/2012	Tax Free Exchange	250,000	250,000	250,000	250,000	0	0	0	0	0	0	0	0	6,906	0
74919Q-AB-3	RAAC SERIES RAAC 06-SP3 2006-SP3 A2 0.380% 08/25/36		06/04/2012	LV SRPLS	11/30/2012	JEFFRIES & COMPANY INC	989,333	965,215	972,020	973,663	0	8,448	0	8,448	0	0	(1,644)	(1,644)	2,138	112
74919Q-AB-3	RAAC SERIES RAAC 06-SP3 2006-SP3 A2 0.380% 08/25/36		06/04/2012	Various	11/26/2012	Various	357,065	348,360	357,065	357,065	0	8,705	0	8,705	0	0	0	0	391	41
75406X-AC-3	RESIDENTIAL ASSET SECURITIES C 2006-KS7 A3 0.360% 09/25/36		06/04/2012	LV SRPLS	11/30/2012	JEFFRIES & COMPANY INC	2,978,635	2,592,190	2,881,829	2,679,650	0	87,461	0	87,461	0	0	202,179	202,179	6,116	322
75406X-AC-3	RESIDENTIAL ASSET SECURITIES C 2006-KS7 A3 0.360% 09/25/36		06/04/2012	Various	11/26/2012	Various	391,963	341,110	391,963	391,963	0	50,853	0	50,853	0	0	0	0	442	42
760985-PS-4	RAMP 02-RS6 2002-RS6 AII 1.110% 11/25/32		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	79,802	46,191	59,452	47,114	0	923	0	923	0	0	12,339	12,339	486	25
760985-PS-4	RAMP 02-RS6 2002-RS6 AII 1.110% 11/25/32		06/04/2012	Various	10/25/2012	Various	3,327	1,926	3,327	3,327	0	1,401	0	1,401	0	0	0	0	13	1
76110W-4G-8	RESIDENTIAL ASSET SECURITIES C 2005-AHL1 M2 0.680% 09/25/35		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	6,000,000	1,649,340	3,135,000	1,741,033	0	91,693	0	91,693	0	0	1,393,967	1,393,967	22,668	1,181
76110W-F2-7	RASC 04-KS9 2004-KS9 AIII3 1.170% 10/25/34		06/04/2012	Various	12/26/2012	Various	238,921	113,602	174,142	204,943	0	91,341	0	91,341	0	0	(30,801)	(30,801)	857	80
76110W-RT-5	RESIDENTIAL ASSET SECURITIES C 2003 KS4 AIIB 0.790% 06/25/33		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	279,761	158,418	198,631	160,726	0	2,308	0	2,308	0	0	37,904	37,904	1,223	64
76110W-RT-5	RESIDENTIAL ASSET SECURITIES C 2003 KS4 AIIB 0.790% 06/25/33		06/04/2012	Various	11/26/2012	Various	5,858	3,317	5,858	5,858	0	2,541	0	2,541	0	0	0	0	11	1
76110W-UP-9	RESIDENTIAL ASSET SECURITIES C 2003-KS9 A2B 0.850% 11/25/33		06/04/2012	Various	12/26/2012	Various	76,491	34,024	76,491	76,491	0	42,467	0	42,467	0	0	0	0	209	19
76112B-M7-2	RAMP 05-RZ4 2005-RZ4 A2 0.470% 11/25/35		06/04/2012	Various	12/26/2012	Various	1,088,755	1,047,929	1,088,755	1,088,755	0	40,826	0	40,826	0	0	0	0	1,886	151
76112B-T8-3	RAMP 06-RS1 2006 RS1 AI2 0.440% 01/25/36		06/04/2012	LV SRPLS	11/30/2012	NOMURA SECURITIES	1,978,953	1,572,165	1,771,781	1,621,509	0	49,344	0	49,344	0	0	150,272	150,272	4,916	258
76112B-T8-3	RAMP 06-RS1 2006 RS1 AI2 0.440% 01/25/36		06/04/2012	Various	11/26/2012	Various	295,825	235,016	295,825	295,825	0	60,809	0	60,809	0	0	0	0	330	39

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
78488B-AA-0	SVO VOI MORTGAGE CORP SVOVM_12 SVO VOI MORTGAGE CORP SVOVM_12 2.000% 09/20/29		10/16/2012	CREDIT SUISSE FIRST BOSTON COR	12/01/2012	Paydown	258,837	258,807	258,837	258,837	0	30	0	30	0	0	0	0	282	0
78488B-AB-8	SVO VOI MORTGAGE CORP SVOVM_12 SVO VOI MORTGAGE CORP SVOVM_12 2.760% 09/20/29		10/16/2012	CREDIT SUISSE FIRST BOSTON COR	12/20/2012	Paydown	175,920	175,916	175,920	175,920	0	4	0	4	0	0	0	0	264	0
785813-AA-4	SACO I TRUST SACO 06-8 2006 8 A 0.350% 06/25/36		06/04/2012	LV SRPLS	11/30/2012	J.P. MORGAN SECURITIES INC	478,638	236,206	384,107	236,206	0	0	0	0	0	0	147,901	147,901	821	50
785813-AA-4	SACO I TRUST SACO 06-8 2006 8 A 0.350% 06/25/36		06/04/2012	Various	11/26/2012	Various	42,638	21,042	98,552	70,958	0	49,917	0	49,917	0	0	27,593	27,593	187	4
81744N-AB-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 1.808% 05/25/34		11/16/2012	BARCLAYS CAPITAL INC	12/01/2012	Paydown	15,322	15,322	15,322	15,322	0	0	0	0	0	0	0	0	23	22
81744T-AA-5	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 2.865% 01/25/42		01/20/2012	CREDIT SUISSE FIRST BOSTON COR	12/01/2012	Paydown	2,401,058	2,400,996	2,401,058	2,401,058	0	62	0	62	0	0	0	0	42,419	4,968
81744V-AC-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 2.069% 09/25/42		09/14/2012	BARCLAYS CAPITAL INC	12/01/2012	Paydown	444,729	444,729	444,729	444,729	0	0	0	0	0	0	0	0	1,540	511
81744X-AA-6	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 2.500% 12/31/42		10/17/2012	ROYAL BANK OF SCOTLAND	12/01/2012	Paydown	26,087	26,688	26,087	26,087	0	(601)	0	(601)	0	0	0	0	76	53
81745F-AA-4	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 3.500% 07/25/42		06/25/2012	BARCLAYS CAPITAL INC	12/01/2012	Paydown	234,929	241,536	234,929	234,929	0	(6,607)	0	(6,607)	0	0	0	0	3,021	594
82650A-AB-4	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 2.660% 08/20/29		10/25/2012	ROYAL BANK OF SCOTLAND	12/20/2012	Paydown	390,479	390,378	390,479	390,479	0	100	0	100	0	0	0	0	1,385	0
82651U-AB-9	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 3.420% 03/20/29		07/11/2012	CREDIT SUISSE FIRST BOSTON COR	12/20/2012	Paydown	2,691,584	2,691,381	2,691,584	2,691,584	0	203	0	203	0	0	0	0	22,909	0
82652A-AA-4	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 2.840% 11/20/28		10/10/2012	BARCLAYS CAPITAL INC	12/20/2012	Paydown	282,942	287,717	282,942	282,942	0	(4,775)	0	(4,775)	0	0	0	0	1,305	558
827048-AN-9	SILGAN HLDGS INC. SILGAN HOLDINGS INC 5.000% 04/01/20		03/09/2012	Bancamerica Securities Inc	08/08/2012	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	56,250	0
86194#-AA-9	STONEHENGE CAPITAL FUND KENTUC STONEHENGE CAPITAL FUND KENTUC 4.954% 03/01/18		08/21/2012	STONEHENGE CAPITAL CO	10/01/2012	Redemption 100.0000	4,201	4,201	4,201	4,201	0	0	0	0	0	0	0	0	23	0
87216U-AA-8	TAL FINANCE I LLC TFIN_12-A TAL FINANCE I LLC TFIN_12-A 6.410% 07/27/27		07/18/2012	NOMURA SECURITIES	12/20/2012	Paydown	445,076	445,022	445,076	445,076	0	54	0	54	0	0	0	0	6,657	0
92976B-HK-1	WACHOVIA BANK COMMERCIAL MORTG 2006-WHL7 A2 144A 0.329% 09/15/21		06/04/2012	LV SRPLS	11/15/2012	Paydown	5,238,734	4,911,502	5,238,734	5,238,734	0	327,232	0	327,232	0	0	0	0	9,477	1,044
93364E-AD-6	WAMU ASSET-BACKED CERTIFICATES 2007-HE3 2A3 0.450% 05/25/47		06/04/2012	LV SRPLS	11/30/2012	J.P. MORGAN SECURITIES INC	11,451,000	3,934,816	5,610,990	3,934,816	0	0	0	0	0	0	1,676,174	1,676,174	29,066	1,523
96032Q-AA-0	WESTGATE RESORTS WESTR_12-1 WESTGATE RESORTS WESTR_12-1 4.500% 09/20/25		04/11/2012	AMHERST	12/01/2012	Paydown	1,121,704	1,121,704	1,121,704	1,121,704	0	0	0	0	0	0	0	0	14,423	0
96032Q-AC-6	WESTGATE RESORTS WESTR_12-1 WESTGATE RESORTS WESTR_12-1 5.500% 09/20/25		04/11/2012	AMHERST	12/01/2012	Paydown	280,384	280,384	280,384	280,384	0	0	0	0	0	0	0	0	4,406	0
92658T-AP-3	VIDEOTRON LTEE VIDEOTRON LTEE 5.000% 07/15/22	A	02/29/2012	Bancamerica Securities Inc	07/16/2012	Tax Free Exchange	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	16,806	0
04010K-AH-8	ARES CLO FUNDS ARES_04-8A ARES CLO FUNDS ARES_04-8A 0.912% 02/26/16	F	01/30/2012	MORGAN STANLEY & CO. INC	11/26/2012	Paydown	3,200,612	3,072,588	3,200,612	3,200,612	0	128,024	0	128,024	0	0	0	0	31,559	6,523
04011X-AC-0	ARES CLO FUNDS ARES_06-5RA ARES CLO FUNDS ARES_06-5RA 0.562% 02/24/18	F	01/19/2012	MORGAN STANLEY & CO. INC	11/26/2012	Paydown	2,564,132	2,497,464	2,564,132	2,564,132	0	66,667	0	66,667	0	0	0	0	10,804	3,231
B3319#-AF-1	DECEUNINCK A2 8.250% 09/14/14	F	06/14/2012	Payment in Kind	08/17/2012	Call 100.0000	167,835	167,835	167,835	167,835	0	0	0	0	0	0	0	0	4,136	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
P2195V-AC-9	CELULOSA ARAUCO CELULOSA ARAUCO Y CONSTITUCION 4.750% 01/11/22	F	03/26/2012	CITIGROUP	07/19/2012	Tax Free Exchange	5,000,000	5,175,000	5,170,431	5,170,431	0	(4,569)	0	(4,569)	0	0	0	0	118,750	51,458
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							85,986,372	64,758,889	71,427,695	66,978,606	0	2,254,049	34,332	2,219,717	0	0	4,449,090	4,449,090	756,905	106,400
8399998. Total - Bonds							122,285,880	101,661,971	107,645,172	103,820,283	0	2,192,644	34,332	2,158,312	0	0	3,824,890	3,824,890	931,368	170,108
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA		09/11/2012	FEDERAL HOME LIFE	11/19/2012	FEDERAL HOME LIFE	6,283.000	628,300	628,300	628,300	0	0	0	0	0	0	0	0	3,574	0
527288-10-4	LEUCADIA NATIONAL CORP		01/02/2012	CORPORATE ACTION	06/18/2012	STERNE, AGEE & LEACH	1,052.000	30,497	22,232	30,497	0	0	0	0	0	0	(8,265)	(8,265)	263	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								658,797	650,532	658,797	0	0	0	0	0	0	(8,265)	(8,265)	3,837	0
9799998. Total - Common Stocks								658,797	650,532	658,797	0	0	0	0	0	0	(8,265)	(8,265)	3,837	0
9899999. Total - Preferred and Common Stocks								658,797	650,532	658,797	0	0	0	0	0	0	(8,265)	(8,265)	3,837	0
9999999 - Totals								102,320,768	108,295,704	104,479,080	0	2,192,644	34,332	2,158,312	0	0	3,816,625	3,816,625	935,205	170,108

