7299020122010010100

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 Insurance Company of New York

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 72990 Employer's ID Number 22-2882416

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Incorporated/Organized 02/23/1988 Commenced Business 10/31/1988

Statutory Home Office 666 Third Avenue, 9th Floor (Street and Number), New York , NY, US 10017 (City or Town, State, Country and Zip Code)

Main Administrative Office 666 Third Avenue, 9th Floor (Street and Number)
New York , NY, US 10017 (City or Town, State, Country and Zip Code), 212-895-4137 (Area Code) (Telephone Number)

Mail Address 666 Third Avenue, 9th Floor (Street and Number or P.O. Box), New York , NY, US 10017 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 666 Third Avenue, 9th Floor (Street and Number)
New York , NY, US 10017 (City or Town, State, Country and Zip Code), 212-895-4137 (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	David Jonathan Sloane	Treasurer	Gary Thomas Prizzia
Secretary	Thomas Edward Duffy	Actuary	Paul Anthony Haley

OTHER

Amy Renee Corbin SVP & Chief Financial Officer	Elena Karras Edwards Sr. Vice President	Patrick Michael Foley Sr. Vice President
Patrick Brian Kelleher Sr. Vice President	Martin Philip Klein Sr. Vice President	Scott John McKay Sr. Vice President
Leon Ellis Roday Sr. Vice President	Daniel Joseph Sheehan, IV SVP & Chief Investment Officer	Thomas Melvin Stinson President - Long Term Care Div.

DIRECTORS OR TRUSTEES

Ward Edward Bobitz	James Joseph Buddle	Richard Irving Byer
Harry David Dunn	Alexandra Duran	Paul Anthony Haley
Terrence Owen Jones	Patrick Brian Kelleher	Daniel Joseph Sheehan, IV
David Jonathan Sloane	Thomas Melvin Stinson	

State of New York
County of New York SS:

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

David Jonathan Sloane
President

Thomas Edward Duffy
Secretary

Michele Lynn Trampe
Assistant Treasurer

Subscribed and sworn to before me this 11th day of February, 2013.

(Notary signature & stamp)

SUSANNE WOLFEL
Notary Public, State of New York
No. 01WO6226817
Qualified in Westchester County
Commission Expires June 22, 2013

Subscribed and sworn to before me in my presence and Commonwealth of Virginia, the County of Henrico, the 8 day of February, 2013, a Virginia Notary Public. In and for the State at Large.

(Notary signature & stamp)

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

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 .....

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)	5,429,750,573		5,429,750,573	5,138,904,297
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	50,433,994		50,433,994	38,103,355
	2.2 Common stocks	3,570,020	39,720	3,530,300	205,158
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	776,036,500		776,036,500	777,965,672
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ (6,946,092), Schedule E - Part 1), cash equivalents ($ 0, Schedule E - Part 2) and short-term investments ($ 71,311,859, Schedule DA)	64,365,767		64,365,767	78,817,530
6.	Contract loans (including $ premium notes)	27,947,663		27,947,663	28,876,332
7.	Derivatives (Schedule DB)	11,169,619	3,558,799	7,610,820	18,221,704
8.	Other invested assets (Schedule BA)	47,434,382	6,848,481	40,585,901	40,714,347
9.	Receivables for securities	1,232,990		1,232,990	2,501,489
10.	Securities lending reinvested collateral assets (Schedule DL)	49,385,211		49,385,211	49,397,618
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,461,326,719	10,447,000	6,450,879,719	6,173,707,502
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	65,309,979		65,309,979	62,927,687
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	11,879,870	1,507,337	10,372,533	7,649,058
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	5,584,518		5,584,518	6,205,457
	15.3 Accrued retrospective premiums			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	14,221,856	1,534,618	12,687,238	12,426,088
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	2,399,762		2,399,762	9,793,108
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	4,389,231		4,389,231	11,129,820
18.2	Net deferred tax asset	164,459,340	130,720,733	33,738,607	64,619,162
19.	Guaranty funds receivable or on deposit	7,894,514		7,894,514	7,885,780
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	485,929
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	13,864,491	3,460,778	10,403,713	11,279,769
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,751,330,280	147,670,466	6,603,659,814	6,368,109,360
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,212,183,817		1,212,183,817	1,323,615,957
28.	Total (Lines 26 and 27)	7,963,514,097	147,670,466	7,815,843,631	7,691,725,317
	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.	Reinsurance Premium Receivable - New York Regulation No. 172	6,927,937		6,927,937	7,715,249
2502.	Other receivables	5,650,038	3,460,778	2,189,260	1,666,016
2503.	Premium tax refunds receivable	1,286,516		1,286,516	1,898,504
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	13,864,491	3,460,778	10,403,713	11,279,769

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 3,818,724,025 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 149,394 Modco Reserve)	3,818,724,025	3,744,013,715
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	1,549,583,179	1,360,261,269
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	120,131,808	124,855,579
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	4,149,624	5,513,851
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	5,885,720	5,129,275
5.	Policyholders' dividends $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 14,353 Modco)	14,353	13,786
	6.2 Dividends not yet apportioned (including $ 0 Modco)		
	6.3 Coupons and similar benefits (including $ 0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 3,671,569 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	4,483,165	5,237,081
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 $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance including $ 32,146 assumed and $ 14,022,484 ceded	14,054,630	13,411,672
	9.4 Interest maintenance reserve (IMR, Line 6)	30,961,009	28,459,578
10.	Commissions to agents due or accrued-life and annuity contracts $ 725,533 accident and health $ 507,244 and deposit-type contract funds $ 68,282	1,301,059	923,974
11.	Commissions and expense allowances payable on reinsurance assumed	257,819	263,334
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	12,143,030	10,958,888
13.	Transfers to Separate Accounts due or accrued (net) (including $ (15,502,410) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(38,332,358)	(39,584,784)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	12,909,393	11,942,824
15.1	Current federal and foreign income taxes including $ 0 on realized capital gains (losses)		0
15.2	Net deferred tax liability		
16.	Unearned investment income	686,614	744,459
17.	Amounts withheld or retained by company as agent or trustee	3,657,564	1,980,256
18.	Amounts held for agents' account, including $ 0 agents' credit balances		
19.	Remittances and items not allocated	3,272,350	12,007,699
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $ 0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	34,000,279	20,707,348
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	28	96
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	348,543,869	328,543,869
	24.04 Payable to parent, subsidiaries and affiliates	9,014,833	8,294,659
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	3,378,738	9,031,494
	24.09 Payable for securities	5,008,877	
	24.10 Payable for securities lending	49,385,211	49,397,618
	24.11 Capital notes $ 0 and interest thereon $ 0		
25.	Aggregate write-ins for liabilities	87,260,437	127,139,392
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	6,080,475,256	5,829,246,932
27.	From Separate Accounts Statement	1,195,221,770	1,302,954,505
28.	Total Liabilities (Lines 26 and 27)	7,275,697,026	7,132,201,437
29.	Common capital stock	3,056,000	3,056,000
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)	486,578,643	477,434,143
34.	Aggregate write-ins for special surplus funds	0	21,473,104
35.	Unassigned funds (surplus)	50,511,962	57,560,633
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 $ 16,962,048 in Separate Accounts Statement)	537,090,605	556,467,880
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	540,146,605	559,523,880
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,815,843,631	7,691,725,317
	DETAILS OF WRITE-INS		
2501.	Asset Repurchase Program Liability	87,260,437	127,139,392
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)	87,260,437	127,139,392
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		21,473,104
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	21,473,104

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)	542,600,029	576,551,338
2.	Considerations for supplementary contracts with life contingencies	4,288,121	5,354,837
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	334,839,311	335,471,883
4.	Amortization of interest maintenance reserve (IMR, Line 5)	644,848	(2,599,049)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(3,699,405)	(3,547,775)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	30,562,097	26,983,877
7.	Reserve adjustments on reinsurance ceded	(4,470,232)	(4,586,839)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,459,028	20,718,433
	8.2 Charges and fees for deposit-type contracts	112	160
	8.3 Aggregate write-ins for miscellaneous income	5,115,135	2,766,972
9.	Total (Lines 1 to 8.3)	929,339,044	957,113,837
10.	Death benefits	18,372,679	17,687,416
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	126,518,949	130,694,147
13.	Disability benefits and benefits under accident and health contracts	86,047,590	72,123,724
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	306,980,766	332,627,500
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	5,452,925	7,039,794
18.	Payments on supplementary contracts with life contingencies	8,363,279	8,280,818
19.	Increase in aggregate reserves for life and accident and health contracts	266,373,917	298,307,201
20.	Totals (Lines 10 to 19)	818,110,105	866,760,600
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	51,622,550	50,081,405
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	7,556,109	7,319,608
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	48,554,935	52,803,941
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	12,095,207	16,048,785
25.	Increase in loading on deferred and uncollected premiums	(27,981)	(177,614)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(83,590,295)	(60,001,303)
27.	Aggregate write-ins for deductions	5,170,394	6,526,866
28.	Totals (Lines 20 to 27)	859,491,024	939,362,288
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	69,848,020	17,751,549
30.	Dividends to policyholders	11,955	13,796
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	69,836,065	17,737,753
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	33,964,244	18,447,514
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)	35,871,821	(709,761)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (731,254) (excluding taxes of $ 1,694,150 transferred to the IMR)	(16,758,079)	7,219,893
35.	Net income (Line 33 plus Line 34)	19,113,742	6,510,132
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	559,523,880	549,134,741
37.	Net income (Line 35)	19,113,742	6,510,132
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 154,347	318,633	6,746,643
39.	Change in net unrealized foreign exchange capital gain (loss)		0
40.	Change in net deferred income tax	13,730,951	4,565,371
41.	Change in nonadmitted assets	(47,355,012)	(7,111,061)
42.	Change in liability for reinsurance in unauthorized and certified companies	68	507
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	(13,292,931)	(8,786,365)
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		
47.	Other changes in surplus in Separate Accounts Statement	(3,699,405)	(3,547,775)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	9,144,500	0
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(429,669)	(98,772)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	3,091,848	12,110,459
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(19,377,275)	10,389,139
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	540,146,605	559,523,880
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	5,115,135	2,766,972
08.302.			
08.303.			
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)	5,115,135	2,766,972
2701.	Interest expense on funds withheld	5,170,394	6,526,866
2702.			
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)	5,170,394	6,526,866
5301.	Prior period correction - Long-term care reserves and premium accrual	3,091,848	3,296,246
5302.	SSAP 10(R) - Change in admitted deferred tax asset		(908,698)
5303.	Prior period correction - Federal income tax payable		8,646,769
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	1,076,142
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	3,091,848	12,110,459

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	544,525,231	581,832,242
2.	Net investment income	320,143,484	323,530,589
3.	Miscellaneous income	50,236,471	45,783,831
4.	Total (Lines 1 through 3)	914,905,186	951,146,662
5.	Benefit and loss related payments	517,980,249	552,150,991
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(81,143,316)	(61,955,075)
7.	Commissions, expenses paid and aggregate write-ins for deductions	115,213,751	121,096,613
8.	Dividends paid to policyholders	11,388	12,561
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	19,042,051	(1,697,159)
10.	Total (Lines 5 through 9)	571,104,123	609,607,931
11.	Net cash from operations (Line 4 minus Line 10)	343,801,063	341,538,731
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	718,136,727	688,501,355
	12.2 Stocks	83,201	1,342,175
	12.3 Mortgage loans	80,929,172	77,567,883
	12.4 Real estate	0	0
	12.5 Other invested assets	1,320,930	16,434,356
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	15,853,857	35,183,223
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	816,323,887	819,028,992
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,000,721,478	1,079,730,492
	13.2 Stocks	16,092,801	20,000
	13.3 Mortgage loans	79,000,000	71,425,000
	13.4 Real estate	0	0
	13.5 Other invested assets	0	15,446
	13.6 Miscellaneous applications	15,908,633	15,735,401
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,111,722,912	1,166,926,339
14.	Net increase (decrease) in contract loans and premium notes	(928,669)	(658,591)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(294,470,356)	(347,238,756)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(31,474,463)	(36,952,734)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	(32,308,007)	42,865,151
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(63,782,470)	5,912,417
	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)	(14,451,763)	212,392
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	78,817,530	78,605,138
	19.2 End of year (Line 18 plus Line 19.1)	64,365,767	78,817,530

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

20.0001. Tax free exchanges bond proceeds (Line 12.1)	(65,897,236)	(36,532,648)
20.0002. Tax free exchanges bond proceeds (Line 13.1)	(65,897,236)	(36,532,648)
20.0003. Tax benefit transfer (Line 9)	(9,144,500)	
20.0004. Tax benefit transfer (Line 16.2)	(9,144,500)	
20.0005. Transfer of GLICNY Real Estate Holding, LLC (Line 12.3)		897,994
20.0006. Transfer of GLICNY Real Estate Holding, LLC (Line 13.5)		913,440

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	542,600,029	0	67,205,670	303,500,227	0	0	(750)	2,055,920	7,379,545	0	162,459,417	0
2.	Considerations for supplementary contracts with life contingencies	4,288,121	0	0	0	4,288,121	0	0	0	0	0	0	0
3.	Net investment income	334,839,311	0	40,326,097	179,567,230	7,497,360	0	8,899	5,521,852	3,841,276	0	98,076,597	
4.	Amortization of Interest Maintenance Reserve (IMR)	644,848	0	403,466	(2,195,025)	(38,155)	0	53	(67,165)	92,419	0	2,449,255	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(3,699,405)	0		0	0	0	0	(3,699,405)	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	30,562,097	0	8,722,303	1,929,944	0	0	9	0	753,857	0	19,155,984	0
7.	Reserve adjustments on reinsurance ceded	(4,470,232)	0	0	(4,470,232)	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	19,459,028	0	37,372	19,421,656	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	112	0	0	0	112	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	5,115,135	0	(803,248)	2,867,954	0	0	0	0	0	0	3,050,429	0
9.	Totals (Lines 1 to 8.3)	929,339,044	0	115,891,660	500,621,754	11,747,438	0	8,211	3,811,202	12,067,097	0	285,191,682	0
10.	Death benefits	18,372,679	0	18,279,729	0	0	0	92,950	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	126,518,949	0	0	123,244,685		0	0	3,274,264	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	86,047,590	0	174,646	0	0	0	0	0	3,144,919	0	82,728,025	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0											
15.	Surrender benefits and withdrawals for life contracts	306,980,766	0	7,003,382	291,866,419	0	0	0	8,093,980	16,985	0	0	0
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	5,452,925	0	136,543	2,724,389	2,572,109	0	142	19,742	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	8,363,279	0	0	0	8,363,279	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	266,373,917	0	30,876,595	53,300,947	(2,061,827)	0	(697)	(7,404,707)	6,547,741	0	185,115,865	0
20.	Totals (Lines 10 to 19)	818,110,105	0	56,470,895	471,136,440	8,873,561	0	92,395	3,983,279	9,709,645	0	267,843,890	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	51,622,550	0	10,441,379	14,298,543	0	0	0	90,826	2,129,340	0	24,662,462	0
22.	Commissions and expense allowances on reinsurance assumed	7,556,109	0	1,726	97,415	0	0	0	0	(2,124)	0	7,459,092	0
23.	General insurance expenses	48,554,935	0	13,117,082	15,441,762	421,114	0	0	715,156	2,852,539	0	16,007,282	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,095,207	0	3,376,469	2,395,523	82,249	0	357	183,186	367,707	0	5,689,716	0
25.	Increase in loading on deferred and uncollected premiums	(27,981)	0	(27,981)									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(83,590,295)	0	45,845	(73,454,483)	0	0	0	(10,181,657)	0	0	0	0
27.	Aggregate write-ins for deductions	5,170,394	0	5,170,394	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	859,491,024	0	88,595,809	429,915,200	9,376,924	0	92,752	(5,209,210)	15,057,107	0	321,662,442	0
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	69,848,020	0	27,295,851	70,706,554	2,370,514	0	(84,541)	9,020,412	(2,990,010)	0	(36,470,760)	0
30.	Dividends to policyholders	11,955	0	11,955	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)	69,836,065	0	27,283,896	70,706,554	2,370,514	0	(84,541)	9,020,412	(2,990,010)	0	(36,470,760)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	33,964,244	0	14,658,890	11,520,336	755,336		24,103	2,572,015	396,593		4,036,971	0
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)	35,871,821	0	12,625,006	59,186,218	1,615,178	0	(108,644)	6,448,397	(3,386,603)	0	(40,507,731)	0
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	5,115,135	0	(803,248)	2,867,954	0	0	0	0	0	0	3,050,429	0
08.302.													
08.303.													
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)	5,115,135	0	(803,248)	2,867,954	0	0	0	0	0	0	3,050,429	0
2701.	Interest expense on funds withheld	5,170,394	0	5,170,394	0	0	0	0	0	0	0	0	0
2702.													
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)	5,170,394	0	5,170,394	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	3,744,013,715	0	413,535,543	3,177,976,243	45,680,554	0	266,445	106,554,930
2. Tabular net premiums or considerations	404,688,564		94,844,296	303,500,227	4,288,121			2,055,920
3. Present value of disability claims incurred	0				XXX			
4. Tabular interest	181,957,855		19,880,219	154,441,437	2,514,271		10,658	5,111,270
5. Tabular less actual reserve released	(54,491,156)		1,038,416	(51,824,979)	(500,940)			(3,203,653)
6. Increase in reserve on account of change in valuation basis	0							
7. Other increases (net)	(13,119,641)		(1,960,524)	(11,159,117)				
8. Totals (Lines 1 to 7)	4,263,049,337	0	527,337,950	3,572,933,811	51,982,006	0	277,103	110,518,467
9. Tabular cost	63,081,104		63,069,749		XXX		11,355	
10. Reserves released by death	6,910,273		6,910,273	XXX	XXX			XXX
11. Reserves released by other terminations (net)	312,685,699		12,725,300	291,866,419				8,093,980
12. Annuity, supplementary contract and disability payments involving life contingencies	135,056,874		174,646	123,244,685	8,363,279			3,274,264
13. Net transfers to or (from) Separate Accounts	(73,408,638)		45,845	(73,454,483)				
14. Total Deductions (Lines 9 to 13)	444,325,312	0	82,925,813	341,656,621	8,363,279	0	11,355	11,368,244
15. Reserve December 31, current year	3,818,724,025	0	444,412,137	3,231,277,190	43,618,727	0	265,748	99,150,223

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 11,277,377	11,028,815
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 278,428,481	281,006,273
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 3,205,547	3,205,547
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	71,185	71,185
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 44,514,841	44,488,360
4.	Real estate	(d)	
5	Contract loans	1,751,176	1,751,176
6	Cash, cash equivalents and short-term investments	(e) 3,655	67,822
7	Derivative instruments	(f) (1,345,282)	(1,330,017)
8.	Other invested assets	3,922,262	3,922,262
9.	Aggregate write-ins for investment income	(312,425)	(312,425)
10.	Total gross investment income	341,516,817	343,898,998
11.	Investment expenses		(g) 8,796,587
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 253,829
14.	Depreciation on real estate and other invested assets		(i) 9,271
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		9,059,687
17.	Net investment income (Line 10 minus Line 16)		334,839,311
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment	(461,199)	(461,199)
0902.	Securities Lending Income	148,774	148,774
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(312,425)	(312,425)
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 $ 18,393,954 accrual of discount less $ 5,705,033 amortization of premium and less $ 1,857,969 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 231,861 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ 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 $ accrual of discount less $ 9,655 amortization of premium and less $ 27,271 paid for accrued interest on purchases.

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

(g) Includes $ 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 $ 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	587,705	0	587,705	1,315,219	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(1,718,904)	(2,939,437)	(4,658,341)	(1,671,976)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(50,668)	0	(50,668)	(71,290)	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments			0		
7.	Derivative instruments	(8,527,599)		(8,527,599)	796,115	
8.	Other invested assets	0	0	0	104,911	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	(9,709,466)	(2,939,437)	(12,648,903)	472,979	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	3,150,409	0	2,127,610	0	0	0	0	176,717	0	846,082	
2.	Deferred and accrued	278	0	278	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	3,150,687	0	2,127,888	0	0	0	0	176,717	0	846,082	
	3.2 Reinsurance assumed	0										
	3.3 Reinsurance ceded	0										
	3.4 Net (Line 1 + Line 2)	3,150,687	0	2,127,888	0	0	0	0	176,717	0	846,082	0
4.	Advance	294,262	0	265,235	0	0	0	0	7,778	0	21,248	0
5.	Line 3.4 - Line 4	2,856,425	0	1,862,653	0	0	0	0	168,939	0	824,833	0
6.	Collected during year:											
	6.1 Direct	50,742,576	0	34,814,632	0	0	0	0	2,528,051	0	13,399,893	0
	6.2 Reinsurance assumed	1,265,573	0	0	0	0	0	0	0	0	1,265,573	0
	6.3 Reinsurance ceded	6,962,184	0	534,365	0	0	0	0	473,058	0	5,954,762	0
	6.4 Net	45,045,965	0	34,280,267	0	0	0	0	2,054,993	0	8,710,705	0
7.	Line 5 + Line 6.4	47,902,390	0	36,142,920	0	0	0	0	2,223,932	0	9,535,538	0
8.	Prior year (uncollected + deferred and accrued - advance)	829,824	0	(283,773)	33,630	0	0	0	84,558	0	995,409	0
9.	First year premiums and considerations:											
	9.1 Direct	52,769,176	0	36,961,057	(33,630)	0	0	0	2,612,432	0	13,229,318	0
	9.2 Reinsurance assumed	1,265,573	0	0	0	0	0	0	0	0	1,265,573	0
	9.3 Reinsurance ceded	6,962,184	0	534,365	0	0	0	0	473,058	0	5,954,762	0
	9.4 Net (Line 7 - Line 8)	47,072,565	0	36,426,692	(33,630)	0	0	0	2,139,374	0	8,540,129	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	307,468,871	0	10,817	305,412,969	0	0	2,045,086	0	0	0	0
	10.2 Reinsurance assumed	0										
	10.3 Reinsurance ceded	3,900,993	0	58,437	3,842,556	0	0	0	0	0	0	0
	10.4 Net	303,567,878	0	(47,620)	301,570,412	0	0	2,045,086	0	0	0	0
	RENEWAL											
11.	Uncollected	7,093,316	0	1,232,219	0	0	0	0	1,234,476	0	4,626,621	0
12.	Deferred and accrued	2,769,189	0	2,769,189	0	0	0	0	0	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	9,435,173	0	3,943,099	0	0	0	0	1,131,647	0	4,360,427	0
	13.2 Reinsurance assumed	2,408,546	0	58,310	0	0	0	0	102,829	0	2,247,407	0
	13.3 Reinsurance ceded	1,981,213	0	0	0	0	0	0	0	0	1,981,213	0
	13.4 Net (Line 11 + Line 12)	9,862,506	0	4,001,409	0	0	0	0	1,234,476	0	4,626,621	0
14.	Advance	4,188,903	0	546,360	0	0	0	0	56,410		3,586,133	0
15.	Line 13.4 - Line 14	5,673,603	0	3,455,049	0	0	0	0	1,178,066	0	1,040,488	0
16.	Collected during year:											
	16.1 Direct	249,441,913	0	72,648,628	1,016,423	0	0	10,354	5,590,696	0	170,175,812	0
	16.2 Reinsurance assumed	69,919,788	0	508,305	913,391	0	0	480	0	0	68,497,611	0
	16.3 Reinsurance ceded	127,762,739	0	41,853,097	0	0	750	0	306,132	0	85,602,759	0
	16.4 Net	191,598,962	0	31,303,836	1,929,814	0	(750)	10,834	5,284,564	0	153,070,664	0
17.	Line 15 + Line 16.4	197,272,565	0	34,758,885	1,929,814	0	(750)	10,834	6,462,630	0	154,111,152	0
18.	Prior year (uncollected + deferred and accrued - advance)	4,489,257	0	3,932,289	0	0	0	0	1,222,458	0	(665,490)	0
19.	Renewal premiums and considerations:											
	19.1 Direct	250,684,840	0	72,192,798	1,016,423	0	0	10,354	5,559,881		171,905,384	0
	19.2 Reinsurance assumed	70,078,205	0	507,678	913,391	0	0	480	(13,576)		68,670,232	0
	19.3 Reinsurance ceded	127,979,736	0	41,873,880	0	0	750	0	306,132		85,798,974	0
	19.4 Net (Line 17 - Line 18)	192,783,309	0	30,826,596	1,929,814	0	(750)	10,834	5,240,173	0	154,776,642	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	610,922,887	0	109,164,672	306,395,761	0	0	2,055,440	8,172,313	0	185,134,702	0
	20.2 Reinsurance assumed	71,343,778	0	507,678	913,391	0	0	480	(13,576)	0	69,935,805	0
	20.3 Reinsurance ceded	138,842,913	0	42,466,681	3,842,556	0	750	0	779,190	0	91,753,736	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	543,423,752	0	67,205,668	303,466,596	0	(750)	2,055,920	7,379,547	0	163,316,771	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	8,628,111	0	0	143,694	0	0	0	699,307	0	7,785,110	0
	23.2 Reinsurance assumed	646,478	0	0	0	0	0	0	0	0	646,478	0
	23.3 Net ceded less assumed	7,981,633	0	0	143,694	0	0	0	699,307	0	7,138,632	0
24.	Single:											
	24.1 Reinsurance ceded	124,842	0	0	124,842	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0										
	24.3 Net ceded less assumed	124,842	0	0	124,842	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	21,809,143	0	8,722,303	1,661,407	0	9	0	54,550	0	11,370,874	0
	25.2 Reinsurance assumed	6,909,631	0	1,726	97,415	0	0	0	(2,124)	0	6,812,614	0
	25.3 Net ceded less assumed	14,899,512	0	8,720,577	1,563,992	0	9	0	56,673	0	4,558,260	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	30,562,097	0	8,722,303	1,929,944	0	9	0	753,857	0	19,155,984	0
	26.2 Reinsurance assumed (Page 6, Line 22)	7,556,109	0	1,726	97,415	0	0	0	(2,124)	0	7,459,092	0
	26.3 Net ceded less assumed	23,005,988	0	8,720,577	1,832,529	0	9	0	755,981	0	11,696,892	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	22,204,490	0	7,591,924	2,321	0	0	0	1,989,220	0	12,621,025	0
28.	Single	9,638,439	0	0	9,547,613	0	0	90,826	0	0	0	0
29.	Renewal	19,779,621	0	2,849,455	4,748,609	0	0	0	140,120	0	12,041,437	0
30.	Deposit-type contract funds	0										
31.	Totals (to agree with Page 6, Line 21)	51,622,549	0	10,441,379	14,298,543	0	0	90,826	2,129,340	0	24,662,462	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		23	83,361		16,037	99,421
2.	Salaries and wages	9,796,275	63,460	6,409,218		4,118,118	20,387,071
3.11	Contributions for benefit plans for employees	2,431,493	17,280	1,623,655		855,022	4,927,450
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	863,007	1,026	539,903		31,315	1,435,251
3.32	Other agent welfare						0
4.1	Legal fees and expenses	1,286,120		751,210		37,794	2,075,124
4.2	Medical examination fees	420,946					420,946
4.3	Inspection report fees	8,283					8,283
4.4	Fees of public accountants and consulting actuaries	477,845		269,802		79,154	826,801
4.5	Expense of investigation and settlement of policy claims	26,272		2,013,551			2,039,823
5.1	Traveling expenses	1,724,316	6,337	1,191,864		190,529	3,113,046
5.2	Advertising	354,250	211	268,037		24	622,522
5.3	Postage, express, telegraph and telephone	23,828	1,212	214,070		55,174	294,284
5.4	Printing and stationery	94,667	147	63,709		1,775	160,298
5.5	Cost or depreciation of furniture and equipment	101,596	15	75,269		931	177,811
5.6	Rental of equipment		24	15,355		18,572	33,951
5.7	Cost or depreciation of EDP equipment and software	2,253,148	39	899,690		1,255,337	4,408,214
6.1	Books and periodicals	90,511	3	72,098		782,038	944,650
6.2	Bureau and association fees	204,810	794	152,616		15,763	373,983
6.3	Insurance, except on real estate						0
6.4	Miscellaneous losses	237,915		79,627		1	317,543
6.5	Collection and bank service charges	1,795,813		1,220,599		85,052	3,101,464
6.6	Sundry general expenses		1,630	74,240		76	75,946
6.7	Group service and administration fees	23,333		9,505			32,838
6.8	Reimbursements by uninsured plans						0
7.1	Agency expense allowance	3,483,175					3,483,175
7.2	Agents' balances charged off (less $ recovered)						0
7.3	Agency conferences other than local meetings						0
9.1	Real estate expenses						0
9.2	Investment expenses not included elsewhere						0
9.3	Aggregate write-ins for expenses	3,997,512	9,733	2,730,507	0	1,253,875	7,991,627
10.	General expenses incurred	29,695,115	101,934	18,757,886	0	8,796,587	(a) 57,351,522
11.	General expenses unpaid December 31, prior year	88,512	0	10,870,376	0	0	10,958,888
12.	General expenses unpaid December 31, current year	137,522		12,005,508			12,143,030
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)	29,646,105	101,934	17,622,754	0	8,796,587	56,167,380
	DETAILS OF WRITE-INS						
09.301.	Other consultants fees	3,997,512	9,733	2,730,507		1,253,875	7,991,627
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)	3,997,512	9,733	2,730,507	0	1,253,875	7,991,627

(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					0
2.	State insurance department licenses and fees	1,493,446	870,832			2,364,278
3.	State taxes on premiums	2,044,961	3,870,715			5,915,676
4.	Other state taxes, including $ for employee benefits	2,511	(80,278)			(77,767)
5.	U.S. Social Security taxes	2,147,626	1,380,281			3,527,907
6.	All other taxes	349,241	15,874			365,115
7.	Taxes, licenses and fees incurred	6,037,785	6,057,424	0	0	12,095,209
8.	Taxes, licenses and fees unpaid December 31, prior year	684,502	11,258,321	0	0	11,942,823
9.	Taxes, licenses and fees unpaid December 31, current year	12,776,455	132,938			12,909,393
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	(6,054,168)	17,182,807	0	0	11,128,639

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	11,955	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	11,955	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	11,955	0
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	14,353	
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	14,353	0
16.	Total from prior year	13,787	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	12,521	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.	58 CET 3.0% (ETI) CNF ANB 64-77	2,058		2,058		
0100002.	58 CET 3.0% NLP 66-83 ALB	0				
0100003.	58 CET 4.0% (ETI) CNF ANB 76-87	492		492		
0100004.	58 CET 4.0% NLP ALB 74-87	1,468		1,468		
0100005.	58 CET 4.5% NLP	2,393		2,393		
0100006.	58 CET 5.5% (ETI) CNF ANB 83-86	0				
0100007.	58 CSO 3.0% (FPU) CNF ANB 65-86	0				
0100008.	58 CSO 3.0% (RPU) CNF ANB 65-86	0				
0100009.	58 CSO 3.0% CRVM ALB 66-DATE	12,157		12,157		
0100010.	58 CSO 3.0% CRVM CNF ANB 65-85	115,095		115,095		
0100011.	58 CSO 3.0% MOD ALB 64-87	2,123		2,123		
0100012.	58 CSO 3.0% NJ CNF ANB 65-77	590,965		587,556		3,409
0100013.	58 CSO 3.0% NLP ALB 62-87	165		165		
0100014.	58 CSO 3.0% NLP CNF ANB 65-86	0				
0100015.	58 CSO 3.0% NLP Required Add. Reserve CNF ANB 65-86	0				
0100016.	58 CSO 3.5% (FPU) CNF ANB 75-85	0				
0100017.	58 CSO 3.5% (RPU) CNF ANB 75-85	0				
0100018.	58 CSO 3.5% CRVM ALB 65-04	31,635		31,635		
0100019.	58 CSO 3.5% CRVM CNF ANB 82-85	385,044		385,044		
0100020.	58 CSO 3.5% MOD ALB 77-87	149,449		149,449		
0100021.	58 CSO 3.5% NJ CNF ANB 74-81	296,013		296,013		
0100022.	58 CSO 3.5% NLP ALB 65-04	186,541		186,541		
0100023.	58 CSO 3.5% NLP ALB 70-88	31,203		31,203		
0100024.	58 CSO 3.5% NLP CNF ANB 75-85	80,252		80,252		
0100025.	58 CSO 4.0% (RPU) CNF ANB 77-81	0				
0100026.	58 CSO 4.0% CRVM (L1) 83-87	0				
0100027.	58 CSO 4.0% CRVM ALB PRE 89	519,911		519,911		
0100028.	58 CSO 4.0% CRVM ALB PRE ISL 89	1,768,653		1,768,653		
0100029.	58 CSO 4.0% MOD ALB 77-87	289,354		289,354		
0100030.	58 CSO 4.0% NJ CNF ANB 77-81	270,714		270,714		
0100031.	58 CSO 4.0% NLP ALB Pre-89	37,224		37,224		
0100032.	58 CSO 4.0% NLP CNF ANB 76-87	2,530,392		2,523,754		6,638
0100033.	58 CSO 4.5% (SPWL) CNF ANB 82-87	0				
0100034.	58 CSO 4.5% CRVM ALB 80-88	149,678		149,678		
0100035.	58 CSO 4.5% NJ CNF ANB 81-88	826,638		826,638		
0100036.	58 CSO 4.5% NLP ALB 80-88	788		788		
0100037.	58 CSO 5.5% (RLR & RPU) CNF ANB 81-87	255,702				255,702
0100038.	58 CSO 5.5% CRVM CRF CNF ANB ISL 83-88	9,799,138		9,799,138		
0100039.	58 CSO 5.5% NLP ALB 80-87	10,030		10,030		
0100040.	58 CSO 6.0% CRVM CRF CNF ANB ISL 83-86	39,230,488		39,230,488		
0100041.	80 CET 4.0% (ETI) CRF ALB ISL 06	174		174		
0100042.	80 CET 4.5% (ETI) CRF ALB ISL95-02	8,622		8,622		
0100043.	80 CET 4.5% NLP ALB 86-96	12,934		12,934		
0100044.	80 CET 5.0% (ETI) CRF ALB ISL 93-94	133,729		133,729		
0100045.	80 CET 5.0% NLP ALB 86-96	0				
0100046.	80 CET 5.5 (ETI) CRF CNF ANB ISL 88-92	41,323		41,323		
0100047.	80 CET 6.0 (ETI) CRF ALB ISL 83-86	3,172		3,172		
0100048.	80 CSO 2.75% NLP ALB 87-87	0				
0100049.	80 CSO 4.0% (RPU) CRF ALB ISL 07	1,225		1,225		
0100050.	80 CSO 4.0% (XXX) CRF CNF ANB ISL 06-08	56,523,505		56,523,505		
0100051.	80 CSO 4.0% CRVM (XXX) CRF ANB 06-08	78,897,252		78,897,252		
0100052.	80 CSO 4.0% CRVM (XXX) Required Add. Reserve CRF ANB 06-08	962,335		962,335		
0100053.	80 CSO 4.0% CRVM ALB 83-04	757		757		
0100054.	80 CSO 4.0% CRVM ALB ISL 83-DATE	915,887		915,887		
0100055.	80 CSO 4.0% CRVM ANB IDB 04	0				
0100056.	80 CSO 4.0% CRVM CRF CNF ANB ISL 06-08	582,204		582,204		
0100057.	80 CSO 4.0% NLP ALB 86-04	16,463		16,463		
0100058.	80 CSO 4.0% Required Add. Reserve CRF CNF ANB ISL 06-08	15,586		15,586		
0100059.	80 CSO 4.5% (RPU) CRF ALB ISL 95-05	260,189		260,189		
0100060.	80 CSO 4.5% (XXX) CRF CNF ANB ISL 95-05	15,822,682		15,822,682		
0100061.	80 CSO 4.5% CRVM (Reg 147) CRF ANB 94-99	41,486,472		41,486,472		
0100062.	80 CSO 4.5% CRVM (Reg 147) Required Add. Reserve CRF ANB 94-99	11,769,505		11,769,505		
0100063.	80 CSO 4.5% CRVM (XXX) CRF ANB 00-05	271,012,539		271,012,539		
0100064.	80 CSO 4.5% CRVM (XXX) Required Add. Reserve CRF ANB 00-05	306,722		306,722		
0100065.	80 CSO 4.5% CRVM ALB 86-04	250,059		250,059		
0100066.	80 CSO 4.5% CRVM CRF ANB 86-97	97,668		97,668		
0100067.	80 CSO 4.5% CRVM CRF CNF ANB ISL 95-05	30,518,059		30,518,059		
0100068.	80 CSO 4.5% CRVM Required Add. Reserve CRF ANB 95-05	0				
0100069.	80 CSO 4.5% NLP ALB 95-04	5,941		5,941		
0100070.	80 CSO 4.5% Required Add. Reserve CRF CNF ANB ISL 95-05	18,572		18,572		
0100071.	80 CSO 5.0% (RPU) CRF ALB ISL 93-94	48,495		48,495		
0100072.	80 CSO 5.0% CRVM ALB 85-04	51,302		51,302		
0100073.	80 CSO 5.0% CRVM ALB ISL 85-04	1,982,648		1,982,648		
0100074.	80 CSO 5.0% CRVM CRF ANB 92-93	208,443		208,443		
0100075.	80 CSO 5.0% CRVM CRF CNF ANB ISL 93-94	14,273,571		14,273,571		
0100076.	80 CSO 5.0% NLP ALB 85-DATE	11,146		11,146		
0100077.	80 CSO 5.0% Required Add. Reserve CRF CNF ANB ISL 93-94	91		91		
0100078.	80 CSO 5.5% (RPU) CNF ANB 88-93	0				
0100079.	80 CSO 5.5% (RPU) CRF ALB ISL 87-92	150,326		150,326		
0100080.	80 CSO 5.5% (SPW) CNF ANB 88-93	0				
0100081.	80 CSO 5.5% CRVM ALB 87-89	0				
0100082.	80 CSO 5.5% CRVM ALB ISL 87-89	259,516		259,516		
0100083.	80 CSO 5.5% CRVM CRF ANB 87-93	780,720		780,720		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100084. 80 CSO 5.5% CRVM CRF CNF ANB ISL 87-92	84,472,871		84,472,871		
0100085. 80 CSO 5.5% NLP ALB 85-94	0				
0100086. 80 CSO 5.5% NLP CRF ANB 87-93	115,851		115,851		
0100087. 80 CSO 5.5% Required Add. Reserve CRF CNF ANB ISL 87-92	0				
0100088. 80 CSO 6.0% (RPU) CRF ALB ISL 83-86	0				
0100089. 80 CSO 6.0% CRVM ALB 85-86	0				
0100090. 80 CSO 6.0% CRVM ALB ISL 85-86	786,839		786,839		
0100091. 80 CSO 6.0% CRVM CRF CNF ANB ISL 83-86	3,552,276		3,552,276		
0100092. 2001 CSO 4.0% CRVM (XXX) CRF ANB 06-NB	69,187,592		69,187,592		
0100093. 2001 CSO 4.0% CRVM (XXX) Required Add. Reserve CRF ANB 06-NB	922,721		922,721		
0100094. 2001 CSO 4.0% (XXX) CRF CNF ANB ISL 08-NB	52,526,365		52,526,365		
0100095. 2001 CSO 4.0% (XXX) Required Add. Reserve CRF CNF ANB ISL 08-NB	2,372,936		2,372,936		
0100096. 80 CSO 4.0% (XXX) Required Add. Reserve CRF CNF ANB ISL 06-08	900,244		900,244		
0100097. 80 CSO 4.5% (XXX) Required Add. Reserve CRF CNF ANB ISL 95-05	22,745		22,745		
0100098. 2001 CSO 4.0% CRVM CNF ANB ISL 10-NB	18,110,948		18,110,948		
0100099. 2001 CSO 4.5% CRVM (XXX) CRF ANB 04-05	0				
0100100. 80 CSO 3.0% CRVM CRF ANB 66-80	12,002		12,002		
0100101. 80 CSO 3.5% CRVM CRF ANB 80	7,901		7,901		
0100102. 58 CSO 3.5% NLP Required Add. Reserve CNF ANB 75-85	0				
0100103. 58 CSO 4.0% NJ Required Add. Reserve CNF ANB 77-81	0				
0100104. 58 CSO 4.0% NLP Required Add. Reserve CNF ANB 76-87	80,962		80,962		
0100105. 80 CSO 3.0% CRVM Required Add. Reserve CRF ANB 66-80	0				
0100106. 80 CSO 5.5% CRVM Required Add. Reserve CRF ANB 87-93	12,351		12,351		
0199997. Totals (Gross)	818,090,201	0	817,824,452	0	265,749
0199998. Reinsurance ceded	377,373,614		377,373,614		
0199999. Life Insurance: Totals (Net)	440,716,587	0	440,450,838	0	265,749
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 71GAM 6.00% Def 87	0	XXX		XXX	
0200002. 71GAM 7.25% Def & Imm 87	0	XXX		XXX	
0200003. 71GAM 7.50% Def 82	750,505	XXX		XXX	750,505
0200004. 71GAM 7.75% Def & Imm 87	0	XXX		XXX	
0200005. 71GAM 8.00% Imm 87	0	XXX		XXX	
0200006. 71GAM 8.50% Def 84	75,558	XXX		XXX	75,558
0200007. 71GAM 8.75% Def 83	117,904	XXX		XXX	117,904
0200008. 71IAM 4.00% Def 79	0	XXX		XXX	
0200009. 71IAM 4.50% Def 81-82	64,063	XXX	64,063	XXX	
0200010. 71IAM 5.50% Def 80-82	0	XXX		XXX	
0200011. 71IAM 7.50% Imm 80-82	1,601,921	XXX	1,601,921	XXX	
0200012. 71IAM 8.50% Def 84	368,680	XXX	368,680	XXX	
0200013. 71IAM 8.75% Def 83	252,679	XXX	252,679	XXX	
0200014. 71IAM 9.25% Imm 83,84	0	XXX		XXX	
0200015. 71IAM 11.25% Imm 83	3,579,976	XXX	3,579,976	XXX	
0200016. 71IAM 13.25% Imm 82	682,266	XXX	682,266	XXX	
0200017. 83a 5.00% Def 98	9,754,944	XXX	9,754,944	XXX	
0200018. 83a 5.00% Imm 01	728,845	XXX	728,845	XXX	
0200019. 83a 5.25% Def 94,96,97	41,373,929	XXX	41,373,929	XXX	
0200020. 83a 5.25% Imm 05-06	61,681,852	XXX	61,681,852	XXX	
0200021. 83a 5.50% Def 93-94	9,008,013	XXX	9,008,013	XXX	
0200022. 83a 5.50% Imm 04	42,913,199	XXX	42,913,199	XXX	
0200023. 83a 5.75% Def 93,95	9,688,446	XXX	9,688,446	XXX	
0200024. 83a 5.75% Imm 94,96-98	0	XXX		XXX	
0200025. 83a 6.00% Def 92	11,580,239	XXX	11,580,239	XXX	
0200026. 83a 6.00% Imm 03	43,173,188	XXX	43,173,188	XXX	
0200027. 83a 6.25% Def 87,90-92	58,742,203	XXX	58,742,203	XXX	
0200028. 83a 6.25% Imm 98-99	123,308,711	XXX	123,308,711	XXX	
0200029. 83a 6.50% Def 87,89-90	20,363,146	XXX	20,363,146	XXX	
0200030. 83a 6.50% Imm 94,96,02	58,239,909	XXX	58,239,909	XXX	
0200031. 83a 6.75% Def 86,88,91	48,108,608	XXX	48,108,608	XXX	
0200032. 83a 6.75% Imm 87,96,97,01	148,591,931	XXX	148,591,931	XXX	
0200033. 83a 7.00% Def 88,89	4,124,217	XXX	4,124,217	XXX	
0200034. 83a 7.00% Imm 90-91,93,00	59,628,208	XXX	59,628,208	XXX	
0200035. 83a 7.25% Def 86	1,149,949	XXX	1,149,949	XXX	
0200036. 83a 7.25% Imm 89,95-96	24,664,260	XXX	24,664,260	XXX	
0200037. 83a 7.50% Imm 88	97,549	XXX	97,549	XXX	
0200038. 83a 7.75% Imm 86,92,95	19,425,849	XXX	19,425,849	XXX	
0200039. 83a 8.00% Def 85	10,778,571	XXX	10,778,571	XXX	
0200040. 83a 8.00% Imm 87	2,378,989	XXX	2,378,989	XXX	
0200041. 83a 8.25% Imm 90,91	11,519,958	XXX	11,519,958	XXX	
0200042. 83a 8.50% Def 85	263,097	XXX	263,097	XXX	
0200043. 83a 8.75% Imm 88-89	48,476,254	XXX	48,476,254	XXX	
0200044. 83a 9.00% Imm 85	0	XXX		XXX	
0200045. 83a 11.00% Imm 85	2,137,617	XXX	2,137,617	XXX	
0200046. 83a 11.25% Imm 84	4,335,377	XXX	4,335,377	XXX	
0200047. 83a 9.25% Imm 86	645,681	XXX	645,681	XXX	
0200048. 83a Various % Imm 96-00	231,952	XXX	231,952	XXX	
0200049. 83a Various% Def 88-98	47,696,914	XXX	47,696,914	XXX	
0200050. 83GAM 6.00% Def 87	245,648	XXX		XXX	245,648
0200051. 83GAM 7.25% Def&Imm 87	173,206	XXX		XXX	173,206
0200052. 83GAM 7.75% Imm 87	21,367	XXX		XXX	21,367
0200053. 83GAM 8.00% Imm 87	277,914	XXX		XXX	277,914
0200054. 83GAM 6.50% Def 87	64,362	XXX		XXX	64,362

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200055. 83GAM 7.00% Def 88,89	21,027	XXX		XXX	21,027
0200056. 83GAM 7.25% Def 86	0	XXX		XXX	
0200057. 83GAM 8.50% Def 85	66,161	XXX		XXX	66,161
0200058. 94 VA MGDB 4.50%-5.25% ALB DEF CARVM 05, 06	3,257,862	XXX	3,257,862	XXX	
0200059. 94 VA MGDB 4.75%-5.5% ALB DEF CARVM 04	4,261,433	XXX	4,261,433	XXX	
0200060. 94 VA MGDB 4.75-6.00% ALB Def CARVM 03	130,003,736	XXX	130,003,736	XXX	
0200061. 94 VA MGDB 5.00-6.25% ALB Def CARVM 99	524,864	XXX	524,864	XXX	
0200062. 94 VA MGDB 5.25-6.50% ALB Def CARVM 02	12,306,430	XXX	12,306,430	XXX	
0200063. 94 VA MGDB 5.25-6.75% ALB Def CARVM 01	1,046,393	XXX	1,046,393	XXX	
0200064. 94 VA MGDB 5.50-7.00% ALB Def CARVM 00	874,815	XXX	874,815	XXX	
0200065. a-2000 4.00% Def 05	0	XXX		XXX	
0200066. a-2000 4.50% Def 05-08, 10 NB	344,421,148	XXX	342,906,743	XXX	1,514,405
0200067. a-2000 4.75% Def 03-04, 07-08	1,263,143,942	XXX	1,215,829,831	XXX	47,314,111
0200068. a-2000 5.00% Def 03 , Imm 11 NB	4,421,010	XXX	4,421,010	XXX	
0200069. a-2000 5.00% Def 99, 09	92,002,931	XXX	91,857,433	XXX	145,498
0200070. a-2000 5.25% Def 01, 02	311,439,599	XXX	265,909,647	XXX	45,529,952
0200071. a-2000 5.25% Imm 05-06, 10	66,794,127	XXX	66,794,127	XXX	
0200072. a-2000 5.50% Def 00	50,367,744	XXX	50,367,744	XXX	
0200073. a-2000 5.50% Imm 04, 07-08	91,007,500	XXX	91,007,500	XXX	
0200074. a-2000 6.00% Imm 03	24,605,939	XXX	24,605,939	XXX	
0200075. a-2000 6.25% Imm 99	7,012,952	XXX	7,012,952	XXX	
0200076. a-2000 6.50% Imm 02	21,196,634	XXX	21,196,634	XXX	
0200077. a-2000 6.75% Imm 01	10,198,239	XXX	10,198,239	XXX	
0200078. a-2000 7.00% Imm 00	6,363,307	XXX	6,363,307	XXX	
0200079. 94 VA MGDB 4-1/2%/5-1/2% ALB DEF & IMM 07-08	1,814,840	XXX	1,814,840	XXX	
0200080. a-2000 5.50% ALB IMM 07	0	XXX		XXX	
0200081. a-2000 AIR (3%, 4%) ALB IMM 07-08	0	XXX		XXX	
0200082. 94 VA MGDB 5%/6% ALB DEF & IMM 09	796,302	XXX	796,302	XXX	
0200083. 94 VA MGDB 4.25%/5.25% ALB DEF 10	786,777	XXX	786,777	XXX	
0200084. a-2000 4.25% Def 11, Imm 12	313,171,822	XXX	312,339,446	XXX	832,376
0200085. 95 VA MGDB 4.25%/5.00% ALB DEF 11 NB	172,946	XXX	172,946	XXX	
0200086. a-2000 3.75% Def 12 NB	280,169,665	XXX	278,169,436	XXX	2,000,229
0200087. 94 VA MGDB 3.75%/4.25% ALB DEF 12 NB	291,267	XXX	291,267	XXX	
0299997. Totals (Gross)	3,975,629,066	XXX	3,876,478,843	XXX	99,150,223
0299998. Reinsurance ceded	674,818,612	XXX	674,818,612	XXX	
0299999. Annuities: Totals (Net)	3,300,810,454	XXX	3,201,660,231	XXX	99,150,223
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 83a 5.75% Imm 94,96-97	58,829		58,829		
0300002. 83a 6.00% Imm 93	12,263		12,263		
0300003. 83a 6.25% Imm 95,98	445,082		445,082		
0300004. 83a 6.50% Imm 92,94,97	624,313		624,313		
0300005. 83a 6.75% Imm 87,96-97	417,712		417,712		
0300006. 83a 7.00% Imm 90-91,93	606,052		606,052		
0300007. 83a 7.25% Imm 89,95	489,354		489,354		
0300008. 83a 7.50% Imm 88	5,164		5,164		
0300009. 83a 7.75% Imm 92	385,464		385,464		
0300010. 83a 8.00% Imm 87	58,495		58,495		
0300011. 83a 8.25% Imm 90-91	778,799		778,799		
0300012. 83a 8.75% Imm 88-89	243,252		243,252		
0300013. 83a 9.25% Imm 86	9,920		9,920		
0300014. a-2000 5.25% Immed 05-06, 10	15,249,861		15,249,861		
0300015. a-2000 5.50% Immed 04, 07-08	8,552,223		8,552,223		
0300016. a-2000 6.00% Immed 03, 09	4,126,449		4,126,449		
0300017. a-2000 6.25% Immed 99	381,393		381,393		
0300018. a-2000 6.50% Immed 02	1,258,408		1,258,408		
0300019. a-2000 6.75% Immed 01	651,000		651,000		
0300020. a-2000 7.00% Immed 00	819,740		819,740		
0300021. a-2000 5.00% Immed 11 NB	4,644,095		4,644,095		
0300022. a-2000 4.25% Immed 12	3,800,859		3,800,859		
0399997. Totals (Gross)	43,618,727	0	43,618,727	0	0
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	43,618,727	0	43,618,727	0	0
ACCIDENTAL DEATH BENEFITS:					
0400001. 1959 Adw/58 CSO 3% (Ben 70)	3,571		3,571		
0400002. 58 CSO 3% NLP 65-NB	2,052		2,052		
0400003. Paid Up, Common Carrier, Life One	16,852		16,852		
0499997. Totals (Gross)	22,475	0	22,475	0	0
0499998. Reinsurance ceded	2,011		2,011		
0499999. Accidental Death Benefits: Totals (Net)	20,464	0	20,464	0	0
DISABILITY-ACTIVE LIVES:					
0500001. 1952 Dis Ben (5) w/58 CSO 3% (Ben 60)	9,567		9,567		
0500002. Regular Disability Including Payor 65-NB	1,731,488		1,731,488		
0500003. Life One, GPX, Mayflower UL	33,292		33,292		
0599997. Totals (Gross)	1,774,347	0	1,774,347	0	0
0599998. Reinsurance ceded	1,080,008		1,080,008		
0599999. Disability-Active Lives: Totals (Net)	694,339	0	694,339	0	0
DISABILITY-DISABLED LIVES:					
0600001. 1952 Dis Ben (5) w/58 CSO3 %	83,974		83,974		
0600002. Regular Disability Including Payor 65-NB	1,324,688		1,324,688		
0600003. Disabled Lives Life One	47,637		47,637		
0699997. Totals (Gross)	1,456,299	0	1,456,299	0	0
0699998. Reinsurance ceded	388,141		388,141		
0699999. Disability-Disabled Lives: Totals (Net)	1,068,158	0	1,068,158	0	0
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over corresponding gross premiums on respective contracts, computed according to the standard of valuation required by this state	398		398		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	0				
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	0				0
0700004. Additional actuarial reserves - Asset/Liability Analysis	0				
0700005. Additional actuarial reserves - AG XLIII	30,449,561		30,449,561		
0700006. SUBTANDARD EXTRA RESERVES	6,983,135		6,983,135		
0700007. Paid Up Sustandard	0				
0799997. Totals (Gross)	37,433,094	0	37,433,094	0	0
0799998. Reinsurance ceded	5,637,795		5,637,795		
0799999. Miscellaneous Reserves: Totals (Net)	31,795,299	0	31,795,299	0	0
9999999. Totals (Net) - Page 3, Line 1	3,818,724,028	0	3,719,308,056	0	99,415,972

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: ..... $ 100,725,501
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: ..... $ 127,698,578
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 [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

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 [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $
9.2 State the amount of reserves established for this business: ..... $
9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	Increase in Actuarial 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 Insurance Company of New York NAIC Company Code: 72990

Annual Statement For The Year 2012

Attachment to Exhibit 5, Interrogatory #1

Since Genworth Life Insurance Company of New York is not currently issuing participating policies and the nine remaining participating policies in force were issued between 1982 and 1985, we believe that we are not required to furnish a separate statement of such business.

Premiums under participating policies were $19,173.82. The Company accounts for its policyholder dividends based upon the contribution principle. The Company paid dividends in the amount of $11,388.41 to policyholders and did not allocate any additional income to such policyholders.

Thomas E Hardy

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

NON-GUARANTEED ELEMENTS OPINION
GENWORTH LIFE INSURANCE COMPANY of NEW YORK

Interrogatory 3, following Exhibit 5 of the Statutory Annual Statement of Genworth Life Insurance Company (referred to herein as "GLICNY"), provides a "yes" answer. That is, GLICNY 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

GLICNY 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, GLICNY'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

ANNUAL STATEMENT FOR THE YEAR 2012 OF

GENWORTH LIFE INSURANCE COMPANY OF NEW YORK

DETERMINATION POLICY FOR NON-GUARANTEED ELEMENTS

The company has the following lines of business which contain non-guaranteed elements:

Deferred Annuities (credited interest rates)
Universal Life (credited interest rates, cost of insurance)
Target Premium Life (gross premium)

Subject to contractual limits, the company's management retains full discretion to adjust all non-guaranteed elements.

This opinion covers non-guaranteed elements for the deferred annuity products.

The company's Managing Actuary for Annuities, working within parameters set by the Risk Committee, sets credited interest rates for new issues that are based on a target spread off investment rates available to it at the time. Reasonable variation in the spread is allowed to limit the frequency of rate changes and to provide for response to competitive pressures. To recognize differences in products, credited interest rates for new issues are adjusted by margins that vary by contract class.

The company follows a redetermination strategy developed through the application of option pricing theory to the profitability analysis of its products. The strategy does not directly reflect the current investment experience of the company on either an investment generation or portfolio average approach. Renewal rates are based on the relationship between the prior rate determined by this strategy and the then targeted rates. To recognize differences in products at redetermination, credited interest rates are adjusted by margins that vary by contract class and duration.

INTERROGATORIES

1. Since the 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? If yes, describe the changes that were made.

   Yes, illustrations are authorized at any interest rate that does not exceed the rate actually being offered by the company. As the company has changed actual values, the corresponding values authorized for illustration have changed.

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

   Yes, in accordance with the company's policy:

   (a) Credited interest rates for new issues were changed several times during 2012 and guaranteed on a policy year basis.

   (b) For existing business which carries policy year interest guarantees and for which prior interest guarantees had expired, credited interest rates were adjusted on the policy anniversary and guaranteed until the next policy anniversary.

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

   No change in policy or general methods and procedures.

4. Are the anticipated experience factors underlying any non-guaranteed 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 non-guaranteed element factors which are affected by such anticipation.

   Yes.

   (a) The company anticipates variations in the investment rates available to it (as described in Interrogatory 5) and intends to adjust credited interest rates accordingly.

   (b) The company anticipates variations in persistency based on the difference between future credited interest rates and then current new money rates. If actual variations differ from current anticipations, the company may adjust its strategy for redetermining credited interest rates.

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 factors are based on the application of the "pure expectations" theory of the term structure of interest rates, historical volatility assumptions and the company's current asset portfolio quality.

   Investment generations, for the determination of credited interest rates, are established at the discretion of the company's investment committee.

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

   Where appropriate, anticipated mortality, persistency and expenses are differentiated based on related class characteristics, such as underwriting standards, surrender penalty schedules, and commission rates.

7. Does the undersigned believe there is a 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 company intends to adjust credited interest rates as previously described in 4(a). Illustrations are only a reflection of results if the company's credited rate is as stated in the illustration.

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.

   None.

ACTUARIAL OPINION

I, Paul A. Haley, am Senior Vice President and Chief Actuary of Genworth Life Insurance Company of New York and qualified to represent Genworth Life Insurance Company of New York. I am a Member of the American Academy of Actuaries. I have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance and annuity 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.

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 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.

Signed: 

Paul A. Haley, FSA, MAAA

Title: Senior Vice President and Chief Actuary

Date: February 7, 2013

Annual Statement for the year 2012

Genworth Life Insurance Company of New York

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.