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
346990-10-4	IFN Agency, Inc.			2CIB3	NO		500,000	5,000.000	100.0
0899999. Subtotal - Preferred Stock - Other Affiliates						0	500,000	XXX	XXX
0999999. Total Preferred Stocks						0	500,000	XXX	XXX
768271-2#-4	River Lake Insurance Company		13215	2CIB1	NO			100,000.000	100.0
76881@-10-2	Rivermont Life Insurance Company I		13219	2CIB1	NO			250,000.000	100.0
76827R-2#-7	River Lake Insurance Company II		13216	2CIB1	NO			100,000.000	100.0
76828#-10-6	River Lake Insurance Company VI		13569	2CIB1	NO			5,000.000	100.0
76827*-10-1	River Lake Insurance Company VII		13618	2CIB1	NO		318,952,141	250,000.000	100.0
76828*-10-0	River Lake Insurance Company VIII		13776	2CIB1	NO		439,988,580	250,000.000	100.0
76828@-10-8	River Lake Insurance Company IX		14685	2CIB1	NO			250,000.000	100.0
76829@-10-7	River Lake Insurance Company X			2CIB1	NO			250,000.000	100.0
47044*-10-9	Jamestown Life Insurance Company		97144	2CIB1	NO		33,967,151	100,000.000	100.0
32031*-10-6	Genworth Life Insurance Company of New York		72990	2CIB1	NO		186,350,578	1,056.000	34.5
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	979,258,450	XXX	XXX
G7585#-10-7	River Lake Insurance Company IV Limited	F		2CIB4	NO		101,266,852	250,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						0	101,266,852	XXX	XXX
04543@-10-4	Assigned Settlement, Inc.			2CIB3	NO		5,000	1,000.000	100.0
65109@-10-1	Newco Properties, Inc.			2CIB3	YES	9,881,634	29,440,756	500.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						9,881,634	29,445,756	XXX	XXX
1899999. Total Common Stocks						9,881,634	1,109,971,058	XXX	XXX
1999999 - Totals						9,881,634	1,110,471,058	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: $ 1,625,695,190