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	68,222,768	1,068,093			4,003	67,150,673			
2.	Additional contract reserves (a)	2,126,608,305	50,858,361			55,847	2,075,694,098			
3.	Additional actuarial reserves-Asset/Liability analysis	400,000,000	4,341,448				395,658,552			
4.	Reserve for future contingent benefits	0	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)	2,594,831,073	56,267,901	0	0	59,850	2,538,503,322	0	0	0
8.	Reinsurance ceded	1,253,926,177	306,451				1,253,619,726			
9.	Totals (Net)	1,340,904,897	55,961,450	0	0	59,850	1,284,883,597	0	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	556,797,526	6,448,467			34,414	550,314,645			
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)	556,797,526	6,448,467	0	0	34,414	550,314,645	0	0	0
15.	Reinsurance ceded	348,119,244					348,119,244			
16.	Totals (Net)	208,678,282	6,448,467	0	0	34,414	202,195,400	0	0	0
17.	TOTAL (Net)	1,549,583,179	62,409,917	0	0	94,264	1,487,078,997	0	0	0
18.	TABULAR FUND INTEREST	60,427,115	2,667,898				57,759,217			
	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	419,628,627	0	353,746,499	65,882,128	0	0
2. Deposits received during the year	23,289,409		7,227,403	16,062,006		
3. Investment earnings credited to the account	18,596,327		15,746,143	2,850,184		
4. Other net change in reserves	28,509,004		28,983,967	(474,963)		
5. Fees and other charges assessed	112			112		
6. Surrender charges	0					
7. Net surrender or withdrawal payments	54,763,872		35,378,597	19,385,275		
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)	435,259,383	0	370,325,415	64,933,968	0	0
10. Reinsurance balance at the beginning of the year	(294,773,048)	0	(295,225,203)	452,155	0	0
11. Net change in reinsurance assumed	(2,534,818)		(2,437,382)	(97,436)		
12. Net change in reinsurance ceded	17,819,709		17,819,709			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(315,127,575)	0	(315,482,294)	354,719	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	120,131,808	0	54,843,121	65,288,687	0	0

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	1,186,171	0	0	689,059	497,112	0	0	0	0	0	0
	1.2 Reinsurance assumed	9,044	0	0	9,044	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	372,555	0	0	372,555	0	0	0	0	0	0	0
	1.4 Net	822,660	0	0	325,548	497,112	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0										
	2.12 Reinsurance assumed	0										
	2.13 Reinsurance ceded	0										
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	11,462,834	0	5,968,396	114,658	0	0	0	0	96,580	0	5,283,200
	2.22 Reinsurance assumed	7,539,309	0	7,000	0	0	0	0	0	0	0	7,532,309
	2.23 Reinsurance ceded	11,385,123	0	3,233,299	0	0	0	0	0	0	0	8,151,824
	2.24 Net	7,617,020	0	(b) 2,742,097	(b) 114,658	0	(b) 0	(b) 0	0	(b) 96,580	(b) 0	(b) 4,663,684
3. Incurred but unreported:												
	3.1 Direct	2,499,855	0	1,092,944	0	0	0	3,068	0	38,076	0	1,365,767
	3.2 Reinsurance assumed	8,175,976	0	23,867	0	0	0	0	0	0	0	8,152,109
	3.3 Reinsurance ceded	9,080,167	0	649,369	0	0	0	301	0	0	0	8,430,497
	3.4 Net	1,595,665	0	(b) 467,442	(b) 0	0	(b) 0	(b) 2,767	0	(b) 38,076	(b) 0	(b) 1,087,379
4. TOTALS	4.1 Direct	15,148,860	0	7,061,340	803,717	497,112	0	3,068	0	134,656	0	6,648,966
	4.2 Reinsurance assumed	15,724,329	0	30,867	9,044	0	0	0	0	0	0	15,684,418
	4.3 Reinsurance ceded	20,837,845	0	3,882,668	372,555	0	0	301	0	0	0	16,582,321
	4.4 Net	10,035,344	(a) 0	(a) 3,209,539	440,206	497,112	0	(a) 2,767	0	134,656	0	5,751,064

(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 $ 7,105
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	306,091,313	0	43,612,313	153,318,537	8,973,375	0	100,000	3,274,264	3,241,289	0	93,571,535
1.2 Reinsurance assumed	109,636,088	0	914,250	6,133,827	72,257	0	0	0	0	0	102,515,754
1.3 Reinsurance ceded	175,393,847	0	26,487,215	36,312,122	0	0	9,817	0	6,158	0	112,578,535
1.4 Net	(d) 240,333,553	0	18,039,347	123,140,242	9,045,632	0	90,183	3,274,264	3,235,131	0	83,508,754
2. Liability December 31, current year from Part 1:											
2.1 Direct	15,148,860	0	7,061,340	803,717	497,112	0	3,068	0	134,656	0	6,648,966
2.2 Reinsurance assumed	15,724,329	0	30,867	9,044	0	0	0	0	0	0	15,684,418
2.3 Reinsurance ceded	20,837,845	0	3,882,668	372,555	0	0	301	0	0	0	16,582,321
2.4 Net	10,035,345	0	3,209,539	440,206	497,112	0	2,767	0	134,656	0	5,751,064
3. Amounts recoverable from reinsurers December 31, current year	14,221,856	0	741,305	325,478	0	0	0	0	239	0	13,154,834
4. Liability December 31, prior year:											
4.1 Direct	19,324,371	0	10,474,286	1,643,960	1,179,465	0	0	0	225,472	0	5,801,188
4.2 Reinsurance assumed	13,483,536	0	187,690	3,742	0	0	0	0	0	0	13,292,104
4.3 Reinsurance ceded	22,164,779	0	7,463,196	512,095	0	0	0	0	261	0	14,189,227
4.4 Net	10,643,128	0	3,198,780	1,135,607	1,179,465	0	0	0	225,211	0	4,904,065
5. Amounts recoverable from reinsurers December 31, prior year	13,798,580		1,145,572	1,125,321					582	0	11,527,105
6. Incurred Benefits											
6.1 Direct	301,915,802	0	40,199,367	152,478,294	8,291,022	0	103,068	3,274,264	3,150,474	0	94,419,314
6.2 Reinsurance assumed	111,876,881	0	757,427	6,139,129	72,257	0	0	0	0	0	104,908,068
6.3 Reinsurance ceded	174,490,189	0	22,502,421	35,372,738	0	0	10,118	0	5,554	0	116,599,357
6.4 Net	239,302,494	0	18,454,374	123,244,684	8,363,279	0	92,950	3,274,264	3,144,919	0	82,728,024

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 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 $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 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 $ 4,907,739 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
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks	39,720	39,720	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans			0
7.	Derivatives (Schedule DB)	3,558,799		(3,558,799)
8.	Other invested assets (Schedule BA)	6,848,481	8,125,018	1,276,537
9.	Receivables for securities			0
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	10,447,000	8,164,738	(2,282,262)
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued			0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,507,337	1,137,704	(369,633)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
	15.3 Accrued retrospective premiums			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	1,534,618	1,372,493	(162,125)
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			0
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon			0
18.2	Net deferred tax asset	130,720,733	86,263,574	(44,457,159)
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software			0
21.	Furniture and equipment, including health care delivery assets			0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable			0
25.	Aggregate write-ins for other than invested assets	3,460,778	3,376,945	(83,833)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	147,670,466	100,315,454	(47,355,012)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	147,670,466	100,315,454	(47,355,012)
	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.	Other receivables	3,460,778	3,376,945	(83,833)
2502.				
2503.				
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)	3,460,778	3,376,945	(83,833)

NOTES TO THE FINANCIAL STATEMENTS

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NOTES TO THE FINANCIAL STATEMENTS

NOTE #1: SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices:

The accompanying financial statements of Genworth Life Insurance Company of New York (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the "NYID").

The State of New York 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 NYID.

The NYID approved a permitted practice for the 2012 and 2011 statutory financial statements of the Company that exempts certain investments from a NAIC structured security valuation and ratings matrix. The investments are held in the Company's separate accounts and were restructured in 2008 with the participation of the NYID to reduce risk in the securities by raising the attachment point for credit defaults and to raise / maintain ratings, thereby creating a premium to par value for the securities. The premium aspect of these securities exacerbates the computation of the Company's Asset Valuation Reserve ("AVR") resulting in a higher AVR and lower capital and surplus. As of December 31, 2012 and 2011, the permitted practice resulted in a reduction in AVR and an increase in capital and surplus of $8,872,356 and $6,936,169, respectively. Without the permitted practice, the Company's risk-based capital would not have triggered a regulatory action.

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

		State of Domicile	2012	2011
NET INCOME				
(1)	New York state basis (Page 4, Line 35, Columns 1 & 2)	NY	$ 19,113,742	$ 6,510,132
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:	NY	-	-
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:	NY	-	-
(4)	NAIC SAP (1-2-3=4)	NY	$ 19,113,742	$ 6,510,132
SURPLUS				
(5)	New York state basis (Page 3, Line 38, Columns 1 & 2)	NY	$ 540,146,605	$ 559,523,880
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:	NY	-	-
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:	NY	(8,872,356)	(6,936,169)
(8)	NAIC SAP (5-6-7=8)	NY	$ 531,274,249	$ 552,587,711

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 revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including 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 market value.

(4) Preferred stocks are carried at amortized cost except where the NAIC designation is 4 or below and the fair value had 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") entities 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) The Company has interests in joint ventures, partnerships or limited liability companies, which 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 does not have any pharmaceutical rebate receivables.

NOTE #2: ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

On January 1, 2012, the Company adopted Statement 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 contained new provisions for accounting for tax loss contingencies under a modified version of SSAP No. 5(R) - *Liabilities, Contingencies and Impairment of Assets – Revised* ("SSAP No. 5(R)"). The adoption of SSAP No. 101 had no impact on the Company's net income or capital and surplus.

On December 31, 2011, the Company adopted SSAP 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 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 related to premium accruals and reserves on the Company's long-term care ("LTC") insurance business. To record the correction, the Company increased uncollected premiums and agents' balances in the course of collection by $190,222, decreased premiums and annuity considerations for life and accident and health contracts received in advance by $667,132, increased commissions to agents due and accrued by $107,203, and decreased aggregate reserves for accident and health contracts by $2,341,697, with an offsetting increase to unassigned surplus of $3,091,848, in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3").

During 2011, the Company recorded a prior period correction related to its Federal income tax payable related to the impact of tax contingencies. To record the correction, the Company decreased the Federal income tax liability by $8,646,769, with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period correction to its statutory reserves for its LTC insurance product. As of December 31, 2010, the reserves were overstated in the amount of $3,296,246. To record the correction, the Company decreased net reserves by $3,296,246 with an offsetting increase 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 overstated in the amount of $656,828. To record the correction, the Company decreased net reserves by $656,828 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

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 $419,314 with an offsetting increase to unassigned surplus, 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 mergers during the statement year.

C. Assumption Reinsurance

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

NOTES TO THE FINANCIAL STATEMENTS

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 commercial mortgage loans during 2012 were 6.0% and 3.8%, respectively. There were 15 new mortgage loans originating in 2012.

(2) During 2012, the Company did not reduce any interest rates of outstanding mortgage loans.

(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 year 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 its 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 or 2011.

C. Reverse Mortgages

The Company does not have any reverse mortgages 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 does 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.

(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
12543TBF1	$ 983,021	$ 649,528	$ 333,493	$ 649,528	$ 426,651	September 30, 2009
14983CAA3	5,999,138	5,999,138	-	5,999,138	5,232,450	September 30, 2009
45661EGG3	15,903,065	15,903,065	-	15,903,065	11,455,406	September 30, 2009
466247L35	759,911	507,438	252,473	507,438	314,770	September 30, 2009
76111XYN7	2,527,984	1,304,138	1,223,846	1,304,138	692,149	September 30, 2009
94983LBG1	5,005,417	2,077,282	2,928,135	2,077,282	2,081,264	September 30, 2009
Total for the quarter ended September 30, 2009			**4,737,947**			
02660TGA5	5,928,945	5,789,850	139,095	5,789,850	2,934,780	December 31, 2009
05949AZ60	224,096	104,475	119,621	104,475	86,289	December 31, 2009
12543TBF1	648,093	533,885	114,208	533,885	414,390	December 31, 2009
45660LVD8	369,518	235,539	133,979	235,539	187,327	December 31, 2009
45661EGG3	14,056,427	13,849,345	207,082	13,849,345	10,685,005	December 31, 2009
466247L35	507,041	381,165	125,876	381,165	213,488	December 31, 2009
76111XYN7	1,279,277	579,817	699,460	579,817	721,279	December 31, 2009
Total for the quarter ended December 31, 2009			**1,539,321**			
02660TGA5	5,789,850	5,538,036	251,814	5,538,036	3,079,980	March 31, 2010
05949CRZ1	249,703	146,741	102,962	146,741	75,571	March 31, 2010
12543TBF1	532,832	433,106	99,726	433,106	168,793	March 31, 2010
14983CAA3	5,903,495	5,675,055	228,440	5,675,055	3,268,596	March 31, 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
Total for the quarter ended March 31, 2010			**$ 682,942**			
02660TGA5	$ 5,538,036	$ 5,418,730	119,306	$ 5,418,730	$ 2,685,228	June 30, 2010
12543TBF1	432,427	330,679	101,748	330,679	284,233	June 30, 2010
14983CAA3	5,569,015	5,387,863	181,152	5,387,863	4,701,058	June 30, 2010
45661EGG3	9,552,574	9,209,466	343,108	9,209,466	7,738,667	June 30, 2010
466247L35	375,900	277,727	98,173	277,727	174,215	June 30, 2010
Total for the quarter ended June 30, 2010			**843,487**			
12543TBF1	302,885	179,444	123,441	179,444	227,750	September 30, 2010
45660LVD8	155,066	47,646	107,420	47,646	34,837	September 30, 2010
466247L35	229,021	173,143	55,878	173,143	125,682	September 30, 2010
466247NQ2	12,703,491	12,571,370	132,121	12,571,370	12,100,944	September 30, 2010
76111XYN7	573,162	283,848	289,314	283,848	372,955	September 30, 2010
Total for the quarter ended September 30, 2010			**708,174**			
14983CAA3	5,150,891	5,049,488	101,403	5,049,488	3,453,160	December 31, 2010
45660LHT9	4,862,868	4,828,032	34,836	4,828,032	4,017,837	December 31, 2010
45661EGG3	7,790,664	7,672,489	118,175	7,672,489	6,334,785	December 31, 2010
Total for the quarter ended December 31, 2010			**254,414**			
00011#AA1	2,861,458	2,319,155	542,303	2,319,155	864,105	March 31, 2011
12543TBF1	131,467	45,955	85,512	45,955	32	March 31, 2011
14983CAA3	4,915,466	4,813,440	102,026	4,813,440	3,313,775	March 31, 2011
45661EGG3	7,431,041	7,237,485	193,556	7,237,485	7,147,047	March 31, 2011
94983LBG1	1,911,616	405,498	1,506,118	405,498	712,929	March 31, 2011
Total for the quarter ended March 31, 2011			**2,429,515**			
14983CAA3	4,728,090	2,872,934	1,855,156	2,872,934	2,872,934	June 30, 2011
466247NQ2	10,431,910	10,394,717	37,193	10,394,717	9,877,572	June 30, 2011
94983LBG1	360,140	240,045	120,095	240,045	166,403	June 30, 2011
Total for the quarter ended June 30, 2011			**2,012,444**			
Total for the quarter ended September 30, 2011			**-**			
Total for the quarter ended December 31, 2011			**-**			
86789MAC1	3,773,050	3,679,518	93,532	3,679,518	3,061,827	March 31, 2012
Total for the quarter ended March 31, 2012			**93,532**			
02660TGA5	5,079,006	4,992,440	86,566	4,992,440	2,130,318	June 30, 2012
22545YAG6	5,004,493	4,697,461	307,032	4,697,461	2,853,030	June 30, 2012
45660LHT9	4,457,119	4,351,030	106,089	4,351,030	4,135,143	June 30, 2012
466247NQ2	7,814,296	7,778,028	36,268	7,778,028	7,537,091	June 30, 2012
Total for the quarter ended June 30, 2012			**535,955**			
02660TGA5	4,992,440	4,846,804	145,636	4,846,804	3,110,688	September 30, 2012
Total for the quarter ended September 30, 2012			**145,636**			
02660TGA5	4,846,803	4,790,856	55,947	4,790,856	3,130,560	December 31, 2012
Total for the quarter ended December 31, 2012			**55,947**			
Total	**XXX**	**XXX**	**$ 14,039,314**	**XXX**	**XXX**	

NOTES TO THE FINANCIAL STATEMENTS

(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	$ 367,046
2. 12 months or longer	14,026,584

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

1. Less than 12 months	$ 45,536,171
2. 12 months or longer	88,008,829

(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.

E. Repurchase Agreements and/or Securities Lending Transactions

(1) Repurchase Agreements

The Company participates in a repurchase program in which it sells a security to a counterparty at an agreed upon price with a fixed buy back date. Repurchase agreements are recorded as secured borrowings and are carried at amounts at which the securities will be subsequently reacquired, including accrued interest, as specified in the respective agreement. The fair value of securities to be repurchased is monitored and collateral levels are adjusted where appropriate to protect the counterparty against credit exposure. Repurchase agreements require collateral equal to a percentage of the fair value of the securities to be repurchased. Collateral is received in the form of cash or bonds, and the offsetting liabilities are recorded in Aggregate write-ins for liabilities. There were no repurchase agreements whose amounts were included in borrowed money.

As of December 31, 2012, the Company had securities subject to repurchase agreements with a book value and fair value of $69,378,687 and $92,845,508, respectively. These obligations mature in 2013, and the weighted average interest rate was 0.45%.

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 extended 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 $47,327,918 and the fair value of the collateral held was $49,385,211.

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

Program	Amount	Classification
Repurchase agreements	$ 69,378,687	Bonds and short-term investments
Securities lending	49,385,211	Securities lending reinvested collateral
Derivatives collateral	1,073,639	Bonds and short-term investments
Total	**$ 119,837,537**	

NOTES TO THE FINANCIAL STATEMENTS

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

a. Aggregate Amount Collateral Received

			Fair value
1.	Repurchase Agreement		
(a)	Open	$	-
(b)	30 days or less		86,990,250
(c)	31 to 60 days		-
(d)	61 to 90 days		-
(e)	Greater than 90 days		-
(f)	Sub-total		86,990,250
(g)	Securities received		2,380,713
(h)	Total collateral received	$	89,370,963
2.	Securities Lending		
(a)	Open	$	-
(b)	30 days or less		49,385,211
(c)	31 to 60 days		-
(d)	61 to 90 days		-
(e)	Greater than 90 days		-
(f)	Sub-total		49,385,211
(g)	Securities received		-
(h)	Total collateral received	$	49,385,211

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) $ 137,811,273

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.

(5) Collateral Reinvestment

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

			Amortized cost		Fair value
1.	Repurchase Agreement				
(a)	Open	$	-	$	-
(b)	30 days or less		-		-
(c)	31 to 60 days		54,467,722		73,174,880
(d)	61 to 90 days		-		-
(e)	91 to 120 days		11,608,539		15,251,182
(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		66,076,261		88,426,062
(l)	Securities received		-		-
(m)	Total collateral reinvested	$	66,076,261	$	88,426,062
2.	Securities Lending				
(a)	Open	$	-	$	-
(b)	30 days or less		49,385,211		49,385,211
(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		49,385,211		49,385,211
(l)	Securities received		-		-
(m)	Total collateral reinvested	$	49,385,211	$	49,385,211

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 and repurchase agreements 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

The Company did not own any real estate during the statement year.

NOTES TO THE FINANCIAL STATEMENTS

G. Low Income Housing Tax Credits

The Company did not have any investments in low income housing tax credits 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 ownership interest in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. Writedowns for Impairments

The Company did not recognize any writedowns for 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 was less than 90 days past due.

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

NOTE #8: DERIVATIVE INSTRUMENTS

On November 20, 2006, the NYID approved a Derivative Use Plan ("DUP") for the Company, as required under New York Insurance Law, Section 1410 and New York Insurance Regulation 163 (11 NYCRR 178). All derivative transactions entered into by or on behalf of the Company must be in compliance with the DUP. The Company considers derivative transactions and derivative instruments to be a prudent component of its investment and risk management activities. The implementation of hedge strategies is an important tool in the Company's efforts to control the economic risk of loss due to either changes in the value, yield, price, cash flow or quantity of assets or liabilities that the Company has or may acquire, or changes in currency exchange rates or the degree of exposure as to assets or liabilities denominated in a foreign currency. No transactions involving speculative risk are allowed under the DUP.

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, highly-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, financial futures, equity return swaps, and credit default swaps and swaptions for hedging. Interest rate swaps, swaptions 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 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 cash flow hedges when they have met the effectiveness requirements of SSAP No. 86, *Accounting for Derivative Instruments and Hedging Income Generation, and Replication (Synthetic Assets) Transactions ("SSAP No. 86")*: (i) various types of interest rate swaps to convert floating rate investments to fixed rate investments; (ii) various types of interest rate swaps to convert floating rate liabilities into fixed rate liabilities; (iii) receive U.S. dollar fixed on foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated investments; and (iv) other instruments to hedge the cash flows of various other forecasted transactions.

The Company designates and accounts for the following as fair value hedges when they have met the effectiveness requirements of 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

NOTES TO THE FINANCIAL STATEMENTS

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 or 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, interest rate swaps that qualify for hedge accounting were carried at amortized cost while non-qualifying interest rate swaps and credit default swaps, Standard & Poor's Financial Services, LLC ("S&P") options and futures were carried at fair value. Realized investment gains and losses are reduced by amounts transferred to 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 $9,355,653 in unrealized gains and $399,117 in unrealized losses during the statement year resulting from 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) The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 28 years, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments; and

2) There were no cash flow hedges discontinued during 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 assets ("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	$ 158,728,308	$ 9,811,963	$ 168,540,271	$ 164,291,147	$ 9,695,747	$ 173,986,894	$ (5,562,839)	$ 116,216	$ (5,446,623)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets (1a - 1b)	158,728,308	9,811,963	168,540,271	164,291,147	9,695,747	173,986,894	(5,562,839)	116,216	(5,446,623)
d. Deferred tax assets nonadmitted	122,805,004	7,915,729	130,720,733	80,867,567	5,396,007	86,263,574	41,937,437	2,519,722	44,457,159
e. Subtotal net admitted deferred tax asset (1c-1d)	35,923,304	1,896,234	37,819,538	83,423,580	4,299,740	87,723,320	(47,500,276)	(2,403,506)	(49,903,782)
f. Deferred tax liabilities	3,797,305	283,626	4,080,931	22,959,739	144,419	23,104,158	(19,162,434)	139,207	(19,023,227)
g. Net admitted deferred tax assets/(net deferred tax liability) (1e - 1f)	$ 32,125,999	$ 1,612,608	$ 33,738,607	$ 60,463,841	$ 4,155,321	$ 64,619,162	$ (28,337,842)	$ (2,542,713)	$ (30,880,555)

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 (excluding 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).	32,125,999	1,612,608	33,738,607	60,463,841	4,155,321	64,619,162	(28,337,842)	(2,542,713)	(30,880,555)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	32,125,999	1,612,608	33,738,607	60,463,841	4,155,321	64,619,162	(28,337,842)	(2,542,713)	(30,880,555)
2. Adjusted gross deferred tax assets allowed per limitation threshold.	XXX	XXX	75,961,200	XXX	XXX	76,942,740	XXX	XXX	(981,540)
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.	3,797,305	283,626	4,080,931	22,959,739	144,419	23,104,158	(19,162,434)	139,207	(19,023,227)
d. Deferred tax assets admitted as the result of application of SSAP No.101. Total (2(a)+2(b)+2(c))	$ 35,923,304	$ 1,896,234	$ 37,819,538	$ 83,423,580	$ 4,299,740	$ 87,723,320	$ (47,500,276)	$ (2,403,506)	$ (49,903,782)

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.	817%	794%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 540,408,277	$ 515,612,066

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)	-	-	-	33.6	4.8	38.4	(33.6)	(4.8)	(38.4)
c. Does the Company's tax planning strategies include the use of reinsurance?	(X) Yes	( ) No							

NOTES TO THE FINANCIAL STATEMENTS

B. Unrecognized deferred tax liabilities

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

C. Current income tax and change in deferred tax

The provisions for incurred taxes 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	$ 33,964,244	$ 18,447,514	$ 15,516,730
b. Foreign income taxes	-	-	-
c. Federal and foreign income taxes	33,964,244	18,447,514	15,516,730
d. Federal income tax on net capital gains	962,896	(11,327,960)	12,290,856
e. Utilization of capital loss carry forwards	-	-	-
f. Other	(9,144,500)	-	(9,144,500)
g. Federal and foreign income taxes incurred	$ 25,782,640	$ 7,119,554	$ 18,663,086

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities were as follows as of December 31, 2012 and 2011:

2. DTA:	2012	2011	Change
A. Ordinary			
1. Discounting of unpaid losses	$ -	$ -	$ -
2. Unearned premium reserve	-	-	-
3. Policyholder reserves	96,506,417	98,465,019	(1,958,602)
4. Investments	5,282,297	4,724,835	557,462
5. Deferred acquisition costs	45,353,687	43,813,393	1,540,294
6. Policyholder dividends accrual	-	-	-
7. Fixed assets	-	-	-
8. Compensation and benefits accrual	-	-	-
9. Pension accrual	-	-	-
10. Receivable-nonadmitted	686,304	660,473	25,831
11. Net operating loss carry forward	1,940,598	11,434,488	(9,493,890)
12. Tax credit carry forward *	541,712	442,745	98,967
13. Other (including items<5% of total ordinary tax assets)	-	-	-
a. Goodwill and other intangibles	-	-	-
b. Separate account assets	2,165,654	-	2,165,654
c. Guarantee fund assessments	1,528,232	-	1,528,232
d. Other assets	-	479,502	(479,502)
e. Accruals	4,186,291	3,790,319	395,972
f. Reinsurance	537,116	480,373	56,743
g. Shareholder level tax on foreign subsidiaries	-	-	-
h. Statutory contingency reserve	-	-	-
i. State income tax	-	-	-
j. Other (including items less than 5% of total ordinary tax assets)	-	-	-
Subtotal Other	8,417,293	4,750,194	3,667,099
99. Subtotal Ordinary	158,728,308	164,291,147	(5,562,839)
B. Statutory valuation allowance adjustment	-	-	-
C. Nonadmitted DTA	122,805,004	80,867,567	41,937,437
D. Admitted ordinary DTA(2A99-2B-2C) *	35,923,304	83,423,580	(47,500,276)
E. Capital	-		-
1. Investments	9,811,963	9,695,747	116,216
2 Net capital loss carry forward	-	-	-
3. Real estate	-	-	-
4. Other (including items less than 5% of total ordinary tax assets)	-	-	-
99. Subtotal Capital	9,811,963	9,695,747	116,216
F. Statutory valuation allowance adjustment	-	-	-
G. Nonadmitted DTA	7,915,729	5,396,007	2,519,722
H. Admitted capital DTA (2E99-2F-2G)	1,896,234	4,299,740	(2,403,506)
I. Admitted DTA (2D+2H)	$ 37,819,538	$ 87,723,320	$ (49,903,782)

NOTES TO THE FINANCIAL STATEMENTS

		2012	2011	Change
3.	**DTL:**			
	A. Ordinary			
	1. Investments	$ 641,251	$ 89,652	$ 551,599
	2. Fixed assets	-	-	-
	3. Deferred and uncollected premiums	2,420,232	2,692,622	(272,390)
	4. Policyholder reserves	-	-	-
	5. Other	-	-	-
	a. Goodwill and other intangibles	-	-	
	b. Separate account assets	-	13,614,561	(13,614,561)
	c. Guarantee fund assessments	-	6,207	(6,207)
	d. Other assets	735,822	-	735,822
	e. Accruals	-	-	-
	f. Reinsurance	-	-	-
	g. Shareholder level tax on foreign subsidiaries	-	-	-
	h. Statutory contingency reserve	-	-	-
	i. State income tax	-	-	-
	j. Other *	-	6,556,697	(6,556,697)
	Subtotal Other	735,822	20,177,465	(19,441,643)
	99. Subtotal Ordinary	3,797,305	22,959,739	(19,162,434)
	B. Capital			
	1. Investments	283,626	144,419	139,207
	2. Real estate	-	-	-
	3. Other	-	-	-
	99. Subtotal Capital	283,626	144,419	139,207
	C. DTL (3A99+3B99)	4,080,931	23,104,158	(19,023,227)
4.	**Net DTA/(DTL) (2I – 3C):**	$ 33,738,607	$ 64,619,162	$ (30,880,555)

***** 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 deferred tax assets	$ 168,540,271	$ 173,986,894	$ (5,446,623)
Total gross deferred tax liabilities	4,080,931	23,104,158	(19,023,227)
Net deferred tax asset (liability)	164,459,340	150,882,736	13,576,604
Deferred tax on change in net unrealized capital gains (losses)			154,347
Change in net deferred income tax			$ 13,730,951

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 are as follows for the years ended December 31, 2012 and 2011:

	2012	2011
Provision computed at 35% statutory tax rate	$ 20,015,310	$ 3,831,241
Tax-exempt income	-	-
Benefit of dividends	(1,316,595)	(934,893)
Nondeductible goodwill	-	-
Other nondeductible expenses	24,342	16,588
Tax contingency reserves	(3,462)	(166,371)
Statutory amortization of IMR	(225,697)	909,667
Foreign taxes	-	-
Internal Revenue Service interest expense	-	-
Change nonadmitted assets	(1,195,393)	(1,585,500)
Deferred reinsurance gains	(150,384)	(34,570)
Unauthorized reinsurance	-	-
Change in statutory contingency reserves	-	-
Tax sharing allocation	-	-
Adjustments to prior year taxes	(6,178,579)	(1,012,315)
Other surplus changes	1,082,147	1,530,336
Other adjustments	-	-
Total Federal and foreign income tax incurred	$ 12,051,689	$ 2,554,183
Federal and foreign income taxes incurred	$ 25,782,640	$ 7,119,554
Change in net deferred income taxes (without change in net unrealized capital gains (losses))	(13,730,951)	(4,565,371)
Total Federal and foreign income tax incurred	$ 12,051,689	$ 2,554,183

E. Operating loss and tax credit carry forward

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	$5,544,568	2024

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

Origination	Amount	Expires after
2008	$197,934	2018
2009	124,181	2019
2010	120,630	2020
2011	98,967	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.

As of December 31, 2012 and 2011, the Company had no unrecognized tax benefits. Accordingly, there would be no effective tax rate impact from the recognition of previously unrecognized tax benefits.

The Company recognizes accrued interest and penalties related to unrecognized tax benefits as components of income tax expense. During the year ended December 31, 2012 and 2011, the Company accrued interest income of $5,326 and interest expense of $5,326, and no penalties. The Company had no interest payable or receivable balance accrued as of December 31, 2012. The Company had an interest payable balance of $5,326 and no penalties accrued as of December 31, 2011.

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

Genworth	Brookfield Life Assurance Company Ltd. ("Brookfield")
Senior Financial, Inc.	Brookfield Life and Annuity Insurance Company Limited ("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.	Genworth Life Insurance Company ("GLIC")
Genworth Mortgage Holdings, LLC	Genworth Life and Annuity Insurance Company ("GLAIC")
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.
Genworth Mortgage Insurance Corporation	Mayflower Assignment Corporation
Genworth Home Equity Insurance Corporation	Capital Brokerage Corporation
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.
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 Life Insurance Company I ("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 during 2012.

During 2012, the Company received $9,144,500 of tax benefits related to its net operating losses used to offset taxable income of other companies in the consolidated group. The NYID requires that such benefits be recorded as contributed surplus.

During 2012, the Company joined the Tax Allocation Agreement among Genworth and certain of its subsidiaries effective as of January 1, 2011. The method of income tax allocation is subject to the tax allocation agreement, and approved by state insurance regulators and the Company's Board of Directors. The tax allocation is 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 the Federal income tax return.

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 Genworth. 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. On August 26, 2011, the IRS 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 and other tax sharing arrangements with GE were settled and finalized during the year ended December 31, 2012.

G. The Company believes that it is reasonably possible that a liability related to a Federal tax loss contingency may result in an increase in the range of $2,500,000 to $3,000,000 within the next 12 months.

NOTES TO THE FINANCIAL STATEMENTS

NOTE #10: INFORMATION CONCERNING PARENTS, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A., B., C. On April 26, 2012, the Company purchased one security from its parent, GLIC, for an aggregate amount of $7,123,932 plus accrued interest of $30,159 in exchange for cash.

On October 22, 2012, the Company purchased one security each, of the same issuer, from GLIC and GLAIC with a total fair market value of $2,017,678 plus accrued interest of $27,271 in exchange for cash.

D. Amounts due from and due to the Company 's parent(s), subsidiaries and affiliates as of December 31, 2012 and 2011 were as follow:

Name of Parents, Subsidiaries & Affiliates	Current Year		Prior Year	
	Due From	Due To	Due From	Due To
GLIC	$ -	$ 53,383	$ 485,929	$ -
GLAIC	-	-	-	12,713
GNA	-	8,961,450	-	8,281,946
Total	$ -	$ 9,014,833	$ 485,929	$ 8,294,659

E. The Company has no guarantees written for the benefit of related parties.

F. The Company and GLIC are parties to an Administrative Services Agreement whereby GLIC provides the Company with advertising, actuarial, legal, electronic data processing, preparation of accounting records, underwriting, claims and marketing services.

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

The Company and GNA are parties to an Administrative Services Agreement whereby GNA provides the Company with payroll, benefits, human resources administration, accounting, data processing, tax, auditing, finance, and overhead fees and expense management services.

The Company is a party to an Investment Management and Services Agreement with GNA pursuant to which the Company receives investment-related services.

G. The Company is owned 65.5% by GLIC, a Delaware insurance company, and 34.5% by GLAIC, a Virginia insurance company. GLAIC is wholly-owned by GLIC. GLIC is wholly-owned by GNA, a Washington corporation. GNA is, in turn, wholly-owned by Genworth which is owned by public shareholders.

H. The Company owns no shares of an upstream intermediate 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 has no investments in foreign insurance subsidiaries.

L. The Company carries an investment in a downstream noninsurance holding company, GLICNY Real Estate Holding, LLC which was nonadmitted as of December 31, 2012 and 2011.

NOTE #11: DEBT

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

The Company has a Master Promissory Note with GNA. 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% in December 2012. There was no outstanding balance as of December 31, 2012 and cash interest paid in 2012 was $22,447.

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

B. 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 any multiemployer plans.

NOTES TO THE FINANCIAL STATEMENTS

D. Consolidated/Holding Company Plans

The Company does not have any employees.

E. Post employment 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 benefits plans, including postretirement benefits, are maintained in GNA.

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

1. Capital Stock Authorized

The Company's authorized capital consists of 4,000 shares of common stock with a par value of $1,000 per share of which 3,056 shares were issued and outstanding as of December 31, 2012.

2. Preferred Stock Issuances

The Company has no preferred stock authorized or outstanding as of December 31, 2012.

3. Dividend Restrictions

The maximum amount of stockholder dividends that can be paid by the Company without prior approval of the NYID is subject to restrictions. The maximum unrestricted dividend payout that may be made in 2013 is the lesser of 10% of the Company's statutory surplus as of December 31, 2012 or its net gain from operations for 2012. The maximum dividend payout the Company can make without regulatory approval is $35,871,821 in 2013.

4. Dividends Paid

The Company did not pay any stockholder dividends during the statement year.

5. Ordinary Dividend Potential

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

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 increased by cumulative unrealized gains and (losses) was ($8,069,778) 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 no future commitments related to its investments in limited partnerships as of December 31, 2012.

B. Assessments

(1) The Company is required by law to participate in the guaranty 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 $12,169,612 and a related premium tax benefit asset of $7,894,514 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

NOTES TO THE FINANCIAL STATEMENTS

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 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 premiums tax offsets and policy surcharges prior year-end	$	7,885,780
b. Decreases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied		368
True-Up accrual		-
c. Increases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied		-
Cash payment amortization asset		8,703
1st quarter 2012 GL adjustment		399
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	7,894,514

C. Gain Contingencies

The Company did not have any gain contingencies.

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

The Company does not have any claims related 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.

On June 22, 2011, the Company received a subpoena from the office of the New York Attorney General relating to an industry-wide investigation of unclaimed property and escheatment practices and procedures. In addition to the subpoena, other state regulators are conducting reviews and examinations on the same subject. The Company is cooperating with these requests and inquiries.

Swiss Re reinsures a block of LTC insurance policies issued by the Company and GLIC. In the first and second quarters of 2011, Swiss Re withheld reinsurance amounts due as a purported offset against alleged underpaid premiums. On December 19, 2011, the Company and GLIC initiated an arbitration proceeding seeking to recover the unpaid premiums.

Through a series of co-insurance and related agreements, the Company and an affiliate became the 100% reinsurer of a block of LTC insurance issued by MetLife. The Company, the affiliate and MetLife are in a dispute over MetLife's failure to transfer the cash equivalent of certain reserves associated with Consumer Price Index riders. The Company intends to pursue recovery of the amounts owed.

As of December 31, 2012, the Company could not determine or predict the ultimate outcome of any of the pending legal and regulatory matters specifically identified above. In light of the inherent uncertainties involved in these matters, no amounts have been accrued. The Company is not able to provide an estimate or range of possible losses related to these matters.

NOTE #15: LEASES

A. Lessee Leasing Arrangements

The Company is not party to any leases.

B. Lessor Leasing Arrangements

The Company did not participate in any lessor leasing arrangements during the statement year.

NOTES TO THE FINANCIAL STATEMENTS

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	$1,158,300,000	$1,170,100,000	$ 60,000,000	$ 150,000,000
b. Futures	216,250,770	222,466,485	-	-
c. Options	69,357,108	30,887,250	-	-
d. Credit default swaps	35,000,000	35,000,000	-	48,000,000
e. Swaptions	-	-	-	-
f. Equity return swaps	-	-	-	27,971,948
g. Inflation indexed coupon swaps	-	-	59,080,372	57,959,383
h. Total	$1,478,907,878	$1,458,453,735	$ 119,080,372	$ 283,931,331

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 swaptions to mitigate interest rate risk exposure in a declining rate environment. A swaption gives the right, but not the obligation, to enter into an interest rate swap. If the Company exercises the option, it would receive a cash payment equal to the market value of the interest rate swap.

   The Company uses inflation indexed coupon swaps to hedge the variable cash flows from United States treasury inflation protected securities.

   The Company uses equity return swaps to hedge equity market risks that are part of some of the Company's annuity liabilities.

   Using exchange-traded futures, the Company agrees 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 or a series of premium payment installments over the life of the option.

   The Company sells protection under single name credit default swaps and credit 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. In addition, the Company also holds bonds with embedded credit default swaps in Guaranteed Separate Accounts.

   Credit default triggers for both indexed reference entities and 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 for credit default swaps and the par value of bonds with embedded credit default swaps. In the event of default for credit default swaps, the Company is typically required to pay the protection holder the full notional value less a recovery rate determined at auction. For bonds with embedded credit default swaps, the security's principal, or par value, is typically reduced by the net amount of default for any referenced entity defaults.

   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
AAA			
Matures in less than one year	$ 5,000,000	$ 9,188	$ -
A			
Matures in less than one year	5,000,000	20,015	-
BBB			
Matures in less than one year	25,000,000	111,097	-
Total single name credit default swaps	$ 35,000,000	$ 140,300	$ -

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. The credit exposure to over-the-counter derivatives is represented by the fair value (market value) of contracts with a positive fair value (market value) at the reporting date, less collateral.

NOTES TO THE FINANCIAL STATEMENTS

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.

5. As of December 31, 2012 and December 31, 2011, the Company's separate accounts own an aggregate of $313,039,801 and $415,936,835, respectively, of senior notes issued in certain structured transactions. Specifically, three of the separate accounts own senior notes issued by one of Marvel Finance 2007-1, Marvel Finance 2007-3, and Marvel Finance 2007-4 (collectively, the "Marvel CDOs") and the fourth separate account owns a senior note issued by MACES 2007-22 (the "Maces CLO"). The senior notes issued by each of the Marvel CDOs are backed by a combination of high quality collateral together with a credit default swap referencing a tranche of a portfolio of primarily investment grade corporate credits. The senior notes issued by the Maces CLO are backed by a combination of high quality collateral together with a credit default swap referencing a tranche of a portfolio of senior secured loans. Except for Marvel Finance 2007-4, the high quality collateral securities backing the transactions are asset-backed securities supported by credit card receivables. Marvel Finance 2007-4 owns a guaranteed investment contract ("GIC") issued by Trinity Funding Plus, LLC and guaranteed by General Electric Capital Corporation as well as AAA-rated money market securities. During 2011, Marvel Finance 2007-3 was downgraded by S&P. On December 20, 2012, the Maces CLO matured and was paid in full. An additional payment of $2,392,087 was received which represented the trading account gains.

   The following table sets forth the ratings and value of senior notes issued in certain structured transactions as of December 31, 2012:

	Par Value	Carrying Value	Fair Value
Credit Rating:			
BBB			
Matures after one year through five years	$ 100,000,000	$ 100,000,000	$ 87,039,000
BB			
Matures after one year through five years	200,000,000	213,039,801	165,704,000
Total	$ 300,000,000	$ 313,039,801	$ 252,743,000

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 and Servicing of Financial Assets

See Note 5E.

C. Wash Sales

The Company did not incur any wash sales during the statement year.

NOTE #18: GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED 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

Name and Address of Managing General Agent or Third Party Administration	FEIN Number	Exclusive Contract	Types of Business Written	Types of Authority Granted	Total Direct Premium Written/Produced By
Univita Health, Inc. 11000 Prairie Lakes Drive Eden Prairie, MN 55344	26-3778546	Yes	LTC	B, P, U	$ 4,282,790

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 active 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	$ -	$ 275,869	$ -	$ 275,869
Other asset-backed	-	-	628,780	628,780
Total bonds	$ -	$ 275,869	$ 628,780	$ 904,649
Common Stock				
Industrial and miscellaneous	$ -	$ -	$ 3,530,300	$ 3,530,300
Total common stock	$ -	$ -	$ 3,530,300	$ 3,530,300
Derivative assets				
Credit default swaps	$ -	$ 140,300	$ -	$ 140,300
Equity index options	-	-	2,958,336	2,958,336
Total derivatives	$ -	$ 140,300	$ 2,958,336	$ 3,098,636
Separate account assets	$ 871,082,034	$ -	$ -	$ 871,082,034
Total assets at fair value	$ 871,082,034	$ 416,169	$ 7,117,416	$ 878,615,619
b. Liabilities at fair value				
Derivative liabilities				
Interest rate swaps	$ -	$ 565,829	$ -	$ 565,829
Inflation indexed swaps	-	2,812,909	-	2,812,909
Total derivative liabilities	$ -	$ 3,378,738	$ -	$ 3,378,738
Total liabilities at fair value	$ -	$ 3,378,738	$ -	$ 3,378,738

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	$ -	$ 1,030,050	$ -	$ 1,030,050
Total bonds	**$ -**	**$ 1,030,050**	**$ -**	**$ 1,030,050**
Preferred and common stocks	$ 71,291	$ -	$ 133,867	$ 205,158
Separate account assets	885,137,781	-	-	885,137,781
Derivatives:				
Equity index options	$ -	$ -	$ 1,892,140	$ 1,892,140
Credit default swaps	-	306,845	-	306,845
Total derivative assets	**$ -**	**$ 306,845**	**$ 1,892,140**	**$ 2,198,985**
Total assets at fair value	**$ 885,209,072**	**$ 1,336,895**	**$ 2,026,007**	**$ 888,571,974**
Liabilities				
Derivatives:				
Interest rate swaps	$ -	$ 1,401,255	$ -	$ 1,401,255
Inflation indexed swaps	-	1,676,775	-	1,676,775
Equity index options	-	-	884,361	884,361
Credit default swaps tranche	-	-	5,069,104	5,069,104
Total derivative liabilities	**$ -**	**$ 3,078,030**	**$ 5,953,465**	**$ 9,031,495**
Total liabilities at fair value	**$ -**	**$ 3,078,030**	**$ 5,953,465**	**$ 9,031,495**

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
Assets:										
Loan-Backed and Structured Securities (NAIC 3-6)										
Other Asset-Backed	$ -	$ 2,318,178	$ -	$ -	$ (1,689,398)	$ -	$ -	$ -	$ -	$ 628,780
Derivatives										
Equity Index Options	1,892,140	-	-	(4,305,000)	(1,411,661)	6,782,857	-	-	-	2,958,336
Preferred and Common Stock	133,867	-	-	(133,867)	-	3,530,300	-	-	-	3,530,300
Total Assets	**$ 2,026,007**	**$ 2,318,178**	**$ -**	**$ (4,438,867)**	**$ (3,101,059)**	**$ 10,313,157**	**$ -**	**$ -**	**$ -**	**$ 7,117,416**
Liabilities:										
Derivatives										
Credit Default Swaps Tranche	$ 5,069,104	$ -	$ -	$ 2,096,733	$ (5,069,104)	$ (2,236,266)	$ -	$ 139,533	$ -	$ -
Total Liabilities	**$ 5,069,104**	**$ -**	**$ -**	**$ 2,096,733**	**$ (5,069,104)**	**$ (2,236,266)**	**$ -**	**$ 139,533**	**$ -**	**$ -**

(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 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 31, 2011
Industrial and miscellaneous	$6,320,000	$ -	$ -	$(3,120,000)	$ -	$ -	$ -	$(3,200,000)	$ -	$ -
Other asset-backed	3,453,160	-	(3,453,160)	-	-	-	-	-	-	$ -
Preferred and common stock	133,867	-	-	-	-	-	-	-	-	$ 133,867
Derivative assets	2,168,490	-	-	(7,580,643)	8,964,820	8,345,348	-	-	(10,005,875)	$ 1,892,140
Derivative liabilities	(447,578)	-	-	559,667	(4,621,526)	-	-	-	(559,667)	$(5,069,104)
Total	$11,627,939	$ -	$(3,453,160)	$(10,140,976)	$4,343,294	$8,345,348	$ -	$(3,200,000)	$(10,565,542)	$(3,043,097)

(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 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. 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.

For single name credit default swaps, an income approach is used to determine fair value based on using current

NOTES TO THE FINANCIAL STATEMENTS

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.

For index tranche credit default swaps, an income approach is used that utilizes current market information related to credit spreads and expected defaults and losses associated with the reference entities that comprise the respective index associated with each derivative. There are significant unobservable inputs associated with the timing and amount of losses from the reference entities as well as the timing or amount of losses, if any, that will be absorbed by the tranche. Accordingly, the index tranche credit default swaps are classified as Level 3.

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 interest rate swaptions is determined using an income approach. The primary inputs into the valuation represent the forward interest rate swap curve, which is generally considered an observable input, forward interest rate volatility and time value component associated with the optionality in the derivative. As a result of the significant unobservable inputs associated with the forward interest rate volatility input, the derivative is classified as Level 3.

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

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.

C. Aggregate Fair Value for 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	$6,156,706,661	$5,429,750,573	$ -	$5,427,073,416	$729,633,245	$ -
Preferred and common stocks	60,858,488	53,964,294	7,687,000	49,641,188	3,530,300	-
Separate account assets	1,145,053,212	1,203,190,313	871,082,034	21,228,178	252,743,000	-
Other invested assets	49,492,465	40,585,901	-	49,492,465	-	-
Mortgage loans	838,733,726	776,036,500	-	-	838,733,726	-
Reinvested securities lending collateral	49,385,211	49,385,211	-	49,385,211	-	-
Derivative assets	177,439,912	3,098,636	-	174,481,576	2,958,336	-
Derivative liabilities	9,325,934		-	9,325,934	-	-

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	$ 5,653,988,062	$ 5,138,904,297	$ -	$ 5,132,002,778	$ 521,985,284	$ -
Preferred and common stocks	40,342,346	38,308,513	71,291	40,137,188	133,867	-
Separate account assets	1,217,424,015	1,316,913,188	885,137,781	17,107,534	315,178,700	-
Other invested assets	46,557,010	40,714,347	-	46,557,010	-	-
Mortgage loans	827,735,757	777,965,672	-	-	827,735,757	-
Reinvested securities lending collateral	49,397,618	49,397,618	-	49,397,618	-	-
Derivative assets	196,666,858	2,198,985	-	194,774,718	1,892,140	-
Derivative liabilities	9,886,661		-	4,817,557	5,069,104	-

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.

NOTES TO THE FINANCIAL STATEMENTS

C. Other Disclosures

Assets in the amount of $2,405,606 and $2,415,470 as of December 31, 2012 and 2011, respectively, were on deposit with government authorities or trustees as required by law.

During 2012, the Company had impairments of $2,939,440, none of which were related to subprime structured securities and $159,713 were related to Alt-A structured securities.

During 2011, the Company changed its reserve valuation system for its term life insurance products and its LTC insurance products 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 a decrease to term life insurance net reserves of approximately $1,100,000 and an increase to LTC insurance net reserves of approximately $33,100,000 during 2011.

D. Premium Receivable Recoverability

As of December 31, 2012 and 2011, the Company had admitted assets of $10,372,533 and $7,649,058, respectively, in uncollected premiums and agents' balances in course of collection and accounts receivable for uninsured plans.

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

The Company did not have state transferable and non-transferable tax credits.

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 table discloses the Company's subprime and Alt-A exposure as of December 31, 2012:

	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	22,838,647	22,849,677	17,643,743	3,439,404
e. Equity investments in subsidiary, controlled or affiliated entities	-	-	-	-
f. Other assets	-	-	-	-
g. Total	**$ 22,838,647**	**$ 22,849,677**	**$ 17,643,743**	**$ 3,439,404**

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

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. 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 retained 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 provided 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.

NOTES TO THE FINANCIAL STATEMENTS

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
Up to and including 12 months	72	$ 4,063,427	84	$ 5,379,651
13 to 24 months	72	4,758,385	79	5,829,070
25 to 37 months	75	5,330,056	46	3,167,420
37 to 48 months	34	2,490,761	31	971,646
49 to 60 months	27	758,192	8	333,375
Over 60 months	107	3,820,692	102	3,630,319
Total	387	$ 21,221,513	350	$ 19,311,481

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

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
Number/balance of retained asset accounts at the beginning of the year	350	$ 19,311,481	-	$ -
Number/amount of retained asset accounts issued/added during the year	78	5,833,501	-	-
Investment earnings credited to retained asset accounts during the year	-	521,716	-	-
Fees and other charges assessed to retained asset accounts during the year	-	(112)	-	-
Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	(1)	(421)	-	-
Number/amount of retained asset accounts closed/withdrawn during the year	(40)	(4,444,652)	-	-
Number/balance of retained asset accounts at the end of the year	387	$ 21,221,513	-	$ -

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.

NOTE #23: REINSURANCE

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?

NOTES TO THE FINANCIAL STATEMENTS

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?

$0

Effective December 17, 2012, the Company executed recapture agreements related to certain reinsurance treaties with RGA Reinsurance Company (“RGA”) whereby certain LTC policies were ceded to RGA then retroceded back to the Company. The recapture resulted in a statutory gain of $2,543,448.

On April 15, 2004, the Company entered into three reinsurance agreements with Union Fidelity Life Insurance Company (“UFLIC”) pursuant to which it ceded, effective as of January 1, 2004, its variable annuity block of business, its structured settlement block of business, and a block of LTC insurance assumed from MetLife Insurance Company (“MetLife”). Ceded reinsurance reserves assumed by UFLIC for the variable annuities block of business as of December 31, 2012 and 2011 were $144,414,491 and $160,047,485, respectively, and MODCO reserves established by the Company as of December 31, 2012 and 2011 for the separate accounts were $56,741,830 and $64,800,136, respectively. Ceded reinsurance reserves for the structured settlements block of business as of December 31, 2012 and 2011 were $819,556,247 and $796,457,847, respectively, and ceded reinsurance reserves for the LTC block of business as of December 31, 2012 and 2011 were $1,522,822,245 and $1,366,566,949, respectively. The reinsurance transactions, which were entered into in connection with Genworth’s initial public offering, were reviewed and approved by the NYID. Effective December 30, 2009, UFLIC voluntarily withdrew its reinsurer accreditation with the State of New York, and surrendered its license to transact life, accident and health, annuity and credit insurance in the State of New York. In connection with this voluntary withdrawal, to secure payment of its obligations to the Company under the reinsurance agreements governing the reinsurance transactions, UFLIC established a trust account pursuant to the provisions of 11 NYCRR 125.1 et. seq., (“Regulation 114”), and amended the respective treaties to comply with 11 NYCRR 126.1 et. seq., to allow the Company to obtain full statutory financial statement credit for reinsurance for the affected risks. Pursuant to the provisions of the trust account, UFLIC will maintain an aggregate amount of assets with a market value at least equal to the required reserves attributable to the affected risks. A trustee administers this trust account and the Company is permitted to withdraw from the trust account amounts due to the Company pursuant to the terms of the revised reinsurance agreements that are not otherwise paid by UFLIC.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 $199,707,807 for the Company's LTC line of business. As of December 31, 2012, $73,001,457 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $134,137,313 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on LTC insurance as of December 31, 2012. Therefore, there has been $7,430,963 unfavorable prior-year development during the year ended December 31, 2012. The Company has experienced an increase in the severity and duration of claims associated with observed loss development, particularly in older issued policies, partially offset by refinements to the estimated claim reserves. The interest accumulated on reserves of approximately $7,000,000 is reflected as part of this unfavorable prior-year development. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. As of December 31, 2012, the Company did not have any retrospectively rated policies.

NOTE #26: INTERCOMPANY POOLING ARRANGEMENTS

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

NOTE #27: STRUCTURED SETTLEMENTS

The Company has not purchased structured settlement annuities from any other insurer.

NOTE #28: HEALTH CARE RECEIVABLES

A. Pharmaceutical Rebate Receivables

The Company has no pharmaceutical rebate receivables as of December 31, 2012.

B. Risk Sharing Receivables

The Company has no risk sharing receivables as of December 31, 2012.

NOTE #29: PARTICIPATING POLICIES

For the year ended December 31, 2012, premiums under individual and group life participating policies were $19,174. The Company accounts for its policyholder dividends based upon the contribution principle. The Company paid dividends in the amount of $11,388 to policyholders and did not allocate any additional income to such policyholders.

NOTE #30: PREMIUM DEFICIENCY RESERVES

As of December 31, 2012, the Company had no 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. Regulation AXXX did not have a significant impact on the Company's capital and surplus as of the date of the 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.
2. The reserve for substandard structured settlement policies is based on a standard mortality plus flat extra rate calculated at issue to produce the life expectancy determined during the underwriting process.
3. As of December 31, 2012, the Company had $2,920,025,264 of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of New York. Reserves to cover the above insurance totaled $17,491,356 as of December 31, 2012 and are reported in Exhibit 5.
4. For immediate annuity reserves, Tabular Interest (Page 7, Line 4) has been determined from basic data. The 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. The Tabular Cost (Page 7, Line 9) 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.

NOTES TO THE FINANCIAL STATEMENTS

6. The details for other increases (net) under Page 7, Line 7 are:

Item	Total	Industrial life	ORDINARY			Credit life group and individual	GROUP	
			Life insurance	Individual annuities	Suppl. contracts		Life insurance	Annuities
7.01 Variable products	$(11,133,721)	$ 25,396	$(11,159,117)	$ -	$ -	$ -	$ -	$ -
7.02 Non-Interest sensitive life products	(2,966,428)	(2,966,428)	-	-	-	-	-	-
7.03 Interest sensitive life products	980,508	980,508	-	-	-	-	-	-
7.04 Other net adjustments	-	-	-	-	-	-	-	-
7.99 Total	$(13,119,641)	$(1,960,524)	$(11,159,117)	$ -	$ -	$ -	$ -	$ -

The details for other net changes 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	$ (1,490,996)	$ -	$ (1,016,033)	$ (474,963)	$ -
4.02 Additional actuarial reserves-asset/liability analysis	30,000,000	-	30,000,000	-	-
4.99 Total	$ 28,509,004	$ -	$ 28,983,967	$ (474,963)	$ -

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:

A. Subject to discretionary withdrawal:	General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
(1) With fair value adjustment	$ -	$ -	$ -	$ -	0%
(2) At book value less current surrender charge of 5% or more	742,957,093	-	-	742,957,093	13.23%
(3) At fair value	-	-	854,005,124	854,005,124	15.21%
(4) Total with adjustments or at fair value	742,957,093	-	854,005,124	1,596,962,217	28.44%
(5) At book value without adjustment (minimal or no charge or adjustment)	2,357,980,482	-	-	2,357,980,482	41.99%
B. Not subject to discretionary withdrawal	1,360,149,797	300,065,567	-	1,660,215,364	29.57%
C.Total (gross: direct + assumed)	4,461,087,372	300,065,567	854,005,124	5,615,158,063	100.00%
D.Reinsurance ceded	996,526,383	-	-	996,526,383	
E.Total(net)* (C) - (D)	$ 3,464,560,989	$ 300,065,567	$ 854,005,124	$ 4,618,631,680	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F. Life & Accident & Health Annual Statement	Amount
(1)Exhibit 5, Annuties Section, Total (net)	$ 3,300,810,454
(2)Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	43,618,727
(3)Exhibit 7, Deposit-type contracts, Line 14, Column 1	-
(4)Subtotal	120,131,808
	3,464,560,989
Separate Accounts Annual Statement	
(5)Exhibit 3, Line 0299999 Column 2	854,005,124
(6)Exhibit 3, Line 0399999 Column 2	-
(7)Policyholder dividend and coupon accumulations	-
(8)Policyholder premiums	-
(9)Guaranteed interest contracts	300,065,567
(10)Other contract deposit funds	-
(11)Subtotal	1,154,070,691
(12)Combined Total	$ 4,618,631,680

G. Federal Home Loan Bank (“FHLB”) Agreements

On April 18, 2012, the Company became a member of the Federal Home Loan Bank of New York (“FHLB NY”), which provides the Company access to collateralized advances, collateralized funding agreements and various other FHLB NY products and services. Membership stock in FHLB NY was purchased for $3,530,300 on April 20, 2012. The Company's borrowing capacity with FHLB NY is limited to 5% of its net admitted assets. There were no outstanding borrowings as of December 31, 2012.

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	$ -	$ -
(2) Ordinary new business	2,127,888	2,127,857
(3) Ordinary renewal	4,896,511	10,857,069
(4) Credit Life	-	-
(5) Group Life	-	-
(6) Group Annuity	-	-
(7) Totals	$ 7,024,399	$ 12,984,926

NOTE #34: SEPARATE ACCOUNTS

A. Separate Accounts Activity

(1) The Company has separate account assets and liabilities related to variable universal life insurance, variable deferred annuities and funding agreements. Separate account assets supporting variable universal life insurance and variable deferred annuities 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 these products 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”). Variable annuity contracts may include a GMDB, guaranteed minimum income benefit, guaranteed minimum withdrawal benefit or combination thereof. These guarantees are backed by investments held in the general account.

NOTES TO THE FINANCIAL STATEMENTS

Separate account assets supporting funding agreements are carried at amortized cost offset by liabilities that represent funding agreements issued to third party trusts.

(2) As of December 31, 2012 and 2011, the Company separate account statement included legally insulated assets of $1,212,183,817, and $1,323,615,957, 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	$ 871,632,991	$ -
Variable universal life insurance	693,263	-
Funding agreements	339,857,563	-
Total	$ **1,212,183,817**	$ -

(3) As of December 31, 2012, the general account of the Company had a maximum guarantee for separate account liabilities of $12,031,357. 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	$	654,108
b.	2011	$	1,126,532
c.	2010	$	1,978,658

As of December 31, 2012, the general account of the Company had paid $6,271,111 toward the separate account guarantees. The total separate account guarantees paid by the general account for the preceding two years ended December 31, 2011 and 2010 was $6,346,898 and $5,036,051 respectively.

B. General Nature and Characteristics of Separate Accounts Business

Guaranteed separate accounts represent a closed block of funding agreements issued to a third party trust with the proceeds reinvested in bonds. The assets and liabilities are carried at book value.

Nonguaranteed separate accounts represent variable life insurance and variable annuities with assets and liabilities carried 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 as of December 31, 2012:

	Indexed	Nonindexed guarantee less than/ equal to 4%	Nonindexed guarantee more than 4%	Nonguaranteed separate accounts	Total
(1) Premiums, considerations or deposits for the year ended 12/31/12	$ -	$ -	$ -	$ 8,164,795	$ 8,164,795
(2) Reserves at 12/31/12					
For accounts with assets at:					
a. Fair value	$ -	$ -	$ -	$ 854,829,843	$ 854,829,843
b. Amortized cost	-	300,065,567	-	-	300,065,567
c. Total reserves*	$ -	$ 300,065,567	$ -	$ 854,829,843	$ 1,154,895,410
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	$ -
b. With fair value adjustment	-	-	-	-	
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	854,829,843	854,829,843
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	$ -	$ -	$ -	$ 854,829,843	$ 854,829,843
g. Not subject to discretionary withdrawal	-	300,065,567	-	-	300,065,567
h. Total	$ -	$ 300,065,567	$ -	$ 854,829,843	$ 1,154,895,410
* Line 2(c) should equal Line 3(h)					
(4) Reserves for asset default risk in lieu of AVR	$ -	$ -	$ -	$ -	$ -

NOTES TO THE FINANCIAL STATEMENTS

C. Reconciliation of net transfers to (from) separate accounts

1. Transfers as reported in the Summary of Operations of the separate accounts Statement:

a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	8,164,795
b. Transfers from Separate Accounts (Page 4, Line 10)		102,950,476
c. Net transfers to(from) Separate Accounts (a)-(b)		(94,785,681)

2. Reconciling Adjustments:

a. Transfers to separate accounts—reinsured		14,894,791
b. Transfer amortization of contributed surplus		(3,699,405)
c. Total		11,195,386

3. Transfers as Reported in the Summary of Operations of Life, Accident & Health Annual Statement (1c + 2c) = (Page 4, Line 26) $ (83,590,295)

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 $11,960,832 and $10,828,626, respectively.

The Company incurred $1,930,562 and paid $798,356 of claim adjustment expenses in the current year, of which $678,360 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? ..... New York

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 [X] No [ ]

2.2 If yes, date of change: 03/28/2012

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

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. 12/31/2010

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). 06/20/2012

3.4 By what department or departments?
New York .....

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 Advisors, LLC	La Jolla, CA				YES
Altegris Funds	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:

.....

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:

.....

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

.....

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 Insurance Company of New York .....

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 ..... GLICNY Real Estate Holding, LLC

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 6,848,481

12.2 If, yes provide explanation:

.....

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 $ 0
22.22 Amount paid as expenses ..... $ 1,222
22.23 Other amounts paid ..... $ 0

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

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

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 loand. 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. ..... $ 49,385,211

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.	$	49,385,211
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	49,385,211
24.103	Total payable for securities lending reported on the liability page.	$	49,385,211

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	$	69,378,687
25.22	Subject to reverse repurchase agreements	$	0
25.23	Subject to dollar repurchase agreements	$	0
25.24	Subject to reverse dollar repurchase agreements	$	0
25.25	Pledged as collateral	$	1,073,639
25.26	Placed under option agreements	$	0
25.27	Letter stock or other securities restricted as to sale	$	0
25.28	On deposit with state or other regulatory body	$	2,405,606
25.29	Other	$	0

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
Deutsche Bank	60 Wall Street, 27th Floor New York, NY 10005
Federal Home Loan Bank of New York	101 Park Avenue New York, NY 10178

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
	N/A	
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	5,550,447,644	6,277,403,731	726,956,087
30.2 Preferred stocks	50,433,994	57,328,188	6,894,194
30.3 Totals	5,600,881,638	6,334,731,919	733,850,281

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 qoutes 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? ..... $ 1,783

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
Securities and Exchange Commission	1,783

34.1 Amount of payments for legal expenses, if any? ..... $ 322,364

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
SNR Denton US LLP	219,911

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 0

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
N/A	

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	542,600,029	576,551,338
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	74,108,488	71,841,838
2.5	Reserve Denominator	4,946,547,249	4,808,115,563
2.6	Reserve Ratio (2.4/2.5)	0.015	0.015

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? $ 32,464,458

3.4 State the authority under which Separate Accounts are maintained:
Chapter 28, Article 42, Section 4240 of New York Insurance Law

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)"?

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 $ 42,294,604
4.22 Received $ 0

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

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

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 477,434,143

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 110,960,000
7.12 Stock $ 0

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			
8.32	Paid claims			
8.33	Claim liability and reserve (beginning of year)			
8.34	Claim liability and reserve (end of year)			
8.35	Incurred claims			

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Return of Premium (ROP)	None	n/a		75,276,631	476,191	Exhibit 5	0%	20,933
Greater of ROP and 6 year ratchet	None	n/a		9,589,638	202,214	Exhibit 5	100%	6,680
Greater of ROP and Annual ratchet	None	n/a		308,022,540	1,965,526	Exhibit 5	82%	3,074
Return of Premium (ROP)	Guaranteed minimum income benefit	n/a		18,268,125	1,739,545	Exhibit 5	0%	0
Greater of ROP and Annual ratchet	Guaranteed minimum income benefit	n/a		12,600,491	512,371	Exhibit 5	0%	0
Greater of annuity considerations and pre-annuitization GMDB	Guaranteed minimum income benefit	n/a		17,530,132	3,613,192	Exhibit 5	0%	0
Return of Premium (ROP)	Guaranteed minimum withdrawal benefit for Life	n/a		384,820,246	10,807,335	Exhibit 5	12%	569,658
Greater of ROP and Annual ratchet	Guaranteed minimum withdrawal benefit for Life	n/a		200,585,384	7,583,123	Exhibit 5	10%	232,257
None	Guaranteed minimum withdrawal benefit for Life (1)	n/a		114,846,893	3,550,065	Exhibit 5	0%	0
TOTAL				1,141,540,080	30,449,562			832,602
Note(1): Company does not hold account value associated with this assumed 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: ..... $ 0

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

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

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. ..... $

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)	10,306,834	8,293,975	5,589,990	3,792,693	4,106,668
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	21,998,027	23,064,296	23,888,307	24,636,754	24,546,538
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	665	765	915	1,015	1,015
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	32,305,526	31,359,036	29,479,212	28,430,462	28,654,221
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	2,590,563	3,131,457	2,144,376	130,847	205,302
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	10,811	45,385	450,011	1,355,395	2,138,099
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	2,601,374	3,176,842	2,594,387	1,486,242	2,343,401
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	67,205,668	54,331,361	38,587,178	33,125,684	36,733,067
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	303,466,596	356,943,364	131,089,075	150,905,132	982,756,589
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)	(750)	0	0	0	0
17.2	Group annuities (Line 20.4, Col. 7)	2,055,920	849,316	915,348	280,053	1,844,419
18.1	A & H-group (Line 20.4, Col. 8)	7,379,547	5,439,239	4,257,089	3,821,098	3,506,008
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)	163,316,771	158,988,059	154,918,605	151,904,399	151,953,040
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	543,423,752	576,551,339	329,767,295	340,036,366	1,176,793,123
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	6,603,659,814	6,368,109,360	5,993,997,005	5,872,500,975	5,856,021,260
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	6,080,475,256	5,829,246,932	5,469,071,491	5,470,821,904	5,453,163,163
23.	Aggregate life reserves (Page 3, Line 1)	3,818,724,025	3,744,013,715	3,643,262,026	3,813,270,805	4,046,123,583
24.	Aggregate A & H reserves (Page 3, Line 2)	1,549,583,179	1,360,261,269	1,166,658,830	1,096,019,366	962,010,434
25.	Deposit-type contract funds (Page 3, Line 3)	120,131,808	124,855,579	134,380,471	144,251,344	155,025,949
26.	Asset valuation reserve (Page 3, Line 24.01)	34,000,279	20,707,348	11,920,984	3,991,625	6,215,862
27.	Capital (Page 3, Lines 29 and 30)	3,056,000	3,056,000	3,056,000	3,056,000	3,056,000
28.	Surplus (Page 3, Line 37)	537,090,605	556,467,880	546,078,741	426,457,045	431,302,097
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	341,614,526	341,538,731	55,925,796	75,524,970	484,579,510
	Risk-Based Capital Analysis					
30.	Total adjusted capital	574,146,884	580,231,228	561,055,725	433,504,670	440,573,959
31.	Authorized control level risk - based capital	66,133,372	64,927,634	61,856,090	62,065,727	53,373,767
	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)	84.2	83.2	81.9	81.6	69.6
33.	Stocks (Lines 2.1 and 2.2)	0.8	0.6	0.7	0.7	2.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	12.0	12.6	13.5	14.1	16.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	1.0	1.3	1.4	2.0	8.6
37.	Contract loans (Line 6)	0.4	0.5	0.5	0.5	0.6
38.	Derivatives (Page 2, Line 7)	0.1	0.3	0.2	XXX	XXX
39.	Other invested assets (Line 8)	0.6	0.7	0.7	0.8	0.6
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.3
41.	Securities lending reinvested collateral assets (Line 10)	0.8	0.8	1.1	XXX	XXX
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.4	1.6
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	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	39,720	39,720	39,720	39,720	39,720
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
49.	All other affiliated	6,848,481	8,125,018	0	0	0
50.	Total of above Lines 44 to 49	6,888,201	8,164,738	39,720	39,720	39,720
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)	147,670,466	100,315,454	92,295,695	129,565,342	167,639,615
53.	Total admitted assets (Page 2, Line 28, Col. 3)	7,815,843,631	7,691,725,317	7,432,015,788	7,218,409,594	6,999,426,543
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	334,839,311	335,471,883	324,271,744	309,780,899	304,523,287
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(16,758,079)	7,219,893	(15,815,413)	(63,880,480)	(153,922,930)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	318,633	6,746,643	(11,474,191)	(73,433,437)	63,324,030
57.	Total of above Lines 54, 55 and 56	318,399,865	349,438,419	296,982,140	172,466,981	213,924,387
	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)	452,030,055	481,122,679	431,629,589	486,345,404	657,176,223
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	85,872,944	71,988,933	64,570,080	55,050,637	44,472,917
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	30,876,595	24,457,186	11,884,910	2,977,549	15,614,728
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	191,663,606	196,898,684	69,738,628	134,632,902	139,522,242
62.	Dividends to policyholders (Line 30, Col. 1)	11,955	13,796	2,643	29,366	9,650
	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	14.2	14.4	19.7	17.0	11.0
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	4.8	3.9	5.1	5.7	4.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	163.8	163.1	84.4	121.9	118.6
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.1	0.1	0.1	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	23.2	26.7	28.8	23.7	26.4
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	6,326,654	8,355,412	6,624,060	7,341,991	6,476,860
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	7,758,971	5,308,453	6,665,570	6,182,990	5,693,383
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	193,051,117	172,345,762	154,707,418	129,373,966	97,844,166
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	181,120,210	156,271,233	134,912,683	110,380,419	88,427,676
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	0	0	0	0	0
73.	Ordinary - life (Col. 3)	12,625,006	8,539,837	25,613,569	(6,594,487)	1,545,970
74.	Ordinary - individual annuities (Col. 4)	59,186,218	31,419,828	48,563,732	98,837,701	(95,894,575)
75.	Ordinary-supplementary contracts (Col. 5)	1,615,178	2,013,609	1,024,464	1,399,660	3,504,522
76.	Credit life (Col. 6)	0	0	0	0	0
77.	Group life (Col. 7)	(108,644)	38,281	(83,126)	28,516	46,312
78.	Group annuities (Col. 8)	6,448,397	5,635,713	3,557,670	11,433,478	(5,608,220)
79.	A & H-group (Col. 9)	(3,386,603)	(1,336,933)	2,467,688	(7,637,721)	7,522,903
80.	A & H-credit (Col. 10)	0	0	0	0	0
81.	A & H-other (Col. 11)	(40,507,731)	(47,020,091)	60,915,275	7,403,063	(22,501,385)
82.	Aggregate of all other lines of business (Col. 12)	0	0	0	0	0
83.	Total (Col. 1)	35,871,821	(709,756)	142,059,272	104,870,210	(111,384,473)

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 Insurance Company New York

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

NAIC Group Code 4011 — NAIC Company Code 72990

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	107,318,955	0	0	0	107,318,955
2. Annuity considerations	306,429,392	0	2,055,440	0	308,484,832
3. Deposit-type contract funds	7,227,403	XXX	0	XXX	7,227,403
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	420,975,749	0	2,055,440	0	423,031,189
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	11,955	0	0	0	11,955
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)	11,955	0	0	0	11,955
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)	11,955	0	0	0	11,955
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	43,439,040	0	100,000	0	43,539,040
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	153,779,028	0	3,274,264	0	157,053,292
12. Surrender values and withdrawals for life contracts	339,309,188	0	8,070,075	0	347,379,263
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	536,527,257	0	11,444,338	0	547,971,595
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	120	9,305,857	0	0	0	0	0	0	120	9,305,857
17. Incurred during current year	290	40,101,580	0	0	1	100,000	0	0	291	40,201,580
Settled during current year:										
18.1 By payment in full	363	43,439,041	0	0	1	100,000	0	0	364	43,539,041
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	363	43,439,041	0	0	1	100,000	0	0	364	43,539,041
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	363	43,439,041	0	0	1	100,000	0	0	364	43,539,041
19. Unpaid Dec. 31, current year (16+17-18.6)	47	5,968,396	0	0	0	0	0	0	47	5,968,396
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	90,160	31,308,075,747	0	(a) 0	6	764,521	0	0	90,166	31,308,840,268
21. Issued during year	7,097	2,601,374,037	0	0	0	0	0	0	7,097	2,601,374,037
22. Other changes to in force (Net)	(5,229)	(1,647,762,987)	0	0	0	(100,000)	0	0	(5,229)	(1,647,862,987)
23. In force December 31 of current year	92,028	32,261,686,797	0	(a) 0	6	664,521	0	0	92,034	32,262,351,318

(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)	7,925,766	7,642,045	0	3,065,294	1,110,182
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)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	178,370,654	177,938,971	0	88,366,484	87,391,430
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	178,370,654	177,938,971	0	88,366,484	87,391,430
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	186,296,420	185,581,016	0	91,431,778	88,501,612

(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 0 .

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	0	0	91,270	31,358,271	0	0	0	6	765	31,359,036
2.	Issued during year	0	0	7,097	2,601,374		0			0	2,601,374
3.	Reinsurance assumed										0
4.	Revived during year			75	30,508						30,508
5.	Increased during year (net)			3	56						56
6.	Subtotals, Lines 2 to 5	0	0	7,175	2,631,938	0	0	0	0	0	2,631,938
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		0
8.	Aggregate write-ins for increases	0	0	159	844	0	0	0	0	0	844
9.	Totals (Lines 1 and 6 to 8)	0	0	98,604	33,991,054	0	0	0	6	765	33,991,819
	Deductions during year:										
10.	Death			357	40,482			XXX	1	100	40,582
11.	Maturity			8	479			XXX			479
12.	Disability							XXX			0
13.	Expiry			50	11,040						11,040
14.	Surrender			1,185	345,135						345,135
15.	Lapse			3,603	1,195,453						1,195,453
16.	Conversion			198	42,019			XXX	XXX	XXX	42,019
17.	Decreased (net)				32,647						32,647
18.	Reinsurance										0
19.	Aggregate write-ins for decreases	0	0	84	18,939	0	0	0	0	0	18,939
20.	Totals (Lines 10 to 19)	0	0	5,485	1,686,193	0	0	0	1	100	1,686,293
21.	In force end of year (Line 9 minus Line 20)	0	0	93,119	32,304,861	0	0	0	5	665	32,305,526
22.	Reinsurance ceded end of year	XXX		XXX	23,044,149	XXX		XXX	XXX		23,044,149
23.	Line 21 minus Line 22	XXX	0	XXX	9,260,712	XXX	(b) 0	XXX	XXX	665	9,261,377
	DETAILS OF WRITE-INS										
0801.	Reconciliation to Valuation Systems			159	844						844
0802.											
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	159	844	0	0	0	0	0	844
1901.	Exchanges			40	14,051						14,051
1902.	To correct Certificate Group Count			44	4,888						4,888
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	84	18,939	0	0	0	0	0	18,939

(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	94
25.	Other paid-up insurance			1,053	6,356
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			16	494
28.	Term policies - other	23	10,031	53,568	21,990,441
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	780	XXX	4,806
31.	Totals (Lines 27 to 30)	23	10,811	53,584	21,995,741
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	83	2,283
34.	Totals, whole life and endowment	7,074	2,590,563	39,452	10,306,834
35.	Totals (Lines 31 to 34)	7,097	2,601,374	93,119	32,304,858

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	2,601,374		32,304,179	680
38.	Credit Life (Group and Individual)				
39.	Group			665	
40.	Totals (Lines 36 to 39)	2,601,374	0	32,304,844	680

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		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			2	405

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	14,514

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

NONE

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 therein.
	47.1
	47.2

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48.	Waiver of Premium			6,878	2,508,730				
49.	Disability Income			11	490				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	0	(b) 0	6,889	(b) 2,509,220	0	(b) 0	0	(b) 0

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	1,585	1,872	0	0
2.	Issued during year	102	242		
3.	Reinsurance assumed	1			
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	1,688	2,114	0	0
	Deductions during year:				
6.	Decreased (net)	156	374		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	156	374	0	0
9.	In force end of year	1,532	1,740	0	0
10.	Amount on deposit		(a) 21,221,514		(a)
11.	Income now payable	1,532	1,740		
12.	Amount of income payable	(a) 7,320,353	(a) 12,209,144	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	3,245	69,947	9	3,572
2.	Issued during year	73	3,168		41
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	3,318	73,115	9	3,613
	Deductions during year:				
6.	Decreased (net)	68	5,654		328
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	68	5,654	0	328
9.	In force end of year	3,250	67,461	9	3,285
	Income now payable:				
10.	Amount of income payable	(a) 39,651,647	XXX	XXX	(a) 87,779
	Deferred fully paid:				
11.	Account balance	XXX	(a) 3,630,206,552	XXX	(a) 97,677,575
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 12,126,801	XXX	(a) 1,099,820

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	5,770	6,278,273	0		99,816	247,970,012
2.	Issued during year	935	2,475,453			3,385	12,102,235
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	6,705	XXX	0	XXX	103,201	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	111	XXX		XXX	2,653	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	111	XXX	0	XXX	2,653	XXX
10.	In force end of year	6,594	(a) 8,562,029	0	(a)	100,548	(a) 254,127,544

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	936	0
2.	Issued during year	56	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	992	0
	Deductions During Year:		
6.	Decreased (net)	136	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	136	0
9.	In force end of year	856	0
10.	Amount of account balance	(a)	(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	28,459,579
2.	Current year's realized pre-tax capital gains/(losses) of $ 4,840,429 transferred into the reserve net of taxes of $ 1,694,150	3,146,279
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	31,605,857
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	644,848
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	30,961,010

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	925,751	(280,904)	0	644,848
2.	2013	1,587,931	848,385	0	2,436,316
3.	2014	2,050,359	726,216	0	2,776,575
4.	2015	2,156,835	608,748	0	2,765,584
5.	2016	2,274,485	489,098	0	2,763,583
6.	2017	2,434,540	360,778	0	2,795,318
7.	2018	2,437,958	268,842	0	2,706,801
8.	2019	2,351,735	212,845	0	2,564,580
9.	2020	2,254,723	153,642	0	2,408,366
10.	2021	2,239,412	93,000	0	2,332,412
11.	2022	2,241,189	28,540	0	2,269,729
12.	2023	2,245,907	(5,084)	0	2,240,823
13.	2024	2,054,424	(5,062)	0	2,049,362
14.	2025	1,638,195	(5,252)	0	1,632,944
15.	2026	1,202,887	(6,033)	0	1,196,854
16.	2027	733,214	(5,609)	0	727,605
17.	2028	243,034	(8,300)	0	234,734
18.	2029	(77,556)	(11,882)	0	(89,438)
19.	2030	(178,127)	(16,905)	0	(195,032)
20.	2031	(265,496)	(20,488)	0	(285,984)
21.	2032	(358,075)	(25,935)	0	(384,009)
22.	2033	(411,575)	(28,859)	0	(440,434)
23.	2034	(394,832)	(30,087)	0	(424,919)
24.	2035	(333,325)	(31,315)	0	(364,640)
25.	2036	(256,588)	(33,771)	0	(290,359)
26.	2037	(168,465)	(34,999)	0	(203,464)
27.	2038	(87,518)	(32,543)	0	(120,062)
28.	2039	(46,780)	(25,789)	0	(72,569)
29.	2040	(27,441)	(19,035)	0	(46,476)
30.	2041	(7,226)	(12,280)	0	(19,506)
31.	2042 and Later		(3,684)	0	(3,684)
32.	Total (Lines 1 to 31)	28,459,578	3,146,279	0	31,605,856

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	13,456,220	7,086,079	20,542,300	0	165,049	165,049	20,707,348
2. Realized capital gains/(losses) net of taxes - General Account	(4,681,040)		(4,681,040)	(32,934)		(32,934)	(4,713,974)
3. Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	2,704,240		2,704,240	(46,339)	68,192	21,853	2,726,094
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	11,414,584	2,483,317	13,897,900	0	26,961	26,961	13,924,861
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	22,894,004	9,569,396	32,463,400	(79,273)	260,202	180,929	32,644,329
9. Maximum reserve	50,755,735	7,372,347	58,128,082	28,242	164,664	192,906	58,320,988
10. Reserve objective	34,668,258	4,656,219	39,324,477	17,652	118,376	136,028	39,460,504
11. 20% of (Line 10 - Line 8)	2,354,851	(982,635)	1,372,215	19,385	(28,365)	(8,980)	1,363,235
12. Balance before transfers (Lines 8 + 11)	25,248,855	8,586,761	33,835,616	(59,888)	231,837	171,949	34,007,564
13. Transfers	1,214,413	(1,214,413)	0	59,888	(59,888)	0	XXX
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero			0		(7,285)	(7,285)	(7,285)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	26,463,268	7,372,348	33,835,616	0	164,664	164,664	34,000,279

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	275,662,635	XXX	XXX	275,662,635	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	2,927,471,760	XXX	XXX	2,927,471,760	0.0004	1,170,989	0.0023	6,733,185	0.0030	8,782,415
3.	2	High Quality	1,865,257,203	XXX	XXX	1,865,257,203	0.0019	3,543,989	0.0058	10,818,492	0.0090	16,787,315
4.	3	Medium Quality	301,249,676	XXX	XXX	301,249,676	0.0093	2,801,622	0.0230	6,928,743	0.0340	10,242,489
5.	4	Low Quality	46,496,204	XXX	XXX	46,496,204	0.0213	990,369	0.0530	2,464,299	0.0750	3,487,215
6.	5	Lower Quality	12,962,841	XXX	XXX	12,962,841	0.0432	559,995	0.1100	1,425,913	0.1700	2,203,683
7.	6	In or Near Default	650,253	XXX	XXX	650,253	0.0000	0	0.2000	130,051	0.2000	130,051
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)	5,429,750,573	XXX	XXX	5,429,750,573	XXX	9,066,963	XXX	28,500,681	XXX	41,633,168
		PREFERRED STOCK										
10.	1	Highest Quality	5,000,000	XXX	XXX	5,000,000	0.0004	2,000	0.0023	11,500	0.0030	15,000
11.	2	High Quality	45,433,994	XXX	XXX	45,433,994	0.0019	86,325	0.0058	263,517	0.0090	408,906
12.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
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)	50,433,994	XXX	XXX	50,433,994	XXX	88,325	XXX	275,017	XXX	423,906
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	118,689,047	XXX	XXX	118,689,047	0.0004	47,476	0.0023	272,985	0.0030	356,067
20.	2	High Quality		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21.	3	Medium Quality	2,008,023	XXX	XXX	2,008,023	0.0093	18,675	0.0230	46,185	0.0340	68,273
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)	120,697,070	XXX	XXX	120,697,070	XXX	66,150	XXX	319,169	XXX	424,340

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	4,512,185	XXX	XXX	4,512,185	0.0004	1,805	0.0023	10,378	0.0030	13,537
27.	1	Highest Quality	14,615	XXX	XXX	14,615	0.0004	6	0.0023	34	0.0030	44
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	4,526,799	XXX	XXX	4,526,799	XXX	1,811	XXX	10,412	XXX	13,580
34.		Total (Lines 9 + 17 + 25 + 33)	5,605,408,437	XXX	XXX	5,605,408,437	XXX	9,223,249	XXX	29,105,280	XXX	42,494,994
		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	776,036,500		XXX	776,036,500	0.0032 (a)	2,483,317	0.0060 (a)	4,656,219	0.0095 (a)	7,372,347
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)	776,036,500	0	XXX	776,036,500	XXX	2,483,317	XXX	4,656,219	XXX	7,372,347
52.		Schedule DA Mortgages			XXX	0	(c)	0	(c)	0	(c)	0
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	776,036,500	0	XXX	776,036,500	XXX	2,483,317	XXX	4,656,219	XXX	7,372,347

(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		XXX	XXX	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
2.		Unaffiliated - Private		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
3.		Federal Home Loan Bank	3,530,300	XXX	XXX	3,530,300	0.0000	0	0.0050	17,652	0.0080	28,242
4.		Affiliated - Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/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)	3,530,300	0	0	3,530,300	XXX	0	XXX	17,652	XXX	28,242
		REAL ESTATE										
19.		Home Office Property (General Account only)				0	0.0000	0	0.0750	0	0.0750	0
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)	0	0	0	0	XXX	0	XXX	0	XXX	0
		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	33,434,901	XXX	XXX	33,434,901	0.0004	13,374	0.0023	76,900	0.0030	100,305
32.	2	High Quality	7,151,000	XXX	XXX	7,151,000	0.0019	13,587	0.0058	41,476	0.0090	64,359
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)	40,585,901	XXX	XXX	40,585,901	XXX	26,961	XXX	118,376	XXX	164,664
		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			XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
44.		In Good Standing With Restructured Terms			XXX	0	0.2800 (b)	0	0.6200 (b)	0	1.0000 (b)	0
		Overdue, Not in Process:										
45.		Farm Mortgages			XXX	0	0.0420	0	0.0760	0	0.1200	0
46.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
47.		Residential Mortgages - All Other			XXX	0	0.0025	0	0.0058	0	0.0090	0
48.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
49.		Commercial Mortgages - All Other			XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
50.		Farm Mortgages			XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
52.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0130	0	0.0130	0
53.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
54.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1700	0	0.1700	0
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 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		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
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)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)				0	0.0000	0	0.0750	0	0.0750	0
63.		Investment Properties				0	0.0000	0	0.0750	0	0.0750	0
64		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1100	0	0.1100	0
65.		Total with Real Estate Characteristics (Lines 62 through 64)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit	0			0	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	0			0	0.0273	0	0.0600	0	0.0975	0
69.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
70.		Total LIHTC	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets - Schedule BA		XXX		0	0.0000	0	0.1300	0	0.1300	0
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)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	40,585,901	0	0	40,585,901	XXX	26,961	XXX	118,376	XXX	164,664

(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
744320C*1	R		PRU (PRUDENTIAL FINL INC) 5 YR CDS SELL PROTECTION FOR RSAT	2	5,017,664			
	CW	31331S-C4-3	WELLPOINT INC	2FE				
98385XA#3	R		XTO (XTO ENERGY INC) 5 YR CDS SELL PROTECTION FOR RSAT	1	5,004,773			
	CW	172967-CK-5	CITIGROUP INC	1FE				
26439RB*6	R		SE CAP (SPECTRA ENERGY CAP) 5 YR CDS SELL PROTECTION FOR RSAT	2	3,415,264			
	CW	611688-AA-0	MONSANTO FINANCE CANADA CO	1FE				
416515B#0	R		HIG (HARTFORD FIN SVCS) 5 YR CDS SELL PROTECTION FOR RSAT	2	5,029,261			
	CW	G2978#-AC-7	ELECTRICITY SUPPLY BOARD	2				
694308R@8	R		PCG (PACIFIC GAS & ELECTRIC CO.) 5 YR CDS SELL PROTECTION FOR RSAT	1	5,029,931			
	CW	842400-EU-3	SOUTHERN CALIFORNIA EDISON COMPANY	1FE				
651229A@5	R		NWL (NEWELL RUBBERMAID INC) 5 YR CDS SELL PROTECTION FOR RSAT	2	5,711,085			
	CW	893939-AE-8	TRAVELERS PROPERTY CASUALTY CORP.	1FE				
	CW	89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP.	1FE				
78572MA*6	R		SABLN (SABMiller PLC) 5 YR CDS SELL PROTECTION FOR RSAT	2	6,044,410			
	CW	66989G-AA-8	NOVARTIS SECURITIES INVESTMENT LIMITED	1FE				
	CW	749768-AA-5	RABOBANK CAPITAL FUNDING TRUST II	2FE				
0199999. Subtotal Default Component - Other Than Mortgage					35,252,387	0	0	0
0599999 - Total					35,252,387	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 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	169,706,055	XXX	7,367,070	XXX	0	XXX	0	XXX	0	XXX	162,338,985	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	168,875,329	XXX	7,209,355	XXX	0	XXX	0	XXX	841	XXX	161,665,133	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	113,143,018	67.0	2,943,584	40.8	0	0.0	0	0.0	(16,669)	(1,982.0)	110,135,930	68.1	0	0.0	0	0.0	80,173	0.0
4. Cost containment expenses	101,933	0.1		0.0		0.0		0.0		0.0	101,933	0.1		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	113,244,951	67.1	2,943,584	40.8	0	0.0	0	0.0	(16,669)	(1,982.0)	110,237,863	68.2	0	0.0	0	0.0	80,173	0.0
6. Increase in contract reserves	163,429,900	96.8	6,580,167	91.3	0	0.0	0	0.0	(16,640)	(1,978.6)	156,866,373	97.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	14,338,930	8.5	1,373,360	19.0	0	0.0	0	0.0	0	0.0	12,965,570	8.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	18,757,888	11.1	2,852,539	39.6	0	0.0	0	0.0	0	0.0	15,905,349	9.8	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	6,057,423	3.6	367,707	5.1	0	0.0	0	0.0	179	21.3	5,689,537	3.5	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	39,154,241	23.2	4,593,606	63.7	0	0.0	0	0.0	179	21.3	34,560,456	21.4	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(146,953,763)	(87.0)	(6,908,002)	(95.8)	0	0.0	0	0.0	33,971	4,039.3	(139,999,559)	(86.6)	0	0.0	0	0.0	(80,173)	0.0
13. Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds	(146,953,763)	(87.0)	(6,908,002)	(95.8)	0	0.0	0	0.0	33,971	4,039.3	(139,999,559)	(86.6)	0	0.0	0	0.0	(80,173)	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
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				
			Credit Accident and Health (Group and		5	6	7 Non-Renewable for Stated	8	9
	Total	Group Accident and Health	Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	41,174,688	969,549	0	0	4,003	40,201,136	0	0	0
2. Advance premiums	3,671,569	64,188	0	0	0	3,607,381	0	0	0
3. Reserve for rate credits	0								
4. Total premium reserves, current year	44,846,257	1,033,737	0	0	4,003	43,808,517	0	0	0
5. Total premium reserves, prior year	44,682,664	877,303	0	0	4,844	43,800,517	0	0	0
6. Increase in total premium reserves	163,593	156,434	0	0	(841)	8,000	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	1,299,730,209	54,991,901	0	0	55,847	1,244,682,461	0	0	0
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	1,299,730,209	54,991,901	0	0	55,847	1,244,682,461	0	0	0
4. Total contract reserves, prior year.	1,136,300,310	48,411,735	0	0	72,487	1,087,816,088	0	0	0
5. Increase in contract reserves	163,429,899	6,580,166	0	0	(16,640)	156,866,373	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	214,564,002	6,583,123	0	0	34,414	207,946,464	0	0	0
2. Total prior year	188,879,181	7,758,971	0	0	51,083	181,069,127	0	0	0
3. Increase	25,684,821	(1,175,848)	0	0	(16,669)	26,877,337	0	0	0
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	72,323,098	2,701,163				69,621,935			
1.2 On claims incurred during current year	12,793,401	534,311				12,178,917			80,173
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	127,054,673	3,625,491			20,999	123,408,183			
2.2 On claims incurred during current year	87,509,328	2,957,632			13,415	84,538,281			
3. Test:									
3.1 Lines 1.1 and 2.1	199,377,771	6,326,654	0	0	20,999	193,030,118	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	188,879,181	7,758,971			51,083	181,069,127			
3.3 Line 3.1 minus Line 3.2	10,498,590	(1,432,317)	0	0	(30,084)	11,960,991	0	0	0
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	69,874,370	(12,155)	0	0	0	69,886,525	0	0	0
2. Premiums earned	70,862,906	8,506	0	0	841	70,853,558	0	0	0
3. Incurred claims	156,374,526	0	0	0	(16,669)	156,311,022	0	0	80,173
4. Commissions	7,456,968	(2,124)	0	0	0	7,459,092	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	92,481,302	779,190	0	0	0	91,702,112	0	0	0
2. Premiums earned	91,986,353	709,955	0	0	0	91,276,399	0	0	0
3. Incurred claims	171,889,375	(11,715)	0	0	0	171,901,090	0	0	0
4. Commissions	19,909,841	753,857	0	0	0	19,155,984	0	0	0

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	0	0	126,709,730	126,709,730
2. Beginning Claim Reserves and Liabilities			212,051,560	212,051,560
3. Ending Claim Reserves and Liabilities	0	0	241,948,465	241,948,465
4. Claims Paid	0	0	96,812,825	96,812,825
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	155,980,966	155,980,966
6. Beginning Claim Reserves and Liabilities			283,851,890	283,851,890
7. Ending Claim Reserves and Liabilities	0	0	337,317,102	337,317,102
8. Claims Paid	0	0	102,515,754	102,515,754
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	171,889,375	171,889,375
10. Beginning Claim Reserves and Liabilities			318,551,956	318,551,956
11. Ending Claim Reserves and Liabilities	0	0	377,856,638	377,856,638
12. Claims Paid	0	0	112,584,693	112,584,693
D. Net:				
13. Incurred Claims	0	0	110,801,321	110,801,321
14. Beginning Claim Reserves and Liabilities	0	0	177,351,494	177,351,494
15. Ending Claim Reserves and Liabilities	0	0	201,408,929	201,408,929
16. Claims Paid	0	0	86,743,886	86,743,886
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	0	0	110,903,254	110,903,254
18. Beginning Reserves and Liabilities			177,351,493	177,351,493
19. Ending Reserves and Liabilities	0	0	201,408,929	201,408,929
20. Paid Claims and Cost Containment Expenses	0	0	86,845,818	86,845,818

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
0399999. Total General Account - Affiliates						0	0	0	0	0	0
71228	06-1326202	10/01/2001	Empire Fidelity Investments L I C	NY	ACO/I		58,491,924				
71228	06-1326202	04/12/2007	Empire Fidelity Investments L I C	NY	ACO/I		3,550,065	858,849			
93696	23-2164784	10/01/2001	Fidelity Investments Life Ins Co	UT	ACO/I				9,044		
62596	31-0252460	12/31/1995	Union Fidelity Life Insurance Company	KS	ACO/I		13,796,427	55,267	7,000		
62596	31-0252460	12/31/1995	Union Fidelity Life Insurance Company	KS	ACO/G		1,099,820	480			
62596	31-0252460	12/31/1995	Union Fidelity Life Insurance Company	KS	CO/I	42,553,278	6,533,866	506,954	23,867		
0499999. General Account - U.S. Non-Affiliates						42,553,278	83,472,102	1,421,550	39,911	0	0
0699999. Total General Account - Non-Affiliates						42,553,278	83,472,102	1,421,550	39,911	0	0
0799999. Total General Account						42,553,278	83,472,102	1,421,550	39,911	0	0
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)						42,553,278	83,472,102	1,421,550	39,911	0	0
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)						0	0	0	0	0	0
1799999 - Totals						42,553,278	83,472,102	1,421,550	39,911	0	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 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
27928	36-2760101	01/01/1995	Amex Assurance Company	IL	CO/I	42,047	13,563	813,594	4,823		
87726	06-0566090	07/01/2000	Met Life Insurance Company of CT	CT	CO/I	65,493,836	23,205,033	1,522,822,245	15,442,688		
80594	41-0987741	01/01/1996	RiverSource Life Ins Co of NY	NY	CO/I	4,386,346		89,296,389	236,908		
62596	31-0252460	12/31/1995	Union Fidelity Life Insurance Company	KS	CO/I		4,003	90,261			
0499999. U.S. Non-Affiliates						69,922,229	23,222,599	1,613,022,489	15,684,419	0	0
0699999. Total - Non-Affiliates						69,922,229	23,222,599	1,613,022,489	15,684,419	0	0
0799999. Total U.S. (Sum of 0199999 and 0499999)						69,922,229	23,222,599	1,613,022,489	15,684,419	0	0
0899999. Total Non-U.S. (Sum of 0299999 and 0599999)						0	0	0	0	0	0
0999999 - Totals						69,922,229	23,222,599	1,613,022,489	15,684,419	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
65536	54-0283385	03/01/1973	Genworth Life and Annuity Insurance Comp	VA		80,000
65536	54-0283385	08/01/1984	Genworth Life and Annuity Insurance Comp	VA		1,970,106
65536	54-0283385	07/01/2003	Genworth Life and Annuity Insurance Comp	VA		1,111,208
70025	91-6027719	09/30/1985	Genworth Life Insurance Company	DE	226,102	
70025	91-6027719	01/01/2000	Genworth Life Insurance Company	DE		90,804
0199999. Life and Annuity - U.S. Affiliates					226,102	3,252,118
0399999. Total Life and Annuity - Affiliates					226,102	3,252,118
60895	35-0145825	05/01/1997	American United Life Insurance Company	IN		19,888
60895	35-0145825	07/01/1998	American United Life Insurance Company	IN		113,280
68365	04-2729166	07/01/2001	Axa Corp Solutions Life Reins Co	DE	(33,484)	
62308	06-0303370	06/01/1998	Connecticut General Life Insurance	CT	(230)	
68276	48-1024691	10/01/1990	Employers Reassurance Corporation	KS		646
68276	48-1024691	05/01/1997	Employers Reassurance Corporation	KS		93,405
65676	35-0472300	07/01/1990	Lincoln National Life Insurance Company	IN		431
65676	35-0472300	05/01/1997	Lincoln National Life Insurance Company	IN		89,095
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	(291)	
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA		232
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO		287
93572	43-1235868	09/01/1995	RGA Reinsurance Company	MO		49,642
90670	43-1178580	06/01/1993	Scottish Re Life Corporation	DE	662,660	
90670	43-1178580	05/01/1997	Scottish Re Life Corporation	DE		129,262
90670	43-1178580	05/01/1997	Scottish Re Life Corporation	DE		58,076
82627	06-0839705	05/01/1983	Swiss Re Life & Health America Inc	CT		23,936
70688	36-6071399	01/01/1986	Transamerica Financial Life Ins Co	NY		287
70688	36-6071399	05/01/1997	Transamerica Financial Life Ins Co	NY		52,384
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	133,380	372,555
0499999. Life and Annuity - U.S. Non-Affiliates					762,035	1,003,406
0699999. Total Life and Annuity - Non-Affiliates					762,035	1,003,406
0799999. Total Life and Annuity					988,137	4,255,524
1099999. Total Accident and Health - Affiliates					0	0
86258	13-2572994	01/01/2003	General Re Life Corporation	CT	20,844	20,541
66346	58-0828824	11/01/1998	Munich American Reassurance Company	GA	2,375,477	748,831
66346	58-0828824	07/01/2002	Munich American Reassurance Company	GA	765,572	340,442
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	680	1,158
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	682	3,745
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc	CT	75,515	24,917
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	8,460,330	15,442,688
1199999. Accident and Health - U.S. Non-Affiliates					11,699,100	16,582,322
1399999. Total Accident and Health - Non-Affiliates					11,699,100	16,582,322
1499999. Total Accident and Health					11,699,100	16,582,322
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)					12,687,237	20,837,846
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)					0	0
1799999 Totals - Life, Annuity and Accident and Health					12,687,237	20,837,846

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
0399999. Total General Account - Authorized Affiliates						0	0	0	0	0	0	0	0
60895	35-0145825	01/01/1989	American United Life Insurance Company	IN	YRT/I	13,101,512	166,755	148,397	275,580				
60895	35-0145825	05/01/1997	American United Life Insurance Company	IN	CO/I	50,157,521	597,923	685,678	156,308				
60895	35-0145825	05/01/1997	American United Life Insurance Company	IN	YRT/I	47,844	219		187				
60895	35-0145825	07/01/1998	American United Life Insurance Company	IN	CO/I	438,667,343	11,903,603	13,188,206	842,018				
60895	35-0145825	07/01/1998	American United Life Insurance Company	IN	YRT/I	73,149	342		322				
68365	04-2729166	07/01/2001	Axa Corp Solutions Life Reins Co	DE	ACO/I				228,050				
20370	51-0434766	07/01/2011	Axis Reinsurance Company	NY	CAT/I				1,472				
37273	39-1338397	07/01/2012	Axis Insurance Company	IL	CAT/I				1,377				
62383	42-0813782	07/01/2011	Centurion Life Insurance Company	IA	CAT/I				981				
62383	42-0813782	07/01/2012	Centurion Life Insurance Company	IA	CAT/I				918				
62308	06-0303370	06/01/1998	Connecticut General Life Ins Co	CT	ACO/I				3,111				
20281	13-1963496	07/01/2011	Federal Insurance Company	IN	CAT/I				687				
20281	13-1963496	07/01/2012	Federal Insurance Company	IN	CAT/I				643				
86258	13-2572994	01/01/1968	General Re Life Corporation	CT	YRT/I		0	1,364					
86258	13-2572994	01/15/1968	General Re Life Corporation	CT	YRT/I	124,000	1,656		207				
97071	13-3126819	02/04/2002	Generali USA Life Reassurance Company	MO	YRT/I	672,298	105	97					
88340	59-2859797	04/01/1983	Hannover Life Reassurance Company of America	FL	YRT/I	3,490,288	5,149	5,107	50,335				
88340	59-2859797	04/01/1983	Hannover Life Reassurance Company of America	FL	CO/I	1,175,000	322,494	298,594	46,499				
88340	59-2859797	12/21/1984	Hannover Life Reassurance Company of America	FL	YRT/I	1,277,408	877	1,568	16,992				
42374	74-2195939	07/01/2011	Houston Casualty Company	TX	CAT/I				196				
42374	74-2195939	07/01/2012	Houston Casualty Company	TX	CAT/I				184				
66346	58-0828824	10/01/1975	Munich American Reassurance Company	GA	YRT/I			384	(153)				
66346	58-0828824	06/01/1983	Munich American Reassurance Company	GA	YRT/I	205,876	793	729	6,982				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	ACO/I				2,005				
66346	58-0828824	02/04/2002	Munich American Reassurance Company	GA	YRT/I	672,298	105	97					
10227	13-4924125	07/01/2011	Munich Reinsurance America Inc.	DE	CAT/I				883				
10227	13-4924125	07/01/2012	Munich Reinsurance America Inc.	DE	CAT/I				826				
19445	25-0687550	07/01/2011	National Union Fire Insurance Co of Pitt	PA	CAT/I				491				
19445	25-0687550	07/01/2012	National Union Fire Insurance Co of Pitt	PA	CAT/I				459				
68241	22-1211670	07/01/2007	Prudential Insurance Co of America	NJ	YRT/I	16,279,879	60,985	9,872	92,351				
68381	36-0883760	04/20/1982	Reliance Standard Life Insurance Company	IL	CO/I	240,116	76,155	76,664					
93572	43-1235868	02/01/1986	RGA Reinsurance Company	MO	YRT/I	3,573,970	24,280	22,358	281,755				
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	YRT/I	9,307,111	66,917	61,270	267,083				
93572	43-1235868	09/01/1995	RGA Reinsurance Company	MO	CO/I	210,221,815	4,756,286	5,287,976	469,109				
93572	43-1235868	09/01/1995	RGA Reinsurance Company	MO	YRT/I	78,929			350				
93572	43-1235868	02/04/2002	RGA Reinsurance Company	MO	YRT/I	672,298	105	97					
93572	43-1235868	04/01/2004	RGA Reinsurance Company	MO	YRT/I	47,057,556	186,085	435,341	181,171				
93572	43-1235868	09/01/2007	RGA Reinsurance Company	MO	YRT/I			53	(12)				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	ACOMB/I		832,602	1,415,476	1,333,657			149,394	
87017	62-1003368	06/01/1976	SCOR Global Life Re Insurance Co of Texas	TX	YRT/I	147,000	5,618	1,074	5,743				
90670	43-1178580	06/01/1993	Scottish Re Life Corp	DE	YRT/I	598,921	1,415	18,989	40,240				
90670	43-1178580	01/01/1995	Scottish Re Life Corp	DE	YRT/I	137,250	1,208	1,085					
90670	43-1178580	05/01/1997	Scottish Re Life Corp	DE	CO/I	456,216,246	10,707,736	12,014,158	980,707				
90670	43-1178580	05/01/1997	Scottish Re Life Corp	DE	YRT/I	6,303,435	43,904	36,185	25,040				
87572	23-2038295	02/04/2002	Scottish Re US Inc	DE	YRT/I	672,298	105	97					
82627	06-0839705	08/01/1966	Swiss Re Life & Health America Inc.	CT	YRT/I			149	663				
82627	06-0839705	11/01/1977	Swiss Re Life & Health America Inc.	CT	YRT/I			712	9,536				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	CO/I	800,000	301,528	280,278	47,904				
82627	06-0839705	05/01/1983	Swiss Re Life & Health America Inc.	CT	YRT/I	20,474,690	27,186	45,488	232,364				
82627	06-0839705	06/01/1984	Swiss Re Life & Health America Inc.	CT	YRT/I	1,759,287	4,570	3,584	15,357				
82627	06-0839705	06/01/1998	Swiss Re Life & Health America Inc.	CT	ACO/I				19,500				
82627	06-0839705	02/04/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	672,300	105	97					
82627	06-0839705	01/01/2004	Swiss Re Life & Health America Inc.	CT	YRT/I	2,680,000	20,116	18,079	19,413				
82627	06-0839705	03/01/2006	Swiss Re Life & Health America Inc.	CT	YRT/I	30,574,359	127,440	405,533	102,512				
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Co	NY	YRT/I	4,002,455	26,408	22,277	36,661				

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
70688	36-6071399	05/01/1997	Transamerica Financial Life Insurance Co	NY	CO/I	204,166,627	4,678,860	5,195,831	455,379				
70688	36-6071399	05/01/1997	Transamerica Financial Life Insurance Co	NY	YRT/I	84,130	382		293				
16535	36-4233459	07/01/2012	Zurich American Insurance Company	NY	CAT/I				459				
0499999. General Account - Authorized U.S. Non-Affiliates						1,526,385,209	34,950,017	39,682,944	6,254,795	0	0	149,394	0
0699999. Total General Account - Authorized Non-Affiliates						1,526,385,209	34,950,017	39,682,944	6,254,795	0	0	149,394	0
0799999. Total General Account Authorized						1,526,385,209	34,950,017	39,682,944	6,254,795	0	0	149,394	0
65536	54-0283385	03/01/1973	Genworth Life and Annuity Insurance Comp	VA	YRT/I	2,143,000	115,431	93,081	72,495				
65536	54-0283385	03/01/1973	Genworth Life and Annuity Insurance Comp	VA	YRT/G			1,185	750				
65536	54-0283385	03/01/1973	Genworth Life and Annuity Insurance Comp	VA	COFW/I	551,177,941	6,163,187	7,329,273	2,775,063				299,662,626
65536	54-0283385	08/01/1984	Genworth Life and Annuity Insurance Comp	VA	YRT/I	301,558,484	1,151,704	1,085,507	3,844,940				
65536	54-0283385	07/01/2003	Genworth Life and Annuity Insurance Comp	VA	CO/I	13,713,790,670	281,484,021	250,239,566	23,795,256				
65536	54-0283385	08/01/2005	Genworth Life and Annuity Insurance Comp	VA	YRT/I	4,003,855,666	4,348,417	2,968,265	2,234,952				
70025	91-6027719	09/30/1985	Genworth Life Insurance Company	DE	ACO/I		32,555,648	35,040,259					
70025	91-6027719	01/01/2000	Genworth Life Insurance Company	DE	COFW/I	2,335,606,584	47,256,690	47,316,306	3,364,459				48,340,968
70025	91-6027719	10/01/2000	Genworth Life Insurance Company	DE	YRT/I	115,599,977	758,634	688,685	370,895				540,274
0899999. General Account - Unauthorized U.S. Affiliates						21,023,732,322	373,833,732	344,762,127	36,458,810	0	0	0	348,543,868
1099999. Total General Account - Unauthorized Affiliates						21,023,732,322	373,833,732	344,762,127	36,458,810	0	0	0	348,543,868
68276	48-1024691	09/01/1974	Employers Reassurance Corporation	KS	YRT/I	0	0	0	(362)				
68276	48-1024691	10/01/1990	Employers Reassurance Corporation	KS	YRT/I	4,860,892	37,195	31,651	65,416				
68276	48-1024691	05/01/1997	Employers Reassurance Corporation	KS	CO/I	193,029,088	2,411,716	3,139,883	534,832				
68276	48-1024691	05/01/1997	Employers Reassurance Corporation	KS	YRT/I	115,286	888		404				
65676	35-0472300	07/01/1990	Lincoln National Life Insurance Company	IN	YRT/I	4,279,570	31,120	27,992	26,152				
65676	35-0472300	05/01/1997	Lincoln National Life Insurance Company	IN	CO/I	287,727,895	5,761,104	6,572,105	676,710				
65676	35-0472300	05/01/1997	Lincoln National Life Insurance Company	IN	YRT/I	145,401	652		715				
65676	35-0472300	09/01/1977	Lincoln National Life Insurance Company	IN	YRT/I	3,503,958	10,186		20,606				
88099	75-1608507	01/01/1985	Optimum Re Insurance Company	TX	YRT/I	369,265	607	556	6,484				
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	ACOMB/I		144,414,491	160,047,485	2,256,234				
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	ACO/I		819,556,247	796,457,847					
1199999. General Account - Unauthorized U.S. Non-Affiliates						494,031,355	972,224,206	966,277,519	3,587,191	0	0	0	0
00000	AA-3194128	07/01/2012	Allied World Assurance Company Ltd	BMU	CAT/I				275				
00000	AA-1120841	07/01/2011	Chartis Europe Limited	GBR	CAT/I				981				
00000	AA-1120841	07/01/2012	Chartis Europe Limited	GBR	CAT/I				918				
00000	AA-5340310	07/01/2011	General Insurance Corporation of India	IND	CAT/I				196				
00000	AA-5340310	07/01/2012	General Insurance Corporation of India	IND	CAT/I				184				
00000	AA-1126382	07/01/2011	Lloyds Syndicate 0382	GBR	CAT/I				638				
00000	AA-1127200	07/01/2011	Lloyds Syndicate 1200	GBR	CAT/I				393				
00000	AA-1127200	07/01/2012	Lloyds Syndicate 1200	GBR	CAT/I				367				
00000	AA-1120103	07/01/2011	Lloyds Syndicate 1967	GBR	CAT/I				491				
00000	AA-1120103	07/01/2012	Lloyds Syndicate 1967	GBR	CAT/I				459				
00000	AA-1120055	07/01/2011	Lloyds Syndicate 3623	GBR	CAT/I				1,472				
00000	AA-1120055	07/01/2012	Lloyds Syndicate 3623	GBR	CAT/I				1,469				
00000	AA-1127084	07/01/2011	Lloyds Underwriter Syndicate 1084	GBR	CAT/I				245				
00000	AA-1127084	07/01/2012	Lloyds Underwriter Syndicate 1084	GBR	CAT/I				230				
00000	AA-1127301	07/01/2011	Lloyds Underwriter Syndicate 1301	GBR	CAT/I				196				
00000	AA-1127301	07/01/2012	Lloyds Underwriter Syndicate 1301	GBR	CAT/I				184				
00000	AA-1126005	07/01/2011	Lloyds Underwriter Syndicate 4000	GBR	CAT/I				245				
00000	AA-1126005	07/01/2012	Lloyds Underwriter Syndicate 4000	GBR	CAT/I				230				
00000	AA-1120037	06/15/1980	Pacific Life Re Limited	GBR	YRT/I			96	(226)				
00000	AA-1580095	07/01/2011	Toa Reinsurance Limited	JPN	CAT/I				245				
1299999. General Account - Unauthorized Non-U.S. Non-Affiliates						0	0	96	9,192	0	0	0	0
1399999. Total General Account - Unauthorized Non-Affiliates						494,031,355	972,224,206	966,277,615	3,596,383	0	0	0	0
1499999. Total General Account Unauthorized						21,517,763,677	1,346,057,938	1,311,039,742	40,055,193	0	0	0	348,543,868
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

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	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
2299999. Total General Account Authorized, Unauthorized and Certified						23,044,148,886	1,381,007,955	1,350,722,686	46,309,988	0	0	149,394	348,543,868
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							70,308,303	
2699999. Separate Accounts - Authorized U.S. Non-Affiliates						0	0	0	0	0	0	70,308,303	0
2899999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	70,308,303	0
2999999. Total Separate Accounts Authorized						0	0	0	0	0	0	70,308,303	0
3299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0	0
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	ACOMB/I							56,741,830	
3399999. Separate Accounts - Unauthorized U.S. Non-Affiliates						0	0	0	0	0	0	56,741,830	0
3599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	56,741,830	0
3699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	56,741,830	0
3999999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0	0
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	127,050,133	0
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						23,044,148,886	1,381,007,955	1,350,722,590	46,300,796	0	0	127,199,527	348,543,868
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						0	0	96	9,192	0	0	0	0
4799999 - Totals						23,044,148,886	1,381,007,955	1,350,722,686	46,309,988	0	0	127,199,527	348,543,868

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
0399999. Total General Account - Authorized Affiliates						0	0	0	0	0	0	0
86258	13-2572994	01/01/2003	General Re Life Corporation	CT	CO/I	3,350,403	780,704	13,455,657				
66346	58-0828824	11/01/1998	Munich American Reassurance Company	GA	YRT/I	7,093,855	313,850	21,489,550				
66346	58-0828824	07/01/2002	Munich American Reassurance Company	GA	YRT/I	4,312,974	192,373	10,517,512				
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	CO/I	1,377,354	296,318	1,889,460				
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	CO/G	692,054	97,914	207,908				
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	CO/I	6,399,278	2,113,430	4,130,413				
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	CO/I	3,500,849	46,927	1,598				
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	CO/I	223,539	902	50				
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	CO/G	87,136	630					
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	CT	YRT/I	1,648		482,948				
0499999. General Account - Authorized U.S. Non-Affiliates						27,039,090	3,843,048	52,175,096	0	0	0	0
0699999. Total General Account - Authorized Non-Affiliates						27,039,090	3,843,048	52,175,096	0	0	0	0
0799999. Total General Account Authorized						27,039,090	3,843,048	52,175,096	0	0	0	0
1099999. Total General Account - Unauthorized Affiliates						0	0	0	0	0	0	0
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	CO/I	65,493,836	23,205,033	1,522,822,245				
1199999. General Account - Unauthorized U.S. Non-Affiliates						65,493,836	23,205,033	1,522,822,245	0	0	0	0
1399999. Total General Account - Unauthorized Non-Affiliates						65,493,836	23,205,033	1,522,822,245	0	0	0	0
1499999. Total General Account Unauthorized						65,493,836	23,205,033	1,522,822,245	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						92,532,926	27,048,081	1,574,997,341	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)						92,532,926	27,048,081	1,574,997,341	0	0	0	0
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						0	0	0	0	0	0	0
4799999 - Totals						92,532,926	27,048,081	1,574,997,341	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
65536	54-0283385	03/01/1973	Genworth Life and Annuity Insurance Company	293,262,760	3,161,314	65,350	296,489,424						299,662,626		2,445,000	296,489,424
70025	91-6027719	01/01/2000	Genworth Life Insurance Company	80,570,972	316,906	510	80,888,388					48,188,947	48,881,242		163,676	80,888,388
0199999. General Account - Life and Annuity U.S. Affiliates				373,833,732	3,478,220	65,860	377,377,812	0	XXX	XXX	XXX	48,188,947	348,543,868	0	2,608,676	377,377,812
0399999. Total General Account - Life and Annuity Affiliates				373,833,732	3,478,220	65,860	377,377,812	0	XXX	XXX	XXX	48,188,947	348,543,868	0	2,608,676	377,377,812
68276	48-1024691	09/01/1974	Employers Reassurance Corporation	2,449,799	94,051	473	2,544,323					2,820,456			63,997	2,544,323
65676	35-0472300	05/01/1997	Lincoln National Life Insurance Company	5,803,062	89,526	516	5,893,104					12,412,686			79,552	5,893,104
88099	75-1608507	01/01/1979	Optimum Re Insurance	607			607								579	579
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	963,970,738	505,935	8,296	964,484,969					1,107,884,828			(130,241)	964,484,969
0499999. General Account - Life and Annuity U.S. Non-Affiliates				972,224,206	689,512	9,285	972,923,003	0	XXX	XXX	XXX	1,123,117,970	0	0	13,887	972,922,975
00000	AA-3194128	07/01/2012	Allied World Assurance Company Ltd				0									0
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-1126382	07/01/2011	Lloyds Syndicate 0382				0									0
00000	AA-1127200	07/01/2011	Lloyds Syndicate 1200				0									0
00000	AA-1120103	07/01/2011	Lloyds Syndicate 1967				0									0
00000	AA-1120055	07/01/2011	Lloyds Syndicate 3623				0									0
00000	AA-1127084	07/01/2011	Lloyds Underwriter Syndicate 1084				0									0
00000	AA-1127301	07/01/2011	Lloyds Underwriter Syndicate 1301				0									0
00000	AA-1126005	07/01/2011	Lloyds Underwriter Syndicate 4000				0									0
00000	AA-1120037	06/15/1980	Pacific Life Re Limited				0									0
00000	AA-1580095	07/01/2011	Toa Reinsurance Limited				0									0
0599999. General Account - Life and Annuity Non-U.S. Non-Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
0699999. Total General Account - Life and Annuity Non-Affiliates				972,224,206	689,512	9,285	972,923,003	0	XXX	XXX	XXX	1,123,117,970	0	0	13,887	972,922,975
0799999. Total General Account Life and Annuity				1,346,057,938	4,167,732	75,145	1,350,300,815	0	XXX	XXX	XXX	1,171,306,917	348,543,868	0	2,622,563	1,350,300,787
1099999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	1,546,027,277	23,903,018	10,775,639	1,580,705,934					1,605,785,780			6,714,183	1,580,705,934
1199999. General Account - Accident and Health U.S. Non-Affiliates				1,546,027,277	23,903,018	10,775,639	1,580,705,934	0	XXX	XXX	XXX	1,605,785,780	0	0	6,714,183	1,580,705,934
1399999. Total General Account - Accident and Health Non-Affiliates				1,546,027,277	23,903,018	10,775,639	1,580,705,934	0	XXX	XXX	XXX	1,605,785,780	0	0	6,714,183	1,580,705,934
1499999. Total General Account Accident and Health				1,546,027,277	23,903,018	10,775,639	1,580,705,934	0	XXX	XXX	XXX	1,605,785,780	0	0	6,714,183	1,580,705,934
1599999. Total General Account				2,892,085,215	28,070,750	10,850,784	2,931,006,749	0	XXX	XXX	XXX	2,777,092,697	348,543,868	0	9,336,746	2,931,006,721
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)				2,892,085,215	28,070,750	10,850,784	2,931,006,749	0	XXX	XXX	XXX	2,777,092,697	348,543,868	0	9,336,746	2,931,006,721
2499999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999 and 2099999)				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2599999 - Total				2,892,085,215	28,070,750	10,850,784	2,931,006,749	0	XXX	XXX	XXX	2,777,092,697	348,543,868	0	9,336,746	2,931,006,721

(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	138,843	132,612	139,087	139,191	164,530
2.	Commissions and reinsurance expense allowances	30,562	26,984	24,437	27,714	28,720
3.	Contract claims	174,490	165,583	148,345	134,049	148,838
4.	Surrender benefits and withdrawals for life contracts	41,116	56,728	37,752	0	0
5.	Dividends to policyholders	0	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	(4,470)	(4,587)	7,592	9,077	41,494
7.	Increase in aggregate reserve for life and accident and health contracts	179,442	201,806	0	0	0
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	1,981	1,816	1,678	1,593	1,547
9.	Aggregate reserves for life and accident and health contracts	2,661,345	2,785,792	2,280,098	2,441,129	2,418,153
10.	Liability for deposit-type contracts	321,708	303,888	296,089	292,239	(242,520)
11.	Contract claims unpaid	20,838	22,165	19,281	15,451	17,419
12.	Amounts recoverable on reinsurance	12,687	12,426	9,869	10,070	9,713
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	2,328	9,723	0	0	0
16.	Unauthorized reinsurance offset	0	0	1	0	0
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)	348,544	328,544	282,544	240,704	206,704
19.	Letters of credit (L)	0	0	0	0	12,017
20.	Trust agreements (T)	2,777,093	2,480,104	2,307,599	2,209,976	54,865
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)	6,450,879,719		6,450,879,719
2.	Reinsurance (Line 16)	15,087,000	(15,014,877)	72,123
3.	Premiums and considerations (Line 15)	15,957,051	1,560,532	17,517,583
4.	Net credit for ceded reinsurance	XXX	2,664,811,333	2,664,811,333
5.	All other admitted assets (balance)	121,736,044		121,736,044
6.	Total assets excluding Separate Accounts (Line 26)	6,603,659,814	2,651,356,988	9,255,016,802
7.	Separate Account assets (Line 27)	1,212,183,817	0	1,212,183,817
8.	Total assets (Line 28)	7,815,843,631	2,651,356,988	10,467,200,619
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	5,368,307,204	2,661,345,602	8,029,652,806
10.	Liability for deposit-type contracts (Line 3)	120,131,808	321,707,774	441,839,582
11.	Claim reserves (Line 4)	10,035,344	20,837,845	30,873,189
12.	Policyholder dividends/reserves (Lines 5 through 7)	14,353		14,353
13.	Premium & annuity considerations received in advance (Line 8)	4,483,165	904,571	5,387,736
14.	Other contract liabilities (Line 9)	45,015,639	(14,022,484)	30,993,155
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	28	(28)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	348,543,869	(348,543,869)	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	0	0
19.	All other liabilities (balance)	183,943,846	9,127,577	193,071,423
20.	Total liabilities excluding Separate Accounts (Line 26)	6,080,475,256	2,651,356,988	8,731,832,244
21.	Separate Account liabilities (Line 27)	1,195,221,770		1,195,221,770
22.	Total liabilities (Line 28)	7,275,697,026	2,651,356,988	9,927,054,014
23.	Capital & surplus (Line 38)	540,146,605	XXX	540,146,605
24.	Total liabilities, capital & surplus (Line 39)	7,815,843,631	2,651,356,988	10,467,200,619
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,661,345,602		
26.	Claim reserves	20,837,845		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	904,571		
29.	Liability for deposit-type contracts	321,707,774		
30.	Other contract liabilities	(14,022,484)		
31.	Reinsurance ceded assets	15,014,877		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	3,005,788,185		
34.	Premiums and considerations	1,560,532		
35.	Reinsurance in unauthorized companies	28		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	348,543,869		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	(9,127,577)		
40.	Total ceded reinsurance payable/offsets	340,976,852		
41.	Total net credit for ceded reinsurance	2,664,811,333		

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	N	9,554	0	47,685	0	57,239	0
2. Alaska AK	N	4,243	0	6,688	0	10,931	0
3. Arizona AZ	N	101,231	0	489,894	0	591,125	0
4. Arkansas AR	N	2,674	0	16,341	0	19,015	0
5. California CA	N	678,154	42,742	778,047	0	1,498,943	0
6. Colorado CO	N	101,763	0	135,622	0	237,385	0
7. Connecticut CT	L	537,686	396,944	1,091,870	0	2,026,500	0
8. Delaware DE	L	20,323	0	126,921	0	147,244	0
9. District of Columbia DC	L	30,161	4,250	30,098	0	64,509	0
10. Florida FL	L	1,307,940	660,696	5,934,981	0	7,903,617	0
11. Georgia GA	N	378,065	60,537	298,893	0	737,495	0
12. Hawaii HI	N	5,516	0	43,955	0	49,471	0
13. Idaho ID	N	6,586	0	11,515	0	18,101	0
14. Illinois IL	Q	98,686	0	115,470	0	214,156	0
15. Indiana IN	N	16,615	0	19,087	0	35,702	0
16. Iowa IA	N	567	0	6,963	0	7,530	0
17. Kansas KS	N	4,881	0	13,854	0	18,735	0
18. Kentucky KY	N	10,074	0	50,509	0	60,583	0
19. Louisiana LA	N	7,355	0	21,163	0	28,518	0
20. Maine ME	N	30,106	15,000	172,454	0	217,560	0
21. Maryland MD	N	121,648	0	244,256	0	365,904	0
22. Massachusetts MA	N	180,042	17,713	582,562	0	780,317	0
23. Michigan MI	N	48,862	0	94,279	0	143,141	0
24. Minnesota MN	N	51,863	49,700	46,758	0	148,321	0
25. Mississippi MS	N	5,223	0	813	0	6,036	0
26. Missouri MO	N	18,407	37,907	18,232	0	74,546	200,000
27. Montana MT	N	10,170	0	26,581	0	36,751	0
28. Nebraska NE	N	4,678	0	4,138	0	8,816	0
29. Nevada NV	N	57,085	304,800	163,908	0	525,793	0
30. New Hampshire NH	N	48,117	0	115,288	0	163,405	0
31. New Jersey NJ	L	1,723,308	1,351,761	2,976,147	0	6,051,216	0
32. New Mexico NM	N	23,323	0	94,805	0	118,128	0
33. New York NY	L	99,861,566	304,962,018	168,907,462	0	573,731,046	6,906,176
34. North Carolina NC	N	333,325	150,000	839,636	0	1,322,961	0
35. North Dakota ND	N	354	0	4,874	0	5,228	0
36. Ohio OH	N	157,327	50,000	94,686	0	302,013	0
37. Oklahoma OK	N	26,407	0	17,491	0	43,898	0
38. Oregon OR	N	18,684	0	49,171	0	67,855	0
39. Pennsylvania PA	N	355,312	135,435	641,514	0	1,132,261	0
40. Rhode Island RI	L	46,048	0	85,768	0	131,816	0
41. South Carolina SC	N	166,828	105,972	588,861	0	861,661	0
42. South Dakota SD	N	8,036	0	20,466	0	28,502	0
43. Tennessee TN	N	50,225	0	174,031	0	224,256	0
44. Texas TX	N	312,327	3,000	286,466	0	601,793	0
45. Utah UT	N	19,398	0	42,098	0	61,496	0
46. Vermont VT	N	52,036	0	144,150	0	196,186	0
47. Virginia VA	L	181,829	136,356	463,775	0	781,960	0
48. Washington WA	N	32,901	0	94,595	0	127,496	121,227
49. West Virginia WV	N	10,084	0	12,407	0	22,491	0
50. Wisconsin WI	N	6,906	0	36,847	0	43,753	0
51. Wyoming WY	N	12,544	0	12,343	0	24,887	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	12,013	0	0	0	12,013	0
55. U.S. Virgin Islands VI	N	4,892	0	0	0	4,892	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	5,006	0	0	0	5,006	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 8	107,318,954	308,484,831	186,296,418	0	602,100,203	7,227,403
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	155,121	0	5,398,032	0	5,553,153	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	107,474,075	308,484,831	191,694,450	0	607,653,356	7,227,403
96. Plus reinsurance assumed	XXX	508,305	913,871	69,763,185	0	71,185,361	0
97 Totals (All Business)	XXX	107,982,380	309,398,702	261,457,635	0	678,838,717	7,227,403
98. Less reinsurance ceded	XXX	42,446,649	3,842,556	92,336,711	0	138,625,916	0
99. Totals (All Business) less Reinsurance Ceded	XXX	65,535,731	305,556,146	(b) 169,120,924	0	540,212,801	7,227,403
DETAILS OF WRITE-INS							
58001.	XXX	0	0	0	0	0	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	0	0	0	0	0	0
9401.	XXX	0	0	0	0	0	0
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