2.Total amount of intangible assets nonadmitted $

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
57833#-10-9	Mayflower Assignment Corp.	Genworth Life Insurance Company of New York		345.000	34.5
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI GLAIC - 148819			12/17/2012	BANK OF NEW YORK	XXX	7,295,176	0	0	0	0	0	7,295,176	0	0	0.000	0.000	MON	62	0
38141W-32-3	GOLDMAN SACHS FS TRSY OBLIG IN GLAIC - 289986			12/17/2012	BANK OF NEW YORK	XXX	27,925	0	0	0	0	0	27,925	0	0	0.000	0.000	MON	7	0
8899999. Subtotal - Exempt Money Market Mutual Funds							7,323,101	0	0	0	0	XXX	7,323,101	0	0	XXX	XXX	XXX	69	0
00142W-86-8	INVESCO PREMIER PORTFOLIO GLAIC 140135			12/28/2012	BANK OF NEW YORK	XXX	43,800,000	0	0	0	0	0	43,800,000	0	0	0.000	0.000	MON	0	0
066922-75-8	BlackRock Liq Funds - Prime MM GLAIC 140135			12/26/2012	BANK OF NEW YORK	XXX	54,500,000	0	0	0	0	0	54,500,000	0	0	0.000	0.000	MON	0	0
09248U-61-9	BLACKROCK LIQUIDITY:T-FUND INS GLAIC - 140135			12/31/2012	Various	XXX	15,300,000	0	0	0	0	0	15,300,000	0	0	0.000	0.000	MON	203	0
26200V-10-4	DREYFUS INST'L RES MONEY #6542 GLAIC - 139647			08/28/2012	BANK OF NEW YORK	XXX	826,423	0	0	0	0	0	826,423	0	0	0.000	0.000	MON	159	0
316175-40-5	FIDELITY INST MMF PRIME PORTFO GLAIC 127109			12/26/2012	BANK OF NEW YORK	XXX	458,957	0	0	0	0	0	458,957	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN SACHS ASSET MANAGEMENT GLAIC 314562			12/04/2012	BANK OF NEW YORK	XXX	22,812,172	0	0	0	0	0	22,812,172	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 143653			12/19/2012	BANK OF NEW YORK	XXX	5,316,975	0	0	0	0	0	5,316,975	0	0	0.000	0.000	MON	53	0
38141W-32-3	GOLDMAN FINANCIAL SQUARE MMKT GLAIC - 341563			12/28/2012	BANK OF NEW YORK	XXX	2,441,059	0	0	0	0	0	2,441,059	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQUARE MMKT GLAIC - 314564			12/31/2012	BANK OF NEW YORK	XXX	2,676,860	0	0	0	0	0	2,676,860	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 141049			12/28/2012	Various	XXX	3,058,493	0	0	0	0	0	3,058,493	0	0	0.000	0.000	MON	15	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 141051			12/11/2012	BANK OF NEW YORK	XXX	1,712,968	0	0	0	0	0	1,712,968	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 141146			12/18/2012	BANK OF NEW YORK	XXX	183,420	0	0	0	0	0	183,420	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 141147			12/24/2012	BANK OF NEW YORK	XXX	5,041,228	0	0	0	0	0	5,041,228	0	0	0.000	0.000	MON	25	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 141148			12/24/2012	BANK OF NEW YORK	XXX	496,828	0	0	0	0	0	496,828	0	0	0.000	0.000	MON	7	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 141149			12/04/2012	BANK OF NEW YORK	XXX	49,889	0	0	0	0	0	49,889	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 141150			12/17/2012	BANK OF NEW YORK	XXX	1,587,457	0	0	0	0	0	1,587,457	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQUARE MMKT GLAIC 143261			12/31/2012	BANK OF NEW YORK	XXX	1,789,847	0	0	0	0	0	1,789,847	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQUARE MMKT GLAIC - 128003			09/17/2012	BANK OF NEW YORK	XXX	8,308,120	0	0	0	0	0	8,308,120	0	0	0.000	0.000	MON	2,797	0
38141W-32-3	GOLDMAN SACHS FS PRIME OBLIGI GLAIC - 128003			12/04/2012	BANK OF NEW YORK	XXX	125,500	0	0	0	0	0	125,500	0	0	0.000	0.000	MON	629	0
38141W-32-3	GOLDMAN SACHS FS PRIME OBLIGI GLAIC - 716311USD			12/26/2012	BANK OF NEW YORK	XXX	1,969,260	0	0	0	0	0	1,969,260	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN FINANCIAL SQ PRIME OBL GLAIC 144758			12/28/2012	Various	XXX	486,246	0	0	0	0	0	486,246	0	0	0.000	0.000	MON	11	0
38141W-32-3	GOLDMAN SACHS FINC'L SQ GOV'T GLAIC - 154721			12/24/2012	BANK OF NEW YORK	XXX	1,631,534	0	0	0	0	0	1,631,534	0	0	0.000	0.000	MON	6	0
52470G-30-4	WESTERN ASSETCITI INST O GLAIC 140135			12/13/2012	BANK OF NEW YORK	XXX	82,500,000	0	0	0	0	0	82,500,000	0	0	0.000	0.000	MON	0	0
61747C-71-5	MORGAN STANLEY INST LIQPRIME GLAIC 140135			12/26/2012	Various	XXX	20,000,000	0	0	0	0	0	20,000,000	0	0	0.000	0.000	MON	1,448	0
825252-73-7	Invesco Liquid Assets-Cash Mgm GLAIC - 140135			12/28/2012	BANK OF NEW YORK	XXX	74,700,000	0	0	0	0	0	74,700,000	0	0	0.000	0.000	MON	0	0
8999999. Subtotal - Class One Money Market Mutual Funds							351,773,236	0	0	0	0	XXX	351,773,236	0	0	XXX	XXX	XXX	5,353	0
9199999 - Totals							359,096,337	0	0	0	0	XXX	359,096,337	0	0	XXX	XXX	XXX	5,422	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Options---LEVELPAYOPT_0004---46 - NQ OTC Equity Option Level Pay	GMWB Product Liability	Exh 5	Equity/Index.	GSI	09/19/2008	09/19/2013	50,000	62,400,000	1.248 / NA	7,891,000	2,428,000		363,923		363,923	(6,320,943)				264,338		003
Options---OPT076---46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index.	UBSS	06/20/2012	06/20/2013	25,000	33,827,500	1.353 / NA		3,223,750		1,344,770		1,344,770	(1,878,980)				115,769		003
Options---OPT079---46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index.	CSI	08/06/2012	02/06/2013	25,000	34,958,250	1.398 / NA		1,968,250		678,177		678,177	(1,290,073)				55,651		003
Options---OPT080---46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index.	DBAG	08/29/2012	08/29/2013	25,000	35,230,000	1.409 / NA		3,322,189		2,288,239		2,288,239	(1,033,950)				143,135		003
Options---OPT082---46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index.	CSI	09/06/2012	03/06/2013	25,000	35,734,500	1.429 / NA		1,972,544		1,263,605		1,263,605	(708,940)				75,399		003
Options---OPT084---46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index.	BAC	11/27/2012	05/24/2013	25,000	35,011,250	1.400 / NA		1,785,574		1,579,236		1,579,236	(206,337)				109,954		003
Options---OPT085---120 - NQ OTC Equity Option GMWB Stat	GMWB Product Liability	Exh 5	Equity/Index.	JPM	12/18/2012	06/28/2013	75,000	108,371,250	1.445 / NA		5,559,445		6,943,984		6,943,984	1,384,539				379,458		003
Options---OPTCALL004---120 - NQ OTC Equity Option GMWB Stat	GMWB Product Liability	Exh 5	Equity/Index.	UBSS	12/18/2012	06/28/2013	100,000	155,168,000	1.552 / NA		1,925,000		1,988,129		1,988,129	63,129				543,316		003
Options---OPTCALL005---120 - NQ OTC Equity Option GMWB Stat	GMWB Product Liability	Exh 5	Equity/Index.	CSI	12/18/2012	06/28/2013	25,000	38,384,750	1.535 / NA		600,250		609,170		609,170	8,920				134,403		003
Options---OPTCALL006---120 - NQ OTC Equity Option GMWB Stat	GMWB Product Liability	Exh 5	Equity/Index.	DBAG	12/19/2012	06/28/2013	100,000	159,500,000	1.595 / NA		997,000		1,129,692		1,129,692	132,692				558,484		003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										7,891,000	23,782,002	0	18,188,923	XXX	18,188,923	(9,849,944)	0	0	0	2,379,907	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										7,891,000	23,782,002	0	18,188,923	XXX	18,188,923	(9,849,944)	0	0	0	2,379,907	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										7,891,000	23,782,002	0	18,188,923	XXX	18,188,923	(9,849,944)	0	0	0	2,379,907	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										7,891,000	23,782,002	0	18,188,923	XXX	18,188,923	(9,849,944)	0	0	0	2,379,907	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Regular Way IRS---130006---52 - IRS ISVG Funding Agreement	I6003	Exh 5	Interest	UBSS	05/11/2006	05/15/2013		280,103,000	5.75% / (3M-LIBOR)						5,487,883					851,742		100% / 100%
Regular Way IRS---ILIA37248JAR3---72 - FV IRS Retail Notes	R6027	Exh 5	Interest	HSBC	03/31/2008	04/15/2018		4,924,000	5.25% / (3M-LIBOR)						802,190					53,753		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Regular Way IRS---ILIA37248JBL5---72 - FV IRS Retail Notes	R6046	Exh 5	Interest	RBC	06/16/2008	06/15/2013		5,145,000	5.2% / (3M-LIBOR)						100,501					16,506		100% / 100%
Regular Way IRS---ILIA37248JBQ4---72 - FV IRS Retail Notes	R6050	Exh 5	Interest	BNP	06/30/2008	07/15/2013		2,585,000	5.35% / (3M-LIBOR)						55,330					8,555		100% / 100%
Regular Way IRS---ILIA37248JBT8---72 - FV IRS Retail Notes	R6053	Exh 5	Interest	CSI	07/14/2008	07/15/2015		1,348,000	5.25% / (3M-LIBOR)						132,385					8,744		100% / 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	0	0	XXX	6,578,290	0	0	0	0	939,301	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	6,578,290	0	0	0	0	939,301	XXX	XXX
Regular Way IRS---ILIA37248JCC4---72 - NQ IRS Retail Notes Put Reserve	R6062	Exh 5	Interest	CSI	08/25/2008	08/15/2013		2,453,000	5.1% / (3M-LIBOR)			11,179	56,992		56,992	56,992				9,672		005
Regular Way IRS---ILIA3923-4TP---58 - NQ IRS Benefit Responsive GICS 3%	3923-4	Exh 5	Interest	HSBC	07/28/2008	06/28/2013		10,000,000	Credit Event / (1.84%)			434,338	161,069		161,069	161,069				35,015		005
Regular Way IRS---130283---57 - NQ IRS Fixed to Floating Asset	983024AA8	Sched D	Interest	NATX	01/09/2007	03/15/2013		10,000,000	3M-LIBOR / (5.5%)			(459,370)	(97,896)		(97,896)	(97,896)				22,513		005