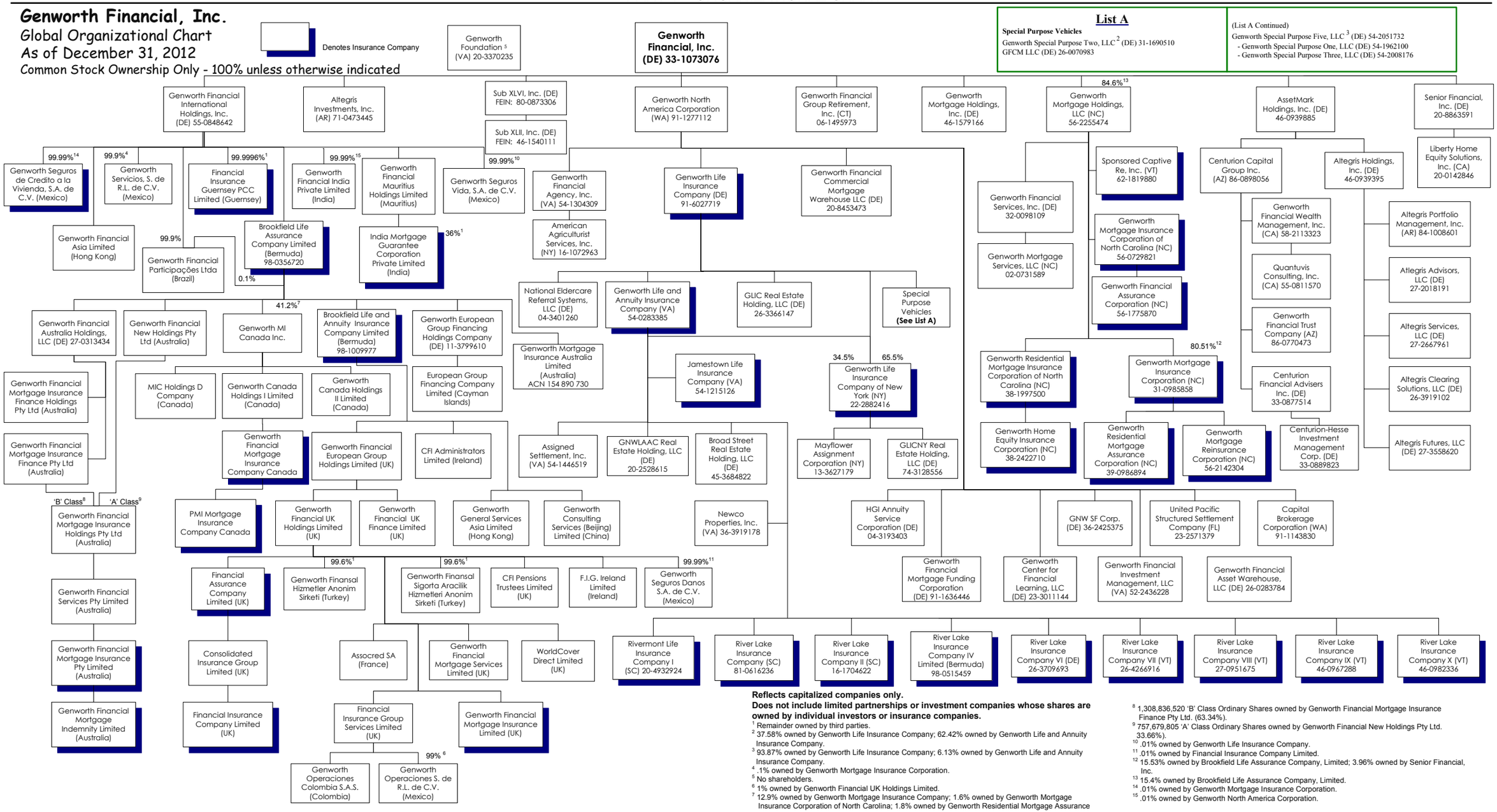
Allocated by States and Territories

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	9,554	0	0	47,685	0	57,239
2. Alaska	AK	4,243	0	0	6,688	0	10,931
3. Arizona	AZ	101,231	0	0	489,894	0	591,125
4. Arkansas	AR	2,674	0	0	16,341	0	19,015
5. California	CA	678,154	42,742	0	778,047	0	1,498,943
6. Colorado	CO	101,763	0	0	135,622	0	237,385
7. Connecticut	CT	537,686	396,944	0	1,091,870	0	2,026,500
8. Delaware	DE	20,323	0	0	126,921	0	147,244
9. District of Columbia	DC	30,161	4,250	0	30,098	0	64,509
10. Florida	FL	1,307,940	660,696	0	5,934,981	0	7,903,617
11. Georgia	GA	378,065	60,537	0	298,893	0	737,495
12. Hawaii	HI	5,516	0	0	43,955	0	49,471
13. Idaho	ID	6,586	0	0	11,515	0	18,101
14. Illinois	IL	98,686	0	0	115,470	0	214,156
15. Indiana	IN	16,615	0	0	19,087	0	35,702
16. Iowa	IA	567	0	0	6,963	0	7,530
17. Kansas	KS	4,881	0	0	13,854	0	18,735
18. Kentucky	KY	10,074	0	0	50,509	0	60,583
19. Louisiana	LA	7,355	0	0	21,163	0	28,518
20. Maine	ME	30,106	15,000	0	172,454	0	217,560
21. Maryland	MD	121,648	0	0	244,256	0	365,904
22. Massachusetts	MA	180,042	17,713	0	582,562	0	780,317
23. Michigan	MI	48,862	0	0	94,279	0	143,141
24. Minnesota	MN	51,863	49,700	0	46,758	0	148,321
25. Mississippi	MS	5,223	0	0	813	0	6,036
26. Missouri	MO	18,407	37,907	0	18,232	200,000	274,546
27. Montana	MT	10,170	0	0	26,581	0	36,751
28. Nebraska	NE	4,678	0	0	4,138	0	8,816
29. Nevada	NV	57,085	304,800	0	163,908	0	525,793
30. New Hampshire	NH	48,117	0	0	115,288	0	163,405
31. New Jersey	NJ	1,723,308	1,351,761	0	2,976,147	0	6,051,216
32. New Mexico	NM	23,323	0	0	94,805	0	118,128
33. New York	NY	99,861,566	304,962,018	0	168,907,462	6,906,176	580,637,222
34. North Carolina	NC	333,325	150,000	0	839,636	0	1,322,961
35. North Dakota	ND	354	0	0	4,874	0	5,228
36. Ohio	OH	157,327	50,000	0	94,686	0	302,013
37. Oklahoma	OK	26,407	0	0	17,491	0	43,898
38. Oregon	OR	18,684	0	0	49,171	0	67,855
39. Pennsylvania	PA	355,312	135,435	0	641,514	0	1,132,261
40. Rhode Island	RI	46,048	0	0	85,768	0	131,816
41. South Carolina	SC	166,828	105,972	0	588,861	0	861,661
42. South Dakota	SD	8,036	0	0	20,466	0	28,502
43. Tennessee	TN	50,225	0	0	174,031	0	224,256
44. Texas	TX	312,327	3,000	0	286,466	0	601,793
45. Utah	UT	19,398	0	0	42,098	0	61,496
46. Vermont	VT	52,036	0	0	144,150	0	196,186
47. Virginia	VA	181,829	136,356	0	463,775	0	781,960
48. Washington	WA	32,901	0	0	94,595	121,227	248,723
49. West Virginia	WV	10,084	0	0	12,407	0	22,491
50. Wisconsin	WI	6,906	0	0	36,847	0	43,753
51. Wyoming	WY	12,544	0	0	12,343	0	24,887
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	12,013	0	0	0	0	12,013
55. U.S. Virgin Islands	VI	4,892	0	0	0	0	4,892
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	5,006	0	0	0	0	5,006
58. Aggregate Other Alien	OT	0	0	0	0	0	0
59. Total		107,318,954	308,484,831	0	186,296,418	7,227,403	609,327,606

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

PART 1 – ORGANIZATIONAL CHART

Genworth Financial, Inc.
Global Organizational Chart
As of December 31, 2012
Common Stock Ownership Only - 100% unless otherwise indicated



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	56-0939885				AssetMark Holdings, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	54-1446519				Assigned Settlement, Inc.	VA	NIA	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	NIA	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.	CAN	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	UDP	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		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		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	NIA	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	DS	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	NIA	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	IA	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	DS	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	IA	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	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	98-0515459				River Lake Insurance Company IV Limited	BMU	IA	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	IA	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	IA	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	IA	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	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.		46-0982336				River Lake Insurance Company X	VT	IA	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	IA	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	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)
	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?	NO
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? ..... NO
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? ..... NO
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? ..... NO
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
13. The company does not transact this type of business
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
28. The company does not transact this type of business
29. The company does not transact this type of business
30. 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 does not transact 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]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



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]



28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]



30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]



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]



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 Summary of Operations Line 53

	1 Current Year	2 Prior Year
5304. Prior period correction - Term life reserves		656,828
5305. Prior period correction - Branding allocation		419,314
5397. Summary of remaining write-ins for Line 53 from overflow page	0	1,076,142

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	211,719,721	3.282	211,719,721		211,719,721	3.282
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	2,694,201	0.042	2,694,201		2,694,201	0.042
1.22 Issued by U.S. government sponsored agencies	82,250,655	1.275	82,250,655		82,250,655	1.275
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	90,140,645	1.397	90,140,645		90,140,645	1.397
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	30,939,603	0.480	30,939,603		30,939,603	0.480
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	6,568,469	0.102	6,568,469		6,568,469	0.102
1.43 Revenue and assessment obligations	30,823,420	0.478	30,823,420		30,823,420	0.478
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,262,341	0.020	1,262,341		1,262,341	0.020
1.512 Issued or guaranteed by FNMA and FHLMC	708,115	0.011	708,115		708,115	0.011
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	525,952,162	8.153	525,952,162		525,952,162	8.153
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	532,458,116	8.254	532,458,116		532,458,116	8.254
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,721,140,989	42.182	2,721,140,989		2,721,140,989	42.182
2.2 Unaffiliated non-U.S. securities (including Canada)	1,193,092,137	18.495	1,193,092,137		1,193,092,137	18.495
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		0.000			0	0.000
3.22 Unaffiliated	50,433,994	0.782	50,433,994		50,433,994	0.782
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated	3,530,300	0.055	3,530,300		3,530,300	0.055
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	776,036,500	12.030	776,036,500		776,036,500	12.030
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		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	27,947,663	0.433	27,947,663		27,947,663	0.433
7. Derivatives	7,610,820	0.118	7,610,820		7,610,820	0.118
8. Receivables for securities	1,232,990	0.019	1,232,990		1,232,990	0.019
9. Securities Lending (Line 10, Asset Page reinvested collateral)	49,385,211	0.766	49,385,211	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	64,365,767	0.998	64,365,767	49,385,211	113,750,978	1.763
11. Other invested assets	40,585,901	0.629	40,585,901		40,585,901	0.629
12. Total invested assets	6,450,879,720	100.000	6,450,879,720	49,385,211	6,450,879,720	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		777,965,672
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	79,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	79,000,000
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		0
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		0
7.	Deduct amounts received on disposals, Part 3, Column 15		80,929,172
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
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)		776,036,500
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		776,036,500
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		776,036,500

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		48,839,365
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
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		26,594
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	104,911	
	5.2 Totals, Part 3, Column 9	0	104,911
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		1,308,523
8.	Deduct amortization of premium and depreciation		227,964
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)		47,434,382
12.	Deduct total nonadmitted amounts		6,848,481
13.	Statement value at end of current period (Line 11 minus Line 12)		40,585,901

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,177,252,530
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,082,711,515
3.	Accrual of discount		18,393,954
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(634,181)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	206,134	(428,047)
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,181,867)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		784,117,164
7.	Deduct amortization of premium		5,936,894
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	2,714,371	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	225,066	2,939,437
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		5,483,754,590
11.	Deduct total nonadmitted amounts		39,720
12.	Statement value at end of current period (Line 10 minus Line 11)		5,483,714,870

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	275,662,635	357,421,852	266,256,968	473,629,717
Governments	2.	Canada	1,095,377	1,368,330	1,182,790	1,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	89,045,268	108,747,185	89,371,218	89,676,000
	4.	Totals	365,803,280	467,537,367	356,810,976	564,305,717
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	30,939,603	36,702,026	30,958,768	30,750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	6,568,469	6,588,525	6,569,945	6,500,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	579,747,976	689,271,399	555,768,361	635,949,591
	8.	United States	3,253,599,104	3,659,868,038	3,252,576,393	3,280,091,499
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	9.	Canada	212,873,686	255,163,116	212,710,586	215,002,000
	10.	Other Countries	980,218,452	1,041,576,188	979,773,494	982,705,676
	11.	Totals	4,446,691,242	4,956,607,342	4,445,060,473	4,477,799,175
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	5,429,750,570	6,156,706,659	5,395,168,523	5,715,304,483
PREFERRED STOCKS	14.	United States	12,562,500	12,931,000	12,562,500	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	37,871,494	44,397,188	39,742,520	
	17.	Totals	50,433,994	57,328,188	52,305,020	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	50,433,994	57,328,188	52,305,020	
COMMON STOCKS	20.	United States	3,530,300	3,530,300	3,530,300	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	3,530,300	3,530,300	3,530,300	
Parent, Subsidiaries and Affiliates	24.	Totals	39,720	39,720	39,720	
	25.	Total Common Stocks	3,570,020	3,570,020	3,570,020	
	26.	Total Stocks	54,004,014	60,898,208	55,875,040	
	27.	Total Bonds and Stocks	5,483,754,584	6,217,604,867	5,451,043,563	

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	(1,352,475)	33,440,709	42,037,776	79,549,481	121,987,143	275,662,634	5.0	429,838,108	8.2	275,662,634	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	(1,352,475)	33,440,709	42,037,776	79,549,481	121,987,143	275,662,634	5.0	429,838,108	8.2	275,662,634	0
2. All Other Governments											
2.1 Class 1	10,000,861	18,967,368	11,479,396	0	9,978,500	50,426,125	0.9	21,979,603	0.4	20,567,880	29,858,245
2.2 Class 2	1,300,000	9,672,382	2,099,743	2,974,146	9,833,192	25,879,463	0.5	22,155,030	0.4	7,911,419	17,968,044
2.3 Class 3	500,859	2,427,745	2,431,798	4,393,239	4,081,417	13,835,058	0.3	17,109,165	0.3	11,404,649	2,430,409
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	11,801,720	31,067,495	16,010,937	7,367,385	23,893,109	90,140,646	1.6	61,243,798	1.2	39,883,948	50,256,698
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	0	0	17,639,215	13,300,388	30,939,603	0.6	30,946,861	0.6	30,939,603	0
3.2 Class 2						0	0.0	0	0.0		0
3.3 Class 3				0		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	17,639,215	13,300,388	30,939,603	0.6	30,946,861	0.6	30,939,603	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	0	0	0	5,000,000	1,568,469	6,568,469	0.1	0	0.0	6,568,469	0
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	5,000,000	1,568,469	6,568,469	0.1	0	0.0	6,568,469	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	10,641,279	22,823,254	268,162,533	197,485,548	80,635,366	579,747,980	10.5	490,362,715	9.4	577,053,779	2,694,201
5.2 Class 2						0	0.0	0	0.0		0
5.3 Class 3						0	0.0	4,494,311	0.1		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	10,641,279	22,823,254	268,162,533	197,485,548	80,635,366	579,747,980	10.5	494,857,026	9.5	577,053,779	2,694,201

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	398,803,517	422,073,662	485,991,449	340,269,510	681,955,278	2,329,093,416	42.3	2,224,072,639	42.6	1,576,372,620	752,720,796
6.2 Class 2	201,554,020	436,849,521	706,123,899	259,048,316	208,689,011	1,812,264,767	32.9	1,581,730,445	30.3	1,128,600,821	683,663,946
6.3 Class 3	36,122,691	103,888,752	128,547,417	6,845,661	12,016,962	287,421,483	5.2	305,898,876	5.9	146,043,047	141,378,436
6.4 Class 4	195,024	7,627,031	1,076,611	347,738	8,482,311	17,728,715	0.3	13,529,122	0.3	10,361,007	7,367,708
6.5 Class 5	3,783,637	2,201,116	4,978,088	2,000,000	0	12,962,841	0.2	20,189,495	0.4	4,978,088	7,984,753
6.6 Class 6	0	0	0	0	650,253	650,253	0.0	3,124,990	0.1	21,473	628,780
6.7 Totals	640,458,889	972,640,082	1,326,717,464	608,511,225	911,793,815	4,460,121,475	81.1	4,148,545,567	79.4	2,866,377,056	1,593,744,419
7. Hybrid Securities											
7.1 Class 1	0	0	0	0	0	0	0.0	8,854,516	0.2	0	0
7.2 Class 2	0	0	0	0	27,112,973	27,112,973	0.5	21,246,056	0.4	9,530,963	17,582,010
7.3 Class 3	0	0	0	0	2,001,160	2,001,160	0.0	7,406,535	0.1	0	2,001,160
7.4 Class 4	0	0	0	14,362,500	14,404,990	28,767,490	0.5	23,767,490	0.5	9,404,990	19,362,500
7.5 Class 5						0	0.0	0	0.0		0
7.6 Class 6						0	0.0	0	0.0		0
7.7 Totals	0	0	0	14,362,500	43,519,123	57,881,623	1.1	61,274,597	1.2	18,935,953	38,945,670
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) 418,093,182	497,304,993	807,671,154	639,943,754	909,425,144	3,272,438,227	59.5	XXX	XXX	2,487,164,985	785,273,242
9.2 Class 2	(d) 202,854,020	446,521,903	708,223,642	262,022,462	245,635,176	1,865,257,203	33.9	XXX	XXX	1,146,043,203	719,214,000
9.3 Class 3	(d) 36,623,550	106,316,497	130,979,215	11,238,900	18,099,539	303,257,701	5.5	XXX	XXX	157,447,696	145,810,005
9.4 Class 4	(d) 195,024	7,627,031	1,076,611	14,710,238	22,887,301	46,496,205	0.8	XXX	XXX	19,765,997	26,730,208
9.5 Class 5	(d) 3,783,637	2,201,116	4,978,088	2,000,000	0	(c) 12,962,841	0.2	XXX	XXX	4,978,088	7,984,753
9.6 Class 6	(d) 0	0	0	0	650,253	(c) 650,253	0.0	XXX	XXX	21,473	628,780
9.7 Totals	661,549,413	1,059,971,540	1,652,928,710	929,915,354	1,196,697,413	(b) 5,501,062,430	100.0	XXX	XXX	3,815,421,442	1,685,640,988
9.8 Line 9.7 as a % of Col. 6	12.0	19.3	30.0	16.9	21.8	100.0	XXX	XXX	XXX	69.4	30.6
10. Total Bonds Prior Year											
10.1 Class 1	304,894,427	713,100,139	682,165,886	604,168,948	901,725,042	XXX	XXX	3,206,054,442	61.3	2,550,607,973	655,446,469
10.2 Class 2	86,420,952	596,271,256	505,345,548	196,891,035	240,202,740	XXX	XXX	1,625,131,531	31.1	1,035,804,981	589,326,550
10.3 Class 3	17,260,342	144,390,862	123,816,420	12,104,765	37,336,498	XXX	XXX	334,908,887	6.4	194,005,785	140,903,102
10.4 Class 4	3,082,168	1,948,107	2,535,161	14,368,580	15,362,596	XXX	XXX	37,296,612	0.7	19,593,529	17,703,083
10.5 Class 5	6,117,161	183,742	6,623,227	2,000,000	5,265,365	XXX	XXX	(c) 20,189,495	0.4	11,722,007	8,467,488
10.6 Class 6	0	0	0	0	3,124,990	XXX	XXX	(c) 3,124,990	0.1	1,026,458	2,098,532
10.7 Totals	417,775,050	1,455,894,106	1,320,486,242	829,533,328	1,203,017,231	XXX	XXX	(b) 5,226,705,957	100.0	3,812,760,733	1,413,945,224
10.8 Line 10.7 as a % of Col. 8	8.0	27.9	25.3	15.9	23.0	XXX	XXX	100.0	XXX	72.9	27.1
11. Total Publicly Traded Bonds											
11.1 Class 1	357,948,292	294,220,634	519,676,888	511,479,689	803,839,484	2,487,164,987	45.2	2,550,607,973	48.8	2,487,164,987	XXX
11.2 Class 2	131,138,763	225,015,386	416,836,388	194,880,533	178,172,133	1,146,043,203	20.8	1,035,804,981	19.8	1,146,043,203	XXX
11.3 Class 3	25,488,803	47,847,558	67,071,187	8,537,147	8,503,000	157,447,695	2.9	194,005,785	3.7	157,447,695	XXX
11.4 Class 4	188,482	1,279,109	337,793	73,311	17,887,301	19,765,996	0.4	19,593,529	0.4	19,765,996	XXX
11.5 Class 5	0	0	4,978,088	0	0	4,978,088	0.1	11,722,007	0.2	4,978,088	XXX
11.6 Class 6	0	0	0	0	21,473	21,473	0.0	1,026,458	0.0	21,473	XXX
11.7 Totals	514,764,340	568,362,687	1,008,900,344	714,970,680	1,008,423,391	3,815,421,442	69.4	3,812,760,733	72.9	3,815,421,442	XXX
11.8 Line 11.7 as a % of Col. 6	13.5	14.9	26.4	18.7	26.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	9.4	10.3	18.3	13.0	18.3	69.4	XXX	XXX	XXX	69.4	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	60,144,890	203,084,359	287,994,266	128,464,065	105,585,660	785,273,240	14.3	655,446,469	12.5	XXX	785,273,240
12.2 Class 2	71,715,257	221,506,517	291,387,254	67,141,929	67,463,043	719,214,000	13.1	589,326,550	11.3	XXX	719,214,000
12.3 Class 3	11,134,747	58,468,939	63,908,028	2,701,753	9,596,539	145,810,006	2.7	140,903,102	2.7	XXX	145,810,006
12.4 Class 4	6,542	6,347,922	738,818	14,636,927	5,000,000	26,730,209	0.5	17,703,083	0.3	XXX	26,730,209
12.5 Class 5	3,783,637	2,201,116	0	2,000,000	0	7,984,753	0.1	8,467,488	0.2	XXX	7,984,753
12.6 Class 6	0	0	0	0	628,780	628,780	0.0	2,098,532	0.0	XXX	628,780
12.7 Totals	146,785,073	491,608,853	644,028,366	214,944,674	188,274,022	1,685,640,988	30.6	1,413,945,224	27.1	XXX	1,685,640,988
12.8 Line 12.7 as a % of Col. 6	8.7	29.2	38.2	12.8	11.2	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.7	8.9	11.7	3.9	3.4	30.6	XXX	XXX	XXX	XXX	30.6

(a) Includes $ 1,163,345,593 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 13,500,000 current year, $ 20,065,563 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 $ 6,992,343 current year, $ 6,974,582 prior year of bonds with 5* designations and $, 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 $ 2,008,023 ; 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	0	27,884,321	25,832,494	58,549,198	99,453,707	211,719,720	3.8	424,353,239	8.1	211,719,720	0
1.2 Residential Mortgage-Backed Securities	(216,665)	9,392,558	11,596,470	4,531,891	225,259	25,529,513	0.5	1,642,467	0.0	25,529,513	0
1.3 Commercial Mortgage-Backed Securities	(1,135,811)	(3,836,170)	4,608,812	16,468,392	22,308,177	38,413,400	0.7	0	0.0	38,413,400	0
1.4 Other Loan-Backed and Structured Securities						0	0.0	3,842,401	0.1		0
1.5 Totals	(1,352,476)	33,440,709	42,037,776	79,549,481	121,987,143	275,662,633	5.0	429,838,107	8.2	275,662,633	0
2. All Other Governments											
2.1 Issuer Obligations	11,801,720	31,067,494	16,010,937	7,367,385	23,893,109	90,140,645	1.6	61,243,800	1.2	39,883,948	50,256,697
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	11,801,720	31,067,494	16,010,937	7,367,385	23,893,109	90,140,645	1.6	61,243,800	1.2	39,883,948	50,256,697
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	0	0	17,639,215	13,300,388	30,939,603	0.6	30,946,861	0.6	30,939,603	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	17,639,215	13,300,388	30,939,603	0.6	30,946,861	0.6	30,939,603	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	0	5,000,000	1,568,469	6,568,469	0.1	0	0.0	6,568,469	0
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	5,000,000	1,568,469	6,568,469	0.1	0	0.0	6,568,469	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	0	0	34,075,915	32,550,033	46,448,127	113,074,075	2.1	18,246,087	0.3	113,074,075	0
5.2 Residential Mortgage-Backed Securities	9,617,876	21,325,503	233,913,570	164,935,516	34,187,240	463,979,705	8.4	433,368,529	8.3	463,979,705	0
5.3 Commercial Mortgage-Backed Securities						0	0.0	38,748,100	0.7		0
5.4 Other Loan-Backed and Structured Securities	1,023,403	1,497,751	173,048	0	0	2,694,202	0.0	4,494,311	0.1	0	2,694,202
5.5 Totals	10,641,279	22,823,254	268,162,533	197,485,549	80,635,367	579,747,982	10.5	494,857,027	9.5	577,053,780	2,694,202
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	390,402,859	620,841,000	1,100,770,419	481,386,487	856,633,891	3,450,034,656	62.7	3,233,668,121	61.9	2,342,217,183	1,107,817,473
6.2 Residential Mortgage-Backed Securities	16,837,904	18,400,315	4,212,514	3,687,530	33,898,148	77,036,411	1.4	114,951,554	2.2	70,435,161	6,601,250
6.3 Commercial Mortgage-Backed Securities	182,968,552	151,472,873	119,736,338	2,110,804	4,697,461	460,986,028	8.4	450,706,561	8.6	334,313,859	126,672,169
6.4 Other Loan-Backed and Structured Securities	50,249,576	181,925,898	101,998,193	121,326,405	16,564,314	472,064,386	8.6	349,219,335	6.7	119,410,853	352,653,533
6.5 Totals	640,458,891	972,640,086	1,326,717,464	608,511,226	911,793,814	4,460,121,481	81.1	4,148,545,571	79.4	2,866,377,056	1,593,744,425
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	0	0	41,132,197	41,132,197	0.7	44,527,541	0.9	16,549,027	24,583,170
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	14,362,500	2,386,927	16,749,427	0.3	16,747,056	0.3	2,386,927	14,362,500
7.5 Totals	0	0	0	14,362,500	43,519,124	57,881,624	1.1	61,274,597	1.2	18,935,954	38,945,670
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	402,204,579	679,792,815	1,176,689,765	602,492,318	1,082,429,888	3,943,609,365	71.7	XXX	XXX	2,760,952,025	1,182,657,340
9.2 Residential Mortgage-Backed Securities	26,239,115	49,118,376	249,722,554	173,154,937	68,310,647	566,545,629	10.3	XXX	XXX	559,944,379	6,601,250
9.3 Commercial Mortgage-Backed Securities	181,832,741	147,636,703	124,345,150	18,579,196	27,005,638	499,399,428	9.1	XXX	XXX	372,727,259	126,672,169
9.4 Other Loan-Backed and Structured Securities	51,272,979	183,423,649	102,171,241	135,688,905	18,951,241	491,508,015	8.9	XXX	XXX	121,797,780	369,710,235
9.5 Totals	661,549,414	1,059,971,543	1,652,928,710	929,915,356	1,196,697,414	5,501,062,437	100.0	XXX	XXX	3,815,421,443	1,685,640,994
9.6 Line 9.5 as a % of Col. 6	12.0	19.3	30.0	16.9	21.8	100.0	XXX	XXX	XXX	69.4	30.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	245,005,789	965,283,802	1,021,165,656	532,352,578	1,049,177,824	XXX	XXX	3,812,985,649	73.0	2,755,373,863	1,057,611,786
10.2 Residential Mortgage-Backed Securities	25,615,545	39,851,588	185,283,552	212,316,534	86,895,331	XXX	XXX	549,962,550	10.5	537,500,166	12,462,384
10.3 Commercial Mortgage-Backed Securities	113,755,721	268,527,212	55,912,309	21,058,585	30,200,834	XXX	XXX	489,454,661	9.4	405,937,464	83,517,197
10.4 Other Loan-Backed and Structured Securities	33,397,996	182,231,506	58,124,725	63,805,632	36,743,244	XXX	XXX	374,303,103	7.2	113,949,240	260,353,863
10.5 Totals	417,775,051	1,455,894,108	1,320,486,242	829,533,329	1,203,017,233	XXX	XXX	5,226,705,963	100.0	3,812,760,733	1,413,945,230
10.6 Line 10.5 as a % of Col. 8	8.0	27.9	25.3	15.9	23.0	XXX	XXX	100.0	XXX	72.9	27.1
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	318,033,051	326,380,648	684,766,922	518,621,555	913,149,849	2,760,952,025	50.2	2,755,373,863	52.7	2,760,952,025	XXX
11.2 Residential Mortgage-Backed Securities	22,448,937	49,083,552	249,650,403	172,880,510	65,880,976	559,944,378	10.2	537,500,166	10.3	559,944,378	XXX
11.3 Commercial Mortgage-Backed Securities	153,867,542	117,992,282	57,393,405	16,468,392	27,005,639	372,727,260	6.8	405,937,464	7.8	372,727,260	XXX
11.4 Other Loan-Backed and Structured Securities	20,414,811	74,906,205	17,089,614	7,000,224	2,386,927	121,797,781	2.2	113,949,240	2.2	121,797,781	XXX
11.5 Totals	514,764,341	568,362,687	1,008,900,344	714,970,681	1,008,423,391	3,815,421,444	69.4	3,812,760,733	72.9	3,815,421,444	XXX
11.6 Line 11.5 as a % of Col. 6	13.5	14.9	26.4	18.7	26.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	9.4	10.3	18.3	13.0	18.3	69.4	XXX	XXX	XXX	69.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	84,171,528	353,412,167	491,922,843	83,870,763	169,280,039	1,182,657,340	21.5	1,057,611,786	20.2	XXX	1,182,657,340
12.2 Residential Mortgage-Backed Securities	3,790,178	34,824	72,151	274,427	2,429,671	6,601,251	0.1	12,462,384	0.2	XXX	6,601,251
12.3 Commercial Mortgage-Backed Securities	27,965,199	29,644,421	66,951,745	2,110,804	(1)	126,672,168	2.3	83,517,197	1.6	XXX	126,672,168
12.4 Other Loan-Backed and Structured Securities	30,858,168	108,517,444	85,081,627	128,688,681	16,564,314	369,710,234	6.7	260,353,863	5.0	XXX	369,710,234
12.5 Totals	146,785,073	491,608,856	644,028,366	214,944,675	188,274,023	1,685,640,993	30.6	1,413,945,230	27.1	XXX	1,685,640,993
12.6 Line 12.5 as a % of Col. 6	8.7	29.2	38.2	12.8	11.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.7	8.9	11.7	3.9	3.4	30.6	XXX	XXX	XXX	XXX	30.6

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	87,801,657	87,801,657	0	0	0
2. Cost of short-term investments acquired	994,807,074	994,750,486	0	56,588	0
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,011,287,217	1,011,230,629	0	56,588	0
7. Deduct amortization of premium	9,655	9,655	0	0	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)	71,311,859	71,311,859	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	71,311,859	71,311,859	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)			(6,832,510)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	4,757,107		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	2,025,750		6,782,857
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(3,262,007)		
	3.2 Section 2, Column 19	7,251,832		3,989,825
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(2,595,533)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			1,624,741
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)			(280,102)
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			(280,102)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year			16,022,720
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)			(7,951,736)
3.1	Change in variation margin on open contracts:			
	3.11 Section 1, Column 15, current year minus	(3,016,143)		
	3.12 Section 1, Column 15, prior year	177,567	(3,193,710)	
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	(3,016,143)		
	3.24 Section 1, Column 16, prior year	177,567	(3,193,710)	(3,193,710)
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)		(6,109,633)	
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)	(6,109,633)	(6,109,633)	
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)			8,070,984
7.	Deduct total nonadmitted amounts			3,558,799
8.	Statement value at end of current period (Line 6 minus Line 7)			4,512,185

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
744320C*1	PRU (PRUDENTIAL FINL INC) 5 YR CDS SELL PROTECTION FOR RSAT	2	5,000,000	5,017,664	10,605,214	02/20/2008	03/20/2013	Credit Default Swap	20,015	20,015	31331S-C4-3	WELLPOINT INC	2FE	4,997,649	10,585,198
98385XA#3	XTO (XTO ENERGY INC) 5 YR CDS SELL PROTECTION FOR RSAT	1	5,000,000	5,004,773	5,276,783	02/23/2008	03/20/2013	Credit Default Swap	9,188	9,188	172967-CK-5	CITIGROUP INC	1FE	4,995,585	5,267,595
26439RB*6	SE CAP (SPECTRA ENERGY CAP) 5 YR CDS SELL PROTECTION FOR RSAT	2	3,500,000	3,415,264	4,388,606	02/23/2008	03/20/2013	Credit Default Swap	7,026	7,026	611688-AA-0	MONSANTO FINANCE CANADA CO	1FE	3,408,238	4,381,580
416515B#0	HIG (HARTFORD FIN SVCS) 5 YR CDS SELL PROTECTION FOR RSAT	2	5,000,000	5,029,261	10,029,261	09/18/2008	03/20/2013	Credit Default Swap	29,261	29,261	G2978#-AC-7	ELECTRICITY SUPPLY BOARD	2	5,000,000	10,000,000
694308R88	PCG (PACIFIC GAS & ELECTRIC CO.) 5 YR CDS SELL PROTECTION FOR RSAT	1	5,000,000	5,029,931	5,448,525	09/18/2008	03/20/2013	Credit Default Swap	14,615	14,615	842400-EU-3	SOUTHERN CALIFORNIA EDISON COMPANY	1FE	5,015,316	5,433,910
651229A@5	NWL (NEWELL RUBBERMAID INC) 5 YR CDS SELL PROTECTION FOR RSAT	2	5,500,000	1,068,335	1,412,396	09/18/2008	03/20/2013	Credit Default Swap	15,786	15,786	893939-AE-8	TRAVELERS PROPERTY CASUALTY CORP.	1FE	1,052,550	1,396,610
651229A@5	NWL (NEWELL RUBBERMAID INC) 5 YR CDS SELL PROTECTION FOR RSAT	2		4,642,749	6,555,016	09/18/2008	03/20/2013	Credit Default Swap	0	0	89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP.	1FE	4,642,749	6,555,016
78572MA*6	SABLN (SABMiller PLC) 5 YR CDS SELL PROTECTION FOR RSAT	2	6,000,000	2,615,839	3,625,242	09/19/2008	09/20/2013	Credit Default Swap	44,410	44,410	66989G-AA-8	NOVARTIS SECURITIES INVESTMENT LIMITED	1FE	2,571,429	3,580,831
78572MA*6	SABLN (SABMiller PLC) 5 YR CDS SELL PROTECTION FOR RSAT	2		3,428,571	4,000,000	09/19/2008	09/20/2013	Credit Default Swap	0	0	749768-AA-5	RABOBANK CAPITAL FUNDING TRUST II	2FE	3,428,571	4,000,000
9999999 - Totals				35,252,387	51,341,040	XXX	XXX	XXX	140,300	140,300	XXX	XXX	XXX	35,112,087	51,200,740

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	8	82,152,077	8	84,907,934	8	82,889,998	8	84,563,805	8	82,152,077
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,771,531	XXX	639,401	XXX	2,391,413	XXX	0	XXX	5,802,345
4. Less: Closed or Disposed of Transactions							1	49,197,852	1	49,197,852
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	15,674	XXX	2,657,337	XXX	717,606	XXX	113,566	XXX	3,504,183
7. Ending Inventory	8	84,907,934	8	82,889,998	8	84,563,805	7	35,252,387	7	35,252,387

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	(280,102)	
2.	Part B, Section 1, Column 14	4,512,185	
3.	Total (Line 1 plus Line 2)		4,232,083
4.	Part D, Column 5	7,610,821	
5.	Part D, Column 6	(3,378,738)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	168,113,977	
8.	Part B, Section 1, Column 13	4,512,185	
9.	Total (Line 7 plus Line 8)		172,626,162
10.	Part D, Column 8	181,952,096	
11.	Part D, Column 9	(9,325,934)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	61,528,176	
14.	Part B, Section 1, Column 19	10,128,350	
15.	Part D, Column 11	71,656,526	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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
0002467		TARPON SPRINGS	FL		07/01/1996	8.000	140,308	0	0	0	0	0	780,000	04/26/1996
0002470		LEXINGTON	NC		11/12/1996	8.125	813,061	0	0	0	0	0	3,300,000	08/01/1996
0002475		STRATFORD	NJ		08/22/1996	8.500	116,430	0	0	0	0	0	560,000	04/12/1996
0002478		SUWANEE	GA		08/01/1996	8.375	499,942	0	0	0	0	0	2,700,000	06/25/1996
0002481		DULUTH	GA		08/01/1996	8.375	1,544,389	0	0	0	0	0	8,575,000	06/22/1996
0002501		SEATTLE	WA		08/08/1996	8.500	79,476	0	0	0	0	0	1,500,000	06/29/1996
0003124		ATLANTA	GA		09/01/1998	7.060	102,346	0	0	0	0	0	1,800,000	07/06/1998
0003148		TROY	MI		10/30/1998	7.080	105,347	0	0	0	0	0	1,500,000	08/25/1998
0003151		SANTA ANA	CA		11/19/1998	7.070	140,531	0	0	0	0	0	2,092,000	08/06/1998
0003180		TALLAHASSEE	FL		10/06/1998	7.000	137,433	0	0	0	0	0	2,850,000	07/29/1998
0003193		HIGHLAND	MI		03/31/1999	7.100	164,981	0	0	0	0	0	1,750,000	10/14/1998
0003299		VICTORIA	TX		01/28/1999	6.750	166,266	0	0	0	0	0	2,457,500	11/24/1998
0003313		SEATTLE	WA		02/22/1999	5.980	453,263	0	0	0	0	0	2,000,000	01/11/1999
0003469		HOOVER	AL		07/01/1999	7.000	507,592	0	0	0	0	0	4,000,000	04/20/1999
0003503		SURPRISE	AZ		11/04/1999	7.670	238,970	0	0	0	0	0	2,602,000	07/22/1999
0003507		COLUMBIA	SC		08/31/1999	8.000	704,950	0	0	0	0	0	2,100,000	07/01/1999
0003765		ORADELL	NJ		07/13/2000	8.250	1,944,664	0	0	0	0	0	12,864,000	06/01/2000
0003791		LITTLE ROCK	AR		06/19/2000	7.990	453,234	0	0	0	0	0	2,300,000	05/22/2000
0003847		VANCOUVER	WA		08/02/2000	8.350	598,572	0	0	0	0	0	2,783,000	06/23/2000
0003853		SAN DIEGO	CA		08/25/2000	7.430	1,385,413	0	0	0	0	0	3,700,000	07/10/2000
0003868		TULATIN	OR		08/02/2000	8.350	207,475	0	0	0	0	0	971,000	06/23/2000
0003965		MISSION	KS		10/27/2000	8.050	318,847	0	0	0	0	0	1,428,000	09/07/2000
0003991		CHARLOTTE	NC		11/14/2000	6.750	3,260,974	0	0	0	0	0	6,630,000	10/04/2000
0004356		VALENCIA	CA		10/17/2001	7.120	685,296	0	0	0	0	0	2,740,000	10/05/2001
0004466		GOLDEN VALLEY	MN		01/23/2002	6.820	1,080,344	0	0	0	0	0	5,510,000	12/17/2001
0004531		LAKE VIEW TERRACE	CA		04/17/2002	5.400	3,316,443	0	0	0	0	0	6,500,000	03/15/2002
0004721		SAN FRANCISCO	CA		08/29/2002	6.710	3,247,878	0	0	0	0	0	9,320,000	07/25/2002
0004866		CORONA	CA		12/05/2002	5.950	1,296,192	0	0	0	0	0	3,600,000	09/13/2002
0004909		OVERLAND PARK	KS		12/30/2002	5.260	1,029,146	0	0	0	0	0	4,880,000	10/25/2002
0005099		MESA	AZ		05/22/2003	5.100	662,671	0	0	0	0	0	3,160,000	03/21/2003
0005135		GAINESVILLE	FL		04/14/2003	5.690	56,567	0	0	0	0	0	2,900,000	02/25/2003
0005224		GARDEN CITY	NY		09/04/2003	6.070	1,620,450	0	0	0	0	0	4,600,000	07/07/2003
0005225		GILBERT	AZ		05/07/2003	5.580	1,169,833	0	0	0	0	0	2,565,000	03/18/2003
0005263		WESTLAKE VILLAGE	CA		06/17/2003	5.900	1,804,129	0	0	0	0	0	5,410,000	05/14/2003
0005268		APPLE VALLEY	MN		06/26/2003	4.500	1,472,592	0	0	0	0	0	4,130,000	06/06/2003
0005290		JACKSONVILLE	FL		07/28/2003	5.000	1,476,619	0	0	0	0	0	4,790,000	07/16/2003
0005298		SAN DIEGO	CA		06/18/2003	5.310	2,222,880	0	0	0	0	0	11,250,000	04/29/2003
0005315		ARLINGTON HEIGHTS	IL		07/18/2003	5.440	1,758,742	0	0	0	0	0	5,415,000	06/04/2003
0005320		FOLCROFT	PA		07/29/2003	5.050	2,250,555	0	0	0	0	0	8,000,000	05/27/2003
0005338		SANTA FE SPRINGS	CA		09/19/2003	5.030	1,299,337	0	0	0	0	0	2,675,000	07/15/2003
0005339		SANTA FE SPRINGS	CA		09/08/2003	5.000	2,729,833	0	0	0	0	0	5,200,000	07/15/2003
0005362		MIDLOTHIAN	VA		10/23/2003	6.750	2,828,752	0	0	0	0	0	15,850,000	09/04/2003
0005363		BETHLEHEM	PA		07/23/2003	5.060	913,021	0	0	0	0	0	3,560,000	06/26/2003
0005385		GREENSBORO	NC		06/25/2003	5.090	543,985	0	0	0	0	0	2,170,000	06/05/2003
0005388		RENO	NV		08/29/2003	5.840	1,013,364	0	0	0	0	0	3,000,000	08/31/2003
0005395		VANCOUVER	WA		09/03/2003	5.750	1,599,490	0	0	0	0	0	5,500,000	08/11/2003
0005409		WHITTIER	CA		09/08/2003	5.000	763,611	0	0	0	0	0	2,800,000	07/14/2003
0005423		ST. PETERS	MO		10/15/2003	5.870	128,840	0	0	0	0	0	2,375,000	07/03/2003
0005428		FARMERS BRANCH	TX		10/06/2003	5.350	853,377	0	0	0	0	0	4,970,000	09/05/2003
0005432		CONCORD	CA		09/19/2003	4.750	2,471,131	0	0	0	0	0	6,500,000	08/11/2003
0005451		MIRA LOMA	CA		09/26/2003	5.600	1,606,202	0	0	0	0	0	4,000,000	08/18/2003
0005458		LOUISVILLE	KY		10/03/2003	4.000	2,144,699	0	0	0	0	0	6,000,000	09/04/2003
0005459		LOUISVILLE	KY		10/03/2003	4.000	2,212,698	0	0	0	0	0	5,350,000	09/04/2003
0005520		CORONA	CA		11/12/2003	6.240	1,318,582	0	0	0	0	0	3,070,000	09/24/2003
0005552		LIVINGSTON	NJ		03/31/2004	5.450	8,990,052	0	0	0	0	0	20,600,000	02/09/2003
0005556		SAN ANTONIO	TX		12/22/2003	6.200	943,609	0	0	0	0	0	2,100,000	11/18/2003
0005598		PEORIA	AZ		02/04/2004	4.730	398,414	0	0	0	0	0	5,060,000	02/01/2004
0005613		CORDOVA	TN		02/18/2004	6.050	2,320,322	0	0	0	0	0	5,000,000	01/21/2004
0005620		BRANDON	FL		02/24/2004	5.950	1,156,617	0	0	0	0	0	4,285,000	01/22/2004
0005630		LOUISVILLE	KY		03/17/2004	5.910	1,663,830	0	0	0	0	0	3,000,000	02/09/2004
0005656		ALBUQUERQUE	NM		07/29/2004	5.570	1,279,831	0	0	0	0	0	7,335,000	06/30/2004
0005662		HOLLAND	MI		03/19/2004	4.720	763,562	0	0	0	0	0	2,150,000	03/03/2004
0005665		MIDVALE	UT		03/25/2004	5.320	2,254,623	0	0	0	0	0	4,500,000	02/04/2004

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				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
0005668		HAMILTON	OH		04/09/2004	5.640	1,140,123	0	0	0	0	0	2,200,000	03/01/2004
0005674		SEATTLE	WA		05/04/2004	4.950	2,122,114	0	0	0	0	0	6,150,000	03/01/2004
0005692		VIRGINIA BEACH	VA		05/04/2004	4.830	4,778,126	0	0	0	0	0	10,145,000	05/01/2004
0005757		LARGO	FL		04/29/2005	5.960	2,417,065	0	0	0	0	0	4,500,000	04/15/2005
0005763		SAN BRUNO	CA		06/08/2004	4.870	1,180,131	0	0	0	0	0	4,100,000	04/09/2004
0005781		BOSTON	MA		07/30/2004	6.060	14,830,426	0	0	0	0	0	25,203,000	06/22/2004
0005811		HARTLAND	WI		06/11/2004	5.600	1,982,635	0	0	0	0	0	4,050,000	05/05/2004
0005813		SURPRISE	AZ		07/29/2004	5.190	324,249	0	0	0	0	0	4,130,000	06/23/2004
0005815		KNOXVILLE	TN		07/20/2004	6.330	3,897,241	0	0	0	0	0	8,200,000	06/24/2004
0005905		ELK GROVE	CA		10/25/2004	5.360	1,776,198	0	0	0	0	0	3,470,000	09/02/2004
0005939		FENTON	MO		01/03/2005	5.080	3,398,961	0	0	0	0	0	8,838,000	12/13/2004
0005951		PASADENA	CA		01/03/2005	5.140	3,230,720	0	0	0	0	0	6,052,000	11/06/2004
0005959		SAN FRANCISCO	CA		12/07/2004	5.010	10,062,316	0	0	0	0	0	19,375,000	07/19/2004
0005965		SAN MATEO	CA		01/06/2005	5.000	10,258,829	0	0	0	0	0	17,110,000	11/30/2004
0005975		MARICOPA	AZ		01/06/2005	4.700	774,262	0	0	0	0	0	5,933,000	11/29/2004
0005977		HIGH POINT	NC		05/04/2005	5.290	3,435,175	0	0	0	0	0	8,430,000	03/14/2005
0006013		CARLSBAD	CA		01/31/2005	5.030	2,662,905	0	0	0	0	0	4,403,000	01/17/2005
0006015		LINDON	UT		03/01/2005	5.240	1,487,644	0	0	0	0	0	2,783,000	01/19/2005
0006017		ADDISON	IL		01/28/2005	5.650	1,640,958	0	0	0	0	0	3,207,000	01/05/2005
0006044		WESTBURY	NY		10/31/2005	5.740	2,491,386	0	0	0	0	0	9,000,000	08/15/2005
0006067		PICO RIVERA	CA		05/09/2005	5.250	2,260,747	0	0	0	0	0	5,400,000	04/15/2005
0006069		PORTLAND	OR		04/21/2005	5.670	1,208,720	0	0	0	0	0	2,000,000	02/14/2005
0006085		OMAHA	NE		04/05/2005	5.540	1,403,088	0	0	0	0	0	2,900,000	03/25/2005
0006114		EVANSVILLE	IN		05/04/2005	5.180	4,085,837	0	0	0	0	0	13,600,000	03/08/2005
0006131		CITY OF INDUSTRY	CA		05/26/2005	5.310	10,949,273	0	0	0	0	0	20,700,000	04/14/2005
0006134		SIMPSONVILLE	SC		06/13/2005	6.260	724,861	0	0	0	0	0	1,580,000	05/04/2005
0006156		SAN JOSE	CA		07/10/2006	5.750	1,941,566	0	0	0	0	0	4,330,000	11/02/2005
0006163		VISALIA	CA		06/10/2005	5.820	1,724,311	0	0	0	0	0	3,800,000	04/28/2005
0006170		PUYALLUP	WA		05/27/2005	5.680	824,382	0	0	0	0	0	5,800,000	04/12/2005
0006189		BOYNTON BEACH	FL		10/01/2005	5.640	3,502,219	0	0	0	0	0	9,100,000	06/24/2005
0006191		LA PUENTE	CA		04/25/2005	5.380	3,143,528	0	0	0	0	0	10,000,000	04/08/2005
0006210		CHARLOTTESVILLE	VA		01/31/2006	5.910	5,286,177	0	0	0	0	0	17,500,000	09/16/2005
0006241		PLANTATION	FL		06/21/2005	5.530	5,145,255	0	0	0	0	0	10,100,000	06/21/1999
0006250		SUNRISE	FL		06/24/2005	5.610	1,501,098	0	0	0	0	0	3,750,000	04/26/2005
0006264		BONNEY LAKE	WA		10/13/2005	5.340	1,578,737	0	0	0	0	0	3,650,000	07/28/2005
0006273		TIGARD	OR		08/02/2005	5.440	13,108,146	0	0	0	0	0	20,000,000	05/18/2005
0006281		MARIETTA	GA		07/13/2005	5.110	1,801,910	0	0	0	0	0	7,200,000	05/23/2005
0006298		BRADENTON	FL		07/27/2005	5.510	1,504,022	0	0	0	0	0	3,250,000	06/07/2005
0006303		AUBURN HILLS	MI		08/04/2005	5.390	3,012,575	0	0	0	0	0	6,200,000	06/21/2005
0006318		CORAM	NY		07/29/2005	5.250	9,192,848	0	0	0	0	0	14,100,000	06/02/2005
0006333		VIRGINIA BEACH	VA		08/16/2005	5.440	1,582,334	0	0	0	0	0	6,200,000	07/01/2005
0006339		SOMERVILLE	MA		08/19/2005	5.280	2,489,282	0	0	0	0	0	6,500,000	06/10/2005
0006340		MANSFIELD	MA		08/19/2005	5.280	3,153,119	0	0	0	0	0	7,300,000	06/08/2005
0006351		CUPERTINO	CA		07/28/2005	5.060	10,484,440	0	0	0	0	0	23,250,000	06/17/2005
0006352		RIVERSIDE	CA		08/22/2005	4.850	5,116,021	0	0	0	0	0	11,600,000	07/07/2005
0006405		DESTIN	FL		12/06/2005	5.540	2,693,326	0	0	0	0	0	6,500,000	10/06/2005
0006413		MARIETTA	GA		09/23/2005	5.210	2,529,291	0	0	0	0	0	6,500,000	08/02/2005
0006435		TERERBORO	NJ		01/13/2006	5.610	2,423,367	0	0	0	0	0	4,400,000	11/04/2005
0006437		ASHEVILLE	NC		10/31/2005	5.360	5,517,336	0	0	0	0	0	9,650,000	09/19/2005
0006450		PLAINVIEW	NY		01/05/2006	5.490	1,537,168	0	0	0	0	0	3,000,000	10/26/2005
0006456		ORLANDO	FL		10/13/2005	5.440	2,283,004	0	0	0	0	0	3,950,000	09/13/2005
0006460		LACEY	WA		10/24/2005	5.220	1,620,384	0	0	0	0	0	4,850,000	09/15/2005
0006476		ALPHARETTA	GA		11/15/2005	5.040	1,628,213	0	0	0	0	0	5,200,000	10/06/2005
0006482		WINTER GARDEN	FL		11/21/2005	5.570	1,150,109	0	0	0	0	0	2,300,000	10/10/2005
0006498		ROSEDALE	MD		12/01/2005	5.580	3,977,931	0	0	0	0	0	6,800,000	11/14/2005
0006499		ROSEDALE	MD		12/01/2005	5.580	4,543,739	0	0	0	0	0	7,750,000	11/14/2005
0006524		JACKSONVILLE BEACH	FL		03/23/2006	5.640	2,203,140	0	0	0	0	0	4,700,000	01/19/2006
0006547		GRANDVIEW HEIGHTS	OH		06/15/2006	6.050	2,732,818	0	0	0	0	0	4,800,000	03/15/2006
0006552		GILBERT	AZ		02/01/2006	5.790	1,536,899	0	0	0	0	0	3,895,000	11/30/2005
0006554		ROSEVILLE	CA		12/28/2005	5.560	1,477,303	0	0	0	0	0	2,810,000	08/25/2005
0006563		LOS ANGELES	CA		02/02/2006	5.690	2,628,494	0	0	0	0	0	6,550,000	12/27/2005
0006568		TUSCON	AZ		01/17/2006	5.830	1,872,704	0	0	0	0	0	3,425,000	12/09/2005
0006569		LOWER PROVIDENCE TOWNSHIP	PA		02/07/2006	5.540	3,260,024	0	0	0	0	0	10,000,000	12/22/2005

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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
1000171		WOODINVILLE	WA		02/09/2006	5.820	1,877,106	0	0	0	0	0	3,900,000	12/21/2005
1000211		LOUISVILLE	KY		03/07/2006	5.440	4,838,392	0	0	0	0	0	9,580,000	02/09/2006
1000218		CRYSTAL	MN		02/27/2006	5.730	2,089,745	0	0	0	0	0	4,600,000	01/26/2006
1000219		WOOD RIVER	IL		04/05/2007	5.910	5,291,926	0	0	0	0	0	10,030,000	03/30/2007
1000221		WATERBURY	CT		02/17/2006	5.820	1,535,850	0	0	0	0	0	2,500,000	12/29/2005
1000255		CALDWELL	NJ		03/16/2006	5.500	2,472,603	0	0	0	0	0	4,250,000	12/22/2005
1000297		TULSA	OK		05/01/2006	6.350	2,869,730	0	0	0	0	0	5,900,000	03/01/2006
1000298		TULSA	OK		05/01/2006	6.350	863,951	0	0	0	0	0	1,810,000	03/01/2006
1000300		ST. AUGUSTINE	FL		04/07/2006	5.660	7,802,050	0	0	0	0	0	12,200,000	02/15/2006
1000330		SOUTH PORTLAND	ME		08/11/2006	6.400	7,365,947	0	0	0	0	0	15,000,000	05/18/2006
1000333		FORT WAYNE	IN		06/16/2006	6.080	9,812,553	0	0	0	0	0	84,000,000	04/28/2006
1000346		WOODSTOCK	GA		06/07/2006	6.310	2,000,652	0	0	0	0	0	3,300,000	03/31/2006
1000364		MIAMISBURG	OH		08/01/2006	6.100	3,408,340	0	0	0	0	0	5,600,000	06/26/2006
1000365		DAYTON	OH		08/01/2006	6.100	3,408,340	0	0	0	0	0	5,600,000	06/26/2006
1000385		HALLANDALE BEACH	FL		07/21/2006	6.440	7,552,812	0	0	0	0	0	11,600,000	06/07/2006
1000399		KIRKLAND	WA		06/20/2006	5.950	9,677,109	0	0	0	0	0	26,600,000	04/06/2006
1000407		KIRKLAND	WA		06/20/2006	5.820	953,062	0	0	0	0	0	4,300,000	04/06/2006
1000410		OVERLAND PARK	KS		08/01/2006	6.200	2,224,182	0	0	0	0	0	4,015,000	05/02/2006
1000411		OVERLAND PARK	KS		08/01/2006	6.200	2,224,182	0	0	0	0	0	3,900,000	05/02/2006
1000412		SANDY	UT		06/15/2006	6.130	5,635,349	0	0	0	0	0	10,440,000	05/19/2006
1000414		ROY	UT		06/15/2006	6.130	2,167,442	0	0	0	0	0	5,160,000	05/11/2006
1000415		MURRAY	UT		09/05/2006	6.080	1,439,489	0	0	0	0	0	3,000,000	05/09/2006
1000416		NORTH LOGAN CITY	UT		08/01/2006	6.080	870,346	0	0	0	0	0	2,350,000	03/26/2006
1000423		VANCOUVER	OR		06/29/2006	6.330	4,071,413	0	0	0	0	0	6,680,000	05/04/2006
1000431		CHESTERFIELD	MO		06/08/2006	6.050	360,222	0	0	0	0	0	2,250,000	04/10/2006
1000432		GOLD RIVER	CA		06/26/2006	5.940	1,473,150	0	0	0	0	0	13,120,000	05/05/2006
1000442		STREETSBORO	OH		06/14/2006	6.250	3,267,050	0	0	0	0	0	5,600,000	04/28/2006
1000443		EDMONDS	WA		10/17/2006	6.310	8,560,314	0	0	0	0	0	14,200,000	09/01/2006
1000444		PHOENIX	AZ		06/15/2006	6.360	1,584,562	0	0	0	0	0	2,920,000	05/03/2006
1000453		GREENVILLE	SC		07/12/2006	6.190	20,010,249	0	0	0	0	0	36,500,000	05/24/2006
1000469		GOODYEAR	AZ		06/02/2006	6.900	1,845,789	0	0	0	0	0	3,975,000	05/10/2006
1000470		BELLINGHAM	WA		07/12/2006	6.160	4,552,672	0	0	0	0	0	8,600,000	05/31/2006
1000478		PHOENIX	AZ		06/14/2006	4.350	3,809,873	0	0	0	0	0	6,540,000	02/15/2006
1000482		TIGARD	OR		06/30/2006	6.310	3,181,439	0	0	0	0	0	4,775,000	04/10/2006
1000499		WOBURN	MA		06/12/2006	6.410	1,742,850	0	0	0	0	0	5,650,000	05/02/2006
1000511		UTICA	NY		07/14/2006	6.390	2,182,861	0	0	0	0	0	6,100,000	05/09/2006
1000540		PORT ORCHARD	WA		06/29/2006	6.170	2,723,443	0	0	0	0	0	4,400,000	06/06/2006
1000544		SPRINGBORO	OH		07/25/2006	6.280	2,214,377	0	0	0	0	0	3,670,000	06/23/2006
1000554		BRANCHBURG	NJ		09/14/2006	6.420	1,749,526	0	0	0	0	0	4,300,000	06/28/2006
1000566		HOUSTON	TX		10/04/2006	6.490	1,303,734	0	0	0	0	0	2,850,000	07/12/2006
1000610		WICHITA FALLS	TX		09/21/2006	6.380	4,048,451	0	0	0	0	0	7,150,000	06/15/2006
1000640		SIERRA VISTA	AZ		06/27/2008	6.990	1,145,381	0	0	0	0	0	3,380,000	03/28/2008
1000685		SIMPSONVILLE	SC		05/24/2007	6.270	4,812,798	0	0	0	0	0	7,575,000	03/01/2007
1000697		GLENDALE	AZ		12/05/2006	4.940	3,062,535	0	0	0	0	0	11,365,000	09/20/2006
1000737		MIAMISBURG	OH		12/20/2006	5.900	4,809,934	0	0	0	0	0	8,000,000	10/25/2006
1000740		ONTARIO	CA		12/04/2006	5.970	4,757,948	0	0	0	0	0	11,000,000	10/06/2006
1000750		KENT	WA		12/12/2006	5.870	1,724,524	0	0	0	0	0	2,580,000	10/24/2006
1000752		LAGUNA NIGUEL	CA		12/22/2006	5.720	2,972,494	0	0	0	0	0	9,600,000	11/08/2006
1000761		CAMARILLO	CA		01/22/2007	6.050	2,794,099	0	0	0	0	0	4,600,000	09/04/2006
1000762		RIVERSIDE	CA		12/12/2006	6.170	2,294,206	0	0	0	0	0	10,000,000	10/30/2006
1000788		HOUSTON	TX		12/21/2006	6.120	2,617,593	0	0	0	0	0	4,500,000	11/03/2006
1000804		PASCO	WA		01/23/2007	5.850	1,754,325	0	0	0	0	0	3,200,000	11/29/2006
1000805		PASCO	WA		01/23/2007	5.850	1,754,325	0	0	0	0	0	3,400,000	11/29/2006
1000837		MILWAUKIE	OR		01/24/2007	5.860	1,482,660	0	0	0	0	0	2,400,000	12/01/2006
1000838		WILSONVILLE	OR		01/24/2007	5.860	2,763,537	0	0	0	0	0	4,500,000	12/01/2006
1000839		TUALITIN	OR		01/24/2007	5.910	3,643,975	0	0	0	0	0	5,890,000	12/01/2006
1000842		FORT COLLINS	CO		01/10/2007	5.920	3,851,932	0	0	0	0	0	8,300,000	11/28/2006
1000874		LA CANADA FLINTRIDGE	CA		02/05/2007	6.060	6,157,322	0	0	0	0	0	50,000,000	01/11/2007
1000898		GREENVILLE	SC		06/04/2007	5.980	1,600,582	0	0	0	0	0	3,190,000	04/10/2007
1000933		KETTERING	OH		03/30/2007	5.790	1,885,970	0	0	0	0	0	3,650,000	02/22/2006
1000955		INDIAN HARBOUR BEACH	FL		06/28/2007	5.640	1,408,951	0	0	0	0	0	3,600,000	06/01/2007
1000966		WEST SENECA	NY		05/31/2007	5.930	7,471,745	0	0	0	0	0	15,000,000	04/01/2007
1000989		SAN FRANCISCO	CA		03/12/2007	6.280	1,327,285	0	0	0	0	0	3,200,000	02/16/2007