Regular Way IRS---ILIA37248JBN1---72 - NQ IRS Retail Notes Put Reserve	R6048	Exh 5	Interest	HSBC	06/23/2008	06/15/2013		8,421,000	5.5% / (3M-LIBOR)			102,925	161,840		161,840	161,840				28,395		005
Regular Way IRS---ILIA37248JCA8---72 - NQ IRS Retail Notes Put Reserve	R6060	Exh 5	Interest	CSI	08/18/2008	08/15/2013		2,627,000	5.25% / (3M-LIBOR)			36,681	61,885		61,885	61,885				10,358		005
Bond Total Return Swaps---BNDTRS092712---115 - NQ Treasury TRS (VA)	Statutory Capital	NA	Interest	DBAG	09/28/2012	04/02/2013		125,000,000	1.625% / (3M LIBOR)			531,244	(1,160,585)		(1,160,585)	(928,758)				313,782		005
Bond Total Return Swaps---BNDTRS092712-A---115 - NQ Treasury TRS (VA)	Statutory Capital	NA	Interest	BNP	09/28/2012	04/02/2013		125,000,000	1.625% / (3M LIBOR)			423,145	(1,131,048)		(1,131,048)	(899,220)				313,782		005
Regular Way IRS---130006-OFFSET---99 - NQ IRS	I6003	Sched D	Interest	UBSS	04/16/2009	05/15/2013		295,000,000	3M-LIBOR / (2.18%)			(4,543,078)	(1,867,191)		(1,867,191)	3,102,553				897,041		005
Regular Way IRS---140272---47 - NQ IRS GMWB	GMWB Product Liability	Exh 5	Interest	CSI	07/15/2008	07/17/2013		20,000,000	3M-LIBOR / (4.03%)			(713,781)	(404,953)		(404,953)	603,260				73,652		005
Regular Way IRS---140306---47 - NQ IRS GMWB	GMWB Product Liability	Exh 5	Interest	CSI	09/22/2008	09/24/2013		20,000,000	3M-LIBOR / (4.16%)			(736,086)	(559,864)		(559,864)	615,378				85,528		005
Regular Way IRS---ILIA37248JAK8---RS---65 - NQ IRS Callable Put Reserve	R6021	Exh 5	Interest	BAC	09/18/2008	01/15/2033		5,678,000	5.6% / (3M-LIBOR)			154,763	97,124		97,124	(48,287)				127,138		005
Regular Way IRS---ILIA37248JAM4---RS---65 - NQ IRS Callable Put Reserve	R6023	Exh 5	Interest	BAC	09/18/2008	02/15/2033		6,506,000	5.85% / (3M-LIBOR)			101,891	134,244		134,244	21,126				145,986		005
Regular Way IRS---ILIA37248JAQ5---65 - NQ IRS Callable Put Reserve	R6026	Exh 5	Interest	BAC	03/17/2008	03/15/2033		3,379,000	6.1% / (3M-LIBOR)			164,594	33,646		33,646	(161,540)				75,964		005
Regular Way IRS---ILIA37248JAS1---65 - NQ IRS Callable Put Reserve	R6028	Exh 5	Interest	RBC	03/31/2008	04/15/2033		9,725,000	6.05% / (3M-LIBOR)			476,755	137,646		137,646	(413,400)				219,090		005
Regular Way IRS---ILIA37248JAU6---65 - NQ IRS Callable Put Reserve	R6030	Exh 5	Interest	HSBC	04/07/2008	04/15/2033		8,267,000	6% / (3M-LIBOR)			421,973	119,629		119,629	(373,856)				186,243		005
Regular Way IRS---ILIA37248JAW2---RS---65 - NQ IRS Callable Put Reserve	R6032	Exh 5	Interest	BAC	09/18/2008	04/15/2033		9,338,000	6.15% / (3M-LIBOR)			283,043	134,574		134,574	(227,335)				210,371		005
Regular Way IRS---ILIA37248JAY8---RS---65 - NQ IRS Callable Put Reserve	R6034	Exh 5	Interest	BAC	09/18/2008	04/15/2033		8,826,000	6.1% / (3M-LIBOR)			(285,943)	132,508		132,508	331,465				198,837		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Regular Way IRS---ILIA37248JBB7---65 - NQ IRS Callable Put Reserve	R6037	Exh 5	Interest	HSBC	04/28/2008	05/15/2033		7,678,000	6.3% / (3M-LIBOR)			429,139	151,955		151,955	(381,068)				173,324		005
Regular Way IRS---ILIA37248JBD3---65 - NQ IRS Callable Put Reserve	R6039	Exh 5	Interest	RBC	05/05/2008	05/15/2033		7,507,000	6.3% / (3M-LIBOR)			410,303	145,347		145,347	(366,463)				169,464		005
Regular Way IRS---ILIA37248JBE1---65 - NQ IRS Callable Put Reserve	R6040	Exh 5	Interest	HSBC	05/12/2008	05/15/2033		5,047,000	6.05% / (3M-LIBOR)			270,827	97,300		97,300	(236,831)				113,931		005
Regular Way IRS---ILIA37248JBG6---65 - NQ IRS Callable Put Reserve	R6042	Exh 5	Interest	HSBC	05/19/2008	05/15/2033		5,675,000	6.15% / (3M-LIBOR)			306,888	134,199		134,199	(245,205)				128,108		005
Regular Way IRS---ILIA37248JBJ0---65 - NQ IRS Callable Put Reserve	R6044	Exh 5	Interest	RBC	05/27/2008	05/15/2033		8,336,000	6.2% / (3M-LIBOR)			468,290	165,331		165,331	(416,326)				188,178		005
Regular Way IRS---ILIA37248JBK7---65 - NQ IRS Callable Put Reserve	R6045	Exh 5	Interest	HSBC	06/09/2008	06/15/2033		2,438,000	6.25% / (3M-LIBOR)			144,541	61,103		61,103	(130,479)				55,150		005
Regular Way IRS---ILIA37248JBY7---65 - NQ IRS Callable Put Reserve	R6058	Exh 5	Interest	BNP	08/04/2008	08/15/2033		828,000	6.4% / (3M-LIBOR)			46,636	27,815		27,815	(39,897)				18,807		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(1,519,104)	(3,207,331)	XXX	(3,207,331)	149,007	0	0	0	3,800,329	XXX	XXX
Equity Return Swaps---EAFETRS008---101 - NQ TRS EAFE	GMWB Product Liability	Exh 5	Equity/Index.	UBSS	08/02/2012	08/02/2013		133,674,812	3M-LIBOR / (EAFE Return)			(8,464,262)	(7,016,142)		(7,016,142)	(7,016,142)				511,776		003
Equity Return Swaps---EAFETRS009---101 - NQ TRS EAFE	GMWB Product Liability	Exh 5	Equity/Index.	BNP	09/11/2012	09/16/2013		52,542,803	3M-LIBOR / (EAFE Return)			(2,467,696)	(803,275)		(803,275)	(803,275)				221,303		003
0959999. Subtotal - Swaps - Hedging Other - Other										0	0	(10,931,958)	(7,819,417)	XXX	(7,819,417)	(7,819,417)	0	0	0	733,079	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	(12,451,062)	(11,026,748)	XXX	(11,026,748)	(7,670,410)	0	0	0	4,533,408	XXX	XXX
Credit Default Swap---CDS0000620---67 - NQ CDS Single Name Sell Protection	026351AU0	Sched DB - Part C	Credit	JPM	09/28/2012	04/02/2013		6,000,000	0.85% / (Credit Event)			51,850	9,482		9,482	(22,840)				6,000,000	2	010
Credit Default Swap---CDS0000621---67 - NQ CDS Single Name Sell Protection	31331YTT7	Sched DB - Part C	Credit	JPM	02/07/2008	03/20/2013		3,300,000	1.12% / (Credit Event)			37,576	4,785		4,785	12,480				3,300,000	1	010
Credit Default Swap---CDS0000625---67 - NQ CDS Single Name Sell Protection	795549AA2	Sched DB - Part C	Credit	JPM	02/08/2008	03/20/2018		5,000,000	0.45% / (Credit Event)			22,875	31,610		31,610	(1,826)				5,000,000	1	010
Credit Default Swap---CDS0000626---67 - NQ CDS Single Name Sell Protection	795549AA2	Sched DB - Part C	Credit	JPM	02/08/2008	03/20/2018		5,000,000	0.65% / (Credit Event)			33,042	47,545		47,545	70,321				5,000,000	2	010
Credit Default Swap---CDS0000651---67 - NQ CDS Single Name Sell Protection	742741AA9	Sched DB - Part C	Credit	JPM	02/26/2008	03/20/2013		5,500,000	1.55% / (Credit Event)			86,671	15,199		15,199	51,230				5,500,000	1	010
Credit Default Swap---CDS0000652---67 - NQ CDS Single Name Sell Protection	12201PAB2	Sched DB - Part C	Credit	JPM	02/26/2008	03/20/2013		5,000,000	0.82% / (Credit Event)			41,683	7,955		7,955	(29,841)				5,000,000	1	010
Credit Default Swap---CDS0001031---67 - NQ CDS Single Name Sell Protection	742718BJ7	Sched DB - Part C	Credit	MLCS	09/17/2008	03/20/2013		5,300,000	1.35% / (Credit Event)			72,743	13,691		13,691	(32,763)				5,300,000	2	010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Credit Default Swap--CDS0001037--67 - NQ CDS Single Name Sell Protection	795549AA2	Sched DB - Part C	Credit	DBAG	09/17/2008	03/20/2013		5,000,000	1.55% / (Credit Event)			78,792	15,574		15,574	(44,165)				5,000,000	2	010
Credit Default Swap--CDS0001055--67 - NQ CDS Single Name Sell Protection	742741AA9	Sched DB - Part C	Credit	DBAG	09/17/2008	03/20/2013		5,000,000	0.75% / (Credit Event)			38,125	7,263		7,263	(18,505)				5,000,000	2	010
Credit Default Swap--CDS0001056--67 - NQ CDS Single Name Sell Protection	33738MAB7	Sched DB - Part C	Credit	DBAG	09/17/2008	03/20/2013		6,000,000	1.31% / (Credit Event)			79,910	12,689		12,689	(4,929)				6,000,000	1	010
Credit Default Swap--CDS0001058--67 - NQ CDS Single Name Sell Protection	924172E#2	Sched DB - Part C	Credit	DBAG	09/17/2008	03/20/2013		5,000,000	3.7% / (Credit Event)			188,083	37,386		37,386	(125,400)				5,000,000	2	010
0989999. Subtotal - Swaps - Replication - Credit Default										0	0	731,349	203,181	XXX	203,181	(146,238)	0	0	0	56,100,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	731,349	203,181	XXX	203,181	(146,238)	0	0	0	56,100,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(1,519,104)	(3,207,331)	XXX	3,370,959	149,007	0	0	0	4,739,630	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	731,349	203,181	XXX	203,181	(146,238)	0	0	0	56,100,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	(10,931,958)	(7,819,417)	XXX	(7,819,417)	(7,819,417)	0	0	0	733,079	XXX	XXX
1209999. Total Swaps										0	0	(11,719,713)	(10,823,567)	XXX	(4,245,277)	(7,816,648)	0	0	0	61,572,709	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	6,578,290	0	0	0	0	939,301	XXX	XXX
1409999. Subtotal - Hedging Other										7,891,000	23,782,002	(12,451,062)	7,162,176	XXX	7,162,176	(17,520,355)	0	0	0	6,913,315	XXX	XXX
1419999. Subtotal - Replication										0	0	731,349	203,181	XXX	203,181	(146,238)	0	0	0	56,100,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										7,891,000	23,782,002	(11,719,713)	7,365,356	XXX	13,943,646	(17,666,593)	0	0	0	63,952,616	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedges the equity risk of a liability
0005	Hedges the interest rate risk of a liability
0010	Sell protection CDS used in replication

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Options--EAFEOPT009--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	UBS AG	12/07/2010	06/07/2012	06/07/2012	Maturity	25,000	40,625,000	1,625/ NA	5,887,500		6,576,500				(755,260)			689,000			003
Options--OPT051--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/15/2010	04/13/2012	04/13/2012	Maturity	50,000	60,605,000	1,212/ NA	7,454,500						5,104,467			(7,454,500)			003
Options--OPT064--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	DEUTSCHE BANK A.G.	02/23/2011	02/23/2012	02/23/2012	Maturity	25,000	32,597,500	1,304/ NA	2,845,762						1,145,488			(2,845,762)			003
Options--OPT065--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	DEUTSCHE BANK A.G.	06/14/2011	06/14/2012	06/14/2012	Maturity	25,000	32,248,750	1,290/ NA	2,744,369						285,883			(2,744,369)			003
Options--OPT066--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	BNP PARIBAS	06/30/2011	06/29/2012	06/29/2012	Maturity	25,000	32,934,250	1,317/ NA	2,825,750						(94,679)			(2,825,750)			003
Options--OPT067--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	BNP PARIBAS	12/20/2011	03/20/2012	03/20/2012	Maturity	50,000	61,774,500	1,235/ NA	3,045,500						742,219			(3,045,500)			003
Options--OPT069--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	JP MORGAN CHASE BANK	01/05/2012	04/04/2012	04/04/2012	Maturity	50,000	63,475,000	1,270/ NA		2,919,850								(2,919,850)			003
Options--OPT070--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	01/17/2012	04/20/2012	04/20/2012	Maturity	50,000	64,920,500	1,298/ NA		2,850,000								(2,850,000)			003
Options--OPT071--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	JP MORGAN CHASE BANK	02/13/2012	05/14/2012	05/14/2012	Maturity	50,000	67,287,500	1,346/ NA		2,624,213	370,000							(2,254,213)			003
Options--OPT073--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	UBS AG	03/21/2012	06/21/2012	06/21/2012	Maturity	50,000	70,206,500	1,404/ NA		2,408,000	3,931,000							1,523,000			003
Options--OPT074--46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index	UBSS	04/20/2012	10/22/2012	10/22/2012	Maturity	50,000	69,296,500	1,386 / NA		3,929,000								(3,929,000)			003
Options--OPT075--46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index	UBSS	05/25/2012	11/26/2012	11/26/2012	Maturity	50,000	66,004,000	1,320 / NA		4,415,500								(4,415,500)			003
Options--OPT077--46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index	DBAG	06/20/2012	12/20/2012	12/20/2012	Maturity	25,000	33,752,500	1,350 / NA		2,011,649								(2,011,649)			003
Options--OPT081--46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index	DBAG	08/29/2012	11/29/2012	11/29/2012	Maturity	25,000	35,192,500	1,408 / NA		1,319,719								(1,319,719)			003
Options--OPTCALL001--120 - NQ OTC Equity Option GMWB Stat	GMWB Product Liability	Exh 5	Equity/Index	CSI	07/24/2012	12/31/2012	12/20/2012	Sale	100,000	147,730,000	1,477 / NA		1,205,343	317,260							(888,083)			003
Options--OPTCALL002--120 - NQ OTC Equity Option GMWB Stat	GMWB Product Liability	Exh 5	Equity/Index	DBAG	07/24/2012	12/31/2012	12/21/2012	Sale	100,000	147,708,000	1,477 / NA		1,208,520	280,000							(766,130)			003
Options--OPTCALL003--120 - NQ OTC Equity Option GMWB Stat	GMWB Product Liability	Exh 5	Equity/Index	UBSS	07/24/2012	12/31/2012	12/18/2012	Sale	100,000	147,219,000	1,472 / NA		1,191,130	425,000							(928,520)			003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												24,803,380	26,082,923	11,899,760	0	0	XXX	6,428,118	0	0	(38,986,544)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												24,803,380	26,082,923	11,899,760	0	0	XXX	6,428,118	0	0	(38,986,544)	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0379999. Total Purchased Options - Put Options												24,803,380	26,082,923	11,899,760	0	0	XXX	6,428,118	0	0	(38,986,544)	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												24,803,380	26,082,923	11,899,760	0	0	XXX	6,428,118	0	0	(38,986,544)	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Regular Way IRS--I30545--GEFQHF-052	I6010	Exh 5	Interest	CREDIT SUISSE INTERNATIONAL	05/17/2007	05/15/2012	05/15/2012	Maturity		250,380,000	5.25% / (3M-LIBOR)													100% / 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Regular Way IRS--I30257--GEFNQ-057A	25243YAK5	Sched D	Interest	BANK OF AMERICA N.A.	12/06/2006	01/30/2012	01/30/2012	Maturity		20,000,000	3M-LIBOR / (5.13%)				(71,001)									100% / 006
Regular Way IRS--I40019--GEFNQ-047	GMWB Product Liability	Exh 5	Interest	CREDIT SUISSE INTERNATIONAL	03/05/2007	03/07/2012	03/07/2012	Maturity		40,000,000	3M-LIBOR / (4.94%)				(323,297)			321,968						005
Regular Way IRS--ILIA3959TP--GEFNQ-058A	3959	Exh 5	Interest	MERRILL LYNCH CAPIT.	06/27/2008	02/28/2012	02/28/2012	Maturity		5,025,000	5.21% / (3M-LIBOR)													100% / 006
Regular Way IRS--ILIA3962TP--GEFNQ-058A	3962	Exh 5	Interest	HSBC BANK USA	06/27/2008	03/30/2012	03/30/2012	Maturity		9,045,000	5.13% / (3M-LIBOR)				78,056									100% / 006
Bond Total Return Swaps--BNDTRS032812-A--GEFNQ-115	GMWB Product Liability	NA	Interest	BNP PARIBAS	03/27/2012	02/15/2022	09/28/2012	Sale		125,000,000	2.0% / (3-LIBOR)			7,168,290	1,080,781						7,246,088			005
Bond Total Return Swaps--BNDTRS032812--GEFNQ-115	GMWB Product Liability	NA	Interest	DEUTSCHE BANK A.G.	03/27/2012	02/15/2022	09/28/2012	Sale		125,000,000	2.0% / (3-LIBOR)			6,998,729	1,092,564						7,070,338			005
Forward Start IRS--ICRE100001448A--60 - NQ IRS CRE	100001448	Sched B	Interest	BAC	09/18/2008	01/01/2013	11/07/2012	Sale		18,468,958	1M-LIBOR / (6%)	635,000		336,600	(638,135)			(635,000)			517,435			99% / 006
Forward Start IRS--ICRE100001161-RL--GEFNQ-060A	100001161	Sched B	Interest	BANK OF AMERICA N.A.	05/29/2007	09/01/2012	09/01/2012	Maturity		1,931,262	1M-LIBOR / (6.17%)				(64,475)									99% / 006