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Showing All Mortgage Loans OWNED December 31 of Current Year

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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
1001009		SANDY SPRINGS	GA		07/02/2007	6.040	10,955,277	0	0	0	0	0	18,800,000	05/04/2007
1001016		CHARLOTTE	NC		08/21/2007	6.050	3,040,030	0	0	0	0	0	5,430,000	08/06/2007
1001026		WILMINGTON	NC		04/12/2007	5.710	1,585,179	0	0	0	0	0	3,320,000	03/06/2007
1001104		ORLANDO	FL		05/03/2007	6.230	2,191,495	0	0	0	0	0	4,100,000	04/11/2007
1001105		ATLANTA	GA		06/06/2007	5.860	1,595,688	0	0	0	0	0	4,500,000	04/23/2007
1001205		PIEDMONT	SC		04/30/2008	6.300	4,516,488	0	0	0	0	0	6,695,000	04/11/2008
1001266		VANCOUVER	WA		12/31/2007	6.430	2,056,062	0	0	0	0	0	3,075,000	10/12/2007
1001390		HATFIELD	PA		12/20/2007	6.400	7,249,938	0	0	0	0	0	11,200,000	11/01/2007
1001411		PORTLAND	OR		02/01/2008	6.370	7,869,848	0	0	0	0	0	14,100,000	11/30/2007
3205750		NORTH WALES	PA		07/01/2004	4.860	2,855,621	0	0	0	0	0	7,600,000	04/17/2004
9000082		LEXINGTON	MA		11/18/2008	6.500	3,701,158	0	0	0	0	0	7,100,000	09/18/2008
9000093		KENSINGTON	MD		10/10/2008	6.100	4,100,000	0	0	0	0	0	11,000,000	09/16/2008
9010184		HOPKINTON	MA		04/13/2010	5.500	6,151,193	0	0	0	0	0	26,700,000	02/15/2010
9010206		NEW SMYRNA BEACH	FL		11/01/2010	5.400	2,284,826	0	0	0	0	0	11,300,000	09/17/2010
9010207		GARDEN CITY	NY		12/03/2010	5.525	13,224,438	0	0	0	0	0	24,000,000	08/24/2010
9010212		ONTARIO	CA		11/01/2010	5.200	6,699,471	0	0	0	0	0	12,220,000	09/04/2010
9010215		CARY	NC		12/23/2010	5.750	12,120,696	0	0	0	0	0	18,600,000	10/19/2010
9010218		Nags Head	NC		01/21/2011	5.250	4,516,473	0	0	0	0	0	6,775,000	12/09/2010
9010219		MILPITAS	CA		12/23/2010	5.250	3,171,141	0	0	0	0	0	6,200,000	11/11/2010
9010220		NORCROSS	GA		12/21/2010	5.375	5,379,101	0	0	0	0	0	9,750,000	01/12/2010
9010222		CHARLOTTE	NC		02/04/2011	5.000	3,029,637	0	0	0	0	0	5,260,000	12/10/2010
9010223		STERLING	VA		12/30/2010	5.600	6,932,481	0	0	0	0	0	11,100,000	11/04/2010
9010226		Houston	TX		01/24/2011	5.600	8,280,463	0	0	0	0	0	12,360,000	12/08/2010
9010244		Tamarac	FL		05/06/2011	5.870	1,471,270	0	0	0	0	0	3,200,000	04/05/2011
9010249		Portland	OR		05/20/2011	5.550	7,282,911	0	0	0	0	0	13,350,000	03/28/2011
9010253		Tacoma	WA		05/26/2011	5.260	3,727,958	0	0	0	0	0	9,000,000	04/07/2011
9010257		Gaithersburg	MD		07/11/2011	5.490	3,701,833	0	0	0	0	0	6,275,000	04/20/2011
9010259		Hillsboro	OR		05/26/2011	5.340	6,233,310	0	0	0	0	0	9,200,000	04/01/2011
9010260		Fairfield	NJ		08/11/2011	5.650	4,003,220	0	0	0	0	0	6,100,000	06/01/2011
9010271		Largo	FL		07/08/2011	5.350	10,710,007	0	0	0	0	0	20,800,000	06/01/2011
9010292		Melville	NY		11/01/2011	4.950	8,308,358	0	0	0	0	0	15,100,000	09/01/2011
9010311		GAITHERSBURG	MD		12/20/2011	4.950	4,823,980	0	0	0	0	0	10,250,000	11/02/2011
9010313		Denver	CO		12/21/2011	4.900	2,968,695	0	0	0	0	0	5,100,000	11/30/2011
9010316		Bend	OR		01/24/2012	4.690	2,841,660	0	0	0	0	0	6,160,000	11/21/2011
9010343		Federal Way	WA		04/12/2012	4.980	10,177,043	0	0	0	0	0	16,900,000	04/12/2012
9010371		Minneapolis	MN		07/02/2012	4.500	6,899,445	0	0	0	0	0	10,800,000	05/15/2012
9010377		Pinellas Park	FL		07/13/2012	4.750	4,652,646	0	0	0	0	0	8,935,000	05/21/2012
9010385		Tualatin	OR		08/22/2012	5.950	6,954,053	0	0	0	0	0	9,760,000	06/18/2012
9010387		Hingham	MA		12/26/2012	4.650	3,000,000	0	0	0	0	0	4,750,000	09/27/2012
9010393		Hauppauge	NY		09/19/2012	4.700	3,985,926	0	0	0	0	0	6,500,000	06/19/2012
9010405		Ontario	CA		09/04/2012	3.750	6,918,498	0	0	0	0	0	13,550,000	08/06/2012
9010412		Cumming	GA		09/07/2012	4.500	1,785,934	0	0	0	0	0	3,240,000	07/08/2012
9010417		Encino	CA		09/17/2012	4.100	3,174,030	0	0	0	0	0	5,900,000	07/16/2012
9010421		Hayward	CA		10/10/2012	4.650	6,787,972	0	0	0	0	0	11,360,000	09/27/2012
9010453		Centennial	CO		12/01/2012	4.350	2,200,000	0	0	0	0	0	5,500,000	09/26/2012
9010457		Oradell	NJ		12/20/2012	3.900	3,500,000	0	0	0	0	0	8,350,000	10/12/2012
9010463		Houston	TX		12/14/2012	3.900	10,000,000	0	0	0	0	0	17,650,000	10/09/2012
9010481		Santa Monica	CA		12/20/2012	4.000	5,600,000	0	0	0	0	0	12,000,000	11/09/2012
0599999. Mortgages in good standing - Commercial mortgages-all other							776,036,500	0	0	0	0	0	1,795,991,500	XXX
0899999. Total Mortgages in good standing							776,036,500	0	0	0	0	0	1,795,991,500	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							776,036,500	0	0	0	0	0	1,795,991,500	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
9010316	Bend	OR		01/24/2012	4.690	3,000,000	0	6,160,000
9010343	Federal Way	WA		04/12/2012	4.980	10,300,000	0	16,900,000
9010371	Minneapolis	MN		07/02/2012	4.500	6,950,000	0	10,800,000
9010377	Pinellas Park	FL		07/13/2012	4.750	4,700,000	0	8,935,000
9010385	Tualatin	OR		08/22/2012	5.950	7,000,000	0	9,760,000
9010387	Hingham	MA		12/26/2012	4.650	3,000,000	0	4,750,000
9010393	Hauppauge	NY		09/19/2012	4.700	4,000,000	0	6,500,000
9010405	Ontario	CA		09/04/2012	3.750	6,950,000	0	13,550,000
9010412	Cumming	GA		09/07/2012	4.500	1,800,000	0	3,240,000
9010417	Encino	CA		09/17/2012	4.100	3,200,000	0	5,900,000
9010421	Hayward	CA		10/10/2012	4.650	6,800,000	0	11,360,000
9010453	Centennial	CO		12/01/2012	4.350	2,200,000	0	5,500,000
9010457	Oradell	NJ		12/20/2012	3.900	3,500,000	0	8,350,000
9010463	Houston	TX		12/14/2012	3.900	10,000,000	0	17,650,000
9010481	Santa Monica	CA		12/20/2012	4.000	5,600,000	0	12,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						79,000,000	0	141,355,000
0899999. Total Mortgages in good standing						79,000,000	0	141,355,000
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						79,000,000	0	141,355,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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												
0002280	SAN FRANCISCO	CA		12/14/1995	10/04/2012	297,599	0	0	0	0	0	0	241,427	241,427	0	0	0
0002468	DELTONA	FL		08/01/1996	11/23/2012	727,451	0	0	0	0	0	0	602,110	602,110	0	0	0
0002714	PHILADELPHIA	PA		06/12/1997	06/28/2012	287,528	0	0	0	0	0	0	257,338	257,338	0	0	0
0002726	CARLSBAD	CA		02/20/1997	01/20/2012	826,200	0	0	0	0	0	0	821,321	821,321	0	0	0
0003175	EUGENE	OR		02/25/1999	03/02/2012	70,018	0	0	0	0	0	0	23,312	23,312	0	0	0
0003634	EDISON TOWNSHIP	NJ		02/24/2000	10/03/2012	1,481,663	0	0	0	0	0	0	1,374,779	1,374,779	0	0	0
0004490	JACKSONVILLE	FL		06/27/2002	06/26/2012	404,614	0	0	0	0	0	0	68,327	68,327	0	0	0
0004667	PHOENIX	AZ		05/29/2002	04/03/2012	1,675,000	0	0	0	0	0	0	1,675,000	1,675,000	0	0	0
0004674	LANDOVER	MD		05/29/2002	04/06/2012	2,100,000	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0
0004770	NORTH BERGEN	NJ		10/23/2002	11/02/2012	2,206,688	0	0	0	0	0	0	2,135,266	2,135,266	0	0	0
0004789	AMBLER	PA		10/24/2002	04/11/2012	2,479,346	0	0	0	0	0	0	2,424,073	2,424,073	0	0	0
0004868	NEWPORT BEACH	CA		12/06/2002	12/10/2012	478,241	0	0	0	0	0	0	81,241	81,241	0	0	0
0004985	DES PLAINES	IL		03/17/2003	04/30/2012	1,244,363	0	0	0	0	0	0	1,224,225	1,224,225	0	0	0
0004986	NORTHBROOK	IL		03/17/2003	04/30/2012	622,182	0	0	0	0	0	0	612,113	612,113	0	0	0
0005178	WOODLAND	CA		05/06/2003	02/01/2012	326,317	0	0	0	0	0	0	308,778	308,778	0	0	0
0005296	TROY	MI		06/17/2003	06/28/2012	532,123	0	0	0	0	0	0	515,622	515,622	0	0	0
0005299	BRANDON	FL		07/23/2003	12/13/2012	738,181	0	0	0	0	0	0	622,957	622,957	0	0	0
0005313	GIBBSTOWN	NJ		07/28/2003	12/03/2012	8,783,109	0	0	0	0	0	0	8,250,767	8,250,767	0	0	0
0005316	CLEARWATER	FL		07/21/2003	02/23/2012	550,072	0	0	0	0	0	0	538,711	538,711	0	0	0
0005449	UTICA	MI		09/25/2003	10/22/2012	1,241,532	0	0	0	0	0	0	1,176,621	1,176,621	0	0	0
0005506	GARDENA	CA		10/21/2003	04/27/2012	1,602,505	0	0	0	0	0	0	1,576,811	1,576,811	0	0	0
0005599	CARSON	CA		01/29/2004	03/01/2012	1,462,241	0	0	0	0	0	0	1,450,719	1,450,719	0	0	0
0005752	TUALATIN	OR		06/17/2004	08/23/2012	606,716	0	0	0	0	0	0	563,229	563,229	0	0	0
0006201	HANOVER	MD		08/31/2005	06/05/2012	5,867,071	0	0	0	0	0	0	5,788,818	5,788,818	0	0	0
0006523	TUALATIN	OR		08/15/2006	08/23/2012	3,083,786	0	0	0	0	0	0	3,028,452	3,028,452	0	0	0
1000596	HUNTSVILLE	AL		08/21/2006	12/21/2012	1,494,111	0	0	0	0	0	0	1,309,385	1,309,385	0	0	0
1000778	FORT SMITH	AR		12/18/2006	12/03/2012	6,544,681	0	0	0	0	0	0	6,092,203	6,092,203	0	0	0
0199999. Mortgages closed by repayment						47,733,338	0	0	0	0	0	0	44,863,605	44,863,605	0	0	0
0002280	SAN FRANCISCO	CA		12/14/1995		297,599	0	0	0	0	0	0	56,172	56,172	0	0	0
0002467	TARPON SPRINGS	FL		07/01/1996		172,825	0	0	0	0	0	0	32,517	32,517	0	0	0
0002468	DELTONA	FL		08/01/1996		727,451	0	0	0	0	0	0	125,341	125,341	0	0	0
0002470	LEXINGTON	NC		11/12/1996		986,772	0	0	0	0	0	0	173,711	173,711	0	0	0
0002475	STRATFORD	NJ		08/22/1996		141,806	0	0	0	0	0	0	25,376	25,376	0	0	0
0002478	SUWANEE	GA		08/01/1996		608,887	0	0	0	0	0	0	108,945	108,945	0	0	0
0002481	DULUTH	GA		08/01/1996		1,889,844	0	0	0	0	0	0	345,454	345,454	0	0	0
0002501	SEATTLE	WA		08/08/1996		178,399	0	0	0	0	0	0	98,923	98,923	0	0	0
0002714	PHILADELPHIA	PA		06/12/1997		287,528	0	0	0	0	0	0	30,191	30,191	0	0	0
0002726	CARLSBAD	CA		02/20/1997		826,200	0	0	0	0	0	0	4,878	4,878	0	0	0
0003124	ATLANTA	GA		09/01/1998		230,899	0	0	0	0	0	0	128,553	128,553	0	0	0
0003148	TROY	MI		10/30/1998		212,961	0	0	0	0	0	0	107,614	107,614	0	0	0
0003151	SANTA ANA	CA		11/19/1998		261,185	0	0	0	0	0	0	120,654	120,654	0	0	0
0003175	EUGENE	OR		02/25/1999		70,018	0	0	0	0	0	0	46,707	46,707	0	0	0
0003180	TALLAHASSEE	FL		10/06/1998		277,663	0	0	0	0	0	0	140,230	140,230	0	0	0
0003193	HIGHLAND	MI		03/31/1999		279,080	0	0	0	0	0	0	114,099	114,099	0	0	0
0003299	VICTORIA	TX		01/28/1999		298,815	0	0	0	0	0	0	132,549	132,549	0	0	0
0003313	SEATTLE	WA		02/22/1999		511,378	0	0	0	0	0	0	58,115	58,115	0	0	0
0003469	HOOVER	AL		07/01/1999		785,010	0	0	0	0	0	0	277,418	277,418	0	0	0
0003503	SURPRISE	AZ		11/04/1999		345,431	0	0	0	0	0	0	106,461	106,461	0	0	0
0003507	COLUMBIA	SC		08/31/1999		780,734	0	0	0	0	0	0	75,784	75,784	0	0	0
0003634	EDISON TOWNSHIP	NJ		02/24/2000		1,481,663	0	0	0	0	0	0	106,884	106,884	0	0	0
0003765	ORADELL	NJ		07/13/2000		2,570,817	0	0	0	0	0	0	626,153	626,153	0	0	0
0003791	LITTLE ROCK	AR		06/19/2000		605,208	0	0	0	0	0	0	151,973	151,973	0	0	0
0003847	VANCOUVER	WA		08/02/2000		784,503	0	0	0	0	0	0	185,931	185,931	0	0	0
0003853	SAN DIEGO	CA		08/25/2000		1,512,989	0	0	0	0	0	0	127,575	127,575	0	0	0
0003868	TUALATIN	OR		08/02/2000		271,873	0	0	0	0	0	0	64,398	64,398	0	0	0
0003965	MISSION	KS		10/27/2000		412,146	0	0	0	0	0	0	93,299	93,299	0	0	0
0003991	CHARLOTTE	NC		11/14/2000		3,356,186	0	0	0	0	0	0	95,211	95,211	0	0	0
0004356	VALENCIA	CA		10/17/2001		831,827	0	0	0	0	0	0	146,530	146,530	0	0	0
0004466	GOLDEN VALLEY	MN		01/23/2002		1,297,214	0	0	0	0	0	0	216,870	216,870	0	0	0
0004490	JACKSONVILLE	FL		06/27/2002		404,614	0	0	0	0	0	0	336,288	336,288	0	0	0
0004531	LAKE VIEW TERRACE	CA		04/17/2002		3,383,890	0	0	0	0	0	0	67,447	67,447	0	0	0
0004721	SAN FRANCISCO	CA		08/29/2002		3,476,356	0	0	0	0	0	0	228,478	228,478	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					
0004770	NORTH BERGEN	NJ		10/23/2002		2,206,688	0	0	0	0	0	0	71,423	71,423	0	0	0
0004789	AMBLER	PA		10/24/2002		2,479,346	0	0	0	0	0	0	55,273	55,273	0	0	0
0004866	CORONA	CA		12/05/2002		1,387,356	0	0	0	0	0	0	91,163	91,163	0	0	0
0004868	NEWPORT BEACH	CA		12/06/2002		478,241	0	0	0	0	0	0	397,000	397,000	0	0	0
0004909	OVERLAND PARK	KS		12/30/2002		1,201,261	0	0	0	0	0	0	172,115	172,115	0	0	0
0004985	DES PLAINES	IL		03/17/2003		1,244,363	0	0	0	0	0	0	20,138	20,138	0	0	0
0004986	NORTHBROOK	IL		03/17/2003		622,182	0	0	0	0	0	0	10,069	10,069	0	0	0
0005099	MESA	AZ		05/22/2003		790,462	0	0	0	0	0	0	127,790	127,790	0	0	0
0005135	GAINESVILLE	FL		04/14/2003		187,226	0	0	0	0	0	0	130,659	130,659	0	0	0
0005178	WOODLAND	CA		05/06/2003		326,317	0	0	0	0	0	0	17,539	17,539	0	0	0
0005224	GARDEN CITY	NY		09/04/2003		1,845,219	0	0	0	0	0	0	224,768	224,768	0	0	0
0005225	GILBERT	AZ		05/07/2003		1,249,616	0	0	0	0	0	0	79,783	79,783	0	0	0
0005263	WESTLAKE VILLAGE	CA		06/17/2003		1,838,132	0	0	0	0	0	0	34,003	34,003	0	0	0
0005268	APPLE VALLEY	MN		06/26/2003		1,630,113	0	0	0	0	0	0	157,521	157,521	0	0	0
0005290	JACKSONVILLE	FL		07/28/2003		1,700,354	0	0	0	0	0	0	223,735	223,735	0	0	0
0005296	TROY	MI		06/17/2003		532,123	0	0	0	0	0	0	16,500	16,500	0	0	0
0005298	SAN DIEGO	CA		06/18/2003		2,640,255	0	0	0	0	0	0	417,375	417,375	0	0	0
0005299	BRANDON	FL		07/23/2003		738,181	0	0	0	0	0	0	115,223	115,223	0	0	0
0005313	GIBBSTOWN	NJ		07/28/2003		8,783,109	0	0	0	0	0	0	532,343	532,343	0	0	0
0005315	ARLINGTON HEIGHTS	IL		07/18/2003		2,016,780	0	0	0	0	0	0	258,038	258,038	0	0	0
0005316	CLEARWATER	FL		07/21/2003		550,072	0	0	0	0	0	0	11,361	11,361	0	0	0
0005320	FOLCROFT	PA		07/29/2003		2,360,286	0	0	0	0	0	0	109,731	109,731	0	0	0
0005338	SANTA FE SPRINGS	CA		09/19/2003		1,352,146	0	0	0	0	0	0	52,809	52,809	0	0	0
0005339	SANTA FE SPRINGS	CA		09/08/2003		2,841,105	0	0	0	0	0	0	111,272	111,272	0	0	0
0005362	MIDLOTHIAN	VA		10/23/2003		2,988,398	0	0	0	0	0	0	159,646	159,646	0	0	0
0005363	BETHLEHEM	PA		07/23/2003		1,134,065	0	0	0	0	0	0	221,044	221,044	0	0	0
0005385	GREENSBORO	NC		06/25/2003		626,188	0	0	0	0	0	0	82,203	82,203	0	0	0
0005388	RENO	NV		08/29/2003		1,171,821	0	0	0	0	0	0	158,457	158,457	0	0	0
0005395	VANCOUVER	WA		09/03/2003		1,827,697	0	0	0	0	0	0	228,207	228,207	0	0	0
0005409	WHITTIER	CA		09/08/2003		794,734	0	0	0	0	0	0	31,122	31,122	0	0	0
0005423	ST. PETERS	MO		10/15/2003		287,351	0	0	0	0	0	0	158,511	158,511	0	0	0
0005428	FARMERS BRANCH	TX		10/06/2003		1,116,732	0	0	0	0	0	0	263,354	263,354	0	0	0
0005432	CONCORD	CA		09/19/2003		2,573,449	0	0	0	0	0	0	102,318	102,318	0	0	0
0005449	UTICA	MI		09/25/2003		1,241,532	0	0	0	0	0	0	64,911	64,911	0	0	0
0005451	MIRA LOMA	CA		09/26/2003		1,637,717	0	0	0	0	0	0	31,515	31,515	0	0	0
0005458	LOUISVILLE	KY		10/03/2003		2,283,538	0	0	0	0	0	0	138,839	138,839	0	0	0
0005459	LOUISVILLE	KY		10/03/2003		2,355,955	0	0	0	0	0	0	143,257	143,257	0	0	0
0005506	GARDENA	CA		10/21/2003		1,602,505	0	0	0	0	0	0	25,694	25,694	0	0	0
0005520	CORONA	CA		11/12/2003		1,365,211	0	0	0	0	0	0	46,629	46,629	0	0	0
0005552	LIVINGSTON	NJ		03/31/2004		9,139,358	0	0	0	0	0	0	149,306	149,306	0	0	0
0005556	SAN ANTONIO	TX		12/22/2003		1,001,105	0	0	0	0	0	0	57,495	57,495	0	0	0
0005598	PEORIA	AZ		02/04/2004		700,644	0	0	0	0	0	0	302,230	302,230	0	0	0
0005599	CARSON	CA		01/29/2004		1,462,241	0	0	0	0	0	0	11,521	11,521	0	0	0
0005613	CORDOVA	TN		02/18/2004		2,448,839	0	0	0	0	0	0	128,517	128,517	0	0	0
0005620	BRANDON	FL		02/24/2004		1,226,803	0	0	0	0	0	0	70,187	70,187	0	0	0
0005630	LOUISVILLE	KY		03/17/2004		1,722,670	0	0	0	0	0	0	58,839	58,839	0	0	0
0005656	ALBUQUERQUE	NM		07/29/2004		1,593,850	0	0	0	0	0	0	314,019	314,019	0	0	0
0005662	HOLLAND	MI		03/19/2004		864,659	0	0	0	0	0	0	101,097	101,097	0	0	0
0005665	MIDVALE	UT		03/25/2004		2,310,055	0	0	0	0	0	0	55,432	55,432	0	0	0
0005668	HAMILTON	OH		04/09/2004		1,209,382	0	0	0	0	0	0	69,259	69,259	0	0	0
0005674	SEATTLE	WA		05/04/2004		2,203,347	0	0	0	0	0	0	81,233	81,233	0	0	0
0005692	VIRGINIA BEACH	VA		05/04/2004		4,963,173	0	0	0	0	0	0	185,048	185,048	0	0	0
0005752	TUALATIN	OR		06/17/2004		606,716	0	0	0	0	0	0	43,487	43,487	0	0	0
0005757	LARGO	FL		04/29/2005		2,493,874	0	0	0	0	0	0	76,809	76,809	0	0	0
0005763	SAN BRUNO	CA		06/08/2004		1,225,330	0	0	0	0	0	0	45,198	45,198	0	0	0
0005781	BOSTON	MA		07/30/2004		15,152,012	0	0	0	0	0	0	321,586	321,586	0	0	0
0005811	HARTLAND	WI		06/11/2004		2,101,025	0	0	0	0	0	0	118,391	118,391	0	0	0
0005813	SURPRISE	AZ		07/29/2004		505,785	0	0	0	0	0	0	181,536	181,536	0	0	0
0005815	KNOXVILLE	TN		07/20/2004		4,062,159	0	0	0	0	0	0	164,919	164,919	0	0	0
0005905	ELK GROVE	CA		10/25/2004		1,839,078	0	0	0	0	0	0	62,879	62,879	0	0	0
0005939	FENTON	MO		01/03/2005		3,756,233	0	0	0	0	0	0	357,272	357,272	0	0	0
0005951	PASADENA	CA		01/03/2005		3,345,971	0	0	0	0	0	0	115,251	115,251	0	0	0

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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					
0005959	SAN FRANCISCO	CA		12/07/2004		10,396,395	0	0	0	0	0	0	334,078	334,078	0	0	0
0005965	SAN MATEO	CA		01/06/2005		10,505,734	0	0	0	0	0	0	246,905	246,905	0	0	0
0005975	MARICOPA	AZ		01/06/2005		1,105,951	0	0	0	0	0	0	331,689	331,689	0	0	0
0005977	HIGH POINT	NC		05/04/2005		3,803,772	0	0	0	0	0	0	368,596	368,596	0	0	0
0006013	CARLSBAD	CA		01/31/2005		2,758,277	0	0	0	0	0	0	95,373	95,373	0	0	0
0006015	LINDON	UT		03/01/2005		1,572,888	0	0	0	0	0	0	85,245	85,245	0	0	0
0006017	ADDISON	IL		01/28/2005		1,696,087	0	0	0	0	0	0	55,128	55,128	0	0	0
0006044	WESTBURY	NY		10/31/2005		2,618,009	0	0	0	0	0	0	126,623	126,623	0	0	0
0006067	PICO RIVERA	CA		05/09/2005		2,385,513	0	0	0	0	0	0	124,766	124,766	0	0	0
0006069	PORTLAND	OR		04/21/2005		1,248,338	0	0	0	0	0	0	39,618	39,618	0	0	0
0006085	OMAHA	NE		04/05/2005		1,449,717	0	0	0	0	0	0	46,630	46,630	0	0	0
0006114	EVANSVILLE	IN		05/04/2005		4,871,843	0	0	0	0	0	0	786,005	786,005	0	0	0
0006131	CITY OF INDUSTRY	CA		05/26/2005		11,319,205	0	0	0	0	0	0	369,931	369,931	0	0	0
0006134	SIMPSONVILLE	SC		06/13/2005		761,626	0	0	0	0	0	0	36,765	36,765	0	0	0
0006156	SAN JOSE	CA		07/10/2006		1,998,012	0	0	0	0	0	0	56,446	56,446	0	0	0
0006163	VISALIA	CA		06/10/2005		1,814,701	0	0	0	0	0	0	90,390	90,390	0	0	0
0006170	PUYALLUP	WA		05/27/2005		1,122,824	0	0	0	0	0	0	298,442	298,442	0	0	0
0006189	BOYNTON BEACH	FL		10/01/2005		3,683,213	0	0	0	0	0	0	180,994	180,994	0	0	0
0006191	LA PUENTE	CA		04/25/2005		3,543,083	0	0	0	0	0	0	399,555	399,555	0	0	0
0006201	HANOVER	MD		08/31/2005		5,867,071	0	0	0	0	0	0	78,253	78,253	0	0	0
0006210	CHARLOTTESVILLE	VA		01/31/2006		5,443,951	0	0	0	0	0	0	157,775	157,775	0	0	0
0006241	PLANTATION	FL		06/21/2005		5,313,849	0	0	0	0	0	0	168,595	168,595	0	0	0
0006250	SUNRISE	FL		06/24/2005		1,581,033	0	0	0	0	0	0	79,935	79,935	0	0	0
0006264	BONNEY LAKE	WA		10/13/2005		1,661,472	0	0	0	0	0	0	82,735	82,735	0	0	0
0006273	TIGARD	OR		08/02/2005		13,468,624	0	0	0	0	0	0	360,479	360,479	0	0	0
0006281	MARIETTA	GA		07/13/2005		2,069,310	0	0	0	0	0	0	267,399	267,399	0	0	0
0006298	BRADENTON	FL		07/27/2005		1,583,983	0	0	0	0	0	0	79,962	79,962	0	0	0
0006303	AUBURN HILLS	MI		08/04/2005		3,172,700	0	0	0	0	0	0	160,125	160,125	0	0	0
0006318	CORAM	NY		07/29/2005		9,400,068	0	0	0	0	0	0	207,219	207,219	0	0	0
0006333	VIRGINIA BEACH	VA		08/16/2005		1,633,922	0	0	0	0	0	0	51,588	51,588	0	0	0
0006339	SOMERVILLE	MA		08/19/2005		2,571,840	0	0	0	0	0	0	82,558	82,558	0	0	0
0006340	MANSFIELD	MA		08/19/2005		3,257,687	0	0	0	0	0	0	104,569	104,569	0	0	0
0006351	CUPERTINO	CA		07/28/2005		10,725,587	0	0	0	0	0	0	241,147	241,147	0	0	0
0006352	RIVERSIDE	CA		08/22/2005		5,213,600	0	0	0	0	0	0	97,579	97,579	0	0	0
0006405	DESTIN	FL		12/06/2005		2,829,856	0	0	0	0	0	0	136,530	136,530	0	0	0
0006413	MARIETTA	GA		09/23/2005		2,890,975	0	0	0	0	0	0	361,684	361,684	0	0	0
0006435	TERERBORO	NJ		01/13/2006		2,498,148	0	0	0	0	0	0	74,781	74,781	0	0	0
0006437	ASHEVILLE	NC		10/31/2005		5,696,133	0	0	0	0	0	0	178,797	178,797	0	0	0
0006450	PLAINVIEW	NY		01/05/2006		1,615,396	0	0	0	0	0	0	78,228	78,228	0	0	0
0006456	ORLANDO	FL		10/13/2005		2,356,369	0	0	0	0	0	0	73,365	73,365	0	0	0
0006460	LACEY	WA		10/24/2005		1,781,527	0	0	0	0	0	0	161,143	161,143	0	0	0
0006476	ALPHARETTA	GA		11/15/2005		1,854,950	0	0	0	0	0	0	226,737	226,737	0	0	0
0006482	WINTER GARDEN	FL		11/21/2005		1,208,799	0	0	0	0	0	0	58,689	58,689	0	0	0
0006498	ROSEDALE	MD		12/01/2005		4,101,970	0	0	0	0	0	0	124,039	124,039	0	0	0
0006499	ROSEDALE	MD		12/01/2005		4,685,432	0	0	0	0	0	0	141,692	141,692	0	0	0
0006523	TUALATIN	OR		08/15/2006		3,083,786	0	0	0	0	0	0	55,334	55,334	0	0	0
0006524	JACKSONVILLE BEACH	FL		03/23/2006		2,255,067	0	0	0	0	0	0	51,927	51,927	0	0	0
0006547	GRANDVIEW HEIGHTS	OH		06/15/2006		2,890,993	0	0	0	0	0	0	158,175	158,175	0	0	0
0006552	GILBERT	AZ		02/01/2006		1,583,038	0	0	0	0	0	0	46,140	46,140	0	0	0
0006554	ROSEVILLE	CA		12/28/2005		1,523,482	0	0	0	0	0	0	46,179	46,179	0	0	0
0006563	LOS ANGELES	CA		02/02/2006		2,838,535	0	0	0	0	0	0	210,041	210,041	0	0	0
0006568	TUSCON	AZ		01/17/2006		1,929,092	0	0	0	0	0	0	56,388	56,388	0	0	0
0006569	LOWER PROVIDENCE TOWNSHIP	PA		02/07/2006		3,422,341	0	0	0	0	0	0	162,318	162,318	0	0	0
1000171	WOODINVILLE	WA		02/09/2006		1,933,280	0	0	0	0	0	0	56,174	56,174	0	0	0
1000211	LOUISVILLE	KY		03/07/2006		4,988,317	0	0	0	0	0	0	149,926	149,926	0	0	0
1000218	CRYSTAL	MN		02/27/2006		2,282,436	0	0	0	0	0	0	192,691	192,691	0	0	0
1000219	WOOD RIVER	IL		04/05/2007		5,518,106	0	0	0	0	0	0	226,180	226,180	0	0	0
1000221	WATERBURY	CT		02/17/2006		1,581,804	0	0	0	0	0	0	45,954	45,954	0	0	0
1000255	CALDWELL	NJ		03/16/2006		2,595,017	0	0	0	0	0	0	122,414	122,414	0	0	0
1000297	TULSA	OK		05/01/2006		2,975,257	0	0	0	0	0	0	105,528	105,528	0	0	0
1000298	TULSA	OK		05/01/2006		895,615	0	0	0	0	0	0	31,663	31,663	0	0	0
1000300	ST. AUGUSTINE	FL		04/07/2006		8,037,959	0	0	0	0	0	0	235,909	235,909	0	0	0

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	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					
1000330	SOUTH PORTLAND	ME		08/11/2006		7,530,963	0	0	0	0	0	0	165,016	165,016	0	0	0
1000333	FORT WAYNE	IN		06/16/2006		10,907,835	0	0	0	0	0	0	1,095,282	1,095,282	0	0	0
1000346	WOODSTOCK	GA		06/07/2006		2,055,608	0	0	0	0	0	0	54,956	54,956	0	0	0
1000364	MIAMISBURG	OH		08/01/2006		3,555,951	0	0	0	0	0	0	147,611	147,611	0	0	0
1000365	DAYTON	OH		08/01/2006		3,555,951	0	0	0	0	0	0	147,611	147,611	0	0	0
1000385	HALLANDALE BEACH	FL		07/21/2006		7,665,445	0	0	0	0	0	0	112,633	112,633	0	0	0
1000399	KIRKLAND	WA		06/20/2006		10,127,044	0	0	0	0	0	0	449,935	449,935	0	0	0
1000407	KIRKLAND	WA		06/20/2006		997,846	0	0	0	0	0	0	44,784	44,784	0	0	0
1000410	OVERLAND PARK	KS		08/01/2006		2,285,131	0	0	0	0	0	0	60,949	60,949	0	0	0
1000411	OVERLAND PARK	KS		08/01/2006		2,285,131	0	0	0	0	0	0	60,949	60,949	0	0	0
1000412	SANDY	UT		06/15/2006		5,793,377	0	0	0	0	0	0	158,029	158,029	0	0	0
1000414	ROY	UT		06/15/2006		2,228,222	0	0	0	0	0	0	60,780	60,780	0	0	0
1000415	MURRAY	UT		09/05/2006		1,479,190	0	0	0	0	0	0	39,701	39,701	0	0	0
1000416	NORTH LOGAN CITY	UT		08/01/2006		894,530	0	0	0	0	0	0	24,183	24,183	0	0	0
1000423	VANCOUVER	OR		06/29/2006		4,183,852	0	0	0	0	0	0	112,439	112,439	0	0	0
1000431	CHESTERFIELD	MO		06/08/2006		391,307	0	0	0	0	0	0	31,085	31,085	0	0	0
1000432	GOLD RIVER	CA		06/26/2006		1,541,699	0	0	0	0	0	0	68,550	68,550	0	0	0
1000442	STREETSBORO	OH		06/14/2006		3,357,414	0	0	0	0	0	0	90,364	90,364	0	0	0
1000443	EDMONDS	WA		10/17/2006		8,788,444	0	0	0	0	0	0	228,130	228,130	0	0	0
1000444	PHOENIX	AZ		06/15/2006		1,627,839	0	0	0	0	0	0	43,277	43,277	0	0	0
1000453	GREENVILLE	SC		07/12/2006		20,563,360	0	0	0	0	0	0	553,110	553,110	0	0	0
1000469	GOODYEAR	AZ		06/02/2006		1,893,145	0	0	0	0	0	0	47,356	47,356	0	0	0
1000470	BELLINGHAM	WA		07/12/2006		4,635,368	0	0	0	0	0	0	82,696	82,696	0	0	0
1000478	PHOENIX	AZ		06/14/2006		3,886,724	0	0	0	0	0	0	76,851	76,851	0	0	0
1000482	TIGARD	OR		06/30/2006		3,254,609	0	0	0	0	0	0	73,170	73,170	0	0	0
1000499	WOBURN	MA		06/12/2006		1,790,176	0	0	0	0	0	0	47,327	47,327	0	0	0
1000511	UTICA	NY		07/14/2006		2,241,820	0	0	0	0	0	0	58,960	58,960	0	0	0
1000540	PORT ORCHARD	WA		06/29/2006		2,773,510	0	0	0	0	0	0	50,067	50,067	0	0	0
1000544	SPRINGBORO	OH		07/25/2006		2,313,687	0	0	0	0	0	0	99,310	99,310	0	0	0
1000554	BRANCHBURG	NJ		09/14/2006		1,892,211	0	0	0	0	0	0	142,685	142,685	0	0	0
1000566	HOUSTON	TX		10/04/2006		1,360,155	0	0	0	0	0	0	56,422	56,422	0	0	0
1000596	HUNTSVILLE	AL		08/21/2006		1,494,111	0	0	0	0	0	0	184,726	184,726	0	0	0
1000610	WICHITA FALLS	TX		09/21/2006		4,138,535	0	0	0	0	0	0	90,084	90,084	0	0	0
1000640	SIERRA VISTA	AZ		06/27/2008		1,184,668	0	0	0	0	0	0	39,287	39,287	0	0	0
1000685	SIMPSONVILLE	SC		05/24/2007		4,935,109	0	0	0	0	0	0	122,311	122,311	0	0	0
1000697	GLENDALE	AZ		12/05/2006		3,122,554	0	0	0	0	0	0	60,019	60,019	0	0	0
1000737	MIAMISBURG	OH		12/20/2006		4,995,047	0	0	0	0	0	0	185,113	185,113	0	0	0
1000740	ONTARIO	CA		12/04/2006		4,844,007	0	0	0	0	0	0	86,059	86,059	0	0	0
1000750	KENT	WA		12/12/2006		1,772,204	0	0	0	0	0	0	47,681	47,681	0	0	0
1000752	LAGUNA NIGUEL	CA		12/22/2006		3,017,443	0	0	0	0	0	0	44,949	44,949	0	0	0
1000761	CAMARILLO	CA		01/22/2007		2,869,216	0	0	0	0	0	0	75,117	75,117	0	0	0
1000762	RIVERSIDE	CA		12/12/2006		2,334,453	0	0	0	0	0	0	40,247	40,247	0	0	0
1000778	FORT SMITH	AR		12/18/2006		6,544,681	0	0	0	0	0	0	452,478	452,478	0	0	0
1000788	HOUSTON	TX		12/21/2006		2,731,364	0	0	0	0	0	0	113,771	113,771	0	0	0
1000804	PASCO	WA		01/23/2007		1,802,593	0	0	0	0	0	0	48,268	48,268	0	0	0
1000805	PASCO	WA		01/23/2007		1,802,593	0	0	0	0	0	0	48,268	48,268	0	0	0
1000837	MILWAUKIE	OR		01/24/2007		1,523,406	0	0	0	0	0	0	40,745	40,745	0	0	0
1000838	WILSONVILLE	OR		01/24/2007		2,839,483	0	0	0	0	0	0	75,946	75,946	0	0	0
1000839	TUALITIN	OR		01/24/2007		3,743,528	0	0	0	0	0	0	99,553	99,553	0	0	0
1000842	FORT COLLINS	CO		01/10/2007		3,921,683	0	0	0	0	0	0	69,751	69,751	0	0	0
1000874	LA CANADA FLINTRIDGE	CA		02/05/2007		6,265,741	0	0	0	0	0	0	108,419	108,419	0	0	0
1000898	GREENVILLE	SC		06/04/2007		1,642,406	0	0	0	0	0	0	41,823	41,823	0	0	0
1000933	KETTERING	OH		03/30/2007		2,057,180	0	0	0	0	0	0	171,209	171,209	0	0	0
1000955	INDIAN HARBOUR BEACH	FL		06/28/2007		1,469,566	0	0	0	0	0	0	60,614	60,614	0	0	0
1000966	WEST SENECA	NY		05/31/2007		7,787,817	0	0	0	0	0	0	316,072	316,072	0	0	0
1000989	SAN FRANCISCO	CA		03/12/2007		1,382,703	0	0	0	0	0	0	55,418	55,418	0	0	0
1001009	SANDY SPRINGS	GA		07/02/2007		11,114,482	0	0	0	0	0	0	159,204	159,204	0	0	0
1001016	CHARLOTTE	NC		08/21/2007		3,117,664	0	0	0	0	0	0	77,634	77,634	0	0	0
1001026	WILMINGTON	NC		04/12/2007		1,713,859	0	0	0	0	0	0	128,681	128,681	0	0	0
1001104	ORLANDO	FL		05/03/2007		2,355,599	0	0	0	0	0	0	164,104	164,104	0	0	0
1001105	ATLANTA	GA		06/06/2007		1,639,909	0	0	0	0	0	0	44,221	44,221	0	0	0
1001205	PIEDMONT	SC		04/30/2008		4,621,995	0	0	0	0	0	0	105,508	105,508	0	0	0

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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												
1001266	VANCOUVER	WA		12/31/2007		2,105,071	0	0	0	0	0	0	49,010	49,010	0	0	0
1001390	HATFIELD	PA		12/20/2007		7,408,193	0	0	0	0	0	0	158,256	158,256	0	0	0
1001411	PORTLAND	OR		02/01/2008		8,071,922	0	0	0	0	0	0	202,074	202,074	0	0	0
3205750	NORTH WALES	PA		07/01/2004		3,215,027	0	0	0	0	0	0	359,406	359,406	0	0	0
9000082	LEXINGTON	MA		11/18/2008		3,788,302	0	0	0	0	0	0	87,145	87,145	0	0	0
9010184	HOPKINTON	MA		04/13/2010		7,100,102	0	0	0	0	0	0	948,909	948,909	0	0	0
9010206	NEW SMYRNA BEACH	FL		11/01/2010		2,316,781	0	0	0	0	0	0	31,955	31,955	0	0	0
9010207	GARDEN CITY	NY		12/03/2010		13,639,292	0	0	0	0	0	0	414,854	414,854	0	0	0
9010212	ONTARIO	CA		11/01/2010		6,847,781	0	0	0	0	0	0	148,310	148,310	0	0	0
9010215	CARY	NC		12/23/2010		12,367,220	0	0	0	0	0	0	246,523	246,523	0	0	0
9010218	Nags Head	NC		01/21/2011		4,622,464	0	0	0	0	0	0	105,992	105,992	0	0	0
9010219	MILPITAS	CA		12/23/2010		3,239,984	0	0	0	0	0	0	68,844	68,844	0	0	0
9010220	NORCROSS	GA		12/21/2010		5,550,638	0	0	0	0	0	0	171,537	171,537	0	0	0
9010222	CHARLOTTE	NC		02/04/2011		3,187,014	0	0	0	0	0	0	157,378	157,378	0	0	0
9010223	STERLING	VA		12/30/2010		7,075,627	0	0	0	0	0	0	143,146	143,146	0	0	0
9010226	Houston	TX		01/24/2011		8,451,443	0	0	0	0	0	0	170,979	170,979	0	0	0
9010244	Tamarac	FL		05/06/2011		1,490,702	0	0	0	0	0	0	19,432	19,432	0	0	0
9010249	Portland	OR		05/20/2011		7,429,631	0	0	0	0	0	0	146,720	146,720	0	0	0
9010253	Tacoma	WA		05/26/2011		3,844,151	0	0	0	0	0	0	116,193	116,193	0	0	0
9010257	Gaithersburg	MD		07/11/2011		3,776,126	0	0	0	0	0	0	74,293	74,293	0	0	0
9010259	Hillsboro	OR		05/26/2011		6,362,798	0	0	0	0	0	0	129,488	129,488	0	0	0
9010260	Fairfield	NJ		08/11/2011		4,081,186	0	0	0	0	0	0	77,966	77,966	0	0	0
9010271	Largo	FL		07/08/2011		10,929,425	0	0	0	0	0	0	219,418	219,418	0	0	0
9010292	Melville	NY		11/01/2011		8,471,180	0	0	0	0	0	0	162,822	162,822	0	0	0
9010311	GAITHERSBURG	MD		12/20/2011		5,000,000	0	0	0	0	0	0	176,020	176,020	0	0	0
9010313	Denver	CO		12/21/2011		3,100,000	0	0	0	0	0	0	131,305	131,305	0	0	0
9010316	Bend	OR		01/24/2012		0	0	0	0	0	0	0	158,340	158,340	0	0	0
9010343	Federal Way	WA		04/12/2012		0	0	0	0	0	0	0	122,957	122,957	0	0	0
9010371	Minneapolis	MN		07/02/2012		0	0	0	0	0	0	0	50,555	50,555	0	0	0
9010377	Pinellas Park	FL		07/13/2012		0	0	0	0	0	0	0	47,354	47,354	0	0	0
9010385	Tualatin	OR		08/22/2012		0	0	0	0	0	0	0	45,947	45,947	0	0	0
9010393	Hauppauge	NY		09/19/2012		0	0	0	0	0	0	0	14,074	14,074	0	0	0
9010405	Ontario	CA		09/04/2012		0	0	0	0	0	0	0	31,502	31,502	0	0	0
9010412	Cumming	GA		09/07/2012		0	0	0	0	0	0	0	14,066	14,066	0	0	0
9010417	Encino	CA		09/17/2012		0	0	0	0	0	0	0	25,970	25,970	0	0	0
9010421	Hayward	CA		10/10/2012		0	0	0	0	0	0	0	12,028	12,028	0	0	0
0299999. Mortgages with partial repayments						770,090,674	0	0	0	0	0	0	36,065,567	36,065,567	0	0	0
0599999 - Totals						817,824,012	0	0	0	0	0	0	80,929,172	80,929,172	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP 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
	GLICNY RE Holdings, LLC				GLICNY RE Holdings, LLC		06/30/2010		8,125,018	6,848,481	6,848,481	31,987							
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									8,125,018	6,848,481	6,848,481	31,987	0	0	0	0	0	0	XXX
309601-AA-0	FARMERS INS EXCHANGE				Transfer from Bonds	2	07/19/2005		8,843,298	9,787,574	7,151,000	72,923	(72,923)				616,774		
575767-AE-8	Mass Mutual Life Ins				Transfer from Bonds	1	09/04/2003		2,452,960	2,809,175	2,460,195		970				140,625		
592173-AE-8	Metropolitan Life Ins Co				Transfer from Bonds	1	09/28/2005		19,506,865	20,621,128	18,575,928		(152,418)				1,219,140		
64952G-AE-8	NEW YORK LIFE INS CO				Transfer from Bonds	1	11/29/2005		12,323,394	16,274,589	12,398,778		23,001				791,363		
2299999. Surplus Debentures, etc - Affiliated									43,126,517	49,492,465	40,585,901	72,923	(201,370)	0	0	0	2,767,901	0	XXX
3999999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4099999. Total - Affiliated									51,251,535	56,340,947	47,434,382	104,911	(201,370)	0	0	0	2,767,901	0	XXX
4199999 - Totals									51,251,535	56,340,947	47,434,382	104,911	(201,370)	0	0	0	2,767,901	0	XXX