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Regular Way IRS—ILIA37248JBS0—GEFNQ-065A	R6052	Exh 5	Interest	BNP PARIBAS	07/07/2008	07/15/2028	07/15/2012	Sale		1,475,000	6.15% / (3M-LIBOR)				50,308			(49,553)						005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												635,000	0	14,503,619	1,204,801	0	XXX	(362,585)	0	0	14,833,860	0	0	XXX
Equity Return Swaps—EAFETRS004—GEFNQ-101	GMWB Product Liability	Exh 5	Equity/Index	UBS AG	07/29/2011	08/02/2012	08/02/2012	Maturity		93,486,980	3M-LIBOR / (EAFE Return)				1,832,174			(5,406,886)						003
Equity Return Swaps—EAFETRS005—GEFNQ-101	GMWB Product Liability	Exh 5	Equity/Index	BNP PARIBAS	09/06/2011	09/12/2012	09/12/2012	Maturity		55,007,470	3M-LIBOR / (EAFE Return)				(3,829,342)			(1,171,441)						003
Equity Return Swaps—BARCAGG002—GEFNQ-101A	GMWB Product Liability	Exh 5	Equity/Index	MERRILL LYNCH CAPITAL SERVICES	05/12/2011	05/01/2012	05/01/2012	Maturity		106,456,885	1M-LIBOR / (BARCAGG Return)				(1,334,312)			955,368			(1,143,654)			003
Equity Return Swaps—EAFETRS002—GEFNQ-101	GMWB Product Liability	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/14/2011	06/20/2012	06/20/2012	Maturity		9,881,010	3M-LIBOR / (EAFE Return)				(211,526)			251,457						003
Equity Return Swaps—EAFETRS006—GEFNQ-101	GMWB Product Liability	Exh 5	Equity/Index	DEUTSCHE BANK A.G.	09/15/2011	03/15/2012	03/15/2012	Maturity		48,354,816	3M-LIBOR / (EAFE Return)				(7,240,146)			1,566,513						003
0959999. Subtotal - Swaps - Hedging Other - Other												0	0	0	(10,783,152)	0	XXX	(3,804,989)	0	0	(1,143,654)	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												635,000	0	14,503,619	(9,578,351)	0	XXX	(4,167,574)	0	0	13,690,206	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												635,000	0	14,503,619	1,204,801	0	XXX	(362,585)	0	0	14,833,860	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	(10,783,152)	0	XXX	(3,804,989)	0	0	(1,143,654)	0	0	XXX
1209999. Total Swaps												635,000	0	14,503,619	(9,578,351)	0	XXX	(4,167,574)	0	0	13,690,206	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												25,438,380	26,082,923	26,403,379	(9,578,351)	0	XXX	2,260,544	0	0	(25,296,337)	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												25,438,380	26,082,923	26,403,379	(9,578,351)	0	XXX	2,260,544	0	0	(25,296,337)	0	0	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedges the equity risk of a liability
0005	Hedges the interest rate risk of a liability
0006	Matures within twelve months

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
ESH3	255	18,105,000	Index Future - ESH3 - CME EMINI SP 500 - 49 - NQ Equity Futures FIA	FIA Product Liability	Exh 5	Equity/Index	03/15/2013	CME	12/18/2012	1,425.4471	1,420.0000	(98,619,000)		(98,619,000)	(62,100)			822,500	0003
TYH3	1,227	122,700,000	T-Note Future - TYH3 - US 10 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/28/2013	CBOT	11/27/2012	133.0625	132.7813	(34,503,240)		(34,503,240)	(281,813)			10,263,695	0005
USH3	3,020	302,000,000	T-Note Future - USH3 - US LONG BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/28/2013	CBOT	11/27/2012	149.2813	147.5000	(537,952,600)		(537,952,600)	(5,254,688)			8,260,000	0005
WNH3	305	30,500,000	T-Note Future - WNH3 - US ULTRA BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/28/2013	CBOT	11/27/2012	165.5547	162.5938	(90,307,450)		(90,307,450)	(725,430)			1,041,250	0005
EDH3	175	175,000,000	Eurodollar Future - EDH3 - CME COMDTY - 99 - Futures Risk Management	IMG Product Liability	Exh 7	Interest	03/18/2013	CME	08/26/2009	95.8974	99.7000	665,455,000		665,455,000	196,875			56,875	0005
1319999. Subtotal - Long Futures - Other												(95,927,290)	0	(95,927,290)	(6,127,156)	0	0	20,444,320	XXX
1329999. Subtotal - Long Futures												(95,927,290)	0	(95,927,290)	(6,127,156)	0	0	20,444,320	XXX
ESH3	(6,000)	(426,000,000)	Index Future - ESH3 - CME EMINI SP 500 - 121 - NQ Equity Futures	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	CME	12/07/2012	1,406.7479	1,420.0000	(5,645,387,358)		5,645,387,358	(2,981,719)			15,750,000	0003
ESH3	(5,080)	(360,680,000)	Index Future - ESH3 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	CME	12/07/2012	1,406.7109	1,420.0000	(4,793,110,785)		4,793,110,785	(3,299,018)			17,377,500	0003
FAH3	(730)	(74,321,300)	Index Future - FAH3 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	CME	12/18/2012	1,009.9262	1,018.1000	(607,484,989)		607,484,989	(576,251)			2,820,000	0003
MFSH3	(260)	(21,063,900)	Index Future - MFSH3 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	NYL - LIFFE	12/18/2012	1,594.7692	1,620.3000	(537,777,565)		537,777,565	(236,160)			724,275	0003
RTAH3	(845)	(71,537,700)	Index Future - RTAH3 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	ICE	12/18/2012	832.7000	846.6000	(994,374,030)		994,374,030	(1,139,800)			3,280,000	0003
FVH3	(363)	(36,300,000)	T-Note Future - FVH3 - US 5 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/29/2013	CBOT	11/27/2012	124.4593	124.4141	1,640,250		(1,640,250)	16,406			199,650	0005
1379999. Subtotal - Short Futures - Other												(12,576,494,477)	0	12,576,494,477	(8,216,542)	0	0	40,151,425	XXX
1389999. Subtotal - Short Futures												(12,576,494,477)	0	12,576,494,477	(8,216,542)	0	0	40,151,425	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												(12,672,421,767)	0	12,480,567,187	(14,343,698)	0	0	60,595,745	XXX
1449999 - Totals												(12,672,421,767)	0	12,480,567,187	(14,343,698)	0	0	60,595,745	XXX

Broker Name	Net Cash Deposits
Credit Suisse Securities	(23,241,113)
Total Net Cash Deposits	(23,241,113)

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedges the equity risk of a liability
0005	Hedges the interest rate risk of a liability

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
MFSH2	750	54,087,570	Index Future - MFSH2 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/16/2012	NYL - LIFFE	12/27/2011	1,465.8167	03/15/2012	1,442.3352	Sale		(257,735)			0003
ESH3	20	1,436,875	Index Future - ESH3 - CME EMINI SP 500 - 49 - NQ Equity Futures FIA	FIA Product Liability	Exh 5	Equity/Index	03/15/2013	CME	12/18/2012	1,425.4471	12/18/2012	1,436.8750	Sale		9,525			0003
ESM2	25	1,633,625	Index Future - ESM2 - CME EMINI SP 500 - 49 - NQ Equity Futures FIA	FIA Product Liability	Exh 5	Equity/Index	06/15/2012	CME	05/18/2012	1,305.0000	06/12/2012	1,306.9000	Sale		2,375			0003
ESU2	140	9,897,425	Index Future - ESU2 - CME EMINI SP 500 - 49 - NQ Equity Futures FIA	FIA Product Liability	Exh 5	Equity/Index	09/21/2012	CME	06/12/2012	1,357.4821	09/11/2012	1,413.9179	Sale		395,050			0003
ESZ2	325	23,299,738	Index Future - ESZ2 - CME EMINI SP 500 - 49 - NQ Equity Futures FIA	FIA Product Liability	Exh 5	Equity/Index	12/21/2012	CME	09/11/2012	1,427.9562	12/18/2012	1,433.8300	Sale		95,450			0003
TYH2	3,282	328,200,000	T-Note Future - TYH2 - US 10 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/30/2012	CBOT	11/29/2011	130.1110	02/28/2012	131.3964	Sale		1,086,937			0005
TYH3	225	22,500,000	T-Note Future - TYH3 - US 10 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/28/2013	CBOT	11/27/2012	133.0625	12/18/2012	133.1129	Sale		11,328			0005
TYM2	2,917	291,700,000	T-Note Future - TYM2 - US 10 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	06/29/2012	CBOT	02/28/2012	131.4370	05/30/2012	131.7117	Sale		801,063			0005
TYU2	1,477	147,700,000	T-Note Future - TYU2 - US 10 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	09/28/2012	CBOT	05/30/2012	133.0312	08/30/2012	133.6804	Sale		958,915			0005
TYZ2	1,567	156,700,000	T-Note Future - TYZ2 - US 10 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	12/31/2012	CBOT	08/30/2012	132.9630	11/29/2012	133.3796	Sale		652,672			0005
USH2	5,156	515,600,000	T-Note Future - USH2 - US LONG BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/30/2012	CBOT	11/29/2011	143.7809	02/28/2012	143.5317	Sale		(4,986,812)			0005
USH3	70	7,000,000	T-Note Future - USH3 - US LONG BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/28/2013	CBOT	11/27/2012	149.2813	12/18/2012	146.8304	Sale		(171,563)			0005
USM2	4,741	474,100,000	T-Note Future - USM2 - US LONG BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	06/29/2012	CBOT	02/28/2012	142.4089	05/30/2012	145.1095	Sale		12,803,328			0005
USU2	3,386	338,600,000	T-Note Future - USU2 - US LONG BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	09/28/2012	CBOT	05/30/2012	147.2654	08/30/2012	148.9183	Sale		5,596,432			0005
USZ2	3,225	322,500,000	T-Note Future - USZ2 - US LONG BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	12/31/2012	CBOT	08/30/2012	149.8604	11/27/2012	150.3858	Sale		1,693,946			0005
WNH2	1,730	173,000,000	T-Note Future - WNH2 - US ULTRA BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/30/2012	CBOT	11/29/2011	158.7428	02/28/2012	158.6536	Sale		(1,111,875)			0005
WNH3	60	6,000,000	T-Note Future - WNH3 - US ULTRA BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/28/2013	CBOT	11/27/2012	165.5547	12/18/2012	162.0260	Sale		(211,719)			0005
WNM2	655	65,500,000	T-Note Future - WNM2 - US ULTRA BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	06/29/2012	CBOT	02/28/2012	158.3582	05/30/2012	162.0111	Sale		2,392,610			0005
WNU2	475	47,500,000	T-Note Future - WNU2 - US ULTRA BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	09/28/2012	CBOT	05/30/2012	164.3750	08/30/2012	167.4850	Sale		1,477,219			0005
WNZ2	430	43,000,000	T-Note Future - WNZ2 - US ULTRA BOND - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	12/31/2012	CBOT	08/30/2012	166.7336	11/27/2012	165.4435	Sale		(554,766)			0005
EDH2	278	278,000,000	Eurodollar Future - EDH2 - CME COMDTY - 99 - Futures Risk Management	IMG Product Liability	Exh 7	Interest	03/19/2012	CME	08/26/2009	96.4963	03/19/2012	99.5263	Expiration		119,054			0005
EDM2	275	275,000,000	Eurodollar Future - EDM2 - CME COMDTY - 99 - Futures Risk Management	IMG Product Liability	Exh 7	Interest	06/18/2012	CME	08/26/2009	96.3080	06/18/2012	99.5321	Expiration		163,006			0005
EDU2	275	275,000,000	Eurodollar Future - EDU2 - CME COMDTY - 99 - Futures Risk Management	IMG Product Liability	Exh 7	Interest	09/17/2012	CME	08/26/2009	96.1484	09/20/2012	99.6192	Expiration		243,513			0005
EDZ2	265	265,000,000	Eurodollar Future - EDZ2 - CME COMDTY - 99 - Futures Risk Management	IMG Product Liability	Exh 7	Interest	12/17/2012	CME	08/26/2009	95.9941	12/17/2012	99.6910	Expiration		295,475			0005
1319999. Subtotal - Long Futures - Other														0	21,503,428	0	0	XXX
1329999. Subtotal - Long Futures														0	21,503,428	0	0	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
ESH3	(1,500)	(107,962,500)	Index Future - ESH3 - CME EMINI SP 500 - 121 - NQ Equity Futures	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	CME	12/07/2012	1,406.7479	12/18/2012	1,439.5000	Sale		(2,456,406)			0003
ESU2	(6,000)	(431,064,000)	Index Future - ESU2 - CME EMINI SP 500 - 121 - NQ Equity Futures	GMWB Product Liability	Exh 5	Equity/Index	09/21/2012	CME	07/24/2012	1,336.1401	09/13/2012	1,436.8800	Sale		(30,221,963)			0003
ESZ2	(6,000)	(423,900,000)	Index Future - ESZ2 - CME EMINI SP 500 - 121 - NQ Equity Futures	GMWB Product Liability	Exh 5	Equity/Index	12/21/2012	CME	09/11/2012	1,429.9200	12/07/2012	1,413.0000	Sale		5,076,000			0003
ESH2	(7,415)	(493,261,437)	Index Future - ESH2 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/16/2012	CME	12/12/2011	1,233.9233	03/08/2012	1,330.4422	Sale		(28,840,562)			0003
ESH3	(115)	(8,226,938)	Index Future - ESH3 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	CME	12/07/2012	1,406.7109	12/18/2012	1,430.7717	Sale		(138,350)			0003
ESM2	(6,060)	(399,558,475)	Index Future - ESM2 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	06/15/2012	CME	03/08/2012	1,348.1745	06/12/2012	1,318.6748	Sale		8,938,400			0003
ESU2	(5,955)	(424,725,062)	Index Future - ESU2 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	09/21/2012	CME	06/12/2012	1,303.3432	09/13/2012	1,426.4486	Sale		(36,654,638)			0003
ESZ2	(5,230)	(369,836,063)	Index Future - ESZ2 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	12/21/2012	CME	09/11/2012	1,428.4750	12/07/2012	1,414.2870	Sale		3,710,150			0003
FAH2	(1,315)	(125,364,720)	Index Future - FAH2 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/16/2012	CME	12/12/2011	872.9525	03/08/2012	953.3439	Sale		(9,990,250)			0003
FAH3	(25)	(2,546,150)	Index Future - FAH3 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	CME	12/18/2012	1,009.9262	12/18/2012	1,018.4600	Sale		(21,334)			0003
FAM2	(1,175)	(107,398,270)	Index Future - FAM2 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	06/15/2012	CME	03/08/2012	954.9057	06/12/2012	914.0278	Sale		4,803,155			0003
FAU2	(1,120)	(111,011,500)	Index Future - FAU2 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	09/21/2012	CME	06/12/2012	902.5235	09/13/2012	991.1741	Sale		(9,928,865)			0003
FAZ2	(900)	(91,003,520)	Index Future - FAZ2 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	12/21/2012	CME	09/13/2012	1,000.4408	12/18/2012	1,011.1502	Sale		(963,850)			0003
MFSH3	(75)	(6,003,960)	Index Future - MFSH3 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	NYL - LIFFE	12/18/2012	1,594.7692	12/18/2012	1,601.0560	Sale		(23,575)			0003
MFSM2	(1,530)	(102,992,620)	Index Future - MFSM2 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	06/15/2012	NYL - LIFFE	03/15/2012	1,390.4213	06/12/2012	1,346.3088	Sale		3,374,610			0003
MFSU2	(1,630)	(119,458,495)	Index Future - MFSU2 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	09/21/2012	NYL - LIFFE	06/12/2012	1,345.1984	09/13/2012	1,465.7484	Sale		(9,824,825)			0003
MFSZ2	(835)	(65,892,120)	Index Future - MFSZ2 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	12/21/2012	NYL - LIFFE	09/11/2012	1,499.5745	12/18/2012	1,578.2544	Sale		(3,284,885)			0003
RTAH2	(1,000)	(78,953,370)	Index Future - RTAH2 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/16/2012	ICE	12/13/2011	731.3226	03/08/2012	789.5337	Sale		(4,808,500)			0003
RTAH3	(25)	(2,100,500)	Index Future - RTAH3 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	03/15/2013	ICE	12/18/2012	832.7000	12/18/2012	840.2000	Sale		(18,750)			0003
RTAM2	(1,195)	(90,299,090)	Index Future - RTAM2 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	06/15/2012	ICE	03/08/2012	785.0170	06/12/2012	755.6409	Sale		3,510,440			0003