SCHEDULE BA - PART 2

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

NONE

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
4199999 - Totals										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
	GLICNY RE Holdings, LLC			GLICNY RE Holdings, LLC	06/30/2010	12/12/2012	8,125,018					0			1,308,523			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							8,125,018	0	0	0	0	0	0	0	1,308,523	0	0	0	0
3999999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4099999. Total - Affiliated							8,125,018	0	0	0	0	0	0	0	1,308,523	0	0	0	0
4199999 - Totals							8,125,018	0	0	0	0	0	0	0	1,308,523	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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-DP-5	US TREASURY NB TREASURY STRIP (PRIN)				1	1,337,537	42.5620	1,314,740	3,089,000	1,339,098	0	1,561	0	0	0.000	3.021	N/A	0	0	12/17/2012	11/15/2040
912803-DS-9	US TREASURY NB TREASURY STRIP (PRIN)				1	898,452	41.7380	882,759	2,115,000	899,505	0	1,053	0	0	0.000	3.036	N/A	0	0	12/17/2012	05/15/2041
912810-DS-4	US TREASURY NB				1	397,875	126.7960	380,388	300,000	320,022	0	(6,647)	0	0	10.625	7.762	FA	12,040	31,875	03/27/1987	08/15/2015
912810-PZ-5	US TREASURY NB IBND	RA			1	53,895,659	153.6640	76,832,088	50,000,000	57,189,965	1,203,009	(161,817)	0	0	2.500	2.047	JJ	622,140	1,328,300	12/10/2009	01/15/2029
912810-QF-8	US TREASURY NB				1	4,947,755	156.9040	7,845,194	5,000,000	5,299,038	112,210	1,305	0	0	2.125	2.173	FA	42,951	111,988	03/24/2010	02/15/2040
912828-DC-1	US TREASURY NB	SD			1	269,831	107.4240	279,302	260,000	262,893	0	(1,471)	0	0	4.250	3.629	MN	1,435	11,050	12/04/2007	11/15/2014
912828-HH-6	US TREASURY NB	SD			1	1,672,438	117.0970	1,873,552	1,600,000	1,639,182	0	(7,223)	0	0	4.250	3.696	MN	8,829	68,000	01/16/2008	11/15/2017
912828-PX-2	US TREASURY NB				1	25,975,586	117.3690	29,342,250	25,000,000	25,832,494	0	(88,623)	0	0	3.625	3.157	FA	342,306	906,250	05/11/2011	02/15/2021
912828-QF-0	US TREASURY NB	SD			1	504,665	105.2180	526,090	500,000	503,181	0	(920)	0	0	2.000	1.802	AO	1,713	10,000	05/17/2011	04/30/2016
912828-QF-0	US TREASURY NB				1	25,233,264	105.2180	26,304,500	25,000,000	25,159,043	0	(46,005)	0	0	2.000	1.802	AO	85,635	500,000	05/17/2011	04/30/2016
912833-7E-4	US TREASURY NB				1	14,457,657	49.5180	24,759,000	50,000,000	16,665,485	0	757,372	0	0	0.000	4.706	N/A	0	0	12/10/2009	08/15/2036
912833-7N-4	US TREASURY NB TREASURY STRIP (INT)				1	1,357,806	60.9760	1,343,179	2,202,800	1,359,233	0	1,427	0	0	0.000	2.720	N/A	0	0	12/17/2012	11/15/2030
912833-Y2-0	US TREASURY NB				1	14,501,240	50.0020	25,001,000	50,000,000	16,726,610	0	765,591	0	0	0.000	4.740	N/A	0	0	12/11/2009	05/15/2036
912833-Y4-6	US TREASURY NB				1	13,939,898	48.0780	24,039,000	50,000,000	16,071,499	0	731,265	0	0	0.000	4.711	N/A	0	0	12/10/2009	05/15/2037
912834-EP-9	US TREASURY NB				1	9,999,661	44.0980	16,008,897	36,303,000	10,766,997	0	480,506	0	0	0.000	4.618	N/A	0	0	05/17/2011	08/15/2039
912834-EV-6	US TREASURY NB				1	2,182,541	43.7030	2,145,380	4,909,000	2,185,099	0	2,558	0	0	0.000	3.035	N/A	0	0	12/17/2012	11/15/2039
912834-HV-3	US TREASURY NB				1	1,947,227	42.9120	1,914,304	4,461,000	1,949,518	0	2,291	0	0	0.000	3.047	N/A	0	0	12/17/2012	05/15/2040
912834-JB-5	US TREASURY NB				1	14,972,384	42.4930	24,242,257	57,050,000	16,123,733	0	720,996	0	0	0.000	4.627	N/A	0	0	05/17/2011	08/15/2040
912834-JH-2	US TREASURY NB				1	635,680	42.1230	624,895	1,483,500	636,431	0	751	0	0	0.000	3.059	N/A	0	0	12/17/2012	11/15/2040
912834-JP-4	US TREASURY NB				1	10,002,637	41.7690	16,632,833	39,821,000	10,790,695	0	489,557	0	0	0.000	4.697	N/A	0	0	05/12/2011	02/15/2041
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						199,129,793	XXX	282,291,608	409,094,300	211,719,721	1,315,219	3,643,527	0	0	XXX	XXX	XXX	1,117,049	2,967,463	XXX	XXX
36225B-ZA-9	GINNIE MAE I POOL #781637			2	1	1,253,336	110.1570	1,485,053	1,348,126	1,262,341	0	863	0	0	4.500	6.052	MON	5,055	60,666	08/05/2003	07/15/2033
38374H-SK-7	GNMA 04-64 2004-64 PD			2	1	5,463,505	119.8080	6,730,808	5,618,000	5,525,012	0	11,246	0	0	5.500	5.813	MON	25,749	308,990	08/17/2004	08/20/2034
38376J-EZ-3	GOVERNMENT NATIONAL MOTGAGE AS GNMA_09-106			2	1	10,716,836	114.0630	12,546,941	11,000,000	10,776,559	0	27,581	0	0	4.500	4.823	MON	41,250	495,000	11/18/2009	11/20/2039
38376J-JV-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-104			2	1	7,901,682	117.9170	9,626,934	8,164,182	7,965,601	0	30,629	0	0	5.000	5.503	MON	34,017	397,365	12/01/2012	11/20/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						25,335,359	XXX	30,389,736	26,130,308	25,529,513	0	70,319	0	0	XXX	XXX	XXX	106,071	1,262,021	XXX	XXX
38373M-8G-8	GNMA 09-63 GNMA_09-63			2	1	1,151,778	109.0970	1,309,943	1,200,712	1,151,375	0	(940)	0	0	5.500	5.812	MON	5,503	64,113	12/01/2012	03/16/2051
38373M-AK-6	GNMA 01-16 2001-16 Z			2	1	9,352,833	115.9610	10,063,085	8,678,006	9,163,351	0	(51,874)	0	0	6.750	6.266	MON	48,814	585,765	05/15/2009	10/16/2040
38373M-KL-3	GOVERNMENT NATIONAL MORTGAGE A			2	1	4,513,845	116.6710	5,645,724	4,839,000	4,489,174	0	787	0	0	5.225	5.733	MON	21,071	246,889	12/01/2012	11/16/2043
38373M-KV-1	GNMA 04-10 2004-10 Z			2	1	3,267,469	109.0580	3,824,394	3,506,765	3,249,933	0	594	0	0	5.225	5.735	MON	15,269	178,210	12/01/2012	01/16/2044
38373M-RC-6	GNMA 05-50 2005-50 IO			24	1	1,343,931	2.3760	441,657	0	634,658	0	(45,896)	0	0	0.645	1.461	MON	9,984	419,682	06/28/2005	06/16/2045
38373M-RZ-5	GOVERNMENT NATIONAL MORTGAGE A 2005-87 IO			24	1	2,524,491	0.5660	339,740	0	1,129,865	0	(91,082)	0	0	0.000	(19,283)	MON	0	531,368	11/04/2005	03/16/2046
38373M-UM-0	GNMA 06-15 2006-15 IO			24	1	613,007	1.9370	302,173	0	414,992	0	1,857	0	0	0.232	2.843	MON	3,016	144,528	05/15/2009	04/16/2046
38374F-DU-5	GOVERNMENT NATIONAL MORTGAGE A 2004-12 Z			2	1	3,879,394	116.4950	4,710,428	4,043,456	3,865,471	0	123	0	0	5.409	5.735	MON	18,226	212,390	12/01/2012	03/16/2046
38374G-5K-4	GM 04-43 2004-43 Z			2	1	5,852,388	109.9140	8,050,646	7,324,483	5,924,990	0	28,877	0	0	4.500	6.186	MON	27,467	321,706	12/01/2012	06/16/2044
38374G-5L-2	GNMA 04-43 2004-43 ZS			2	1	3,842,603	111.8180	4,914,045	4,394,690	4,025,215	0	42,509	0	0	4.500	5.931	MON	16,480	193,024	12/01/2012	04/16/2036
38374G-CG-5	GNMA 04-23 2004-23 Z			2	1	3,211,821	116.3950	3,760,533	3,230,831	3,208,113	0	(341)	0	0	5.518	5.611	MON	14,856	172,639	12/01/2012	03/16/2044
38374G-S6-0	GNMA 04-50 2004-50 IO			24	1	1,083,768	0.2560	63,790	0	2,130	0	(3,354)	0	0	0.001	(84.321)	MON	11	86,529	08/24/2006	08/16/2033
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90			2	1	1,154,488	110.7130	1,314,350	1,187,166	1,154,134	0	(9)	0	0	5.452	5.675	MON	5,394	62,279	12/01/2012	04/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						41,791,816	XXX	44,740,508	38,405,109	38,413,401	0	(118,749)	0	0	XXX	XXX	XXX	186,091	3,219,122	XXX	XXX
0599999. Total - U.S. Government Bonds						266,256,968	XXX	357,421,852	473,629,717	275,662,635	1,315,219	3,595,097	0	0	XXX	XXX	XXX	1,409,211	7,448,606	XXX	XXX
669827-DH-7	NOVA SCOTIA		A		1FE	1,182,790	136.8330	1,368,330	1,000,000	1,095,377	0	(10,717)	0	0	8.250	6.506	MN	10,542	82,500	12/13/2001	11/15/2019
056732-AE-0	BAHAMAS 144A		F		2FE	6,492,915	139.6880	10,825,820	7,750,000	6,567,350	0	21,083	0	0	6.625	8.160	MN	65,606	513,438	02/24/2009	05/15/2033
105756-BF-6	BRAZIL FEDERATIVE REPUBLIC OF		F		2FE	425,244	162.7500	691,688	425,000	425,226	0	(14)	0	0	8.750	8.742	FA	15,185	37,188	09/06/2005	02/04/2025
12015K-CN-1	BULGARIA GOV OF 144A		F		2FE	555,000	113.7320	568,660	500,000	513,756	0	(6,098)	0	0	8.250	6.782	JJ	19,021	41,250	05/14/2004	01/15/2015
195325-AL-9	COLOMBIA REPUBLIC OF		F		2FE	75,525	128.1760	121,767	95,000	78,437	0	484	0	0	8.375	10.811	FA	3,006	7,956	05/17/2004	02/15/2027
195325-AU-9	COLOMBIA REPUBLIC OF		F		2FE	317,055	163.0000	493,890	303,000	311,977	0	(793)	0	0	11.750	11.137	FA	12,461	35,603	02/25/2003	02/25/2020
195325-BK-0	COLOMBIA REPUBLIC OF		F		2FE	1,510,120	155.0000	2,325,000	1,500,000	1,509,425	0	(147)	0	0	7.375	7.319	MS	31,651	110,625	11/06/2006	09/18/2037
283875-AH-5	EL SALVADOR REPUBLIC OF 144A		F		3FE	1,020,000	120.7500	1,207,500	1,000,000	1,017,699	0	(375)	0	0	8.250	8.067	AO	18,563	82,500	01/08/2004	04/10/2032
283875-AN-2	EL SALVADOR REPUBLIC OF 144A		F		3FE	397,896	114.2500	457,000	400,000	398,091	0	31	0	0	7.650	7.695	JD	1,360	30,600	06/01/2005	06/15/2035
455780-AS-5	INDONESIA REPUBLIC OF 144A		F		2FE	446,480	116.8750	525,938	450,000	448,639	0	385	0	0	7.500	7.613	JJ	15,563	33,750	11/08/2005	01/15/2016
455780-AT-3	INDONESIA REPUBLIC OF 144A		F		2FE	976,722	160.0000	1,440,000	900,000	970,229	0	(1,179)	0	0	8.500	7.757	AO	16,788	76,500	03/02/2006	10/12/2035
455780-AX-4	INDONESIA REPUBLIC OF 144A		F		2FE	782,000	133.7500	1,136,875	850,000	786,187	0	953	0	0	6.625	7.291	FA	20,961	56,313	01/15/2008	02/17/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
46513A-GA-2	ISRAEL (STATE OF) ISRAEL (STATE OF)		F		1FE	5,942,160	108.5000	6,510,000	6,000,000	5,946,194	0	4,034	0	0	4.000	4.115	JD	667	220,000	01/23/2012	06/30/2022
500630-BP-2	KOREA DEVELOPMENT BANK		F		1FE	10,088,600	100.1600	10,016,000	10,000,000	10,000,861	0	(19,505)	0	0	5.300	5.097	JJ	241,444	530,000	01/14/2008	01/17/2013
50065L-AA-8	KNOC KOREA NATIONAL OIL CORP		F		1FE	2,064,720	106.3820	2,127,640	2,000,000	2,023,186	0	(13,854)	0	0	5.375	4.605	JJ	45,090	107,500	11/02/2009	07/30/2014
50065W-AB-2	KNOC KOREA NATIONAL OIL CORP		F		1FE	6,957,090	107.6410	7,534,870	7,000,000	6,966,460	0	7,961	0	0	4.000	4.137	AO	49,778	280,000	10/19/2011	10/27/2016
698299-AU-8	PANAMA REP OF		F		2FE	359,811	113.0000	395,500	350,000	353,076	0	(1,257)	0	0	7.250	6.813	MS	7,472	25,375	07/25/2006	03/15/2015
698299-AV-6	PANAMA REP OF		F		2FE	1,962,596	142.5000	2,850,000	2,000,000	1,970,483	0	1,314	0	0	7.125	7.302	JJ	60,167	142,500	07/07/2006	01/29/2026
718286-AK-3	PHILIPPINE REPUBLIC OF		F		3FE	620,938	144.0500	864,300	600,000	612,060	0	(1,444)	0	0	9.875	9.428	JJ	27,321	59,250	08/12/2004	01/15/2019
718286-AL-1	PHILIPPINES		F		3FE	442,500	160.0000	640,000	400,000	432,331	0	(1,558)	0	0	9.500	8.407	AO	7,389	38,000	01/14/2004	10/21/2024
718286-AP-2	PHILIPPINE REPUBLIC OF		F		3FE	527,500	173.0000	865,000	500,000	522,276	0	(907)	0	0	10.625	9.985	MS	15,495	53,125	11/02/2004	03/16/2025
718286-AQ-0	PHILIPPINE REPUBLIC OF		F		3FE	576,400	130.7500	751,813	575,000	575,639	0	(125)	0	0	9.375	9.341	JJ	24,408	53,906	07/20/2004	01/18/2017
718286-AT-4	PHILIPPINES		F		3FE	537,500	100.7500	503,750	500,000	500,859	0	(6,836)	0	0	9.000	7.542	FA	17,000	45,000	06/15/2006	02/15/2013
718286-AW-7	PHILIPPINE REPUBLIC OF		F		3FE	152,063	117.1500	175,725	150,000	150,631	0	(250)	0	0	8.875	8.661	MS	3,846	13,313	05/09/2005	03/17/2015
718286-BA-4	PHILIPPINE REPUBLIC OF		F		3FE	506,226	120.5000	602,500	500,000	502,533	0	(722)	0	0	8.000	7.808	JJ	18,444	40,000	07/25/2006	01/15/2016
718286-BB-2	PHILIPPINE REPUBLIC OF		F		3FE	810,400	152.3000	1,218,400	800,000	809,266	0	(234)	0	0	7.750	7.631	JJ	28,761	62,000	08/16/2006	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
74727P-AL-5	QATAR STATE OF 144A		F		1FE	9,978,500	140.5000	14,050,000	10,000,000	9,978,500	0	0	0	0	6.400	6.417	JJ	286,222	640,000	11/17/2009	01/20/2040
74727P-AM-3	QATAR STATE OF STATE OF QATAR		F		1FE	9,971,900	105.4910	10,549,100	10,000,000	9,977,722	0	5,592	0	0	3.125	3.184	JJ	139,757	195,313	11/29/2011	01/20/2017
760942-AS-1	URUGUAY		F	2	3FE	1,333,500	155.0000	2,015,000	1,300,000	1,330,809	0	(515)	0	0	7.625	7.407	MS	27,535	99,125	11/03/2006	03/21/2036
78307A-DC-4	RUSSIAN FEDERATION OF RUSSIAN FEDERATION (GOVERNMENT		F		2FE	1,786,986	114.5000	2,061,000	1,800,000	1,787,766	0	780	0	0	4.500	4.591	AO	19,575	40,500	03/28/2012	04/04/2022
836205-AD-6	SOUTH AFRICA REPUBLIC OF		F		2FE	2,145,000	124.2500	2,485,000	2,000,000	2,075,606	0	(13,796)	0	0	8.500	7.489	JD	3,778	170,000	02/24/2009	06/23/2017
836205-AJ-3	SOUTH AFRICA REPUBLIC OF		F		2FE	493,440	107.5000	537,500	500,000	498,789	0	790	0	0	6.500	6.682	JD	2,618	32,500	05/25/2004	06/02/2014
836205-AQ-7	SOUTH AFRICA REPUBLIC OF SOUTH AFRICA (REPUBLIC OF)		F		2FE	500,000	113.0000	565,000	500,000	500,000	0	0	0	0	4.665	4.665	JJ	10,626	11,663	01/09/2012	01/17/2024
857524-AB-8	POLAND REPUBLIC OF		F		1FE	3,527,335	117.9530	4,128,355	3,500,000	3,525,449	0	(1,886)	0	0	5.000	4.901	MS	47,639	155,556	01/26/2012	03/23/2022
900123-AL-4	TURKEY REP OF		F		3FE	1,360,625	196.3750	1,963,750	1,000,000	1,310,716	0	(8,008)	0	0	11.875	8.410	JJ	54,757	118,750	09/14/2004	01/15/2030
900123-AS-9	TURKEY REP OF		F		3FE	543,100	108.5000	542,500	500,000	507,573	0	(6,743)	0	0	9.500	7.950	JJ	21,903	47,500	07/12/2006	01/15/2014
900123-AT-7	TURKEY REP OF		F		3FE	471,938	149.7500	673,875	450,000	469,973	0	(376)	0	0	8.000	7.575	FA	13,700	36,000	08/16/2006	02/14/2034
900123-AV-2	TURKEY REP OF		F		3FE	672,875	111.1700	778,190	700,000	691,369	0	3,471	0	0	7.250	7.871	MS	14,943	50,750	07/03/2006	03/15/2015
900123-AY-6	TURKEY REP OF		F		3FE	865,093	135.0000	1,215,000	900,000	867,925	0	527	0	0	6.875	7.193	MS	17,875	61,875	02/15/2007	03/17/2036
900123-BD-1	TURKEY REP OF		F		3FE	837,375	124.3500	1,044,540	840,000	838,237	0	221	0	0	7.000	7.042	MS	17,967	58,800	09/11/2008	03/11/2019
91086Q-AL-2	MEXICO UNITED MEXICAN STATES		F		2FE	197,858	112.0000	207,200	185,000	188,399	0	(1,437)	0	0	6.625	5.711	MS	4,017	12,256	01/07/2005	03/03/2015
917288-BC-5	URUGUAY		F	2	3FE	843,000	146.0000	1,168,000	800,000	831,084	0	(2,125)	0	0	8.000	7.430	MN	7,644	64,000	02/09/2006	11/18/2022
M7065R-AB-9	MDC GMTN BV MDC GMTN BV		F		1FE	939,975	130.3760	1,082,120	830,000	912,376	0	(10,504)	0	0	7.625	5.737	MN	9,669	63,288	03/22/2010	05/06/2019
P01012-AN-6	EL SALVADOR REPUBLIC OF		F		3FE	1,019,760	112.0000	1,075,200	960,000	1,014,619	0	(969)	0	0	7.650	7.138	JD	3,264	73,440	09/12/2006	06/15/2035
P79068-AA-9	PORT AUTHORITY OF TRINIDAD AND		F	2	2	5,850,000	100.0000	5,850,000	5,850,000	5,850,000	0	0	0	0	5.540	5.540	MS	88,225	324,090	03/23/2007	03/23/2017
Y20721-AF-6	INDONESIA REPUBLIC OF		F		2FE	1,037,500	119.1500	1,251,075	1,050,000	1,044,116	0	1,174	0	0	6.875	7.032	MS	22,458	72,188	04/05/2006	03/09/2017
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						90,554,011	XXX	110,115,516	90,676,000	90,140,644	0	(62,906)	0	0	XXX	XXX	XXX	1,601,421	5,140,511	XXX	XXX
1099999. Total - All Other Government Bonds						90,554,011	XXX	110,115,516	90,676,000	90,140,644	0	(62,906)	0	0	XXX	XXX	XXX	1,601,421	5,140,511	XXX	XXX
20772G-F4-5	CONNECTICUT ST			2	1FE	2,874,714	127.3450	3,463,784	2,720,000	2,862,547	0	(4,680)	0	0	5.850	5.388	MS	46,852	159,120	04/15/2010	03/15/2032
419791-YR-3	HAWAII ST				1FE	3,065,475	122.2030	3,696,641	3,025,000	3,059,654	0	(2,297)	0	0	5.100	4.964	FA	64,281	154,275	04/14/2010	02/01/2024
677521-DF-0	OHIO ST OHIO STATE				1FE	1,665,000	116.5430	1,940,441	1,665,000	1,665,000	0	0	0	0	4.944	4.944	MN	13,720	82,318	04/14/2010	05/01/2025
68607L-X9-3	OREGON ST			1	1FE	10,000,000	110.6750	11,067,500	10,000,000	10,000,000	0	0	0	0	5.540	5.541	FA	230,833	554,000	03/11/2005	08/01/2035
68608K-A2-4	OREGON ST			2	1FE	2,750,000	121.7640	3,348,510	2,750,000	2,750,000	0	0	0	0	5.332	5.333	FA	61,096	146,630	04/22/2010	08/01/2030
68608K-A3-2	OREGON ST			2	1FE	4,603,579	125.1170	5,742,870	4,590,000	4,602,402	0	(281)	0	0	5.382	5.361	FA	102,931	247,034	04/26/2010	08/01/2039
93974C-RE-2	WASHINGTON STATE			2	1FE	6,000,000	124.0380	7,442,280	6,000,000	6,000,000	0	0	0	0	5.140	5.139	FA	128,500	308,400	05/25/2010	08/01/2040
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						30,958,768	XXX	36,702,026	30,750,000	30,939,603	0	(7,258)	0	0	XXX	XXX	XXX	648,213	1,651,777	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						30,958,768	XXX	36,702,026	30,750,000	30,939,603	0	(7,258)	0	0	XXX	XXX	XXX	648,213	1,651,777	XXX	XXX
592112-LQ-7	METROPOLITAN GOVT NASHVILLE & MET GOVT NASHVILLE & DAVIDSON			1	1FE	5,000,000	100.3740	5,018,700	5,000,000	5,000,000	0	0	0	0	2.767	2.767	JJ	52,266	0	08/02/2012	07/01/2024
631294-4D-4	NASHUA N H NASHUA N H			2	1FE	1,569,945	104.6550	1,569,825	1,500,000	1,568,469	0	(1,476)	0	0	4.376	4.081	JJ	30,267	30,997	01/30/2012	01/15/2042
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						6,569,945	XXX	6,588,525	6,500,000	6,568,469	0	(1,476)	0	0	XXX	XXX	XXX	82,533	30,997	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						6,569,945	XXX	6,588,525	6,500,000	6,568,469	0	(1,476)	0	0	XXX	XXX	XXX	82,533	30,997	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
235416-4C-5	DALLAS TEX WTRWKS & SWR SYS RE DALLAS TEX WTRWKS & SWR SYS RE				1FE	2,000,000	101.1780	2,023,560	2,000,000	2,000,000	0	0	0	0	3.648	3.648	AO	20,672	0	08/22/2012	10/01/2030
29270C-YU-3	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV				1FE	1,650,000	102.6450	1,693,643	1,650,000	1,650,000	0	0	0	0	3.503	3.503	JJ	20,551	0	08/16/2012	07/01/2026
29270C-YV-1	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV				1FE	1,000,000	102.4380	1,024,380	1,000,000	1,000,000	0	0	0	0	3.603	3.603	JJ	12,811	0	08/16/2012	07/01/2027
31331X-Z7-0	FED FARM CR BKS AGENCY BND	RA			1	7,800,587	135.8850	10,055,490	7,400,000	7,762,083	0	(9,558)	0	0	5.680	5.287	JJ	177,468	420,320	08/05/2008	07/29/2033
3133XR-4W-7	FED HOME LN BKS AGENCY BND	RA			1	4,415,029	130.2280	5,957,931	4,575,000	4,426,639	0	2,691	0	0	5.125	5.360	JD	13,026	234,469	08/05/2008	06/11/2038
3133XR-XV-7	FED HOME LN BKS AGENCY BND				1	26,000,000	127.2390	33,082,140	26,000,000	26,000,000	0	0	0	0	5.250	5.250	FA	542,208	1,365,000	07/31/2008	08/08/2033
347622-CP-5	FORT LAUDERDALE FL SPL OBLG FORT LAUDERDALE FL SPL OBLG			1	1FE	4,517,120	105.2750	4,737,375	4,500,000	4,516,806	0	(314)	0	0	5.143	5.110	JJ	56,573	0	09/21/2012	01/01/2032
46246K-K3-5	IOWA FINANCE AUTHORITY BUILD AMERICA BONDS			2	1FE	870,000	119.8000	1,042,260	870,000	870,000	0	0	0	0	5.272	5.271	FA	19,111	45,866	11/10/2010	08/01/2030
469466-EW-2	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH			1	1FE	411,768	104.5210	418,084	400,000	411,501	0	(267)	0	0	4.500	4.141	MN	3,000	1,750	09/13/2012	11/01/2032
59333A-DG-3	MIAMI-DADE CNTY FLA EDL FACS A			2	1	10,500,000	118.3630	12,428,115	10,500,000	10,500,000	0	0	0	0	5.530	5.531	AO	145,163	580,650	01/16/2004	04/01/2034
610730-AA-1	MONROE CNTY N Y INDL DEV CORP MONROE CNTY N Y INDL DEV AGY S				1FE	2,000,000	108.0360	2,160,720	2,000,000	2,000,000	0	0	0	0	4.176	4.176	MN	13,920	30,392	06/14/2012	05/01/2028
64971Q-RB-1	NEW YORK N Y CITY TRANSITIONAL NEW YORK N Y CITY TRANSITIONAL				1FE	1,026,380	108.1510	1,081,510	1,000,000	1,025,289	0	(970)	0	0	4.200	4.000	MN	7,000	40,133	11/10/2011	11/01/2030
649906-WG-5	NY ST DORM AUTH NEW YORK UNIV NEW YORK ST DORM AUTH REVS NON				1FE	500,000	103.5190	517,595	500,000	500,000	0	0	0	0	3.421	3.421	JJ	8,553	2,091	05/04/2012	07/01/2025
649906-WJ-9	NY ST DORM AUTH NEW YORK UNIV NY ST DORM AUTH NEW YORK UNIV				1FE	500,000	103.9250	519,625	500,000	500,000	0	0	0	0	3.621	3.621	JJ	9,053	2,213	05/04/2012	07/01/2027
677632-PA-3	OHIO STATE UNIVERSITY OHIO ST UNIV GEN RCPTS				1FE	4,949,650	113.6780	5,683,900	5,000,000	4,949,650	0	0	0	0	4.800	4.849	JD	20,000	240,000	10/20/2011	06/01/2111
76116F-AA-5	RESOLUTION FUNDING	@			1	14,986,500	90.6250	45,312,500	50,000,000	33,664,414	0	1,905,535	0	0	0.000	5.913	N/A	0	0	02/10/1999	10/15/2019
76116F-AC-1	RESOLUTION FUNDING RESOLUTION FUNDING CORP	@			1	9,993,570	59.2650	10,608,435	17,900,000	10,397,519	0	321,621	0	0	0.000	3.167	N/A	0	0	09/26/2011	04/15/2030
915137-5F-6	UNIVERSITY TEX			2	1FE	900,169	124.6430	1,121,787	900,000	900,173	0	(4)	0	0	5.134	5.132	FA	17,456	46,206	06/24/2010	08/15/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						94,020,773	XXX	139,469,050	136,695,000	113,074,074	0	2,218,734	0	0	XXX	XXX	XXX	1,086,565	3,009,090	XXX	XXX
312903-KT-3	FHLMC 116 116 G			2	1	16,293	109.7710	17,885	16,293	16,293	0	0	0	0	8.500	8.565	MON	62	1,385	07/21/1994	01/15/2021
312903-WZ-6	FREDDIE MAC FHLMC 147 147 G			2	1	10,034	106.2510	11,195	10,536	10,372	0	23	0	0	7.500	8.326	MON	35	790	04/29/1994	04/15/2021
312905-H6-2	FHLMC 1083 1083 Z			2	1	18,520	114.3590	21,287	18,614	18,565	0	(2)	0	0	8.500	8.633	MON	132	1,582	07/21/1994	05/15/2021
312905-L3-4	FHLMC 1078 1078 GZ			2	1	24,636	109.2490	30,273	27,710	27,384	0	34	0	0	6.500	6.901	MON	150	1,801	07/28/1992	05/15/2021
312905-ME-9	FHLMC 1059 1059 I			2	1	94,539	100.3540	93,587	93,257	93,719	0	(10)	0	0	6.750	6.587	MON	525	6,295	01/23/1998	04/15/2021
312905-UN-0	FHLMC 1073 1073 G			2	1	24,507	111.4630	27,636	24,794	24,643	0	9	0	0	7.000	7.197	MON	145	1,735	04/23/1993	05/15/2021
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-KA-5	FHLMC 1149 1149 Z			2	1	82,881	113.5820	94,941	83,588	83,300	0	4	0	0	7.500	7.633	MON	522	6,269	02/26/1993	10/15/2021
312907-XF-0	FHLMC 1167 1167 E			2	1	67,660	114.6960	78,635	68,560	68,037	0	93	0	0	7.500	7.748	MON	429	5,142	04/11/1996	11/15/2021
3133T3-A6-5	FHLMC 1663 1663 ZB			2	1	172,400	101.1940	183,011	180,851	176,690	0	341	0	0	6.750	7.533	MON	1,017	12,207	01/07/1994	01/15/2024
3133T4-NZ-5	FREDDIE MAC 1694 Z			2	1	13,363	104.7720	14,915	14,236	13,871	0	58	0	0	6.500	7.564	MON	77	925	03/22/1996	03/15/2024
31340Y-8A-0	FHLMC 98 98 G			2	1	30,872	115.5610	35,945	31,105	30,897	0	1	0	0	7.600	7.735	MON	105	2,364	02/08/1993	11/15/2020
31340Y-GK-9	FHLMC 21 21 Z			2	1	1,872	113.5500	2,271	2,000	1,984	0	0	0	0	9.500	9.692	MON	8	190	03/16/1990	01/15/2020
31358E-A9-3	FNMA 90-92 1990-92 C			2	1	23,992	112.2750	26,937	23,992	23,992	0	0	0	0	7.000	7.049	MON	140	1,679	11/21/1995	08/25/2020
31358E-D8-2	FNMA 90-93 1990-93 G			2	1	4,896	109.7060	5,925	5,401	5,173	0	49	0	0	5.500	6.759	MON	25	297	05/15/1996	08/25/2020
31358E-L6-7	FANNIE MAE FNMA 90-95 1990-95 H			2	1	164,708	109.8740	191,693	174,467	169,933	0	127	0	0	6.500	7.319	MON	945	11,340	08/13/1996	08/25/2020
31358E-TY-8	FNMA 90-76 1990-76 G			2	1	5,824	111.8820	6,931	6,195	6,044	0	13	0	0	7.000	7.884	MON	36	434	02/04/1993	07/25/2020
31358F-4E-6	FANNIE MAE FNMA 91-21 1991-21 J			2	1	26,874	112.1510	29,539	26,339	26,545	0	20	0	0	7.000	6.659	MON	154	1,844	02/05/1998	03/25/2021
31358G-3R-6	FNMA 91-60 1991-60 PL			2	1	25,191	112.7410	28,490	25,270	25,170	0	0	0	0	7.000	7.078	MON	147	1,769	11/07/1995	06/25/2021
31358G-5J-2	FANNIE MAE FNMA 91-65 1991-65 Z			2	1	48,329	108.6660	55,502	51,076	50,335	0	18	0	0	6.500	6.887	MON	277	3,320	07/23/1993	06/25/2021
31358J-J6-9	FNMA G91-38 G-38 D			2	1	11,843	113.3080	13,262	11,704	11,748	0	6	0	0	8.000	7.803	MON	78	936	08/15/1995	11/25/2021
31358J-XA-4	FNMA G91-31 G-31 Z			2	1	42,737	118.0480	52,900	44,812	44,331	0	17	0	0	8.500	8.818	MON	317	3,809	04/03/1992	10/25/2021
31358N-4F-6	FNMA 92-123 1992-123 Z			2	1	69,181	119.1780	82,558	69,273	68,990	0	(3)	0	0	7.500	7.593	MON	433	5,195	07/13/1993	07/25/2022
31358N-C9-1	FNMA 92-113 1992-113 Z			2	1	29,566	114.8090	33,967	29,586	29,467	0	(5)	0	0	7.500	7.583	MON	185	2,219	07/30/1993	07/25/2022
31358N-RT-1	FNMA G92-30 G92-30 Z			2	1	34,472	110.5090	39,630	35,861	35,577	0	4	0	0	7.000	7.220	MON	209	2,510	10/20/1995	06/25/2022
31358R-BM-4	FNMA 92-195 1992-195 C			2	1	21,454	114.8740	25,912	22,557	22,098	0	54	0	0	7.500	8.186	MON	141	1,692	11/24/1992	10/25/2022
313602-HM-9	FNMA 88-28 1988-28 H			2	1	28,115	110.0800	30,091	27,336	27,522	0	(28)	0	0	9.050	8.513	MON	206	2,474	12/29/1995	12/25/2018
313602-W4-2	FNMA 89-62 1989-62 G			2	1	10,296	112.8430	11,280	9,996	10,149	0	36	0	0	8.600	7.810	MON	72	860	08/09/1995	10/25/2019
3136A1-W6-8	FANNIE MAE FNMA_11-1186			2	1	11,417,524	102.6990	12,836,770	12,499,399	11,440,331	0	18,892	0	0	3.500	4.030	MON	36,457	429,297	12/01/2012	11/25/2041
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37			2	1	2,028,931	105.8300	2,180,951	2,060,806	2,029,685	0	754	0	0	4.000	4.148	MON	6,869	60,806	12/01/2012	04/25/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
3136A4-SR-1	FNMA_12-18 FANNIE MAE FNMA_12-18			2	1	1,298,937	106.6160	1,442,833	1,353,294	1,299,454	0	517	0	0	4.000	4.263	MON	4,511	35,552	12/01/2012	03/25/2042
3136A6-BG-8	FANNIE MAE FNMA_12-52 FANNIE MAE FNMA_12-52			2	1	994,191	108.7870	1,088,173	1,000,278	994,243	0	52	0	0	4.000	4.067	MON	3,334	26,278	12/01/2012	05/25/2042
3136A7-HV-7	FANNIE MAE FNMA_12-67 FANNIE MAE FNMA_12-67			2	1	5,101,422	101.6880	5,174,013	5,088,141	5,100,866	0	(555)	0	0	3.500	3.494	MON	14,840	88,141	12/01/2012	07/25/2042
3136A7-XX-5	FANNIE MAE FNMA_12-87 FANNIE MAE FNMA_12-87			2	1	2,334,587	101.8000	2,342,303	2,300,894	2,334,276	0	(311)	0	0	3.500	3.424	MON	6,711	19,598	12/17/2012	08/25/2042
3137A0-BA-2	FREDDIE MAC FHLMC 3701			2	1	1,109,072	110.6740	1,357,001	1,226,123	1,127,105	0	11,706	0	0	4.500	6.050	MON	4,598	53,854	12/01/2012	07/15/2040
3137A6-VK-5	FREDDIE MAC FHR 3808			2	1	4,807,797	105.1980	4,959,277	4,714,249	4,783,602	0	(6,709)	0	0	4.000	3.213	MON	15,714	188,570	02/16/2011	08/15/2038
3137A8-QC-5	FREDDIE MAC FHLMC 3841			2	1	3,726,584	108.1490	4,623,684	4,275,282	3,779,012	0	32,635	0	0	4.000	5.535	MON	14,251	167,363	12/01/2012	04/15/2041
3137A9-EU-6	FREDDIE MAC FHLMC 3840			2	1	10,336,768	107.6240	13,527,603	12,569,330	10,718,864	0	293,841	0	0	4.000	7.183	MON	41,898	492,047	12/01/2012	04/15/2041
3137AF-T2-8	FREDDIE MAC FHLMC 3919 ZJ			2	1	10,324,337	109.5550	11,516,253	10,511,837	10,337,617	0	10,483	0	0	4.000	4.214	MON	35,039	411,503	12/01/2012	09/15/2041
3137AL-CF-4	FREDDIE MAC FHR_4001 FREDDIE MAC FHR_4001			2	1	655,346	101.0620	654,257	647,384	655,298	0	(48)	0	0	3.500	3.287	MON	1,888	0	12/17/2012	02/15/2042
3137AN-2C-8	FREDDIE MAC FHLMC_4019 FREDDIE MAC FHLMC_4019			2	1	5,940,552	110.9630	6,608,627	5,955,730	5,940,393	0	(159)	0	0	4.000	4.040	MON	19,852	156,463	12/01/2012	03/15/2042
3137AN-JY-2	FREDDIE MAC FHLMC_4013 FREDDIE MAC FHLMC_4013			2	1	537,403	104.5910	536,845	513,279	537,276	0	(128)	0	0	3.500	2.746	MON	1,497	0	12/17/2012	03/15/2042
3137AP-UH-1	FREDDIE MAC FHLMC_4045 FREDDIE MAC FHLMC_4045			2	1	405,125	103.4550	413,822	400,000	404,929	0	(196)	0	0	3.500	3.345	MON	1,167	4,667	08/14/2012	05/15/2042
3137AQ-6X-1	FREDDIE MAC FHR_4053 FREDDIE MAC FHR_4053			2	1	15,215,625	102.9170	15,437,490	15,000,000	15,208,712	0	(6,913)	0	0	3.250	3.128	MON	40,625	203,125	06/29/2012	11/15/2041
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FHLMC_12-4039			2	1	1,431,016	102.4130	1,442,998	1,409,000	1,430,228	0	(787)	0	0	3.000	2.837	MON	3,523	17,613	07/25/2012	05/15/2042
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057			2	1	102,763	106.3400	108,214	101,763	102,745	0	(18)	0	0	3.500	3.456	MON	297	1,763	12/01/2012	06/15/2042
3137AR-M2-9	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057			2	1	12,917,778	102.8040	13,495,429	13,127,403	12,919,180	0	1,403	0	0	3.500	3.605	MON	38,288	227,403	12/01/2012	06/15/2042
3137AS-2N-3	FREDDIE MAC FHLMC_12-4083 FREDDIE MAC FHLMC_12-4083			2	1	4,465,756	102.4730	4,403,269	4,297,021	4,463,620	0	(2,135)	0	0	3.500	3.275	MON	12,533	62,120	12/01/2012	07/15/2042
3137GA-JM-0	FREDDIE MAC FHLMC 3748			2	1	4,975,000	111.2110	5,560,545	5,000,000	4,977,318	0	1,250	0	0	4.000	4.069	MON	16,667	200,000	11/05/2010	10/15/2040
313920-XZ-8	FANNIEMAE WHOLE LOAN FNW 01-W2			2	1	1,238,774	112.0390	1,272,221	1,135,513	1,227,032	0	(5,677)	0	0	6.589	5.532	MON	6,235	74,819	08/05/2010	10/25/2031
31392M-EM-0	FHLT 04-1 T-41 2A			2	1	245,179	112.9900	266,693	236,032	242,534	0	(379)	0	0	6.520	6.145	MON	1,282	15,516	05/16/2002	07/25/2032
31393B-T5-4	FNW 03-W6 2003-W6 1A42			2	1	5,805,843	105.1330	6,210,108	5,906,906	5,831,004	0	(7,242)	0	0	4.950	5.193	MON	24,366	292,392	04/14/2004	10/25/2042
31393B-U5-2	FNW 03-6 2003-W6 2A4			2	1	3,611,951	116.0240	4,215,228	3,633,081	3,616,907	0	(2,671)	0	0	5.204	5.288	MON	15,755	189,065	03/25/2003	09/25/2042
31393E-F6-1	FANNIE MAE FNMA 03-86 AGENCY CMO 03-86			2	1	2,003,925	110.6560	2,241,331	2,025,500	2,009,444	0	1,847	0	0	5.500	5.715	MON	9,284	110,228	07/01/2012	09/25/2033
31393E-LF-4	FNW 03-12 2003-W12 1A8			2	1	1,325,917	114.5400	1,584,494	1,383,359	1,344,545	0	(13,254)	0	0	4.550	5.022	MON	5,245	62,943	01/29/2004	06/25/2043
31393N-TE-9	FSPC T-55 T-55 1A1C			2	1	1,285,315	114.3170	1,363,453	1,192,695	1,246,875	0	(892)	0	0	6.500	5.671	MON	6,460	77,525	04/08/2003	03/25/2043
31393U-J9-5	FNMA 03-129 2003-129 PX			2	1	3,494,048	107.6870	3,997,499	3,712,136	3,649,901	0	21,449	0	0	4.500	5.216	MON	13,921	167,046	01/06/2004	07/25/2033
31394M-5K-2	FREDDIE MAC FHLMC 2706			2	1	1,214,248	112.9690	1,494,524	1,322,955	1,225,357	0	4,716	0	0	4.500	5.280	MON	4,961	58,107	12/01/2012	11/15/2033
31395B-P8-0	FANNIE MAE 2006-21 A			2	1	123,572	100.3560	122,255	121,821	121,649	0	(628)	0	0	5.500	4.546	MON	558	6,700	05/22/2008	10/25/2033
31395B-Q3-0	FANNIE MAE AGENCY CMO 06-21B			2	1	104,750	100.0550	103,450	103,393	103,222	0	(438)	0	0	5.500	4.615	MON	474	5,687	05/22/2008	08/25/2033
31395F-B8-6	FREDDIE MAC FHLMC 2836			2	1	1,350,547	112.8200	1,722,393	1,526,670	1,353,731	0	1,837	0	0	4.500	5.267	MON	5,725	67,054	12/01/2012	08/15/2034
31395H-GE-4	FREDDIE MAC FHLMC 2869			2	1	4,450,842	111.1800	5,591,570	5,029,299	4,562,301	0	43,825	0	0	4.500	5.940	MON	18,860	220,897	12/01/2012	10/15/2034
31395T-UK-8	FREDDIE MAC FHLMC 2976			2	1	1,236,299	106.8820	1,436,653	1,344,149	1,255,571	0	8,484	0	0	4.500	5.470	MON	5,041	59,038	12/01/2012	05/15/2035
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC FH			2	1	8,227,740	112.3540	9,156,850	8,149,970	8,205,979	0	(9,093)	0	0	5.500	5.416	MON	37,354	435,175	12/01/2012	10/15/2035
31396L-X3-9	FNMA 06-113			2	1	837,542	117.3630	1,000,003	852,062	836,939	0	(174)	0	0	5.500	5.644	MON	3,905	45,497	12/01/2012	12/25/2036
31396W-4F-0	FANNIE MAE FNMA 07-82			2	1	16,668,848	113.2170	22,252,500	19,654,786	16,796,786	0	65,423	0	0	5.000	6.277	MON	81,895	956,633	12/01/2012	08/25/2037
31396Y-S2-9	FANNIE MAE FNMA 08-26			2	1	8,548,546	112.5530	9,985,831	8,872,146	8,587,434	0	16,933	0	0	5.000	5.417	MON	36,967	431,823	12/01/2012	04/25/2038
31397G-FM-7	FREDDIE MAC FHLMC 3298			2	1	9,407,607	109.2370	12,029,299	11,012,161	9,653,510	0	77,657	0	0	5.000	6.562	MON	45,884	535,981	12/01/2012	02/15/2037
31397J-6K-5	FREDDIE MAC FHLMC 3331			2	1	19,348,746	117.0500	26,182,023	22,368,238	19,610,875	0	105,656	0	0	5.000	6.243	MON	93,201	1,088,701	12/01/2012	02/15/2036
31397J-TA-2	FHLMC 3342			2	1	1,861,433	111.6790	2,395,512	2,144,992	1,898,612	0	14,599	0	0	5.000	6.343	MON	8,937	104,401	12/01/2012	06/15/2037
31397L-MG-3	FNMA 08-58			2	1	240,447	100.4540	243,095	241,997	241,095	0	200	0	0	5.000	5.204	MON	1,008	12,100	05/28/2008	04/25/2035
31397Q-GR-3	FANNIE MAE FNMA 11-2			2	1	10,908,369	108.3440	14,620,284	13,494,306	11,168,977	0	169,759	0	0	4.000	6.301	MON	44,981	528,257	12/01/2012	02/25/2041
31397Q-JJ-8	FANNIE MAE FNMA 11-8			2	1	44,809,199	108.7670	60,132,676	55,285,569	45,625,392	0	575,085	0	0	4.000	6.104	MON	184,285	2,164,245	12/01/2012	02/25/2041
31397W-X8-3	FHLMC 3473 AGENCY CMO 3473			2	1	480,663	100.7940	496,049	492,140	489,461	0	2,695	0	0	5.000	6.078	MON	2,051	24,607	07/17/2008	11/15/2034
31397Y-3V-1	FHLMC 3479 AGENCY CMO 3479B			2	1	87,939	101.5180	89,973	88,628	88,317	0	132	0	0	5.500	5.902	MON	406	4,875	08/11/2008	12/15/2030
31397Y-FU-0	FREDDIE MAC FHLMC 3488			2	1	2,965,736	104.0270	3,007,153	2,890,757	2,947,294	0	(3,019)	0	0	5.500	4.782	MON	13,249	158,992	01/30/2009	12/15/2034
31398F-2F-7	FANNIE MAE FNMA 09-89			2	1	10,540,177	109.9330	12,673,580	11,528,458	10,743,227	0	78,497	0	0	4.500	5.623	MON	43,232	506,354	12/01/2012	11/25/2039
31398F-YE-5	FANNIE MAE FNMA 09-93			2	1	1,281,785	110.0320	1,515,541	1,377,365	1,301,148	0	7,566	0	0	4.500	5.395	MON	5,165	60,497	12/01/2012	11/25/2039
31398G-4C-0	FANNIE MAE FNMA 10-3			2	1	6,485,517	120.0280	7,784,424	6,485,517	6,485,517	0	0	0	0	5.500	5.536	MON	29,725	346,300	12/01/2012	02/25/2040
31398G-GP-8	FANNIE MAE FNMA 09-98			2	1	2,761,875	114.2180	3,426,543	3,000,000	2,799,060	0	15,441	0	0	4.500	5.391	MON	11,250	135,000	04/07/2010	12/25/2039
31398G-RQ-4	FANNIE MAE FNMA 09-111			2	1	10,877,222	109.6360	12,733,917	11,614,722	11,233,538	0	21,132	0	0	5.000	7.088	MON	48,395	565,309	12/01/2012	01/25/2040
31398G-XM-6	FANNIE MAE FNMA 09-107			2	1	4,942,547	109.6230	5,589,028	5,098,412	5,015,246	0	5,361	0	0	5.000	5.947	MON	21,243	248,149	12/01/2012	01/25/2040
31398K-AQ-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC_3589			2	1	270,617	112.2630	349,440	311,268	276,525	0	2,737	0	0	4.500	5.991	MON	1,167	13,672	12/01/2012	10/15/2039
31398K-DJ-6	FREDDIE MAC FHLMC 3587 FREDDIE MAC FHLMC_3587			2	1	1,005,000	112.5660	1,125,663	1,000,000	1,003,799	0	(853)	0	0	4.500	4.433	MON	3,750	45,000	06/30/2011	05/15/2039
31398L-PN-2	FREDDIE MAC FHLMC 3606			2	1	17,066,054	110.3250	19,413,052	17,596,304	17,280,733	0	102,054	0	0	5.000	5.649	MON	73,318	856,443	12/01/2012	04/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
31398L-WR-5	FREDDIE MAC FHLMC 3627			2	1	26,831,238	115.7010	32,180,440	27,813,570	26,999,144	0	77,408	0	0	5.000	5.475	MON	115,890	1,353,735	12/01/2012	01/15/2040
31398L-XS-2	FREDDIE MAC FHLMC 3622			2	1	13,602,612	117.0480	15,921,640	13,602,612	13,602,612	0	0	0	0	5.500	5.540	MON	62,345	726,324	12/01/2012	05/15/2036
31398M-EB-8	FANNIE MAE			2	1	15,360,000	112.7980	18,047,664	16,000,000	15,473,898	0	47,738	0	0	4.500	4.966	MON	60,000	720,000	02/01/2010	03/25/2040
31398M-UA-2	FANNIE MAE FNMA 10-21			2	1	16,034,192	113.0480	19,900,481	17,603,567	16,281,284	0	108,447	0	0	4.500	5.573	MON	66,013	773,185	12/01/2012	03/25/2040
31398P-HA-0	FANNIE MAE FNMA 10-35			2	1	10,042,835	113.1500	12,802,594	11,314,710	10,127,066	0	40,987	0	0	4.500	5.473	MON	42,430	496,965	12/01/2012	04/25/2040
31398P-W9-6	FANNIE MAE FNMA 10-39			2	1	422,922	111.5090	502,790	450,898	427,125	0	2,754	0	0	4.500	5.519	MON	1,691	19,804	12/01/2012	05/25/2040
31398P-WA-3	FANNIE MAE FNMA_10-44			2	1	4,517,028	111.2320	5,015,437	4,508,975	4,512,596	0	(4,044)	0	0	4.500	4.448	MON	16,909	198,043	12/01/2012	05/25/2040
31398P-WT-2	FNMA 01-44			2	1	9,371,875	110.2140	11,021,390	10,000,000	9,590,979	0	105,848	0	0	4.500	5.675	MON	37,500	450,000	03/25/2010	05/25/2040
31398R-2P-9	FANNIE MAE FNMA 10-79			2	1	8,937,474	105.2730	9,997,795	9,497,035	9,004,024	0	35,961	0	0	4.000	4.585	MON	31,657	347,986	12/17/2012	07/25/2040
31398S-2T-9	FANNIE MAE FNMA 10-152			2	1	1,999,285	103.4720	2,072,576	2,003,041	1,999,205	0	(21)	0	0	3.000	3.013	MON	5,008	60,091	01/13/2011	08/25/2040
31398S-5H-2	FANNIE MAE FNMA 10-148 FNMA_10-148			2	1	5,555,730	108.4370	6,224,968	5,740,658	5,570,319	0	11,979	0	0	4.000	4.387	MON	19,136	224,728	12/01/2012	01/25/2041
31398S-GF-4	FANNIE MAE FNMA 10-129			2	1	4,034,802	110.5660	4,874,658	4,408,842	4,083,838	0	30,258	0	0	4.500	5.591	MON	16,533	193,645	12/01/2012	11/25/2040
31398S-KG-7	FANNIE MAE FNMA 10-142			2	1	6,981,649	108.6920	8,268,529	7,607,274	7,063,005	0	37,715	0	0	4.000	4.981	MON	25,358	297,799	12/01/2012	12/25/2040
31398T-7B-1	FANNIE MAE FNMA 10-113			2	1	10,141,005	110.8860	12,318,156	11,108,827	10,220,678	0	55,725	0	0	4.000	4.949	MON	37,029	434,873	12/01/2012	10/25/2040
31398T-SF-9	FANNIE MAE FNMA 10-93			2	1	5,360,784	110.8920	6,180,321	5,573,284	5,474,588	0	66,708	0	0	4.500	5.659	MON	20,900	244,790	12/01/2012	08/25/2040
31398T-WK-3	FANNIE MAE FNMA 10-84			2	1	10,709,069	108.6300	12,108,561	11,146,569	10,960,307	0	82,299	0	0	4.500	5.720	MON	41,800	489,580	12/01/2012	08/25/2040
31410G-RM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # 888892			2	1	248,657	112.8970	262,209	232,254	248,146	0	(49)	0	0	7.500	4.857	MON	1,452	17,419	04/14/2009	11/01/2037
31411Y-E6-6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 918257			2	1	462,673	113.8540	493,970	433,862	459,970	0	(801)	0	0	7.000	6.396	MON	2,531	30,370	05/26/2009	05/01/2037
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						459,053,388	XXX	547,081,695	496,560,391	463,979,702	0	2,352,127	0	0	XXX	XXX	XXX	1,841,399	20,688,205	XXX	XXX
92977B-D#-5	BPA REC BACKED SER G - GREAT L			1	1	941,679	101.0000	951,096	941,679	941,679	0	0	0	0	4.030	3.998	FEB	34,787	34,787	09/14/2004	02/01/2018
92977B-D*-9	BPA REC BACKED SER E - APG			2	1	1,703,624	101.0000	1,720,661	1,703,624	1,703,624	0	0	0	0	4.510	4.465	JAN	75,980	76,833	04/15/2004	01/05/2014
92977B-D@-7	BPA REC BACKED SER F - FT RILE			2	1	48,897	100.0000	48,897	48,897	48,897	0	0	0	0	4.510	4.465	DEC	159	2,205	04/15/2004	12/05/2013
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,694,200	XXX	2,720,654	2,694,200	2,694,200	0	0	0	0	XXX	XXX	XXX	110,926	113,825	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						555,768,361	XXX	689,271,399	635,949,591	579,747,976	0	4,570,861	0	0	XXX	XXX	XXX	3,038,890	23,811,120	XXX	XXX
00003#-AA-1	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC				2Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.110	3.110	FA	55,721	0	08/22/2012	08/22/2019
000361-AP-0	AAR CORP Series 144A			1	3FE	687,876	105.8750	741,125	700,000	688,659	0	783	0	0	7.250	7.500	JJ	23,401	24,247	01/13/2012	01/15/2022
00038A-AB-9	ABB TREASURY CENTER USA INC				1FE	9,840,600	109.9510	10,995,100	10,000,000	9,861,065	0	13,442	0	0	4.000	4.197	JD	17,778	400,000	06/14/2011	06/15/2021
00101J-AB-2	ADT CORP ADT CORP				2FE	4,564,203	97.2500	4,449,195	4,575,000	4,564,681	0	478	0	0	3.500	3.528	JJ	78,283	0	06/27/2012	07/15/2022
00101J-AC-0	ADT CORP ADT CORP				2FE	4,946,250	94.7370	4,736,871	5,000,000	4,946,717	0	467	0	0	4.875	4.944	JJ	119,167	0	06/27/2012	07/15/2042
00130H-BH-7	AES CORP AES CORPORATION (THE)				3FE	1,995,000	115.5000	2,310,000	2,000,000	1,996,819	0	527	0	0	8.000	8.041	AO	33,778	160,000	12/03/2009	10/15/2017
00184A-AG-0	AOL TIME WARNER INC				2FE	10,827,400	140.5910	14,059,129	10,000,000	10,714,431	0	(17,059)	0	0	7.700	7.019	MN	128,333	770,000	06/04/2004	05/01/2032
00206R-BJ-0	AT&T Inc Series 144A				1FE	2,429,729	100.4070	2,438,879	2,429,000	2,429,728	0	(1)	0	0	4.350	4.348	JD	4,109	0	12/17/2012	06/15/2045
002819-AC-4	ABBOTT LABORATORIES				1FE	9,980,300	136.1110	13,611,076	10,000,000	9,982,253	0	293	0	0	6.150	6.164	MN	52,958	615,000	11/07/2007	11/30/2037
00287Y-AF-6	ABBVIE INC ABBVIE INC				2FE	4,973,650	101.1240	5,056,185	5,000,000	4,974,268	0	618	0	0	2.000	2.094	MN	14,722	0	11/05/2012	11/06/2018
00508X-AF-1	ACTUANT CORPORATION ACTUANT CORPORATION			1	3FE	7,043,008	103.5000	7,245,000	7,000,000	7,041,837	0	(1,170)	0	0	5.625	5.526	JD	17,500	196,875	09/07/2012	06/15/2022
008117-AN-3	AETNA INC AETNA INC	LS		1	2FE	4,930,050	110.7920	5,539,608	5,000,000	4,939,467	0	5,861	0	0	4.125	4.298	JD	17,188	206,250	05/17/2011	06/01/2021
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
008685-AB-5	AHOLD FINANCE USA INC				2FE	5,424,200	128.9330	6,446,629	5,000,000	5,389,022	0	(13,596)	0	0	6.875	6.115	MN	57,292	343,750	03/25/2010	05/01/2029
009363-AG-7	AIRGAS INC CORP BND				2FE	4,994,000	105.8460	5,292,288	5,000,000	4,997,822	0	1,208	0	0	4.500	4.527	MS	66,250	225,000	09/08/2009	09/15/2014
010392-EC-8	ALABAMA POWER CO				1FE	5,635,800	124.8280	7,489,709	6,000,000	5,674,925	0	7,994	0	0	5.700	6.174	FA	129,200	342,000	06/26/2007	02/15/2033
010392-FF-0	ALABAMA POWER CO				1FE	5,991,780	120.1370	7,208,198	6,000,000	5,992,050	0	120	0	0	5.200	5.209	JD	26,000	312,000	05/18/2011	06/01/2041
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-AB-6	ALLEGHANY CORP				2FE	4,981,550	111.7530	5,587,669	5,000,000	4,984,871	0	1,531	0	0	5.625	5.674	MS	82,813	281,250	09/15/2010	09/15/2020
017175-AC-4	ALLEGHANY CORP ALLEGHANY CORP				2FE	7,692,146	109.1150	8,401,836	7,700,000	7,692,477	0	331	0	0	4.950	4.963	JD	4,235	191,634	06/21/2012	06/27/2022
01741R-AE-2	ALLEGHENY TECH INC			1	2FE	3,008,520	110.5000	3,314,992	3,000,000	3,007,216	0	(713)	0	0	5.950	5.911	JJ	82,308	178,500	01/05/2011	01/15/2021
018490-AN-2	ALLERGAN INC				1FE	1,993,940	107.5710	2,151,425	2,000,000	1,995,160	0	542	0	0	3.375	3.411	MS	19,875	67,500	09/07/2010	09/15/2020
018522-F*-8	ALLETE INC. ALLETE INC				1	5,000,000	92.4050	4,620,250	5,000,000	5,000,000	0	0	0	0	4.080	4.080	JJ	101,433	0	07/02/2012	07/15/2042
01878@-AA-3	ALLIANCE RESOURCE PARTNERS			2	2FE	400,000	100.0000	400,000	400,000	400,000	0	0	0	0	8.310	8.310	FA	12,096	33,240	07/19/1999	08/20/2014
020002-AT-8	ALLSTATE CORP				1FE	10,891,834	127.0870	14,233,704	11,200,000	10,912,477	0	4,794	0	0	5.950	6.153	AO	166,600	666,400	02/24/2009	04/01/2036
02360F-AA-4	UNION ELECTRIC SECURED CORP BND				1FE	10,789,475	118.5220	14,815,250	12,500,000	11,258,261	0	140,153	0	0	5.100	6.971	AO	159,375	637,500	05/08/2009	10/01/2019
02360F-AB-2	UNION ELECTRIC CO				1FE	4,971,600	120.6370	6,031,851	5,000,000	4,974,816	0	488	0	0	5.300	5.337	FA	110,417	265,000	07/20/2005	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
0258M0-CW-7	AMERICAN EXPRESS CREDIT CORP BND				1FE	9,965,700	101.8060	10,180,600	10,000,000	9,997,309	0	7,787	0	0	5.875	5.958	MN	96,285	587,500	05/28/2008	05/02/2013
026351-AU-0	AMERICAN GENERAL CORP				2FE	413,591	126.3350	506,603	401,000	409,479	0	(404)	0	0	7.500	7.241	JJ	13,868	30,075	12/29/1995	07/15/2025
02666Q-D6-7	AMERICAN HONDA FIN CORP CORP BND 144A				1FE	4,995,200	104.5420	5,227,100	5,000,000	4,999,180	0	1,040	0	0	6.700	6.723	AO	83,750	335,000	09/24/2008	10/01/2013
02666Q-J7-9	AMERICAN HONDA FIN CORP				1FE	4,986,800	110.3980	5,519,900	5,000,000	4,988,230	0	1,120	0	0	3.800	3.832	MS	53,306	190,000	09/13/2011	09/20/2021
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
029912-BD-3	AMERICAN TOWER CORP				2FE	4,996,050	109.3310	5,466,539	5,000,000	4,997,306	0	466	0	0	4.500	4.512	JJ	103,750	225,000	12/02/2010	01/15/2018
03030#-AA-2	AMERICAN TRANSMISSION CO LLC 144A				1	3,800,000	105.0000	3,990,000	3,800,000	3,800,000	0	0	0	0	5.590	5.590	JD	17,702	212,420	08/01/2005	12/01/2035
03030#-AB-0	AMERICAN TRANSMISSION CO LLC				1	7,000,000	105.0000	7,350,000	7,000,000	7,000,000	0	0	0	0	5.910	5.910	FA	172,375	413,700	08/01/2009	08/01/2037
03040W-AD-7	AMERICAN WATER CAPITAL CORP				2FE	5,290,800	130.5930	6,529,632	5,000,000	5,278,542	0	(4,698)	0	0	6.593	6.152	AO	69,593	329,650	02/09/2010	10/15/2037
03073E-AG-0	AMERISOURCEBERGEN CORP				1FE	7,959,900	116.3000	9,304,030	8,000,000	7,970,343	0	3,543	0	0	4.875	4.939	MN	49,833	390,000	11/16/2009	11/15/2019
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	997,610	117.5110	1,175,113	1,000,000	998,165	0	205	0	0	5.300	5.331	MS	15,606	53,000	03/08/2010	03/15/2020
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	4,814,150	114.7950	5,739,754	5,000,000	4,856,881	0	5,313	0	0	6.550	6.858	JJ	151,014	327,500	03/15/2002	01/15/2028
030981-AG-9	AMERIGAS PARTNERS LP			1	3FE	2,010,000	107.0000	2,140,000	2,000,000	2,008,045	0	(1,431)	0	0	6.250	6.149	FA	45,486	128,472	07/28/2011	08/20/2019
031162-BE-9	AMGEN INC				2FE	991,820	110.1950	1,101,952	1,000,000	992,116	0	121	0	0	4.950	5.002	AO	12,375	49,500	09/13/2010	10/01/2041
032095-AB-7	AMPHENOL CORP AMPHENOL CORP			1	2FE	6,982,220	104.1820	7,292,709	7,000,000	6,983,625	0	1,405	0	0	4.000	4.031	FA	116,667	143,889	01/19/2012	02/01/2022
035229-CF-8	ANHEUSER-BUSCH COS INC				1FE	10,615,110	142.3280	15,656,080	11,000,000	10,645,985	0	8,955	0	0	7.550	7.890	AO	207,625	830,500	05/08/2009	10/01/2030
035229-CL-5	ANHEUSER-BUSCH COS INC				1FE	693,091	133.4790	934,351	700,000	693,760	0	79	0	0	6.000	6.066	MN	7,000	42,000	11/01/2001	11/01/2041
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-DA-8	ANHEUSER-BUSCH COS INC				1FE	8,814,627	127.6290	14,039,232	11,000,000	8,925,891	0	31,230	0	0	5.750	7.456	AO	158,125	632,500	02/24/2009	04/01/2036
035229-DC-4	ANHEUSER-BUSCH COS INC				1FE	2,491,400	139.6330	3,490,826	2,500,000	2,492,053	0	129	0	0	6.450	6.476	MS	53,750	161,250	08/21/2007	09/01/2037
037411-AM-7	APACHE CORPORATION				1FE	5,035,400	143.1630	7,158,150	5,000,000	5,034,455	0	(216)	0	0	7.375	7.320	FA	139,306	368,750	12/05/2001	08/15/2047
037411-AP-0	APACHE CORPORATION				1FE	1,089,710	131.0650	1,310,650	1,000,000	1,045,804	0	(5,454)	0	0	7.625	6.743	JJ	38,125	76,250	01/08/2002	07/01/2019
03842#-AA-0	AQUARION				3	5,900,000	100.0000	5,900,000	5,900,000	5,900,000	0	0	0	0	6.210	6.210	FA	152,663	366,390	08/25/2005	08/01/2035
039483-AU-6	ARCHER-DANIELS-MIDLAND COMPANY				1FE	16,850,839	118.2810	23,951,882	20,250,000	17,057,432	0	58,539	0	0	5.375	6.741	MS	320,484	1,088,438	02/24/2009	09/15/2035
039483-BB-7	ARCHER-DANIELS-MIDLAND COMPANY				1FE	2,014,580	112.9810	2,259,613	2,000,000	2,012,511	0	(1,252)	0	0	4.479	4.387	MS	29,860	89,580	03/30/2011	03/01/2021
046003-JU-4	ASSOCIATES CORP NA				1FE	2,117,800	120.8900	2,417,806	2,000,000	2,051,065	0	(7,028)	0	0	6.950	6.418	MN	23,167	139,000	02/08/1999	11/01/2018
048303-AZ-4	ATLANTIC CITY ELECTRIC COMPANY				1FE	1,660,368	103.1020	1,752,734	1,700,000	1,697,907	0	3,401	0	0	6.625	6.844	FA	46,927	112,625	01/05/1994	08/01/2013
05329W-AJ-1	AUTONATION INC				3FE	5,015,068	113.0000	5,513,270	4,879,000	4,983,398	0	(16,261)	0	0	6.750	6.267	AO	69,526	329,333	12/14/2010	04/15/2018
05348E-AM-1	AVALONBAY COMMUNITIES INC				2FE	2,141,540	115.4330	2,308,660	2,000,000	2,092,948	0	(19,728)	0	0	5.700	4.474	MS	33,567	114,000	06/08/2010	03/15/2017
053611-AF-6	AVERY DENNISON CORP				2FE	6,000,460	110.2940	6,617,663	6,000,000	6,000,374	0	(42)	0	0	5.375	5.374	AO	68,083	322,500	04/08/2010	04/15/2020
05463H-AA-9	AXIS SPECIALTY FINANCE LLC				2FE	1,959,080	113.3190	2,266,383	2,000,000	1,967,649	0	3,356	0	0	5.875	6.150	JD	9,792	117,500	04/05/2010	06/01/2020
054937-AE-7	BB&T CORP				1FE	4,980,150	110.8820	5,544,110	5,000,000	4,993,877	0	1,856	0	0	5.200	5.245	JD	5,778	260,000	12/16/2003	12/23/2015
05531G-AA-9	BB&T CORP BB&T CORP			1	1FE	1,986,120	107.5700	2,151,391	2,000,000	1,987,015	0	895	0	0	3.950	4.035	MS	21,725	39,500	03/15/2012	03/22/2022
055381-AS-6	BE AEROSPACE INC BE AEROSPACE INC			1	3FE	7,833,750	106.0000	7,950,000	7,500,000	7,825,704	0	(8,046)	0	0	5.250	4.540	AO	98,438	86,625	11/15/2012	04/01/2022
05566G-AA-7	BNP PARIBAS LLC 144A				1FE	4,989,350	104.4690	5,223,450	5,000,000	4,997,705	0	1,042	0	0	5.125	5.149	JJ	118,160	256,250	01/08/2003	01/15/2015
057224-AZ-0	BAKER HUGHES INC				1FE	1,955,540	120.5070	2,410,142	2,000,000	1,957,147	0	674	0	0	5.125	5.273	MS	30,181	102,500	12/02/2010	09/15/2040
059438-AG-6	BANC ONE CORP				1FE	2,588,741	133.7820	2,984,673	2,231,000	2,492,075	0	(13,269)	0	0	7.750	6.380	JJ	79,727	172,903	08/19/2003	07/15/2025
064057-BD-3	BANK OF NEW YORK CO INC				1FE	1,019,170	117.2490	1,172,487	1,000,000	1,007,996	0	(1,391)	0	0	5.500	5.313	JD	4,583	55,000	11/08/2002	12/01/2017
071813-AU-3	BAXTER INTERNATIONAL INC				1FE	2,925,908	108.4540	3,253,609	3,000,000	2,982,348	0	7,433	0	0	4.625	4.910	MS	40,854	138,750	10/31/2003	03/15/2015
071813-BA-6	BAXTER INTERNATIONAL INC SENIOR CORP BND				1FE	2,989,980	114.7840	3,443,510	3,000,000	2,992,854	0	906	0	0	4.500	4.542	FA	51,000	135,000	08/17/2009	08/15/2019
084423-AR-3	WR BERKLEY CORP				2FE	3,788,474	111.5120	4,125,929	3,700,000	3,780,557	0	(7,312)	0	0	5.375	5.029	MS	58,558	172,000	03/15/2012	09/15/2020
084423-AS-1	WR BERKLEY CORP WR BERKLEY CORPORATION				2FE	1,992,400	107.1800	2,143,609	2,000,000	1,992,883	0	483	0	0	4.625	4.673	MS	27,236	45,993	03/13/2012	03/15/2022
08658E-AA-5	BESTFOODS				1FE	5,202,809	140.0120	7,000,584	5,000,000	5,180,072	0	(6,887)	0	0	6.625	6.256	AO	69,931	331,250	05/15/2009	04/15/2028
090572-AN-8	BIO-RAD LABS INC			1	3FE	742,375	108.7000	760,900	700,000	722,652	0	(7,435)	0	0	8.000	6.670	MS	16,489	56,000	03/04/2010	09/15/2016
09247X-AE-1	BLACKROCK INC				1FE	9,995,900	118.3070	11,830,735	10,000,000	9,997,083	0	344	0	0	5.000	5.005	JD	29,167	500,000	12/17/2009	12/10/2019
09247X-AH-4	BLACKROCK INC				1FE	2,982,840	112.3980	3,371,927	3,000,000	2,985,126	0	1,443	0	0	4.250	4.321	MN	13,104	127,500	05/19/2011	05/24/2021
09256B-AB-3	BLACKSTONE HOLDINGS FINANCE CO 144A				1FE	2,985,450	113.0220	3,390,660	3,000,000	2,987,880	0	1,120	0	0	5.875	5.938	MS	51,896	176,250	09/15/2010	03/15/2021
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO BLACKSTONE HOLDINGS FINANCE CO				1FE	2,278,580	105.7870	2,380,208	2,250,000	2,277,837	0	(743)	0	0	4.750	4.596	FA	39,781	0	08/22/2012	02/15/2023
097023-AS-4	BOEING COMPANY				1FE	7,770,950	144.9080	11,592,631	8,000,000	7,794,566	0	2,875	0	0	6.625	6.838	FA	200,222	530,000	12/17/2001	02/15/2038
10112R-AE-4	BOSTON PROPERTIES INC				2FE	993,413	108.7670	1,087,672	1,000,000	998,335	0	633	0	0	5.000	5.074	JD	4,167	50,000	09/08/2003	06/01/2015
10112R-AR-5	BOSTON PROP			1	2FE	7,991,280	118.9150	9,513,187	8,000,000	7,993,449	0	646	0	0	5.625	5.638	MN	57,500	450,000	04/08/2010	11/15/2020
10115P-AA-3	BOSTON UNIVERSITY MTN A			1	1FE	8,426,320	123.4420	9,875,360	8,000,000	8,379,103	0	(5,955)	0	0	7.625	7.205	JJ	281,278	610,000	08/21/2001	07/15/2097
10510K-AA-5	BRAMBLES USA INC				2FE	2,999,070	113.6910	3,410,730	3,000,000	2,999,284	0	79	0	0	5.350	5.354	AO	40,125	160,500	03/24/2010	04/01/2020
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
109043-AG-4	BRIGGS & STRATTON CORP BRIGGS & STRATTON CORP				3FE	3,007,500	113.1250	3,393,750	3,000,000	3,007,010	0	(478)	0	0	6.875	6.836	JD	9,167	206,250	08/11/2011	12/15/2020
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1FE	2,502,643	139.7780	2,935,335	2,100,000	2,375,171	0	(19,112)	0	0	7.150	5.484	JD	6,673	150,150	05/05/2005	06/15/2023