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
RTAU2	(1,135)	(94,504,630)	Index Future - RTAU2 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	09/21/2012	ICE	06/12/2012	746.3464	09/13/2012	832.6399	Sale		(9,794,315)			0003
RTAZ2	(1,070)	(89,436,720)	Index Future - RTAZ2 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	GMWB Product Liability	Exh 5	Equity/Index	12/21/2012	ICE	09/13/2012	831.4912	12/18/2012	835.8572	Sale		(467,160)			0003
FVH2	(740)	(74,000,000)	T-Note Future - FVH2 - US 5 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/30/2012	CBOT	12/14/2011	123.1951	02/28/2012	123.1266	Sale		11,094			0005
FVM2	(738)	(73,800,000)	T-Note Future - FVM2 - US 5 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	06/30/2012	CBOT	02/28/2012	123.6699	05/30/2012	123.3922	Sale		205,024			0005
FVU2	(538)	(53,800,000)	T-Note Future - FVU2 - US 5 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	09/23/2012	CBOT	05/30/2012	123.8195	08/30/2012	124.4081	Sale		(316,672)			0005
FVZ2	(418)	(41,800,000)	T-Note Future - FVZ2 - US 5 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	12/30/2012	CBOT	08/30/2012	124.1518	11/27/2012	124.5795	Sale		(178,781)			0005
1379999. Subtotal - Short Futures - Other														0	(118,304,808)	0	0	XXX
1389999. Subtotal - Short Futures														0	(118,304,808)	0	0	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX
1409999. Subtotal - Hedging Other														0	0	0	0	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX
1439999. Subtotal - Other														0	(96,801,380)	0	0	XXX
1449999 - Totals														0	(96,801,380)	0	0	XXX

Broker Name	Net Cash Deposits
Total Net Cash Deposits	0

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedges the equity risk of a liability
0005	Hedges the interest rate risk of a liability

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX			(23,241,113)	0		(23,241,113)	0	60,595,745	37,354,632
BANK OF AMERICA N.A.	Y	Y	0	2,111,332	0	2,111,332	2,111,332	0	2,111,332	868,250	868,250
BNP PARIBAS	Y	Y	0	27,815	(1,934,323)	0	83,145	(1,934,323)	0	562,446	0
CREDIT SUISSE INTERNATIONAL	Y	Y	0	2,669,828	(964,818)	1,705,011	2,802,214	(964,818)	1,837,396	453,409	453,409
DEUTSCHE BANK AG	Y	Y	126,000	3,490,844	(1,160,585)	2,204,259	3,490,844	(1,160,585)	2,204,259	22,015,400	22,015,400
GOLDMAN SACHS INTERNATIONAL	Y	N	0	363,923	0	363,923	363,923		363,923	264,338	264,338
HSBC BANK USA	Y	Y	0	887,094	0	887,094	1,689,284	0	1,689,284	773,919	773,919
JP MORGAN CHASE BANK	Y	Y	6,895,000	7,060,561		165,561	7,060,561		165,561	30,179,458	30,179,458
MERRILL LYNCH CAPITAL SERVICES	Y	Y	0	13,691	0	13,691	13,691	0	13,691	5,300,000	5,300,000
NATIXIS	Y	Y	0	0	(97,896)	0	0	(97,896)	0	22,513	0
ROYAL BANK OF CANADA	Y	N	0	448,325	0	448,325	548,826	0	548,826	593,237	593,237
UBS AG	Y	Y	0	3,332,898	(8,883,333)	0	8,820,782	(8,883,333)	0	2,919,644	0
0299999. Total NAIC 1 Designation			7,021,000	20,406,311	(13,040,955)	7,899,195	26,984,601	(13,040,955)	8,934,271	63,952,616	60,448,012
						0			0		
0399999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0
						0			0		
0499999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0
						0			0		
0599999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0
						0			0		
0699999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0
						0			0		
0799999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0
0899999 - Totals			7,021,000	20,406,311	(36,282,068)	7,899,195	26,984,601	(36,282,068)	8,934,271	124,548,361	97,802,644

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
26200V-10-4	DREYFUS INS CASH ADVANTAGE-I #0 - USD			48,243,240	48,243,240	01/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				48,243,240	48,243,240	XXX
9999999 - Totals				48,243,240	48,243,240	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 6,952,658 Book/Adjusted Carrying Value $ 6,951,783
2. Average balance for the year Fair Value $ 48,418,770 Book/Adjusted Carrying Value $ 47,197,048
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 48,243,240 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, NA	New York, New York					(78,707,715)	XXX
Bank of N.T. Butterfield & Son Ltd.	Hamilton, Bermuda					1,290,876	XXX
The Bank of New York Mellon	New York, New York					3,290,103	XXX
Deutsche Bank Trust Company Americas	New York, New York					13,856,947	XXX
HSBC Bank USA, N.A.	New York, New York					6,408,226	XXX
Federal Home Loan Bank of Atlanta	Atlanta, GA					525,689	XXX
JP Morgan Chase Bank	New York, New York					(1,049,692)	XXX
SunTrust Bank	Atlanta, GA					4,594,957	XXX
Wells Fargo Bank, NA	San Francisco, CA					919,263	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(48,871,346)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(48,871,346)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(48,871,346)	XXX

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

1. January	(60,134,179)	4. April	(65,188,488)	7. July	(64,854,406)	10. October	(55,251,187)
2. February	(80,041,126)	5. May	(57,333,590)	8. August	(64,199,123)	11. November	(55,412,634)
3. March	(68,226,549)	6. June	(68,924,149)	9. September	(71,697,755)	12. December	(48,871,346)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	Pledge for FL Special Deposit (275,000 Par)			278,060	295,416
11. Georgia GA	B	Pledge for GA Special Deposit (166,000 Par)			169,586	191,429
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Pledge for MA Special Deposit (100,000 Par)			101,113	107,424
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Pledge for NM Special Deposit (160,000 Par)			160,684	185,219
33. New York NY						
34. North Carolina NC	B	Pledge for NC Special Deposit (1,235,000 Par)			1,245,619	1,307,516
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	B	Pledge for RI Special Deposit (275,000 Par)			336,042	400,931
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Required Special Deposit (5,400,000 Par)	4,939,303	5,085,122	504,010	518,890
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	ST	Pledge for GU Special Deposit (60,000 Par)			60,000	60,000
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,939,303	5,085,122	2,855,114	3,066,825
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 56
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D E22
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E23
Schedule DL - Part 2 ..... E24
Schedule E - Part 1 - Cash E25
Schedule E - Part 2 - Cash Equivalents E26
Schedule E - Part 3 - Special Deposits E27
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 55