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
110122-AC-2	BRISTOL-MYERS SQUIBB				1FE	22,198,138	144.5770	28,915,472	20,000,000	22,196,639	0	(752)	0	0	6.875	6.191	FA	572,917	1,375,000	02/24/2009	08/01/2097
110122-AR-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND				1FE	2,988,570	119.7940	3,593,808	3,000,000	2,993,147	0	1,080	0	0	5.450	5.500	MN	27,250	163,500	08/15/2008	05/01/2018
11283#-AB-7	BROOKFIELD POWER NEW YORK FINA				1	6,500,000	90.0000	5,850,000	6,500,000	6,500,000	0	0	0	0	5.910	5.910	JD	16,006	384,150	12/16/2005	12/16/2025
118230-AJ-0	BUCKEYE PARTNERS			1	2FE	4,981,000	102.8760	5,143,807	5,000,000	4,984,160	0	1,561	0	0	4.875	4.923	FA	101,563	243,750	01/04/2011	02/01/2021
120111-BH-1	BUILDING MATERIALS CORP OF AME			1	3FE	1,890,500	109.0000	2,071,000	1,900,000	1,892,718	0	764	0	0	7.000	7.069	FA	50,244	133,000	02/18/2010	02/15/2020
120568-AM-2	BUNGE LTD FINANCE CORP				2FE	8,925,998	105.0620	9,455,576	9,000,000	8,987,594	0	9,082	0	0	5.350	5.463	AO	101,650	481,500	11/04/2004	04/15/2014
120568-AV-2	BUNGE LIMITED FINANCE CORP BUNGE LIMITED FINANCE CORP				2FE	1,996,160	104.0640	2,081,271	2,000,000	1,996,551	0	391	0	0	3.200	3.242	JD	2,844	32,000	06/12/2012	06/15/2017
122014-AE-3	BURLINGTON RESOURCES				1FE	3,438,090	137.9760	4,139,280	3,000,000	3,267,680	0	(20,831)	0	0	9.125	7.704	AO	68,438	273,750	11/30/2000	10/01/2021
1248EP-AU-7	CCO HOLDINGS LLCCCO HOLDINGS			1	3FE	1,930,000	107.8750	2,157,500	2,000,000	1,937,447	0	5,383	0	0	6.500	7.002	AO	22,028	130,000	08/18/2011	04/30/2021
125509-BM-0	CIGNA CORP CIGNA CORPORATION				2FE	3,978,960	114.8420	4,593,691	4,000,000	3,983,622	0	1,759	0	0	5.125	5.192	JD	9,111	205,000	05/12/2010	06/15/2020
12572Q-AE-5	CME GROUP INC CME GROUP INC				1FE	2,990,730	101.1170	3,033,521	3,000,000	2,990,981	0	251	0	0	3.000	3.036	MS	27,750	0	09/05/2012	09/15/2022
12614Q-AK-1	BESTFOODS				1FE	12,168,708	122.9800	18,201,075	14,800,000	12,172,169	0	583	0	0	5.600	6.814	AO	174,969	828,800	02/24/2009	10/15/2097
126408-GU-1	CSX CORP CSX CORP			1	2FE	9,932,600	119.7750	11,977,548	10,000,000	9,934,732	0	941	0	0	5.500	5.546	AO	116,111	550,000	05/20/2011	04/15/2041
127391-AA-8	CADETS TRUST 2003-1 144A				1	4,983,900	102.1740	5,108,700	5,000,000	4,998,926	0	1,926	0	0	4.800	4.841	JJ	110,667	240,000	07/09/2003	07/15/2013
13134Y-AD-9	CALPINE CONSTRUCTION FINANCE C			1	3FE	2,556,250	106.2500	2,682,813	2,525,000	2,541,638	0	(6,062)	0	0	8.000	7.695	JD	16,833	202,000	06/29/2010	06/01/2016
14149Y-AG-3	CARDINAL HEALTH INC				2FE	3,317,288	107.5810	4,109,604	3,820,000	3,687,226	0	49,246	0	0	4.000	5.535	JD	6,791	152,800	09/02/2003	06/15/2015
141781-AT-1	CARGILL INC 144A				1FE	12,105,633	122.4760	15,248,262	12,450,000	12,139,586	0	6,769	0	0	6.125	6.340	AO	152,513	762,563	06/26/2007	04/19/2034
141781-AU-8	CARGILL INC 144A				1FE	6,161,820	123.9240	7,435,440	6,000,000	6,147,911	0	(2,808)	0	0	6.125	5.930	MS	108,208	367,500	03/27/2007	09/15/2036
14733X-AP-7	CASCADE NATURAL GAS CORP MTNB				2FE	4,371,250	131.8370	6,591,850	5,000,000	4,431,693	0	18,319	0	0	7.480	8.880	AO	93,500	374,000	05/08/2009	09/15/2027
149123-AZ-4	CATERPILLAR INC				1FE	5,727,250	147.9980	7,399,900	5,000,000	5,432,663	0	(36,365)	0	0	9.375	7.920	MS	138,021	468,750	11/30/2000	03/15/2021
149123-BF-7	CATERPILLAR INC				1FE	1,588,200	133.4180	2,001,270	1,500,000	1,569,113	0	(2,597)	0	0	6.625	6.160	JJ	45,823	99,375	08/05/2003	07/15/2028
149123-BJ-9	CATERPILLAR INC				1FE	1,718,940	145.6600	2,184,900	1,500,000	1,680,809	0	(5,203)	0	0	7.300	6.191	MN	18,250	109,500	08/05/2003	05/01/2031
158525-AR-6	INTL PAPER CO				2FE	1,031,800	116.3920	1,163,920	1,000,000	1,023,531	0	(1,099)	0	0	7.350	7.068	MN	12,250	73,500	07/30/2002	11/01/2025
165087-AL-1	VERIZON VIRGINIA INC				1FE	2,122,472	137.0690	2,741,380	2,000,000	2,099,454	0	(2,810)	0	0	8.375	7.837	AO	41,875	167,500	07/01/2000	10/01/2029
165167-BS-5	CHESAPEAKE ENERGY CORP SECURED CORP BND	LS			3FE	574,125	108.5000	651,000	600,000	583,348	0	2,940	0	0	6.500	7.217	FA	14,733	39,000	05/27/2010	08/15/2017
165167-CC-9	CHESAPEAKE ENERGY CORP SENIOR CORP BND				3FE	334,563	109.0000	359,700	330,000	333,425	0	(449)	0	0	7.250	7.034	JD	1,063	23,925	03/04/2010	12/15/2018
171798-AB-7	CIMAREX ENERGY CO. CIMAREX ENERGY CO			1	3FE	3,000,000	109.5000	3,285,000	3,000,000	3,000,000	0	0	0	0	5.875	5.875	MN	29,375	100,854	03/22/2012	05/01/2022
172967-AS-0	CITIGROUP INC				1FE	5,160,450	117.8510	5,892,555	5,000,000	5,160,450	0	0	0	0	6.875	6.660	FA	129,861	343,750	12/04/2001	02/15/2098
172967-BL-4	CITIGROUP INC				2FE	629,184	114.2890	628,592	550,000	617,200	0	(1,876)	0	0	6.625	5.587	JD	1,619	36,438	05/06/2005	06/15/2032
172967-CK-5	CITIGROUP INC				1FE	4,973,350	105.3520	5,267,595	5,000,000	4,995,585	0	3,102	0	0	5.125	5.194	MN	39,861	256,250	04/28/2004	05/05/2014
17453B-AT-8	CITIZENS COMMUNICATIONS				3FE	2,409,013	108.5000	2,794,960	2,576,000	2,512,789	0	25,378	0	0	6.625	7.861	MS	50,250	170,660	07/30/2008	03/15/2015
178180-GD-1	CITY NTL BK CITY NATIONAL BANK				2FE	1,029,330	108.2030	1,082,030	1,000,000	1,028,168	0	(1,162)	0	0	5.375	5.000	JJ	28,517	0	06/18/2012	07/15/2022
178566-AB-1	CITY NATIONAL CORP				1FE	7,953,254	100.5010	8,040,080	8,000,000	7,999,272	0	5,839	0	0	5.125	5.201	FA	154,889	410,000	05/31/2003	02/15/2013
185508-AG-3	CLECO POWER LLC				2FE	1,986,680	117.8880	2,357,753	2,000,000	1,987,132	0	174	0	0	6.000	6.048	JD	10,000	120,000	11/12/2010	12/01/2040
18585#-AA-9	CLEVELAND BROTHERS SR NOTES DU				2FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	6.310	6.310	JJ	28,220	63,100	01/20/2006	01/20/2013
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATIN CORP BND				2FE	5,967,960	120.0510	7,203,073	6,000,000	5,973,032	0	1,615	0	0	5.500	5.553	FA	124,667	330,000	08/13/2009	08/15/2024
191216-AF-7	COCA-COLA CO				1FE	13,992,720	144.5430	17,345,160	12,000,000	13,985,365	0	(800)	0	0	7.375	6.322	JJ	373,667	885,000	02/03/1999	07/29/2093
199575-AV-3	COLUMBUS SOUTHERN POWER				2FE	5,932,440	124.4160	7,464,944	6,000,000	5,939,737	0	1,233	0	0	5.850	5.931	AO	87,750	351,000	10/11/2005	10/01/2035
202795-HG-8	COMMONWEALTH EDISON				1FE	2,868,270	126.8940	3,806,813	3,000,000	2,888,548	0	2,741	0	0	5.875	6.201	FA	73,438	176,250	08/19/2003	02/01/2033
205887-AF-9	CONAGRA FOODS INC				2FE	7,848,416	128.5180	9,349,718	7,275,000	7,698,120	0	(18,663)	0	0	7.125	6.479	AO	129,586	518,344	02/05/2002	10/01/2026
208251-AE-8	CONOCOPHILLIPS HOLDING CO				1FE	32,623,750	137.5950	45,406,340	33,000,000	32,705,527	0	9,419	0	0	6.950	7.043	AO	484,183	2,293,500	02/15/2001	04/15/2029
209111-EH-2	CONSOLIDATED EDISON COMPANY OF				1FE	1,823,821	120.2010	2,404,025	2,000,000	1,836,242	0	3,493	0	0	5.300	5.971	MS	35,333	106,000	02/24/2009	03/01/2035
209111-EM-1	CONSOLIDATED EDISON COMPANY OF				1FE	5,084,890	132.2380	6,611,902	5,000,000	5,080,060	0	(1,516)	0	0	6.200	6.071	JD	13,778	310,000	02/24/2009	06/15/2036
21036P-AD-0	CONSTELLATION BRANDS INC				3FE	2,050,000	115.5000	2,310,000	2,000,000	2,022,920	0	(5,343)	0	0	7.250	6.891	MS	48,333	145,000	11/29/2006	09/01/2016
21036P-AF-5	CONSTELLATION BRANDS INC				3FE	4,675,000	117.7500	5,887,500	5,000,000	4,817,630	0	33,453	0	0	7.250	8.262	MN	46,319	362,500	01/17/2008	05/15/2017
21036P-AG-3	CONSTELLATION BRANDS INC				3FE	4,967,200	111.7500	5,587,500	5,000,000	4,988,975	0	4,991	0	0	8.375	8.500	JD	18,611	418,750	11/28/2007	12/15/2014
210518-D8-2	CONSUMERS ENERGY COMPANY CONSUMERS ENERGY COMPANY				1FE	5,000,000	94.6920	4,734,600	5,000,000	5,000,000	0	0	0	0	4.310	4.310	JD	8,381	0	12/17/2012	12/15/2042
226829-AA-7	CROCKETT COGEN MMC+25 144A			2	2FE	12,686,254	103.0430	13,072,296	12,686,254	12,686,254	0	0	0	0	5.869	5.912	MJSD	2,068	744,556	03/10/2005	03/30/2025
23311V-AC-1	DCP MIDSTREAM OPERATING DCP MIDSTREAM OPERATING LP			1	2FE	3,478,265	100.0610	3,502,120	3,500,000	3,478,654	0	389	0	0	2.500	2.633	JD	8,264	0	11/19/2012	12/01/2017
233835-AQ-0	DAIMLERCHRYSLER NA HLDG				1FE	14,100,000	154.4200	23,163,009	15,000,000	14,161,500	0	17,852	0	0	8.500	9.138	JJ	577,292	1,275,000	05/08/2009	01/18/2031
233835-AW-7	DAIMLERCHRYSLER NA HLDG				1FE	5,189,250	104.9740	5,248,700	5,000,000	5,024,002	0	(26,181)	0	0	6.500	5.925	MN	41,528	325,000	05/20/2005	11/15/2013
233851-AH-7	DAIMLER FINANCE NORTH AMERICA				1FE	5,961,000	104.1620	6,249,720	6,000,000	5,970,642	0	7,448	0	0	2.625	2.765	MS	46,375	157,938	09/08/2011	09/15/2016
247109-BR-1	DELMARVA POWER & LIGHT DELMARVA POWER & LIGHT CO			1	1FE	6,961,430	102.1340	7,149,370	7,000,000	6,961,616	0	186	0	0	4.000	4.032	JD	23,333	120,556	06/19/2012	06/01/2042
24713E-AF-4	DELPHI CORP DELPHI CORP	LS		1	3FE	3,030,386	111.0000	3,330,000	3,000,000	3,028,119	0	(2,267)	0	0	6.125	5.946	MN	23,479	183,750	05/11/2012	05/15/2021
247158-AF-1	DELOITTE LLP CORP BND				1	5,000,000	105.0000	5,250,000	5,000,000	5,000,000	0	0	0	0	6.390	6.390	MS	92,300	319,500	09/17/2009	09/17/2021

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
247158-AK-0	DELOITTE LLP				1	5,000,000	105.0000	5,250,000	5,000,000	5,000,000	0	0	0	0	4.350	4.350	MN	26,583	217,500	11/17/2011	11/17/2023
250847-DZ-0	DETROIT EDISON COMPANY				1FE	10,556,586	119.1130	12,328,196	10,350,000	10,530,193	0	(4,202)	0	0	5.450	5.315	FA	213,095	564,075	08/15/2005	02/15/2035
250847-EA-4	DETROIT EDISON COMPANY				1FE	11,437,218	126.9790	14,323,280	11,280,000	11,430,464	0	(2,836)	0	0	5.700	5.599	AO	160,740	642,960	10/22/2009	10/01/2037
2515E0-AA-7	DEUTSCHE BANK FINANCIAL LLC				2FE	1,982,040	106.3540	2,127,078	2,000,000	1,995,878	0	1,762	0	0	5.375	5.478	FA	38,819	107,500	02/19/2003	03/02/2015
251799-AA-0	DEVON ENERGY CORPORATION				2FE	4,335,200	146.5550	5,862,184	4,000,000	4,285,094	0	(6,648)	0	0	7.950	7.258	AO	67,133	318,000	07/02/2002	04/15/2032
25179S-AD-2	DEVON FINANCING CORP ULC				2FE	1,074,000	144.9160	1,449,159	1,000,000	1,062,452	0	(1,534)	0	0	7.875	7.260	MS	19,906	78,750	07/02/2002	09/30/2031
25389J-AK-2	DIGITAL RLTY DIGITAL REALTY TRUST LP			1	2FE	5,921,040	99.4110	5,964,635	6,000,000	5,922,825	0	1,785	0	0	3.625	3.784	AO	58,604	0	09/19/2012	10/01/2022
25459H-AL-9	DIRECTV HOLDINGS LLCDIRECTV F				2FE	3,990,293	106.4830	4,259,329	4,000,000	3,995,988	0	2,155	0	0	4.750	4.811	AO	47,500	190,000	04/13/2010	10/01/2014
25459H-AT-2	DIRECTV HOLDINGS LLC				2FE	14,976,011	112.1120	16,816,788	15,000,000	14,982,286	0	1,984	0	0	5.200	5.220	MS	229,667	780,000	06/02/2010	03/15/2020
25459H-BF-1	DIRECTTV HOLDINGS DIRECTTV HOLDINGS				2FE	4,997,937	103.1590	5,157,970	5,000,000	4,998,274	0	337	0	0	3.800	3.804	MS	55,944	98,694	05/09/2012	03/15/2022
254687-AH-9	WALT DISNEY COMPANY			1	1FE	1,052,040	127.1140	1,271,140	1,000,000	1,044,846	0	(907)	0	0	7.550	7.134	JJ	34,814	75,500	09/05/2001	07/15/2093
25470D-AB-5	DISCOVERY COMMUNICATIONS INC				2FE	2,017,820	106.5480	2,130,957	2,000,000	2,009,042	0	(3,530)	0	0	3.700	3.503	JD	6,167	74,000	06/08/2010	06/01/2015
26138E-AG-4	DR PEPPER SNAPPLE GROUP INC				2FE	8,044,993	101.8440	8,147,520	8,000,000	8,003,952	0	(11,544)	0	0	6.120	5.967	MN	81,600	489,600	01/21/2009	05/01/2013
26138E-AP-4	DR PEPPER SNAPPLE GROUP INC			1	2FE	2,991,600	104.2390	3,127,158	3,000,000	2,992,420	0	728	0	0	3.200	3.233	MN	12,267	96,000	11/07/2011	11/15/2021
263534-BR-9	EI DU PONT DE NEMOURS & CO				1FE	9,048,267	127.2850	12,728,478	10,000,000	9,104,729	0	15,684	0	0	5.600	6.331	JD	24,889	560,000	02/24/2009	12/15/2036
263534-BT-5	EI DU PONT DE NEMOURS & CO SENIOR CORP BND				1FE	3,150,000	123.6120	3,708,367	3,000,000	3,096,311	0	(14,598)	0	0	6.000	5.323	JJ	83,000	180,000	01/07/2009	07/15/2018
26441Y-AU-1	DUKE REALTY LP				2FE	1,999,660	119.5000	2,390,003	2,000,000	1,999,666	0	6	0	0	6.750	6.753	MS	39,750	135,000	03/25/2010	03/15/2020
26441Y-AV-9	DUKE REALTY LP DUKE REALTY LP			1	2FE	1,912,920	105.2520	1,999,785	1,900,000	1,912,386	0	(534)	0	0	4.375	4.289	JD	3,694	42,486	06/19/2012	06/15/2022
26442C-AC-8	DUKE ENERGY CAROLINAS				1FE	3,056,490	118.5790	3,557,373	3,000,000	3,032,636	0	(5,567)	0	0	5.250	5.003	JJ	72,625	157,500	04/01/2008	01/15/2018
26483E-AG-5	DUN & BRADSTREET CORPORATION DUN & BRADSTREET CORP				2FE	3,663,999	101.8360	3,767,933	3,700,000	3,664,228	0	229	0	0	4.375	4.497	JD	12,590	0	11/28/2012	12/01/2022
26875P-AD-3	EOG RESOURCES INC				1FE	2,185,920	122.6250	2,452,492	2,000,000	2,132,987	0	(17,581)	0	0	5.625	4.423	JD	9,375	112,500	10/30/2009	06/01/2019
26875P-AG-6	EOG RESOURCES INC				1FE	995,760	113.2310	1,132,309	1,000,000	996,456	0	362	0	0	4.100	4.152	FA	17,083	41,000	11/18/2010	02/01/2021
26884A-AQ-6	ERP OPERATING LP	LS			2FE	2,009,040	101.0460	2,020,920	2,000,000	2,000,285	0	(1,124)	0	0	5.200	5.141	AO	26,000	104,000	04/01/2003	04/01/2013
26884T-AA-0	ERAC USA FIN CO				2FE	2,981,490	115.4740	3,464,220	3,000,000	2,984,932	0	1,537	0	0	5.250	5.330	AO	39,375	177,000	06/24/2010	10/01/2020
277432-AB-6	EASTMAN CHEMICAL				2FE	8,607,640	130.0550	13,005,500	10,000,000	8,809,148	0	61,217	0	0	7.250	8.972	JJ	334,306	725,000	05/08/2009	01/15/2024
277432-AJ-9	EASTMAN CHEMICAL				2FE	3,951,400	105.2930	4,211,722	4,000,000	3,970,271	0	9,442	0	0	3.000	3.266	JD	5,333	120,000	12/17/2010	12/15/2015
278058-DB-5	EATON CORPORATION				2FE	1,992,400	122.8660	2,457,320	2,000,000	1,993,049	0	129	0	0	5.800	5.827	MS	34,156	116,000	03/13/2007	03/15/2037
27876G-BF-4	ECHOSTAR DBS CORP				3FE	2,005,000	104.0000	2,080,000	2,000,000	2,001,117	0	(1,414)	0	0	7.000	6.922	AO	35,000	140,000	11/13/2009	10/01/2013
27876G-BH-0	ECHOSTAR DBS CORP				3FE	498,788	111.8750	559,375	500,000	499,531	0	171	0	0	7.750	7.793	MN	3,337	38,750	07/21/2008	05/31/2015
278865-AL-4	ECOLAB INC. ECOLAB INC.				2FE	8,994,240	111.8670	10,068,070	9,000,000	8,994,743	0	472	0	0	4.350	4.358	JD	25,013	391,500	12/05/2011	12/08/2021
28336L-BQ-1	EL PASO CORPORATION SENIOR CORP BND				3FE	5,187,313	114.2340	5,968,727	5,225,000	5,199,506	0	4,705	0	0	7.000	7.130	JD	16,256	365,750	05/26/2010	06/15/2017
283677-AW-2	EL PASO ELEC CO				2FE	3,343,905	116.6990	3,961,930	3,395,000	3,346,138	0	1,003	0	0	6.000	6.119	MN	26,028	203,700	02/07/2011	05/15/2035
291011-BD-5	EMERSON ELECTRIC CO				1FE	1,033,130	122.8000	1,227,997	1,000,000	1,031,777	0	(550)	0	0	5.250	5.033	MN	6,708	52,500	05/24/2010	11/15/2039
291641-AY-4	EMPIRE DISTRICT ELECTRIC CO				2FE	3,976,800	101.2990	4,051,960	4,000,000	3,998,706	0	2,766	0	0	4.500	4.573	JD	8,000	180,000	06/10/2003	06/15/2013
291641-AZ-1	EMPIRE DISTRICT ELEC CO				2FE	5,215,380	104.4530	6,267,180	6,000,000	5,251,333	0	13,635	0	0	5.800	6.900	JJ	174,000	348,000	03/31/2010	07/01/2035
291641-BD-9	EMPIRE DISTRICT ELEC CO				2FE	2,993,580	110.0100	3,300,300	3,000,000	2,994,981	0	555	0	0	4.650	4.677	JD	11,625	139,500	05/24/2010	06/01/2020
29250R-AD-8	ENBRIDGE ENERGY PARTNERS				2FE	2,185,347	111.0510	2,776,275	2,500,000	2,227,821	0	5,923	0	0	5.950	6.957	JD	12,396	148,750	09/15/2003	06/01/2033
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1	2FE	996,210	108.5360	1,085,361	1,000,000	996,337	0	55	0	0	5.500	5.526	MS	16,194	55,000	09/08/2010	09/15/2040
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP			1	2FE	2,993,940	106.6160	3,198,470	3,000,000	2,994,592	0	506	0	0	4.200	4.225	MS	37,100	126,000	09/06/2011	09/15/2021
29265N-AS-7	ENERGEN CORP			1	2FE	2,999,640	104.4500	3,133,513	3,000,000	2,999,795	0	62	0	0	4.625	4.626	MS	46,250	148,771	08/02/2011	09/01/2021
293562-AD-6	EOG RESOURCES INC				1FE	10,079,731	127.7100	13,767,138	10,780,000	10,235,880	0	19,161	0	0	6.650	7.201	AO	179,218	716,870	08/28/2001	04/01/2028
29364L-AL-6	GULF STATES UTILITIES				2FE	1,992,450	100.2800	2,005,600	2,000,000	1,993,045	0	164	0	0	6.200	6.230	JJ	62,000	124,000	07/28/2010	07/01/2033
29364L-AT-9	GULF STATES UTILITIES				2FE	2,038,688	100.0070	2,075,145	2,075,000	2,040,661	0	699	0	0	6.180	6.320	MS	42,745	128,235	02/10/2010	03/01/2035
293791-AT-6	ENTERPRISE PROD OPER LLC				2FE	969,790	116.2300	1,162,303	1,000,000	971,123	0	615	0	0	5.750	5.987	MS	19,167	57,500	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	4,976,250	126.4440	6,322,176	5,000,000	4,976,378	0	128	0	0	6.450	6.487	MS	107,500	322,500	05/11/2010	09/01/2040
29717P-A#-4	ESSEX PROPERTY TRUST INC				2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.920	4.920	JD	1,367	492,000	06/30/2011	12/30/2019
29717P-AC-1	ESSEX PORTFOLIO LP ESSEX PORTFOLIO LP			1	2FE	5,939,400	100.6290	6,037,712	6,000,000	5,941,308	0	1,908	0	0	3.625	3.747	FA	82,167	0	08/08/2012	08/15/2022
30161M-AK-9	EXELON GENERATION CO LLC EXELON GENERATION CO LLC			1	2FE	3,499,160	104.5220	3,658,282	3,500,000	3,499,185	0	25	0	0	4.250	4.253	JD	6,611	73,135	06/13/2012	06/15/2022
30162A-AC-2	EXELIS INC EXELIS INC				2FE	4,996,107	108.6710	5,433,567	5,000,000	4,996,689	0	582	0	0	5.550	5.560	AO	69,375	138,750	07/20/2012	10/01/2021
30162A-AF-5	EXELIS INC EXELIS INC				2FE	1,997,024	105.4290	2,108,575	2,000,000	1,997,430	0	406	0	0	4.250	4.288	AO	21,250	42,500	07/13/2012	10/01/2016
30249U-AB-7	FMC TECHNOLOGIES INC FMC TECHNOLOGIES INC			1	2FE	1,014,620	101.6470	1,016,467	1,000,000	1,014,279	0	(341)	0	0	3.450	3.274	AO	9,583	0	09/20/2012	10/01/2022
31428X-AT-3	FEDEX CORP FEDEX CORP				2FE	8,969,190	97.3920	8,765,267	9,000,000	8,969,457	0	267	0	0	3.875	3.894	FA	149,188	0	07/26/2012	08/01/2042
31620R-AC-9	FIDELITY NATIONAL FINANCIAL IN				2FE	998,970	112.8230	1,128,225	1,000,000	999,326	0	129	0	0	6.600	6.618	MN	8,433	66,000	04/30/2010	05/15/2017
316773-CJ-7	FIFTH THIRD BANCORP CORP BND	LS			2FE	7,990,800	101.8990	8,151,920	8,000,000	7,999,304	0	2,029	0	0	6.250	6.277	MN	83,333	500,000	04/23/2008	05/01/2013
320517-AA-3	FIRST HORIZON NATIONAL CORP				2FE	6,007,770	109.4800	6,568,775	6,000,000	6,004,812	0	(1,478)	0	0	5.375	5.345	JD	14,333	322,500	12/17/2010	12/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
33738M-AB-7	FIRST UNION NATL BANK BKNT				1FE	3,828,110	113.4340	4,055,266	3,575,000	3,771,318	0	(7,245)	0	0	6.500	5.961	JD	19,365	232,375	11/08/2002	12/01/2028
340711-AV-2	FL GAS TSMN CO FLORIDA GAS TRANSMISSION CO			1	2FE	2,996,190	106.6570	3,199,710	3,000,000	2,996,436	0	246	0	0	3.875	3.890	JJ	62,000	0	06/12/2012	07/15/2022
341081-ES-2	FLORIDA POWER AND LIGHT CO				1FE	4,030,520	126.1890	5,047,560	4,000,000	4,027,180	0	(612)	0	0	5.650	5.596	FA	94,167	226,000	10/25/2005	02/01/2035
341099-CH-0	FLORIDA POWER CORP CORP BND				1FE	4,530,160	131.4330	5,257,311	4,000,000	4,500,216	0	(9,491)	0	0	6.350	5.425	MS	74,789	254,000	08/06/2009	09/15/2037
343498-AA-9	FLOWERS FOODS INC FLOWERS FOODS INC			1	2FE	1,995,200	102.4520	2,049,045	2,000,000	1,995,487	0	287	0	0	4.375	4.405	AO	21,875	43,264	03/29/2012	04/01/2022
35803Q-AA-5	FRESENIUS MEDICAL CARE US FINA SERIES 144A				3FE	1,992,500	107.0000	2,140,000	2,000,000	1,993,089	0	589	0	0	5.750	5.804	FA	43,444	57,500	05/23/2012	02/15/2021
35906A-AH-1	FRONTIER COMMUNICATIONS CORP				3FE	500,000	115.0000	575,000	500,000	500,000	0	0	0	0	8.500	8.500	AO	8,972	42,500	08/20/2010	04/15/2020
35914P-AK-1	FRONTIER OIL CORP			1	3FE	1,008,750	107.5000	1,075,000	1,000,000	1,006,031	0	(1,326)	0	0	6.875	6.695	MN	8,785	68,750	11/09/2010	11/15/2018
36720#-AC-3	GAS TRANSMISSION NORTHWEST COR 5.29 6/1/2020 SR NOTES MW				1	5,000,000	105.0000	5,250,000	5,000,000	5,000,000	0	0	0	0	5.290	5.290	JD	22,042	264,500	04/05/2005	06/01/2020
368710-AC-3	GENENTEC INC				1FE	9,735,076	119.6740	12,206,758	10,200,000	9,781,941	0	9,074	0	0	5.250	5.571	JJ	246,925	535,500	08/21/2009	07/15/2035
368710-AG-4	GENENTEC INC SENIOR CORP BND				1FE	2,050,740	109.9010	2,198,015	2,000,000	2,022,459	0	(8,208)	0	0	4.750	4.278	JJ	43,806	95,000	04/30/2009	07/15/2015
369604-BD-4	GENERAL ELECTRIC CO GENERAL ELECTRIC CO				1FE	4,988,250	101.7490	5,087,445	5,000,000	4,988,464	0	214	0	0	2.700	2.725	AO	30,750	0	10/01/2012	10/09/2022
370334-BG-8	GENERAL MILLS INC SENIOR CORP BND				2FE	9,978,400	102.9130	10,291,300	10,000,000	9,997,042	0	4,566	0	0	5.250	5.299	FA	198,333	525,000	07/31/2008	08/15/2013
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
370334-BM-5	GENERAL MILLS INC GENERAL MILLS INC			1	2FE	2,987,670	104.8430	3,145,279	3,000,000	2,988,865	0	1,123	0	0	3.150	3.198	JD	4,200	98,963	11/17/2011	12/15/2021
377372-AB-3	GLAXOSK CAP INC				1FE	990,420	120.4380	1,204,383	1,000,000	991,866	0	199	0	0	5.375	5.440	AO	11,347	53,750	04/01/2004	04/15/2034
377372-AC-1	GLAXOSK CAP INC CORP BND				1FE	10,384,800	101.6780	10,167,800	10,000,000	10,037,304	0	(98,514)	0	0	4.850	3.823	MN	61,972	485,000	04/08/2009	05/15/2013
38141G-GM-0	GOLDMAN SACHS GROUP INC				1FE	6,104,100	121.7610	7,305,648	6,000,000	6,102,278	0	(1,387)	0	0	6.250	6.121	FA	156,250	375,000	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
386088-AH-1	DIAGEO PLC GRAND METRO INV				1FE	4,812,947	149.0830	6,157,112	4,130,000	4,718,625	0	(11,991)	0	0	7.450	6.255	AO	64,956	307,685	09/17/2002	04/15/2035
391164-AE-0	GREAT PLAINS ENERGY INCORPORAT			1	2FE	2,997,120	109.5410	3,286,237	3,000,000	2,997,549	0	231	0	0	4.850	4.862	JD	12,125	145,500	05/16/2011	06/01/2021
397624-AE-7	GREIF INC GREIF INC				3FE	1,527,750	111.5000	1,756,125	1,575,000	1,545,303	0	6,043	0	0	6.750	7.292	FA	44,297	106,313	11/24/2009	02/01/2017
40146#-AF-4	GUARDIAN PIPELINE LLC			2	2	438,750	100.0000	438,750	438,750	438,750	0	0	0	0	7.920	7.997	MJSD	97	34,749	02/19/2002	09/30/2022
40146#-AL-1	GUARDIAN PIPELINE LLC 144A			2	2	877,500	100.0000	877,500	877,500	877,500	0	0	0	0	7.680	7.752	MJSD	187	67,392	11/01/2002	09/30/2022
404119-BF-5	HCA INC			1	3FE	2,496,980	111.5000	2,620,250	2,350,000	2,450,399	0	(19,334)	0	0	8.500	7.320	AO	42,169	199,750	06/08/2010	04/15/2019
404119-BK-4	HCA INC			1	3FE	1,486,646	110.7500	1,661,250	1,500,000	1,489,344	0	999	0	0	7.250	7.373	MS	32,021	108,750	06/08/2010	09/15/2020
404121-AF-2	HCA-THE HEALTHCARE CO HCA INC				3FE	3,000,000	101.7500	3,052,500	3,000,000	3,000,000	0	0	0	0	4.750	4.750	MN	26,917	0	10/16/2012	05/01/2023
404132-AH-5	HCC INSURANCE HOLDINGS INC				1FE	9,948,800	116.6550	11,665,476	10,000,000	9,961,510	0	4,349	0	0	6.300	6.370	MN	80,500	630,000	11/10/2009	11/15/2019
40414L-AD-1	HCP			1	2FE	5,272,387	113.1470	5,996,777	5,300,000	5,276,696	0	2,242	0	0	5.375	5.443	FA	118,698	284,875	01/19/2011	02/01/2021
40426W-AR-2	HRPT PROPERTIES TRUST			1	2FE	1,056,900	108.0110	1,080,111	1,000,000	1,019,467	0	(5,565)	0	0	6.250	5.562	FA	23,611	62,500	11/04/2004	08/15/2016
406216-AS-0	HALLIBURTON COMPANY 144A				1FE	12,447,863	156.3910	20,330,830	13,000,000	12,450,382	0	61	0	0	7.600	7.936	FA	373,244	988,000	12/17/2003	08/15/2096
41011W-BJ-8	JOHN HANCOCK GLOB FDG II 144A				1FE	2,984,910	107.7870	3,233,610	3,000,000	2,996,572	0	1,469	0	0	5.250	5.307	FA	55,125	157,500	02/10/2003	02/25/2015
42218S-AC-2	HEALTH CARE SERVICE CORP				1FE	2,492,450	111.9030	2,797,575	2,500,000	2,493,704	0	630	0	0	4.700	4.738	JJ	54,181	117,500	01/04/2011	01/15/2021
422317-AC-1	HEARST-ARGYLE TV INC				5*	4,944,350	90.0000	4,500,000	5,000,000	4,978,088	0	3,506	0	0	7.000	7.105	JJ	161,389	350,000	01/08/1998	01/15/2018
423074-AL-7	HEINZ HJ CO				2FE	2,999,010	103.1900	3,095,715	3,000,000	2,999,259	0	192	0	0	2.000	2.007	MS	18,167	60,000	09/07/2011	09/12/2016
42545#-AA-8	HENDRICKSON HOLDINGS LLC MW T+50				2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.770	5.770	MS	29,171	115,400	03/11/2005	03/31/2015
42809H-AA-5	HESS CORPORATION SENIOR CORP BND				2FE	4,986,200	106.9090	5,345,428	5,000,000	4,996,551	0	2,859	0	0	7.000	7.065	FA	132,222	350,000	01/29/2009	02/15/2014
42809H-AD-9	HESS CORPORATION				2FE	1,986,080	116.6210	2,332,428	2,000,000	1,986,545	0	192	0	0	5.600	5.648	FA	42,311	112,000	08/05/2010	02/15/2041
428236-BF-9	HEWLETT-PACKARD CO				2FE	1,996,540	96.3590	1,927,189	2,000,000	1,997,157	0	303	0	0	3.750	3.771	JD	6,250	75,000	11/29/2010	12/01/2020
428236-BM-4	HEWLETT-PACKARD CO				2FE	3,991,960	97.9430	3,917,728	4,000,000	3,993,023	0	675	0	0	4.300	4.325	JD	14,333	172,000	05/25/2011	06/01/2021
428236-BP-7	HEWLETT-PACKARD CO				2FE	9,978,400	99.9400	9,993,973	10,000,000	9,983,651	0	4,109	0	0	3.000	3.047	MS	88,333	296,667	09/13/2011	09/15/2016
428236-BW-2	HEWLETT-PACKARD CO HEWLETT-PACKARD CO	LS			2FE	4,999,250	97.3250	4,866,254	5,000,000	4,999,359	0	109	0	0	2.600	2.603	MS	38,278	66,083	03/07/2012	09/15/2017
431116-AB-8	HIGHMARK				1FE	6,971,720	101.6050	7,112,350	7,000,000	6,975,603	0	2,321	0	0	4.750	4.801	MN	42,486	332,500	05/03/2011	05/15/2021
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	1,925,820	130.3350	2,606,700	2,000,000	1,932,084	0	1,233	0	0	5.700	5.967	MS	33,567	114,000	05/15/2007	03/15/2037
44107T-AS-5	HOST HOTELS & RESORTS LP			1	3FE	2,000,000	109.5000	2,190,000	2,000,000	2,000,000	0	0	0	0	5.250	5.250	MS	30,917	0	10/03/2012	03/15/2022
444859-BA-9	HUMANA INC. HUMANA INC			1	2FE	2,886,022	99.1830	2,876,301	2,900,000	2,886,065	0	43	0	0	3.150	3.207	JD	5,329	0	12/14/2012	12/01/2022
448579-AA-0	HYATT HOTELS CORP				2FE	4,317,920	108.4550	4,338,200	4,000,000	4,186,881	0	(66,500)	0	0	5.750	3.859	FA	86,889	230,000	12/21/2010	08/15/2015
448579-AC-6	HYATT HOTELS CORP			1	2FE	4,978,550	105.9650	5,298,238	5,000,000	4,984,122	0	4,016	0	0	3.875	3.970	FA	73,194	196,979	08/04/2011	08/15/2016
45068H-AF-3	HARTFORD FINL SVCS GRP				2FE	2,331,480	113.8120	2,276,240	2,000,000	2,095,352	0	(30,393)	0	0	7.300	5.459	MN	24,333	146,000	04/04/2003	11/01/2015
45138L-AP-8	IDAHO POWER COMPANY MTNE				1FE	1,657,360	117.7490	2,354,980	2,000,000	1,679,203	0	6,510	0	0	5.500	6.958	MS	32,389	110,000	05/15/2009	03/15/2034
452308-AP-4	ILLINOIS TOOL WORKS INC			1	1FE	1,991,690	108.2420	2,164,834	2,000,000	1,992,157	0	467	0	0	3.375	3.428	MS	19,875	33,750	06/27/2012	09/15/2021
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
459284-AB-1	INTERNATIONAL COE INC				2FE	991,250	105.5510	1,055,508	1,000,000	992,997	0	777	0	0	3.500	3.605	MS	10,306	35,000	09/07/2010	09/15/2020
459902-AS-1	INTERNATIONAL GAME TECH				2FE	6,996,160	108.2660	7,578,610	7,000,000	6,997,077	0	304	0	0	5.500	5.507	JD	17,111	385,000	06/11/2010	06/15/2020
466313-AD-5	JABIL CIRCUIT INC SENIOR CORP BND				2FE	156,750	121.5000	182,250	150,000	154,939	0	(754)	0	0	8.250	7.474	MS	3,644	12,375	05/27/2010	03/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
466313-AE-3	JABIL CIRCUIT INC JABIL CIRCUIT INC				2FE	1,571,250	116.7500	1,751,250	1,500,000	1,543,496	0	(10,539)	0	0	7.750	6.814	JJ	53,604	116,250	03/03/2010	07/15/2016
466313-AG-8	JABIL CIRCUIT INC JABIL CIRCUIT INC				2FE	2,025,000	104.5000	2,090,000	2,000,000	2,024,225	0	(775)	0	0	4.700	4.544	MS	38,644	0	07/31/2012	09/15/2022
466488-AP-4	JM HUBER CORP			2	4	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.750	5.750	FA	47,917	115,000	02/01/2006	02/01/2018
471109-AE-8	JARDEN CORP			1	3FE	1,229,688	108.0000	1,350,000	1,250,000	1,232,307	0	1,260	0	0	6.125	6.320	MN	9,783	76,563	12/03/2010	11/15/2022
472319-AH-5	JEFFERIES GRP INC				2FE	10,912,850	111.5000	12,265,000	11,000,000	10,926,657	0	6,357	0	0	6.875	6.982	AO	159,653	756,250	07/14/2010	04/15/2021
476556-CM-5	JERSEY CENTRAL POWER & LIGHT				2FE	11,936,632	114.1800	13,701,592	12,000,000	11,977,279	0	6,039	0	0	5.625	5.688	MN	112,500	675,000	11/01/2004	05/01/2016
478160-AV-6	JOHNSON & JOHNSON				1FE	469,280	116.1340	464,534	400,000	469,222	0	(58)	0	0	4.500	3.516	MS	6,000	0	12/17/2012	09/01/2040
478165-AF-0	SC JOHNSON & SON INC 144A				1FE	1,977,420	120.5040	2,410,080	2,000,000	1,981,184	0	482	0	0	5.750	5.830	FA	43,444	115,000	02/06/2003	02/15/2033
478366-AF-4	JOHNSON CONTROLS INC				2FE	5,873,161	138.4750	9,139,350	6,600,000	5,905,020	0	3,886	0	0	6.950	7.838	JD	38,225	458,700	07/01/2000	12/01/2045
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
489170-AC-4	KENNAMETAL INC. KENNAMETAL INC.				2FE	3,995,080	104.5190	4,180,765	4,000,000	3,995,445	0	365	0	0	3.875	3.890	FA	58,556	77,931	02/09/2012	02/15/2022
492386-AT-4	KERR-MCGEE CORP				2FE	2,913,025	132.0770	3,301,931	2,500,000	2,843,050	0	(9,136)	0	0	7.875	6.588	MS	57,969	196,875	10/22/2002	09/15/2031
49337W-AC-4	KEYSPAN CORP				1FE	11,511,590	137.7060	12,393,524	9,000,000	11,069,642	0	(64,056)	0	0	8.000	5.900	MN	92,000	720,000	08/18/2004	11/15/2030
494550-AT-3	KINDER MORGAN ENERGY PARTNERS				2FE	1,700,457	115.4100	2,071,601	1,795,000	1,705,737	0	1,836	0	0	5.800	6.216	MS	30,655	104,110	01/13/2010	03/15/2035
494550-BC-9	KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND				2FE	4,989,800	119.7670	5,988,347	5,000,000	4,991,963	0	752	0	0	5.800	5.825	MS	96,667	290,000	09/11/2009	03/01/2021
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS				2FE	4,995,700	107.9300	5,396,492	5,000,000	4,996,240	0	365	0	0	4.150	4.160	MS	69,167	215,569	08/03/2011	03/01/2022
500760-AF-3	KRAFT FOODS INC KRAFT FOODS INC				2FE	4,955,000	106.2180	5,310,875	5,000,000	4,957,191	0	2,191	0	0	3.500	3.608	JD	12,153	88,472	05/30/2012	06/06/2022
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	3,131,700	114.7610	3,442,821	3,000,000	3,101,581	0	(12,503)	0	0	5.200	4.613	AO	32,933	156,000	06/23/2010	10/15/2019
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS			1	2FE	3,981,680	110.9680	4,438,721	4,000,000	3,984,874	0	1,558	0	0	4.625	4.683	MN	23,639	185,000	11/16/2010	11/15/2020
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC				2FE	2,561,600	108.5760	2,714,400	2,500,000	2,559,848	0	(1,752)	0	0	4.950	4.631	MN	20,625	60,844	08/14/2012	05/01/2022
53154*-AA-1	LIBERTY UTILITIES FINANCE GP1 LIBERTY UTILITIES FINANCE GP1				2FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.510	3.507	JJ	87,263	0	07/31/2012	07/31/2017
53217V-AB-5	LIFE TECHNOLOGIES CORP				2FE	10,360,450	106.6610	10,666,118	10,000,000	10,210,731	0	(92,633)	0	0	4.400	3.380	MS	146,667	440,000	10/24/2011	03/01/2015
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	3,991,840	117.4720	4,698,866	4,000,000	3,993,798	0	676	0	0	6.000	6.027	MS	80,000	240,000	02/12/2010	03/01/2020
532457-BA-5	ELI LILLY AND COMPANY				1FE	5,287,500	125.2090	6,260,471	5,000,000	5,271,038	0	(5,550)	0	0	5.550	5.155	MS	81,708	277,500	10/20/2009	03/15/2037
548661-CL-9	LOWES COMPANIES INC				1FE	9,679,913	125.2000	14,084,985	11,250,000	9,765,517	0	24,100	0	0	5.800	6.941	AO	137,750	652,500	02/24/2009	10/15/2036
55068#-AD-1	LUXOTTICA US HOLDING CORP CORP BND				2	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	5.960	5.960	JJ	238,400	476,800	06/30/2008	07/01/2013
552690-A@-8	MDU RESOURCES GRP INC				2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	6.330	6.330	FA	89,323	253,200	08/24/2006	08/24/2026
55616X-AF-4	MAY DEPARTMENT STORES CO MACYS RETAIL HOLDINGS INC			1	2FE	2,003,600	106.3440	2,126,885	2,000,000	2,003,324	0	(276)	0	0	3.875	3.853	JJ	35,736	39,181	01/12/2012	01/15/2022
5574AO-AC-1	MADISON GAS & ELECTRIC MTN				1FE	300,000	116.5570	349,671	300,000	300,000	0	0	0	0	5.260	5.260	AO	3,945	15,780	09/24/2002	09/29/2017
565849-AB-2	MARATHON OIL CORP				2FE	886,038	132.0350	1,320,346	1,000,000	893,831	0	2,319	0	0	6.800	7.882	MS	20,022	68,000	05/08/2009	03/15/2032
570535-AK-0	MARKEL CORP MARKEL CORPORATION				2FE	6,001,250	108.1480	6,488,888	6,000,000	6,001,193	0	(57)	0	0	4.900	4.897	JJ	146,183	0	06/28/2012	07/01/2022
571748-AK-8	MARSH & MCLENNAN COS INC				2FE	762,816	116.4550	931,642	800,000	768,291	0	745	0	0	5.875	6.219	FA	19,583	47,000	11/03/2003	08/01/2033
571903-AK-9	MARRIOTT INTL MARRIOTT INTERNATIONAL INC			1	2FE	3,888,729	100.0240	3,900,917	3,900,000	3,889,032	0	303	0	0	3.250	3.284	MS	39,081	0	09/05/2012	09/15/2022
573284-AJ-5	MARTIN MARIETTA MATERIAL				2FE	1,197,300	99.6300	1,245,375	1,250,000	1,199,697	0	823	0	0	6.250	6.584	MN	13,021	78,125	02/08/2010	05/01/2037
573284-AK-2	MARTIN MARIETTA				2FE	5,320,800	110.4380	5,521,903	5,000,000	5,219,266	0	(34,774)	0	0	6.600	5.629	AO	69,667	330,000	11/19/2009	04/15/2018
575718-AA-9	MA INSTITUTE OF TECH				1FE	9,958,100	141.6960	14,169,617	10,000,000	9,959,233	0	9	0	0	5.600	5.623	JJ	280,000	626,889	05/11/2011	07/01/2111
58013M-DU-5	MCDONALD'S CORP				1FE	2,477,700	101.4900	2,537,250	2,500,000	2,498,883	0	2,620	0	0	4.125	4.235	JD	8,594	103,125	05/19/2003	06/01/2013
585055-AT-3	MEDTRONIC INC MEDTRONIC INC				1FE	2,993,910	128.9740	3,869,228	3,000,000	2,994,145	0	91	0	0	5.550	5.564	MS	49,025	166,500	03/11/2010	03/15/2040
589331-AE-7	MERCK AND CO INC				1FE	3,925,480	129.0320	5,161,262	4,000,000	3,938,637	0	2,235	0	0	5.950	6.102	JD	19,833	238,000	03/29/2006	12/01/2028
59018Y-M4-0	MERRILL LYNCH & CO				1FE	7,005,180	100.4340	7,030,380	7,000,000	7,000,111	0	(1,144)	0	0	5.450	5.433	FA	154,719	381,500	01/30/2008	02/05/2013
594918-AJ-3	MICROSOFT CORP				1FE	9,891,100	112.1840	11,218,431	10,000,000	9,895,231	0	1,852	0	0	4.500	4.567	AO	112,500	450,000	09/22/2010	10/01/2040
59562E-AH-8	MIDAMERICAN ENERGY CO				1FE	4,992,000	126.6230	6,331,131	5,000,000	4,992,417	0	154	0	0	5.800	5.812	FA	109,556	290,000	10/03/2006	10/15/2036
59565A-AB-6	MIDCONT EXP PIPE	LS			2FE	5,299,950	107.2400	5,362,000	5,000,000	5,229,980	0	(27,358)	0	0	6.700	5.860	MS	98,639	335,000	04/15/2010	09/15/2019
61166W-AC-5	MONSANTO CO				1FE	14,877,100	126.5580	18,983,642	15,000,000	14,892,665	0	2,340	0	0	5.500	5.556	JJ	346,042	825,000	09/13/2005	07/30/2035
615369-AA-3	MOODYS CORP				2FE	1,987,480	113.2200	2,264,395	2,000,000	1,989,891	0	1,034	0	0	5.500	5.582	MS	36,667	110,000	08/16/2010	09/01/2020
617446-AS-8	MORGAN STANLEY DEAN WITTER				1FE	476,240	103.8930	519,465	500,000	498,345	0	2,087	0	0	7.000	7.465	AO	8,750	35,000	03/01/1994	10/01/2013
617446-H5-1	MORGAN STANLEY DEAN WITTER MTN				1FE	6,343,800	111.6940	6,701,639	6,000,000	6,251,892	0	(51,850)	0	0	5.550	4.470	AO	59,200	333,000	03/07/2011	04/27/2017
61980A-AC-7	MOTIVA ENTERPRISES LLC				1FE	4,990,200	121.5980	6,079,900	5,000,000	4,992,588	0	832	0	0	5.750	5.776	JJ	132,569	287,500	01/06/2010	01/15/2020
620076-BB-4	MOTOROLA INC MOTOROLA SOLUTIONS INC				2FE	3,985,480	102.4060	4,096,258	4,000,000	3,986,244	0	764	0	0	3.750	3.794	MN	19,167	75,000	05/08/2012	05/15/2022
626717-AD-4	MURPHY OIL CORP MURPHY OIL CORP			1	2FE	997,770	101.1970	1,011,968	1,000,000	997,898	0	128	0	0	4.000	4.027	JD	3,333	21,444	05/15/2012	06/01/2022
627180-AA-3	MURRAY STREET INVESTMENT TRUST MURRAY STREET INVESTMENT TRUST				1FE	7,088,830	108.0080	7,560,538	7,000,000	7,076,232	0	(12,598)	0	0	4.647	4.361	JD	27,108	343,317	03/05/2012	03/09/2017
628530-AP-2	MYLAN INC MYLAN INC			1	2FE	8,348,588	110.2500	8,560,913	7,765,000	8,292,239	0	(56,349)	0	0	6.000	3.768	MN	59,532	232,950	09/26/2012	11/15/2018
629400-AA-3	NSG HOLDINGS LLC 144A			2	3FE	2,010,000	103.0000	2,060,000	2,000,000	2,009,530	0	470	0	0	7.750	7.670	JD	6,889	77,500	06/20/2012	12/15/2025
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY				1FE	2,987,890	119.9410	3,598,230	3,000,000	2,988,347	0	176	0	0	5.638	5.666	MS	49,802	169,140	03/23/2010	03/15/2040

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	
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 (Amortization) 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
636180-BE-0	NATIONAL FUEL GAS CO				2FE	3,994,640	100.7400	4,029,600	4,000,000	3,999,892	0	651	0	0	5.250	5.267	MS	70,000	210,000	02/12/2003	03/01/2013
636180-BK-6	NATIONAL FUEL GAS CO NATIONAL FUEL GAS COMPANY			1	2FE	2,996,010	111.2030	3,336,100	3,000,000	2,996,356	0	319	0	0	4.900	4.917	JD	12,250	147,000	11/28/2011	12/01/2021
637432-LM-5	NATIONAL RURAL UTILITIES SECURED CORP BND				1FE	5,093,200	102.5130	5,125,650	5,000,000	5,012,195	0	(23,506)	0	0	5.500	5.000	JJ	137,500	275,000	04/15/2009	07/01/2013
63858S-AA-7	BANK OF AMERICA CORP MTN B				2FE	1,260,670	128.3570	1,283,570	1,000,000	1,182,669	0	(10,067)	0	0	8.570	6.355	MN	10,951	85,700	10/30/2002	11/15/2024
638612-AK-7	NATIONWIDE FINANCIAL SERVICES				2FE	5,195,850	107.7620	5,388,100	5,000,000	5,191,608	0	(4,931)	0	0	5.375	4.799	MS	71,667	188,125	09/13/2012	03/25/2021
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE 144A			1	1FE	5,089,887	95.0000	4,759,500	5,010,000	5,038,737	0	(13,583)	0	0	5.810	5.496	JD	12,937	291,081	12/04/2008	12/15/2024
63946B-AE-0	NBC UNIVERSAL				2FE	4,998,816	111.9410	5,597,073	5,000,000	4,999,143	0	85	0	0	4.375	4.377	AO	54,688	218,750	08/19/2011	04/01/2021
64128X-AC-4	NEUBERGER BERMAN GROUP LLC/NEU NEUBERGER BERMAN GROUP LLC			1	3FE	5,050,000	106.0000	5,300,000	5,000,000	5,045,881	0	(4,119)	0	0	5.875	5.716	MS	86,493	146,059	03/13/2012	03/15/2022
641423-BP-2	NEVADA PWR CO				2FE	4,243,992	134.7420	5,315,553	3,945,000	4,229,604	0	(5,489)	0	0	6.650	6.067	AO	65,586	262,343	03/12/2010	04/01/2036
644239-AY-1	NEW ENG TEL & TEL				1FE	5,798,375	132.8220	6,146,987	4,628,000	5,593,451	0	(32,727)	0	0	7.875	5.905	MN	46,569	364,455	06/15/2005	11/15/2029
651229-AK-2	NEWELL RUBBERMAID INC				2FE	2,499,000	111.5250	2,788,127	2,500,000	2,499,214	0	84	0	0	4.700	4.705	FA	44,389	117,500	08/02/2010	08/15/2020
651290-AK-4	NEWFIELD EXPL CO SENIOR CORP BND			1	3FE	1,970,813	105.5000	2,136,375	2,025,000	1,990,938	0	4,985	0	0	7.125	7.511	MN	18,436	144,281	07/25/2008	05/15/2018
651290-AP-3	NEWFIELD EXPL CO NEWFIELD EXPLORATION CO				3FE	3,998,240	110.0000	4,400,000	4,000,000	3,999,988	0	1,748	0	0	5.750	5.750	JJ	96,472	191,667	09/27/2011	01/30/2022
651290-AQ-1	NEWFIELD EXPL CO NEWFIELD EXPLORATION CO				3FE	2,000,000	108.0000	2,160,000	2,000,000	2,000,000	0	0	0	0	5.625	5.625	JJ	57,813	0	06/20/2012	07/01/2024
651639-AP-1	NEWMONT MINING CORP NEWMONT MINING CORP			1	2FE	2,974,260	103.1120	3,093,363	3,000,000	2,974,611	0	351	0	0	4.875	4.930	MS	43,063	75,969	03/05/2012	03/15/2042
652478-AH-1	NEWS AMERICA HOLDINGS				2FE	1,345,712	100.6170	1,066,540	1,060,000	1,063,120	0	(36,359)	0	0	9.250	5.657	FA	40,854	98,050	02/28/2003	02/01/2013
652478-AR-9	NEWS AMERICA HOLDINGS				2FE	208,388	125.8880	263,106	209,000	208,615	0	21	0	0	7.750	7.775	JJ	7,244	16,198	12/29/1995	01/20/2024
652478-AU-2	NEWS AMERICA HOLDINGS				2FE	1,105,504	125.9410	1,624,639	1,290,000	1,131,043	0	7,799	0	0	7.750	9.579	FA	41,656	99,975	05/08/2009	02/01/2024
654090-AZ-5	NIELSEN FINANCE LLC NIELSEN FINANCELC			1	3FE	5,000,000	99.5000	4,975,000	5,000,000	5,000,000	0	0	0	0	4.500	4.500	AO	55,625	0	09/18/2012	10/01/2020
654730-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
654730-AL-7	NISOURCE FINANCE CORP				2FE	4,993,100	106.7780	5,338,885	5,000,000	4,998,764	0	751	0	0	5.400	5.417	JJ	124,500	270,000	07/16/2003	07/15/2014
654894-AF-1	NOBLE ENERGY INC				2FE	10,053,530	140.4680	14,046,809	10,000,000	10,048,847	0	(1,803)	0	0	8.000	7.942	AO	200,000	800,000	05/08/2009	04/01/2027
655044-AE-5	NOBLE ENERGY INC			1	2FE	1,986,720	120.5970	2,411,931	2,000,000	1,987,101	0	172	0	0	6.000	6.048	MS	40,000	120,000	02/15/2011	03/01/2041
655664-AN-0	NORDSTROM INC				1FE	1,991,300	115.0090	2,300,187	2,000,000	1,993,266	0	751	0	0	4.750	4.805	MN	15,833	95,000	04/20/2010	05/01/2020
665772-CA-5	NORTHERN STATES PWR-MINN				1FE	8,982,540	121.0260	10,892,374	9,000,000	8,984,656	0	349	0	0	5.250	5.263	JJ	217,875	472,500	07/14/2005	07/15/2035
665772-CG-2	NORTHERN STATES PWR CO MN			1	1FE	2,991,510	116.4130	3,492,391	3,000,000	2,991,848	0	138	0	0	4.850	4.868	FA	54,967	145,500	08/04/2010	08/15/2040
668131-AA-3	NORTHWESTERN MUTUAL LIFE INS C				1FE	5,000,000	127.6250	6,381,250	5,000,000	5,000,000	0	0	0	0	6.063	6.063	MS	76,630	303,150	03/23/2010	03/30/2040
669380-AW-7	WELLS FARGO COMPANY				1FE	1,915,360	122.9600	2,459,200	2,000,000	1,943,507	0	3,412	0	0	6.650	7.028	AO	28,078	133,000	07/26/2001	10/15/2023
67021C-AF-4	NSTAR ELECTRIC CO				1FE	1,967,960	127.1390	2,542,772	2,000,000	1,969,215	0	474	0	0	5.500	5.611	MS	32,389	110,000	03/11/2010	03/15/2040
670346-AG-0	NUCOR CORP				1FE	5,133,150	119.8260	5,991,281	5,000,000	5,076,159	0	(13,212)	0	0	5.750	5.393	JD	23,958	287,500	03/11/2008	12/01/2017
67059T-AB-1	NUSTAR LOGISTICS LP				3FE	1,996,140	96.5970	1,931,940	2,000,000	1,996,951	0	323	0	0	4.800	4.824	MS	32,000	96,000	08/09/2010	09/01/2020
674599-BE-4	OCCIDENTAL PETROLEUM				1FE	2,494,180	142.9820	2,859,640	2,000,000	2,233,370	0	(27,076)	0	0	9.250	7.007	FA	77,083	185,000	02/09/1998	08/01/2019
677050-AG-1	OGLETHORPE POWER CORP				1FE	5,000,000	124.6950	6,234,740	5,000,000	5,000,000	0	0	0	0	5.950	5.950	MN	49,583	297,500	02/01/2010	11/01/2039
677415-CN-9	OHIO PWR CO CORP BND				2FE	4,996,000	103.4550	5,172,750	5,000,000	4,999,388	0	884	0	0	5.750	5.769	MS	95,833	287,500	09/04/2008	09/01/2013
678858-BJ-9	OKLAHOMA GAS & ELECTRIC SENIOR CORP BND				1FE	4,982,250	124.0000	6,199,978	5,000,000	4,988,523	0	1,638	0	0	6.350	6.399	MS	105,833	317,500	09/04/2008	09/01/2018
679580-C#-5	OLD DOMINION FREIGHT LINE INC			2	2	3,061,225	100.0000	3,061,225	3,061,225	3,061,225	0	0	0	0	5.850	5.852	AO	32,832	179,082	06/15/2006	04/25/2016
679580-C8-7	OLD DOMINION FREIGHT LINE INC			2	2	4,081,633	100.0000	4,081,633	4,081,633	4,081,633	0	0	0	0	5.850	5.850	AO	43,776	238,776	04/25/2006	04/25/2016
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	1,944,655	128.5980	2,571,952	2,000,000	1,952,979	0	1,095	0	0	7.000	7.228	MN	23,333	140,000	02/25/2003	05/01/2032
682680-AB-9	ONEOK INC				2FE	12,366,000	121.1880	18,178,200	15,000,000	12,593,975	0	69,219	0	0	6.875	8.774	AO	257,813	1,031,250	05/08/2009	09/30/2028
682680-AQ-6	ONEOK INC ONEOK INC			1	2FE	2,998,530	107.6520	3,229,567	3,000,000	2,998,659	0	129	0	0	4.250	4.256	FA	53,125	65,521	01/23/2012	02/01/2022
68268N-AG-8	ONEOK PARTNERS LP			1	2FE	1,987,200	120.5490	2,410,976	2,000,000	1,987,532	0	163	0	0	6.125	6.172	FA	51,042	122,500	01/21/2011	02/01/2041
68389X-AM-7	ORACLE CORP				1FE	992,492	124.2460	1,242,457	1,000,000	992,665	0	136	0	0	5.375	5.427	JJ	24,785	53,750	12/12/2011	07/15/2040
69073T-AP-8	OWENS-BROCKWAY GLASS CONTAINER				3FE	4,158,844	114.0000	4,617,000	4,050,000	4,113,503	0	(16,073)	0	0	7.375	6.850	FA	124,453	298,688	12/10/2009	05/15/2016
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
693476-BL-6	PNC FUNDING CORP				1FE	994,560	114.0580	1,140,581	1,000,000	995,651	0	471	0	0	4.375	4.443	FA	17,014	43,750	08/04/2010	08/11/2020
69352J-AM-9	PPL ENERGY SUPPLY LLC SENIOR CORP BND				2FE	16,014,590	102.9770	16,476,320	16,000,000	16,001,765	0	(3,133)	0	0	6.300	6.279	JJ	464,800	1,008,000	07/16/2008	07/15/2013
69366A-AF-7	PSS WORLD MEDICAL INC PSS WORLD MEDICAL INC			1	3FE	2,071,805	118.0000	2,360,000	2,000,000	2,068,688	0	(3,117)	0	0	6.375	5.782	MS	42,500	66,229	07/30/2012	03/01/2022
694032-AX-1	PACIFIC BELL TELEPHONE CO			1	1FE	554,109	104.4000	629,532	603,000	561,947	0	760	0	0	6.625	7.251	AO	8,434	39,949	12/29/1995	10/15/2034
694308-GS-0	PACIFIC GAS & ELECTRIC				1FE	967,900	119.7120	1,197,124	1,000,000	969,464	0	474	0	0	5.400	5.621	JJ	24,900	54,000	01/12/2010	01/15/2040
695114-BX-5	PACIFICORP				1FE	9,963,900	126.9110	12,691,100	10,000,000	9,968,498	0	705	0	0	5.900	5.926	FA	222,889	590,000	08/19/2004	08/15/2034
695156-AP-4	PACKAGING CORP OF AMERICA PACKAGING CORP OF AMERICA			1	2FE	2,997,330	102.7540	3,082,614	3,000,000	2,997,414	0	84	0	0	3.900	3.911	JD	5,200	54,925	06/21/2012	06/15/2022
704549-AE-4	PEABODY ENERGY CORP SENIOR CORP BND				3FE	2,478,000	114.5000	2,748,000	2,400,000	2,443,465	0	(9,666)	0	0	7.375	6.829	MN	29,500	177,000	03/04/2010	11/01/2016
706451-BB-6	PEMEX PROJ FDG MASTER TR				2FE	634,764	128.4710	693,743	540,000	596,555	0	(8,724)	0	0	9.250	6.838	MS	12,626	49,950	01/01/2008	03/30/2018

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
706451-BD-2	PEMEX PROJECT FUNDING MASTER T				2FE	1,068,444	131.7500	1,185,750	900,000	1,040,696	0	(5,034)	0	0	9.500	7.705	MS	25,175	85,500	03/15/2006	09/15/2027
706451-BG-5	PEMEX PROJ FDG MASTER TR				2FE	1,136,250	126.5000	1,423,125	1,125,000	1,135,774	0	(207)	0	0	6.625	6.543	JD	3,313	74,531	06/17/2010	06/15/2035
709599-AE-4	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY L				2FE	999,280	102.2120	1,022,120	1,000,000	999,365	0	85	0	0	3.750	3.766	MN	5,208	18,750	05/08/2012	05/11/2017
709599-AH-7	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY L				2FE	2,484,400	101.5630	2,539,075	2,500,000	2,484,965	0	565	0	0	4.875	4.955	JJ	56,875	0	07/10/2012	07/11/2022
709599-AK-0	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY /				2FE	2,495,700	101.7130	2,542,825	2,500,000	2,495,880	0	180	0	0	3.375	3.410	MS	22,031	0	09/24/2012	03/15/2018
713448-BS-6	PEPSICO INC				1FE	1,596,976	116.9060	1,870,492	1,600,000	1,597,092	0	48	0	0	4.875	4.887	MN	13,000	78,000	10/19/2010	11/01/2040
71713U-AT-9	PHARMACIA CORP				1FE	7,698,810	136.5060	9,555,420	7,000,000	7,537,973	0	(21,811)	0	0	6.750	5.966	JD	21,000	490,000	08/19/2003	12/15/2027
718507-BH-8	CONOCOPHILLIPS				1FE	1,869,280	127.1730	2,543,454	2,000,000	1,939,701	0	8,554	0	0	6.650	7.322	JJ	61,328	133,000	04/17/2001	07/15/2018
718546-AA-2	PHILLIPS 66 PHILLIPS 66				2FE	2,179,180	111.7400	2,234,796	2,000,000	2,172,537	0	(6,643)	0	0	4.300	3.214	AO	21,500	47,539	07/25/2012	04/01/2022
723787-AK-3	PIONEER NAT RES CO PIONEER NATURAL RESOURCES CO			1	2FE	1,889,360	105.3060	2,000,819	1,900,000	1,889,843	0	483	0	0	3.950	4.018	JJ	38,567	0	06/21/2012	07/15/2022
72650R-AW-2	PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND				2FE	2,985,690	120.5200	3,615,601	3,000,000	2,989,217	0	1,209	0	0	5.750	5.813	JJ	79,542	172,500	09/01/2009	01/15/2020
72650R-AX-0	PLAINS ALL AMERICAN PIPELINE L				2FE	1,997,780	107.9030	2,158,051	2,000,000	1,998,737	0	435	0	0	3.950	3.975	MS	23,261	79,000	07/08/2010	09/15/2015
72925P-AC-9	PLUM CRK TMBRLND			1	2FE	4,709,968	109.7470	5,487,354	5,000,000	4,755,740	0	23,113	0	0	4.700	5.447	MS	69,194	235,000	12/14/2010	03/15/2021
72925P-AD-7	PLUM CRK TMBRLND PLUM CREEK TIMBERLANDS LP			1	2FE	3,471,650	97.8970	3,426,385	3,500,000	3,471,846	0	196	0	0	3.250	3.344	MS	11,059	0	11/14/2012	03/15/2023
737415-AL-3	POST APARTMENT HOMES LP POST APARTMENT HOMES LP			1	2FE	2,513,750	99.3950	2,484,868	2,500,000	2,513,550	0	(200)	0	0	3.375	3.309	JD	12,656	0	11/05/2012	12/01/2022
74005P-AU-8	PRAXAIR INC SENIOR CORP BND				1FE	2,985,180	114.9840	3,449,514	3,000,000	2,989,471	0	1,334	0	0	4.500	4.562	FA	51,000	135,000	08/10/2009	08/15/2019
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD				1FE	1,576,738	131.3760	2,036,328	1,550,000	1,575,633	0	(445)	0	0	5.625	5.504	AO	21,797	87,188	01/13/2010	10/01/2038
74153Q-AH-5	PRIDE INTL INC				2FE	6,000,000	126.7930	7,607,584	6,000,000	6,000,000	0	0	0	0	6.875	6.875	FA	155,833	412,500	08/03/2010	08/15/2020
742718-CB-3	PROCTER & GAMBLE COMPANY				1FE	17,859,929	129.1790	23,252,256	18,000,000	17,871,389	0	3,145	0	0	5.500	5.558	FA	412,500	990,000	05/15/2009	02/01/2034
743315-AJ-2	PROGRESSIVE CORP				1FE	987,680	128.2920	1,282,917	1,000,000	990,622	0	315	0	0	6.625	6.721	MS	22,083	66,250	02/23/1999	03/01/2029
743315-AN-3	PROGRESSIVE CORP				1FE	2,996,760	109.1170	3,273,507	3,000,000	2,997,135	0	277	0	0	3.750	3.763	FA	40,000	112,813	08/17/2011	08/23/2021
74340X-AK-7	PROLOGIS				2FE	4,984,455	113.5220	5,676,122	5,000,000	4,988,626	0	2,302	0	0	6.250	6.313	MS	92,014	312,500	06/03/2011	03/15/2017
74432Q-BM-6	PRUDENTIAL FINANCIAL INC				2FE	2,981,700	116.9070	3,507,218	3,000,000	2,985,445	0	1,541	0	0	5.375	5.455	JD	4,479	161,250	06/16/2010	06/21/2020
744516-AA-3	PUB SERV NC INC				1FE	9,831,400	134.4440	13,444,400	10,000,000	9,876,600	0	5,590	0	0	6.990	7.137	JJ	322,317	699,000	03/14/2002	01/15/2026
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GA				1FE	10,763,692	121.3460	13,020,432	10,730,000	10,759,587	0	(678)	0	0	5.250	5.229	JJ	281,663	563,325	07/07/2005	07/01/2035
744593-AD-6	PUBLIC STEERS TRUST-IBM 22B				1FE	27,060,000	86.7100	43,355,000	50,000,000	33,592,312	0	2,302,016	0	0	0.000	7.223	JD	0	0	12/15/2009	12/01/2096
74531E-AA-0	PUGET SOUND ENERGY INC MTN A				1FE	1,771,166	138.5400	2,770,795	2,000,000	1,794,063	0	6,874	0	0	7.020	8.232	MS	41,340	140,400	05/08/2009	12/01/2027
747262-AE-3	QVC INC			1	2FE	977,500	113.5000	1,135,000	1,000,000	981,778	0	1,659	0	0	7.375	7.690	AO	15,569	73,750	06/04/2010	10/15/2020
74733V-AA-8	QUESTAR MKT RES INC				3FE	3,060,000	115.2500	3,457,500	3,000,000	3,053,554	0	(4,829)	0	0	6.875	6.589	MS	68,750	206,250	08/11/2011	03/01/2021
74740F-EZ-5	QUAKER OATS MTNC				1FE	1,000,000	104.0360	1,040,360	1,000,000	1,000,000	0	0	0	0	6.630	6.629	JJ	30,572	66,300	09/01/1993	09/09/2013
74834L-AP-5	QUEST DIAGNOSTICS INC				2FE	2,954,730	111.4450	3,343,337	3,000,000	2,966,647	0	3,851	0	0	4.750	4.938	JJ	59,771	142,500	11/12/2009	01/30/2020
74834L-AS-9	QUEST DIAGNOSTICS INC				2FE	1,996,660	111.5880	2,231,752	2,000,000	1,997,162	0	276	0	0	4.700	4.721	AO	23,500	94,000	03/21/2011	04/01/2021
748356-AA-0	QUESTAR CORPORATION				1FE	4,492,155	104.4710	4,701,212	4,500,000	4,495,238	0	1,459	0	0	2.750	2.786	FA	51,563	123,750	12/08/2010	02/01/2016
751028-B@-9	RALCORP HOLDINGS INC				2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.570	5.570	JD	4,642	174,600	12/21/2005	12/21/2015
75281A-AJ-8	RANGE RESOURCES CORP SENIOR CORP BND			1	3FE	1,893,750	105.0000	1,968,750	1,875,000	1,884,312	0	(2,403)	0	0	7.250	7.080	MN	22,656	135,938	06/20/2008	05/01/2018
755111-BU-4	RAYTHEON CO RAYTHEON CO				1FE	4,701,900	113.2000	5,660,010	5,000,000	4,709,402	0	4,543	0	0	4.875	5.276	AO	51,458	243,750	05/11/2011	10/15/2040
756109-AE-4	REALTY INCOME CORP				2FE	8,600,428	100.9350	8,478,540	8,400,000	8,405,065	0	(24,666)	0	0	5.375	5.069	MS	132,942	451,500	06/17/2003	03/15/2013
756109-AF-1	REALTY INCOME CORP				2FE	1,990,160	110.8800	2,217,600	2,000,000	1,997,014	0	936	0	0	5.500	5.557	MN	14,056	110,000	11/19/2003	11/15/2015
756109-AG-9	REALTY INCOME CORP				2FE	6,880,720	113.4430	7,941,020	7,000,000	6,895,083	0	2,222	0	0	5.875	5.998	MS	121,090	411,250	03/08/2005	03/15/2035
759351-AJ-8	REINSURANCE GROUP OF AMERICA I REINSURANCE GROUP OF AMERICA I				2FE	2,983,410	109.7270	3,291,824	3,000,000	2,985,550	0	1,347	0	0	5.000	5.071	JD	12,500	150,000	05/24/2011	06/01/2021
759358-AF-7	REINALT-THOMAS CORP			2	2	4,285,714	100.0000	4,285,714	4,285,714	4,285,714	0	0	0	0	5.160	5.160	FA	90,300	221,143	08/04/2005	08/04/2015
759468-AA-9	RELIANCE HOLDINGS USA INC				2FE	1,140,228	104.7070	1,204,131	1,150,000	1,142,010	0	835	0	0	4.500	4.607	AO	10,350	51,750	10/25/2010	10/19/2020
759468-AC-5	RELIANCE HOLDINGS USA INC RELIANCE HOLDING USA INC				2FE	994,810	111.8480	1,118,480	1,000,000	995,164	0	354	0	0	5.400	5.468	FA	20,550	27,000	02/09/2012	02/14/2022
760759-AK-6	REPUBLIC SVCS				2FE	4,996,000	126.0050	6,300,247	5,000,000	4,996,398	0	50	0	0	6.200	6.206	MS	103,333	310,000	08/05/2010	03/01/2040
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	2,966,606	117.8620	3,535,849	3,000,000	2,972,378	0	2,376	0	0	5.250	5.382	MN	20,125	157,500	08/05/2010	11/15/2021
773903-AB-5	ROCKWELL AUTOMATION INC				1FE	5,554,100	131.9470	6,597,368	5,000,000	5,433,824	0	(17,652)	0	0	6.700	5.826	JJ	154,472	335,000	08/17/2004	01/15/2028
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC ROCKWOOD SPECIALTIES GROUP INC			1	3FE	5,075,000	103.5000	5,175,000	5,000,000	5,072,066	0	(2,934)	0	0	4.625	4.340	AO	61,667	0	09/21/2012	10/15/2020
776696-AC-0	ROPER IND INC SENIOR CORP BND				2FE	8,733,680	119.7210	9,577,692	8,000,000	8,560,696	0	(69,479)	0	0	6.250	5.000	MS	166,667	500,000	05/20/2010	09/01/2019
776696-AD-8	ROPER IND INC ROPER INDUSTRIES INC				2FE	2,997,300	99.4600	2,983,814	3,000,000	2,997,358	0	58	0	0	1.850	1.869	MN	6,167	0	11/15/2012	11/15/2017

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	
		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
776696-AE-6	ROPER IND INC ROPER INDUSTRIES INC			1	2FE	2,997,720	99.3930	2,981,794	3,000,000	2,997,740	0	20	0	0	3.125	3.134	MN	10,417	0	11/15/2012	11/15/2022
78355H-JM-2	RYDER SYSTEM INC MTN				2FE	10,163,700	100.7600	10,076,000	10,000,000	10,006,022	0	(36,186)	0	0	6.000	5.620	MS	200,000	600,000	02/21/2008	03/01/2013
78355H-JR-1	RYDER SYSTEM INC				2FE	998,220	105.5860	1,055,864	1,000,000	998,663	0	275	0	0	3.500	3.533	JD	2,917	35,000	05/17/2011	06/01/2017
78412F-AF-1	SESI LLC				3FE	1,437,088	100.1250	1,459,823	1,458,000	1,453,187	0	3,130	0	0	6.875	7.125	JD	8,353	100,238	11/27/2006	06/01/2014
78442F-AQ-1	SLM CORP				2FE	1,490,250	105.0000	1,575,000	1,500,000	1,497,667	0	941	0	0	5.000	5.073	AO	15,833	75,000	04/07/2003	04/15/2015
78486Q-AC-5	SVB FINANCIAL GROUP	LS			1FE	2,979,000	111.8680	3,356,034	3,000,000	2,982,838	0	1,753	0	0	5.375	5.467	MS	47,479	161,250	09/15/2010	09/15/2020
786514-BU-2	SAFEWAY INC. SAFEWAY INC	LS			2FE	1,994,980	102.9490	2,058,989	2,000,000	1,995,403	0	395	0	0	4.750	4.782	JD	7,917	93,944	11/30/2011	12/01/2021
792860-AK-4	TRAVELERS CO INC				1FE	3,111,720	139.7650	4,192,950	3,000,000	3,102,156	0	(1,825)	0	0	6.750	6.466	JD	6,188	202,500	08/08/2006	06/20/2036
797440-BF-0	SAN DIEGO G&E				1FE	4,743,164	123.6200	5,705,054	4,615,000	4,734,861	0	(2,806)	0	0	5.350	5.153	MN	31,549	246,903	10/22/2009	05/15/2035
806605-AG-6	SCHERING-PLOUGH CORPORATION				1FE	3,573,355	142.7960	4,783,651	3,350,000	3,512,946	0	(3,789)	0	0	6.500	6.086	JD	18,146	217,750	03/03/2004	12/01/2033
80808#-AE-2	SCHREIBER FOODS INC				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.570	3.570	MN	25,288	178,500	11/10/2010	11/10/2017
811065-AA-9	SCRIPPS NETWORKS INTERACTIVE SCRIPPS NETWORKS INTERACTIVE I				2FE	5,992,680	104.1350	6,248,099	6,000,000	5,994,210	0	1,446	0	0	2.700	2.726	JD	7,200	168,300	11/28/2011	12/15/2016
81211K-AP-5	SEALED AIR CORP			1	4FE	911,745	106.6250	948,963	890,000	901,967	0	(4,310)	0	0	7.875	7.267	JD	3,115	70,088	08/03/2010	06/15/2017
82567D-AF-1	SHURGARD STORAGE CENTERS				1FE	7,575,620	101.0780	7,580,850	7,500,000	7,501,974	0	(9,565)	0	0	5.875	5.741	MS	129,740	440,625	04/28/2003	03/15/2013
828807-CD-7	SIMON PROPERTY GROUP LP			1	1FE	996,210	118.7980	1,187,983	1,000,000	997,119	0	322	0	0	5.650	5.700	FA	23,542	56,500	01/19/2010	02/01/2020
833034-AH-4	SNAP-ON INC SENIOR CORP BND				1FE	3,998,800	119.9110	4,796,444	4,000,000	3,999,201	0	68	0	0	6.125	6.128	MS	81,667	245,000	08/11/2009	09/01/2021
835495-AJ-1	SONOCO PRODUCTS COMPANY			1	2FE	5,379,175	110.6800	5,949,073	5,375,000	5,380,291	0	517	0	0	5.750	5.741	MN	51,510	287,500	12/17/2012	11/01/2040
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS				1FE	768,859	132.7730	894,889	674,000	751,157	0	(2,209)	0	0	6.625	5.638	FA	18,605	44,653	09/19/2002	02/01/2032
837004-BX-7	SOUTH CAROLINA ELECTRIC & GAS				1FE	1,012,900	116.8180	1,168,179	1,000,000	1,012,098	0	(328)	0	0	5.300	5.203	MN	6,772	53,000	05/20/2010	05/15/2033
837004-CA-6	SOUTH CAROLINA ELECTRIC & GAS				1FE	4,534,980	126.5100	5,692,950	4,500,000	4,531,182	0	(617)	0	0	6.250	6.193	JJ	140,625	281,250	05/15/2009	07/01/2036
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM				1FE	11,483,730	131.7680	17,129,811	13,000,000	11,790,346	0	36,677	0	0	6.650	7.661	AO	216,125	864,500	08/31/2000	04/01/2029
842400-EU-3	SOUTHERN CALIFORNIA EDISON COM				1FE	5,037,300	108.6780	5,433,910	5,000,000	5,015,316	0	(6,351)	0	0	4.650	4.505	AO	58,125	232,500	04/16/2009	04/01/2015
842587-CE-5	SOUTHERN COMPANY CORP BND				1FE	998,980	104.6990	1,046,990	1,000,000	999,697	0	211	0	0	4.150	4.173	MN	5,303	41,500	05/11/2009	05/15/2014
84265V-AA-3	SOUTHERN COPPER				2FE	1,017,300	126.7940	1,204,543	950,000	1,011,871	0	(1,117)	0	0	7.500	6.925	JJ	30,479	71,250	07/12/2007	07/27/2035
84265V-AD-7	SOUTHERN COPPER				2FE	1,302,661	114.5180	1,454,379	1,270,000	1,298,146	0	(3,156)	0	0	5.375	5.007	AO	14,221	68,263	06/14/2011	04/16/2020
84265V-AE-5	SOUTHERN COPPER				2FE	2,285,355	120.0210	2,724,470	2,270,000	2,285,115	0	(183)	0	0	6.750	6.696	AO	31,922	153,225	12/16/2010	04/16/2040
8447HB-AE-2	SOUTHTRUST BANK NA BKNT				1FE	3,176,790	111.0630	3,331,890	3,000,000	3,132,555	0	(5,470)	0	0	6.125	5.684	JJ	87,792	183,750	07/30/2002	01/09/2028
844895-AL-6	SOUTHWEST GAS CORP				2FE	4,523,360	141.6410	5,665,640	4,000,000	4,373,162	0	(16,140)	0	0	8.000	6.929	FA	133,333	320,000	01/08/1999	08/01/2026
845467-AE-9	SOUTHWESTERN ENERGY COMPANY				2FE	5,179,381	122.5660	6,342,770	5,175,000	5,177,981	0	(472)	0	0	7.500	7.486	FA	161,719	388,125	09/28/2009	02/01/2018
84755T-AB-3	SPECTRA ENERGY CAPITAL LLC SENIOR CORP BND				2FE	11,980,200	103.4880	12,418,560	12,000,000	11,996,910	0	4,207	0	0	5.900	5.938	MS	208,467	708,000	09/03/2008	09/15/2013
84755T-AD-9	SPECTRA ENERGY CAPITAL LLC SENIOR CORP BND				2FE	9,388,820	118.0520	10,624,646	9,000,000	9,316,312	0	(36,651)	0	0	5.650	5.052	MS	169,500	508,500	12/07/2010	03/01/2020
84756N-AB-5	SPECTRA ENERGY PARTNERS LP SPECTRA ENERGY PARTNERS			1	2FE	2,008,780	107.0750	2,141,494	2,000,000	2,007,673	0	(744)	0	0	4.600	4.544	JD	4,089	92,000	06/09/2011	06/15/2021
847788-AQ-9	SPEEDWAY MOTORSPORTS INC			1	3FE	3,000,000	106.0000	3,180,000	3,000,000	3,000,000	0	0	0	0	6.750	6.750	FA	84,375	202,500	05/13/2011	02/01/2019
858119-AS-9	STEEL DYNAMICS INC STEEL DYNAMICS INC			1	3FE	2,045,000	106.0000	2,120,000	2,000,000	2,042,596	0	(2,404)	0	0	6.125	5.677	FA	45,938	0	08/02/2012	08/15/2019
858119-AU-4	STEEL DYNAMICS INC STEEL DYNAMICS INC			1	3FE	5,112,500	106.0000	5,300,000	5,000,000	5,108,307	0	(4,193)	0	0	6.375	6.016	FA	119,531	0	08/02/2012	08/15/2022
871829-AD-9	SYSCO CORP				1FE	600,710	141.4710	707,355	500,000	574,134	0	(3,311)	0	0	7.160	5.635	AO	7,558	35,800	09/24/2002	04/15/2027
871829-AJ-6	SYSCO CORP				1FE	1,646,685	124.7600	2,245,682	1,800,000	1,657,046	0	2,895	0	0	5.375	6.021	MS	26,875	96,750	02/24/2009	09/21/2035
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
87612E-AK-2	TARGET CORPORATION				1FE	2,012,780	132.3460	2,646,914	2,000,000	2,011,010	0	(274)	0	0	6.350	6.301	MN	21,167	127,000	08/19/2003	11/01/2032
87612E-BA-3	TARGET CORPORATION TARGET CORP				1FE	5,186,527	101.2780	5,367,724	5,300,000	5,187,557	0	1,030	0	0	4.000	4.125	JJ	108,944	0	06/21/2012	07/01/2042
88163V-AD-1	TEVA PHARM FIN LLC				1FE	5,846,088	131.1810	7,716,077	5,882,000	5,849,807	0	611	0	0	6.150	6.195	FA	150,726	361,743	11/03/2006	02/01/2036
882440-AX-8	TEXAS GAS TRANSIMISSION CORP			1	2FE	4,057,120	109.6940	4,387,760	4,000,000	4,049,441	0	(5,178)	0	0	4.500	4.313	FA	75,000	180,000	06/09/2011	02/01/2021
883203-BP-5	TEXTRON INC SENIOR CORP BND				2FE	9,988,100	109.4630	10,946,346	10,000,000	9,994,728	0	2,175	0	0	6.200	6.226	MS	182,556	620,000	09/14/2009	03/15/2015
883203-BR-1	TEXTRON INC TEXTRON INC				2FE	2,499,000	108.3700	2,709,250	2,500,000	2,499,235	0	185	0	0	4.625	4.634	MS	32,118	115,625	09/14/2011	09/21/2016
883556-AZ-5	THERMO FISHER			1	2FE	3,992,360	106.9040	4,276,147	4,000,000	3,993,253	0	655	0	0	3.600	3.623	FA	54,400	143,600	08/09/2011	08/15/2021
883556-BC-5	THERMO FISHER THERMO FISHER SCIENTIFIC INC			1	2FE	3,481,625	103.0710	3,607,486	3,500,000	3,482,102	0	477	0	0	3.150	3.210	JJ	39,506	0	08/15/2012	01/15/2023
884315-AG-7	THOMAS & BETTS CORP				1FE	2,479,650	123.4080	3,085,197	2,500,000	2,483,658	0	1,382	0	0	5.625	5.720	MN	17,969	143,750	11/17/2009	11/15/2021
88731E-AF-7	TIME WARNER ENT				2FE	18,956,068	141.0300	24,398,192	17,300,000	18,466,425	0	(75,360)	0	0	8.375	7.416	MS	426,613	1,448,875	05/08/2009	03/15/2023
88731E-AJ-9	TIME WARNER ENT				2FE	10,546,753	145.9120	14,821,724	10,158,000	10,525,357	0	(6,904)	0	0	8.375	8.013	JJ	392,282	850,733	05/08/2009	07/15/2033
88732J-AK-4	TIME WARNER CABLE INC SENIOR CORP BND				2FE	9,978,800	102.7450	10,274,500	10,000,000	9,997,626	0	4,535	0	0	6.200	6.249	JJ	310,000	620,000	06/16/2008	07/01/2013
88738T-AA-8	TIMKEN CO MTN A				2FE	1,027,980	122.7960	1,227,960	1,000,000	1,024,395	0	(890)	0	0	6.875	6.620	FA	25,972	68,750	04/23/2008	05/08/2028
89233P-5E-2	TOYOTA MOTOR CREDIT CORP				1FE	1,989,620	103.3080	2,066,164	2,000,000	1,992,213	0	2,006	0	0	2.000	2.110	MS	11,778	40,000	09/08/2011	09/15/2016
893939-AE-8	TRAVELERS PROPERTY CASUALTY				1FE	1,199,490	139.6610	1,396,610	1,000,000	1,148,236	0	(7,082)	0	0	7.750	6.105	AO	16,361	77,500	11/04/2003	04/15/2026
89417E-AD-1	TRAVELERS CO INC MTN				1FE	3,151,080	133.0670	3,992,002	3,000,000	3,144,614	0	(2,608)	0	0	6.250	5.876	JD	8,333	187,500	04/05/2010	06/15/2037

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CO	C			1FE	5,779,862	131.1000	7,472,718	5,700,000	5,767,901	0	(1,643)	0	0	6.375	6.270	MS	106,994	363,375	09/10/2003	03/15/2033
89566E-AD-0	TRI-STATE GENERATION & TRANSMI 144A				1FE	7,508,480	121.2280	8,485,960	7,000,000	7,492,854	0	(7,579)	0	0	6.000	5.500	JD	18,667	420,000	10/05/2010	06/15/2040
89837R-AB-8	DARTMOUTH COLLEGE DARTMOUTH COLLEGE				1FE	997,600	106.6520	1,066,520	1,000,000	997,602	0	2	0	0	4.000	4.014	JD	3,333	33,222	01/26/2012	06/01/2042
90333W-AB-4	US BANK NA MINNESOTA				1FE	1,030,600	106.0760	1,060,757	1,000,000	1,003,845	0	(3,314)	0	0	6.300	5.931	FA	25,725	63,000	06/13/2002	02/04/2014
904764-AH-0	UNILEVER CAPITAL CORP				1FE	3,463,565	138.0910	4,833,196	3,500,000	3,469,718	0	780	0	0	5.900	5.975	MN	26,386	206,500	11/04/2002	11/15/2032
908594-A*-5	UN TANK CAR CO			2	1	2,765,019	105.0000	2,903,270	2,765,019	2,765,019	0	0	0	0	6.820	6.819	JD	15,715	188,574	06/13/2001	06/01/2016
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
911596-AL-8	US BANCORP				1FE	2,319,300	133.0510	2,661,020	2,000,000	2,234,475	0	(10,956)	0	0	7.500	6.200	JD	12,500	150,000	12/04/2002	06/01/2026
91159H-HC-7	US BANCORP US BANCORP			1	1FE	2,997,900	104.0800	3,122,396	3,000,000	2,998,076	0	176	0	0	3.000	3.008	MS	26,500	48,250	02/28/2012	03/15/2022
912656-AG-0	US STEEL	LS			3FE	643,688	106.7500	693,875	650,000	645,586	0	694	0	0	7.000	7.161	FA	18,958	45,500	03/11/2010	02/01/2018
913017-AR-0	UNITED TECH CORP				1FE	1,327,140	135.5690	1,355,690	1,000,000	1,171,265	0	(19,788)	0	0	8.875	5.815	MN	11,340	88,750	11/25/2002	11/15/2019
913017-AS-8	UNITED TECH CORP				1FE	2,484,960	144.5530	2,891,050	2,000,000	2,278,978	0	(25,241)	0	0	8.750	6.519	MS	58,333	175,000	11/28/2001	03/01/2021
91324P-BH-4	UNITED HEALTH GROUP INC				1FE	13,458,825	100.5010	13,567,635	13,500,000	13,498,888	0	8,930	0	0	4.875	4.944	FA	248,625	658,125	02/04/2008	02/15/2013
91913Y-AE-0	VALERO ENERGY CORP				2FE	1,983,900	129.5760	2,591,528	2,000,000	1,986,517	0	303	0	0	7.500	7.567	AO	31,667	150,000	07/26/2002	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP				2FE	1,899,360	123.1670	2,217,001	1,800,000	1,896,827	0	(1,664)	0	0	6.625	6.195	JD	5,300	119,250	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
92344W-AB-7	VERIZON MARYLAND INC				1FE	541,770	106.5450	639,271	600,000	549,774	0	1,253	0	0	5.125	5.831	JD	1,367	30,750	05/06/2005	06/15/2033
92345Y-AA-4	VERISK ANALYTICS INC				2FE	2,993,040	112.2900	3,368,689	3,000,000	2,994,140	0	533	0	0	5.800	5.830	MN	29,000	174,000	03/30/2011	05/01/2021
92345Y-AC-0	VERISK ANALYTICS INC VERISK ANALYTICS INC				2FE	3,472,245	101.0160	3,535,563	3,500,000	3,472,938	0	693	0	0	4.125	4.223	MS	43,714	0	09/05/2012	09/12/2022
924172-E#-2	VERMONT ELECTRIC POWER INC				1	19,000,000	105.0000	19,950,000	19,000,000	19,000,000	0	0	0	0	5.720	5.720	JAJO	271,700	1,086,800	04/21/2006	01/01/2036
925369-AA-8	VESEY STREET INVESTMENT TRUST VESEY STREET INV TRUST I				1FE	3,504,550	107.8430	3,774,514	3,500,000	3,504,272	0	(278)	0	0	4.404	4.368	MS	51,380	22,494	07/17/2012	09/01/2016
925524-AH-3	VIACOM INC				2FE	7,233,720	136.5730	8,194,407	6,000,000	7,023,390	0	(31,289)	0	0	7.875	6.261	JJ	198,188	472,500	08/18/2004	07/30/2030
92553P-AF-9	VIACOM INC				2FE	7,985,120	108.7860	8,702,849	8,000,000	7,992,731	0	2,492	0	0	4.250	4.286	MS	100,111	340,000	09/24/2009	09/15/2015
927804-FE-9	VIRGINIA ELECTRIC & POWER				1FE	18,490,385	137.8950	25,510,621	18,500,000	18,491,042	0	144	0	0	6.350	6.354	MN	101,159	1,174,750	12/06/2007	11/30/2037
92890M-AA-9	WEA FINANCE LLC/WT FINANCE AUS WEA FINANCE LLC/WT FINANCE AUS			1	1FE	1,985,560	102.5220	2,050,440	2,000,000	1,985,862	0	302	0	0	3.375	3.461	AO	16,500	0	09/24/2012	10/03/2022
92933W-AB-4	WEA FINANCE LLC/WT FINANCE AUS CORP BND 144A				1FE	4,934,800	123.4150	6,170,750	5,000,000	4,951,838	0	5,529	0	0	6.750	6.933	MS	111,563	337,500	08/26/2009	09/02/2019
931142-BF-9	WAL-MART STORES INC				1FE	17,377,500	146.4510	19,770,939	13,500,000	16,664,045	0	(109,992)	0	0	7.550	5.429	FA	385,050	1,019,250	09/13/2005	02/15/2030
931142-CB-7	WAL-MART STORES INC				1FE	9,030,714	119.7400	11,973,981	10,000,000	9,093,933	0	18,528	0	0	5.250	5.986	MS	175,000	525,000	05/15/2009	09/01/2035
94106L-AX-7	WASTE MANAGEMENT INC				2FE	1,999,820	104.7620	2,095,239	2,000,000	1,999,867	0	35	0	0	2.600	2.602	MS	17,333	52,289	08/24/2011	09/01/2016
942683-AE-3	WATSON PHARM INC				2FE	5,263,350	122.3570	6,117,829	5,000,000	5,193,947	0	(23,771)	0	0	6.125	5.420	FA	115,694	306,250	11/19/2009	08/15/2019
948741-AH-6	WEINGARTEN RLTY INVS WEINGARTEN REALTY INVESTORS			1	2FE	2,995,800	97.7770	2,933,323	3,000,000	2,995,858	0	58	0	0	3.375	3.392	MS	23,063	0	10/02/2012	10/15/2022
94874R-CD-6	WEINGARTEN REALTY INVST MTN A				2FE	3,000,000	104.7570	3,142,710	3,000,000	3,000,000	0	0	0	0	5.750	5.752	MS	50,792	172,500	01/09/2003	01/15/2015
94973V-AQ-0	WELLPOINT INC CORP BND				2FE	15,031,440	105.8520	15,877,797	15,000,000	15,008,386	0	(7,081)	0	0	6.000	5.948	FA	340,000	900,000	04/14/2009	02/15/2014
94973V-AR-8	WELLPOINT INC CORP BND				2FE	4,992,000	124.4500	6,222,498	5,000,000	4,994,600	0	685	0	0	7.000	7.022	FA	132,222	350,000	02/02/2009	02/15/2019
94973V-AW-7	WELLPOINT INC			1	2FE	2,996,520	105.5510	3,166,536	3,000,000	2,996,927	0	297	0	0	3.700	3.714	FA	41,933	111,000	08/10/2011	08/15/2021
960413-AF-9	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP			1	2FE	4,976,350	99.8690	4,993,447	5,000,000	4,977,246	0	896	0	0	3.600	3.657	JJ	82,000	0	07/10/2012	07/15/2022
96106@-AE-9	WESTMORELAND MINING LLC CORP BND				3	8,431,600	100.0000	8,431,600	8,431,600	8,431,600	0	0	0	0	8.020	8.099	MJSD	1,878	676,214	06/26/2008	03/31/2018
962166-AR-5	WEYERHAEUSER CO				3FE	504,155	102.9170	514,585	500,000	500,193	0	(366)	0	0	7.250	7.170	JJ	18,125	36,250	07/28/1993	07/01/2013
96332H-CA-5	WHIRLPOOL CORP MTN				2FE	9,977,500	100.8030	10,080,300	10,000,000	9,999,176	0	4,950	0	0	5.500	5.552	MS	183,333	550,000	02/25/2008	03/01/2013
96332H-CD-9	WHIRLPOOL CORP				2FE	3,498,845	107.1800	3,751,295	3,500,000	3,499,032	0	91	0	0	4.850	4.854	JD	7,544	169,750	06/02/2011	06/15/2021
96332H-CE-7	WHIRLPOOL CORP WHIRLPOOL CORP				2FE	3,999,700	105.4690	4,218,757	4,000,000	3,999,714	0	14	0	0	4.700	4.701	JD	15,667	94,000	05/29/2012	06/01/2022
96950F-AF-1	WILLIAMS PRTNRS				2FE	1,133,998	121.3430	1,346,911	1,110,000	1,133,514	0	(328)	0	0	6.300	6.139	AO	14,763	69,930	02/01/2011	04/15/2040
971916-AA-1	WILSHIRE NY			2	2	505,472	100.0000	505,472	505,472	505,472	0	0	0	0	9.540	9.651	MJSD	2,143	47,801	11/18/2005	12/15/2016
976656-BW-7	WISCONSIN ELECTRIC POWER COMPA				1FE	2,784,270	125.2820	3,758,450	3,000,000	2,817,088	0	4,417	0	0	5.625	6.154	MN	21,563	168,750	08/19/2003	05/15/2033
976656-BZ-0	WISCONSIN ELECTRIC POWER COMPA				1FE	5,110,542	128.2570	6,509,067	5,075,000	5,112,123	0	(999)	0	0	5.700	5.639	JD	24,106	289,275	05/10/2011	12/01/2036
976826-BH-9	WISCONSIN POWER & LIGHT				1FE	998,330	115.3230	1,153,230	1,000,000	998,686	0	145	0	0	4.600	4.621	JD	2,044	46,000	06/10/2010	06/15/2020
982526-AM-7	WM WRIGLEY JR CO				2FE	5,014,000	102.5660	5,128,300	5,000,000	5,005,458	0	(3,496)	0	0	3.700	3.624	JD	514	185,000	06/22/2010	06/30/2014
983024-AE-0	WYETH				1FE	2,062,680	105.4480	2,108,962	2,000,000	2,008,580	0	(7,516)	0	0	5.500	5.088	FA	45,833	110,000	04/02/2004	02/01/2014
983024-AN-0	WYETH				1FE	29,796,300	132.4000	39,720,067	30,000,000	29,813,470	0	3,359	0	0	5.950	5.999	AO	446,250	1,785,000	03/22/2007	04/01/2037
98310W-AE-8	WYNDHAM WORLDWIDE CORP				2FE	1,549,969	119.4860	1,852,040	1,550,000	1,550,003	0	0	0	0	7.375	7.375	MS	38,104	114,313	02/22/2010	03/01/2020
98385X-AT-3	XTO ENERGY INC				1FE	3,740,438	130.9350	4,910,049	3,750,000	3,743,488	0	870	0	0	6.500	6.536	JD	10,833	243,750	08/05/2008	12/15/2018
984121-BV-4	XEROX CORPORATION				2FE	1,999,920	101.7140	2,034,280	2,000,000	2,000,000	0	0	0	0	5.650	5.650	MN	14,439	113,000	04/23/2008	05/15/2013
984121-BY-8	XEROX CORPORATION				2FE	999,820	109.0550	1,090,554	1,000,000	999,949	0	34	0	0	8.250	8.254	MN	10,542	82,500	05/06/2009	05/15/2014
984121-CD-3	XEROX CORPORATION				2FE	2,977,380	104.9980	3,149,938	3,000,000	2,980,381	0	1,885	0	0	4.500	4.595	MN	17,250	135,000	05/13/2011	05/15/2021
98419M-AA-8	XYLEM INC XYLEM INC				2FE	1,996,776	106.5030	2,130,054	2,000,000	1,997,159	0	384	0	0	3.550	3.591	MS	19,919	35,500	07/23/2012	09/20/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
98419M-AB-6	XYLEM INC XYLEM INC				2FE	5,996,464	113.2860	6,797,190	6,000,000	5,997,000	0	536	0	0	4.875	4.882	AO	73,125	146,250	07/23/2012	10/01/2021
98478*-AN-7	YANKEE GAS SERVICES CO				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.350	5.350	JJ	123,347	267,500	07/21/2005	07/15/2035
C7208#-AH-1	PENGROWTH CORPORATION				2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.980	5.980	MN	16,611	119,600	05/11/2010	05/11/2020
G18468-AM-9	CAPITA HOLDINGS LTD				2	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	4.500	4.500	JJ	405,000	900,000	07/19/2011	07/19/2021
U75888-AA-2	RELIANCE HOLDINGS USA INC				2FE	2,321,743	104.0170	2,548,417	2,450,000	2,340,931	0	11,102	0	0	4.500	5.202	AO	22,050	110,250	03/28/2011	10/19/2020
V1040#-AA-0	FIRST OMEGA SHIPPING INC				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.090	6.090	JD	13,533	304,500	06/22/2006	06/15/2013
008916-AC-2	AGRIUM INC		A		2FE	17,611,400	136.4660	27,293,200	20,000,000	17,852,056	0	72,648	0	0	7.800	9.174	FA	650,000	1,560,000	05/08/2009	02/01/2027
008916-AH-1	AGRIUM INC CORP BND		A		2FE	6,998,740	123.2610	8,628,276	7,000,000	6,999,720	0	36	0	0	6.750	6.751	JJ	217,875	472,500	09/08/2008	01/15/2019
012873-AH-8	ALBERTA ENERGY CO LTD		A		2FE	7,405,475	140.4480	9,831,367	7,000,000	7,373,956	0	(9,840)	0	0	8.125	7.572	MS	167,465	575,820	05/08/2009	09/15/2030
012873-AK-1	ALBERTA ENERGY CO LTD		A		2FE	10,697,940	131.2860	14,441,485	11,000,000	10,719,863	0	6,533	0	0	7.375	7.632	MN	135,208	822,360	05/08/2009	11/01/2031
013716-AQ-8	ALCAN INC		A		1FE	5,954,850	138.9080	6,945,380	5,000,000	5,803,498	0	(24,406)	0	0	7.250	5.808	MS	106,736	362,500	07/20/2005	03/15/2031
013716-AW-5	ALCAN INC		A		1FE	16,694,050	124.4350	21,153,965	17,000,000	16,728,058	0	5,595	0	0	5.750	5.878	JD	81,458	977,500	12/06/2005	06/01/2035
097751-AV-3	BOMBARDIER INC		A		3FE	4,428,500	113.5000	5,022,375	4,425,000	4,427,819	0	(287)	0	0	7.750	7.738	MS	100,976	342,938	05/27/2010	03/15/2020
136375-AY-8	CANADIAN NTL RAIL CO		A		1FE	4,819,275	138.8160	6,246,720	4,500,000	4,710,323	0	(13,457)	0	0	7.625	6.984	MN	43,844	343,125	08/23/2001	05/15/2023
136385-AC-5	CANADIAN NATL RESOURCES		A		2FE	3,701,248	136.2190	5,448,745	4,000,000	3,722,166	0	6,136	0	0	7.200	7.912	JJ	132,800	288,000	05/08/2009	01/15/2032
13645R-AD-6	CANADIAN PACIFIC RR		A		2FE	4,022,920	130.3810	5,215,225	4,000,000	4,019,304	0	(487)	0	0	7.125	7.078	AO	60,167	285,000	11/27/2001	10/15/2031
13645R-AE-4	CANADIAN PACIFIC RR		A		2FE	1,948,760	115.3570	2,307,139	2,000,000	1,957,014	0	1,083	0	0	5.750	5.934	MS	33,861	115,000	03/19/2003	03/15/2033
15135U-AG-4	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	1	2FE	3,469,515	102.3280	3,581,486	3,500,000	3,470,489	0	974	0	0	3.000	3.102	FA	39,083	0	08/14/2012	08/15/2022
15135U-AH-2	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	1	2FE	9,978,200	104.4480	10,444,760	10,000,000	9,978,577	0	377	0	0	4.450	4.463	MS	165,639	0	08/14/2012	09/15/2042
448055-AE-3	HUSKY ENERGY INC SENIOR CORP BND		A		2FE	1,997,560	107.0590	2,141,171	2,000,000	1,999,288	0	456	0	0	5.900	5.926	JD	5,244	118,000	05/06/2009	06/15/2014
611688-AA-0	MONSANTO FINANCE CANADA		A		1FE	3,395,840	125.1880	4,381,580	3,500,000	3,408,238	0	1,959	0	0	5.500	5.708	JJ	80,743	192,500	07/12/2005	07/30/2035
65334H-AE-2	NEXEN INC		A		2FE	6,964,790	122.1030	8,547,212	7,000,000	6,969,071	0	664	0	0	5.875	5.911	MS	126,802	411,250	03/07/2005	03/10/2035
69480U-AC-1	PACIFIC RUBIALES ENERGY CORP PACIFIC RUBIALES ENERGY CORP		A	1	3FE	3,000,000	115.5000	3,465,000	3,000,000	3,000,000	0	0	0	0	7.250	7.250	JD	11,479	217,500	12/05/2011	12/12/2021
698900-AG-2	ENCANA CORP		A		2FE	8,819,798	129.1370	11,622,369	9,000,000	8,834,870	0	3,886	0	0	7.200	7.381	MN	108,000	657,810	05/08/2009	11/01/2031
71644E-AH-5	PETRO-CDA SENIOR CORP BND		A		2FE	2,933,370	122.4340	3,673,018	3,000,000	2,959,059	0	6,225	0	0	6.050	6.354	MN	23,192	181,500	05/29/2008	05/15/2018
740212-AC-9	PRECISION DRILLING TRUST		A	1	3FE	1,514,141	107.5000	1,612,500	1,500,000	1,511,714	0	(1,614)	0	0	6.625	6.462	MN	12,698	99,375	06/14/2011	11/15/2020
740212-AE-5	PERCISION DRILLING CORP		A	1	3FE	2,985,564	106.5000	3,195,000	3,000,000	2,986,713	0	1,149	0	0	6.500	6.566	JD	8,667	195,000	04/09/2012	12/15/2021
77509N-AH-6	ROGERS CABLE INC		A		2FE	2,000,000	102.5760	2,051,520	2,000,000	2,000,000	0	0	0	0	6.250	6.250	JD	5,556	125,000	08/15/2003	06/15/2013
867229-AC-0	SUNCOR ENERGY INC		A		2FE	6,182,993	136.4220	7,580,953	5,557,000	6,083,527	0	(14,681)	0	0	7.150	6.279	FA	165,552	397,326	08/17/2004	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A		2FE	4,791,160	122.0280	5,857,365	4,800,000	4,792,534	0	161	0	0	5.950	5.963	JD	23,800	285,600	01/06/2004	12/01/2034
87425E-AL-7	TALISMAN ENERGY INC CORP BND		A		2FE	996,021	129.3140	1,293,140	1,000,000	997,205	0	325	0	0	7.750	7.806	JD	6,458	77,500	08/21/2009	06/01/2019
878742-AS-4	TECK RESOURCES LTD		A	1	2FE	3,998,060	113.1450	4,525,791	4,000,000	3,998,123	0	25	0	0	6.000	6.003	FA	90,667	240,000	02/09/2011	08/15/2040
878742-AY-1	TECK RESOURCES LTD TECK RESOURCES LTD		A	1	2FE	991,880	102.2580	1,022,584	1,000,000	992,127	0	247	0	0	3.750	3.845	FA	14,896	0	07/30/2012	02/01/2023
878744-AA-9	TECK RESOURCES LTD TECK RESOURCES LTD		A		2FE	3,489,675	101.8870	3,566,045	3,500,000	3,490,815	0	1,140	0	0	3.000	3.047	MS	35,000	53,375	02/16/2012	03/01/2019
884903-BH-7	THOMSON REUTERS CORP		I		1FE	3,835,240	126.1370	5,045,473	4,000,000	3,841,217	0	2,213	0	0	5.850	6.152	AO	49,400	234,000	04/06/2010	04/15/2040
893526-DF-7	TRANSCANADA PIPELINES LIMITED		A		1FE	967,420	122.8080	1,228,080	1,000,000	972,095	0	653	0	0	5.600	5.831	MS	14,156	56,000	04/02/2004	03/31/2034
92658T-AK-4	VIDEOTRON LTEE		A	1	3FE	3,980,172	101.3200	4,052,800	4,000,000	3,992,867	0	2,129	0	0	6.375	6.442	JD	11,333	255,000	02/06/2006	12/15/2015
98417E-AB-6	XSTRATA FINANCE CANADA LTD 144A		A		2FE	6,195,000	113.6220	7,953,540	7,000,000	6,523,288	0	101,827	0	0	5.800	7.876	MN	51,878	406,000	06/12/2009	11/15/2016
98417E-AN-0	XSTRATA FINANCE CANADA LTD		A		2FE	987,790	106.7850	1,067,850	1,000,000	987,974	0	161	0	0	6.000	6.089	MN	7,667	60,833	11/03/2011	11/15/2041
C2107#-AA-9	CANFOR CORP		A		2	12,500,000	100.0000	12,500,000	12,500,000	12,500,000	0	0	0	0	6.410	6.410	MN	68,997	801,250	11/30/2006	11/30/2013
C3322#-AA-6	ENERMARK INC		A	2	2	7,433,240	100.0000	7,200,000	7,200,000	7,250,120	0	(24,553)	0	0	6.620	5.860	JD	15,888	476,640	06/06/2007	06/19/2014
C4861#-AF-0	IRVING OIL LTD		A		2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.560	5.560	AO	38,920	166,800	03/10/2005	04/07/2017
C4861#-AG-8	IRVING OIL LTD		A		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.710	5.710	AO	133,233	571,000	03/10/2005	04/07/2020
C4861*-AB-3	IRVING OIL LTD		A		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.290	6.290	MS	79,499	314,500	03/31/2010	03/31/2020
C4861*-AC-1	IRVING OIL LTD		A		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.390	6.390	MS	80,763	319,500	03/31/2010	03/31/2022
G2952G-AB-7	PENN WEST ENERGY TRUST		A		2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.900	5.900	MN	10,161	118,000	05/31/2007	05/31/2019
000800-AD-7	ABN AMRO BANK NV		F		2FE	3,873,866	117.1910	4,371,224	3,730,000	3,861,188	0	(8,254)	0	0	7.750	7.261	MN	36,937	289,075	06/30/2011	05/15/2023
00105R-AA-2	AES PANAMA SA 144A		F		2FE	247,943	109.7500	274,375	250,000	249,025	0	209	0	0	6.350	6.463	JD	441	15,875	12/15/2006	12/21/2016
00205G-AA-5	APT PIPELINES APT PIPELINES LTD		F		2FE	3,963,040	99.2560	3,970,240	4,000,000	3,963,726	0	686	0	0	3.875	3.988	AO	34,444	0	10/03/2012	10/11/2022
00386S-AK-8	ABU DHABI NATIONAL ENERGY CO ABU DHABI NATIONAL ENERGY CO		F		1FE	5,008,877	101.1500	5,057,500	5,000,000	5,008,753	0	(124)	0	0	2.500	2.462	JJ	6,597	0	12/06/2012	01/12/2018
00760H-D*-0	AEGIS GROUP PLC AEGIS GROUP PLC		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.070	6.070	JD	23,606	607,000	12/17/2009	12/17/2017
02364W-AF-2	AMERICA MOVIL SAB DE CV		F		1FE	735,000	105.5030	791,272	750,000	747,402	0	2,106	0	0	5.500	5.813	MS	13,750	41,250	01/27/2006	03/01/2014
02364W-AP-0	AMERICA MOVIL SAB DE CV		F		1FE	622,328	127.6520	714,851	560,000	619,815	0	(1,134)	0	0	6.125	5.344	MN	4,383	34,300	08/24/2010	11/15/2037
02364W-AW-5	AMERICA MOVIL SAB DE CV		F		1FE	1,441,738	131.5190	1,920,180	1,460,000	1,442,380	0	244	0	0	6.125	6.217	MS	22,605	89,425	08/31/2010	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV AMERICA MOVIL SAB DE CV		F		1FE	8,368,140	104.5690	8,888,398	8,500,000	8,369,117	0	977	0	0	4.375	4.469	JJ	170,443	0	07/09/2012	07/16/2042

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
034863-AA-8	ANGLO AMERICA CA CORP BND 144A		F		2FE	10,275,000	109.9250	10,992,500	10,000,000	10,082,295	0	(59,650)	0	0	9.375	8.672	AO	216,146	937,500	05/28/2009	04/08/2014
03938L-AC-8	ARCELORMITTAL		F		3FE	11,969,430	101.0040	12,120,480	12,000,000	11,996,942	0	7,117	0	0	5.375	5.438	JD	53,750	645,000	11/13/2008	06/01/2013
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
04530D-AC-6	ASPEN INS HLDG		R		2FE	3,986,000	109.9570	4,398,275	4,000,000	3,988,284	0	1,118	0	0	6.000	6.047	JD	10,667	240,000	12/07/2010	12/15/2020
046353-AG-3	ASTRAZENECA PLC ASTRAZENECA PLC		F		1FE	3,975,080	101.2780	4,051,119	4,000,000	3,975,206	0	126	0	0	4.000	4.036	MS	45,778	0	09/11/2012	09/18/2042
054536-AA-5	AXA		F		2FE	3,418,620	125.0000	3,750,000	3,000,000	3,347,452	0	(9,047)	0	0	8.600	7.422	JD	11,467	258,000	11/15/2001	12/15/2030
05461T-AA-5	AXIS CAPITAL HOLDINGS LIMITED		F		1FE	8,662,200	107.3040	9,120,837	8,500,000	8,566,039	0	(31,970)	0	0	5.750	5.318	JD	40,729	488,750	10/21/2009	12/01/2014
055451-AA-6	BHP BILLITON FINANCE		F		1FE	1,997,800	101.2530	2,025,060	2,000,000	1,999,922	0	268	0	0	4.800	4.814	AO	20,267	96,000	04/14/2003	04/15/2013
05957A-AA-7	BANCO DEL ESTADO DE CHILE 144A		F		1FE	893,160	109.6640	986,976	900,000	894,453	0	593	0	0	4.125	4.219	AO	8,663	37,125	09/30/2010	10/07/2020
06675E-AC-4	BANQUE PSA FINANCE BANQUE PSA FINANCE		F		2FE	995,200	99.0000	990,000	1,000,000	995,853	0	382	0	0	5.750	5.814	AO	13,896	57,500	03/28/2011	04/04/2021
099514-A*-2	BORAL LTD		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.520	5.520	MN	39,867	276,000	04/07/2005	05/09/2017
10553Y-AD-7	BRASKEM FINANCE LTD		F		2FE	9,735,987	105.2500	10,430,275	9,910,000	9,759,048	0	13,737	0	0	5.750	5.986	AO	120,296	589,645	04/07/2011	04/15/2021
151191-AQ-6	CELULOSA ARAUCO Y CONSTITUCION		F		2FE	1,347,725	118.2120	1,436,276	1,215,000	1,316,576	0	(12,439)	0	0	7.250	5.706	JJ	37,193	88,088	06/17/2010	07/29/2019
151191-AT-0	CELULOSA ARAUCO		F		2FE	2,079,250	106.6650	2,239,965	2,100,000	2,082,218	0	1,744	0	0	5.000	5.130	JJ	46,667	105,000	05/12/2011	01/21/2021
15234Q-AL-2	CENT ELET BRASILEIRAS SA CENTRAIS ELETRICAS BRASILEIRAS	LS	F		2FE	6,000,000	107.5000	6,450,000	6,000,000	6,000,000	0	0	0	0	5.750	5.750	AO	61,333	345,000	10/20/2011	10/27/2021
15238P-AA-4	CENTRAL AMER BK FOR ECONOMIC I 144A		F		1FE	637,963	101.5910	584,148	575,000	577,633	0	(8,980)	0	0	6.750	5.107	AO	8,194	38,813	01/07/2005	04/15/2013
192714-AA-1	COLBUN SA COLBUN SA		F		2FE	2,090,096	111.7190	2,279,068	2,040,000	2,079,798	0	(4,551)	0	0	6.000	5.658	JJ	54,400	122,400	08/24/2010	01/21/2020
2027A0-DH-9	COMMONWEALTH BANK OF AUSTRALIA		F		1FE	9,969,300	105.3150	10,531,500	10,000,000	9,988,371	0	6,189	0	0	3.750	3.818	AO	79,167	375,000	10/08/2009	10/15/2014
2027A0-EL-9	COMMONWEALTH BANK OF AUSTRALIA	LS	F		1FE	9,969,700	115.0070	11,500,700	10,000,000	9,976,642	0	2,631	0	0	5.000	5.039	MS	141,667	500,000	03/15/2010	03/19/2020
21685W-CJ-4	RABOBANK NEDERLAND		F		1FE	5,905,560	116.8280	7,009,686	6,000,000	5,907,715	0	1,364	0	0	5.250	5.356	MN	32,375	315,000	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-AP-3	CODELCO INC		F		1FE	4,929,450	108.9270	5,446,350	5,000,000	4,936,285	0	5,896	0	0	3.875	4.048	MN	31,215	193,750	10/27/2011	11/03/2021
23329P-AA-8	DNB BANK ASA DNB BANK ASA		F		1FE	2,997,390	106.2730	3,188,190	3,000,000	2,997,755	0	365	0	0	3.200	3.219	AO	23,467	48,000	03/26/2012	04/03/2017
23330N-AA-0	DP WORLD SUKUK 144A		F		2FE	988,775	112.3500	1,123,500	1,000,000	994,064	0	1,104	0	0	6.250	6.404	JJ	31,076	62,500	08/08/2007	07/02/2017
25156P-AK-9	DEUTSCHE TEL INT CORP BND		F		2FE	9,983,700	103.2770	10,327,700	10,000,000	9,997,668	0	3,505	0	0	5.875	5.913	FA	213,785	587,500	08/11/2008	08/20/2013
25156P-AQ-6	DEUTSCHE TEL INT DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	2,983,110	102.6320	3,078,960	3,000,000	2,985,758	0	2,648	0	0	2.250	2.370	MS	21,563	33,750	02/28/2012	03/06/2017
2515A0-NY-5	DEUTSCHE BK LDN CORP BND		F		1FE	9,986,400	101.7360	10,173,600	10,000,000	9,998,838	0	2,937	0	0	4.875	4.906	MN	55,521	487,500	05/15/2008	05/20/2013
256853-AB-8	DOLPHIN ENERGY LTD DOLPHIN ENERGY LTD		F		1FE	5,000,000	116.0000	5,800,000	5,000,000	5,000,000	0	0	0	0	5.500	5.500	JD	12,222	229,931	02/07/2012	12/15/2021
26054C-BR-3	DOW CAPITAL BV MTNG		F		2FE	488,759	134.0690	561,749	419,000	459,164	0	(2,897)	0	0	8.640	7.219	JD	3,017	36,202	12/29/1995	06/01/2022
26433U-AA-3	DUFRY FINANCE SCA DUFRY FINANCE SCA		F	1	3FE	3,055,000	103.5000	3,105,000	3,000,000	3,054,048	0	(952)	0	0	5.500	5.135	AO	29,792	0	11/14/2012	10/15/2020
268270-AA-3	ECL SA ECL SA 144A		F		2FE	3,445,120	111.8780	3,915,730	3,500,000	3,454,048	0	4,371	0	0	5.625	5.832	JJ	90,781	196,875	12/09/2010	01/15/2021
268317-AC-8	ELECTRICITY SUPPLY BOARD CORP BND 144A		F		1FE	1,063,960	133.6730	1,336,730	1,000,000	1,060,871	0	(883)	0	0	6.950	6.464	JJ	29,924	69,500	02/10/2009	01/26/2039
29268B-AE-1	ENEL FINANCE INTERNATIONAL SA		F		2FE	9,956,000	105.1100	10,511,000	10,000,000	9,956,000	0	0	0	0	5.125	5.182	AO	119,583	512,500	09/30/2009	10/07/2019
31572U-AD-8	FIBRIA OVERSEAS FINANCE LTD Series 144A		F	1	3FE	3,164,633	110.7500	3,322,500	3,000,000	3,157,025	0	(7,607)	0	0	6.750	5.730	MS	66,375	101,250	08/17/2012	03/03/2021
36120P-AB-9	GTL TRADE FIN CORP BND 144A		F		2FE	744,015	115.0000	862,500	750,000	746,351	0	600	0	0	7.250	7.371	AO	10,724	54,375	09/12/2008	10/20/2017
368266-AP-7	OAO GAZPROM GAZPROM OAO		F		2FE	5,000,000	107.3750	5,368,750	5,000,000	5,000,000	0	0	0	0	4.950	4.950	MN	26,125	247,500	11/16/2011	05/23/2016
37373U-AA-2	GERDAU HOLDINGS INC		F		2FE	1,511,250	116.2500	1,743,750	1,500,000	1,508,935	0	(956)	0	0	7.000	6.892	JJ	46,958	105,000	12/04/2009	01/20/2020
40049J-AZ-0	GRUPO TELEVISA SA		F		2FE	231,224	127.8980	294,165	230,000	231,212	0	(11)	0	0	6.625	6.583	JJ	7,026	15,238	06/10/2010	01/15/2040
40052V-AB-0	GRUPO BIMBO SA DE CV Series 144A		F		2FE	1,879,651	109.2810	2,070,875	1,895,000	1,880,809	0	1,158	0	0	4.500	4.602	JJ	36,953	42,638	01/18/2012	01/25/2022
40420X-AA-3	HKCG FINANCE LTD SENIOR CORP BND		F		1FE	9,931,900	120.8360	12,083,600	10,000,000	9,956,736	0	6,257	0	0	6.250	6.343	FA	250,000	625,000	07/31/2008	08/07/2018
43474T-AA-1	HOLCIM US FINANCE SA RL & CI 144A	LS	F		2FE	10,447,450	114.4170	11,441,700	10,000,000	10,339,248	0	(38,962)	0	0	6.000	5.411	JD	1,667	600,000	03/30/2010	12/30/2019
44841B-AA-4	HUTCHISON WHAMPOA INTERNATIONA CORP BND 144A		F		1FE	14,913,450	119.0530	17,857,950	15,000,000	14,936,847	0	7,538	0	0	5.750	5.827	MS	263,542	862,500	09/09/2009	09/11/2019
44915J-AA-8	HYPERMARCAS SA		F	1	3FE	2,396,153	108.2500	2,641,300	2,440,000	2,401,721	0	3,350	0	0	6.500	6.750	AO	31,279	158,600	04/14/2011	04/20/2021
44985G-AC-5	INTERNL PETRLEUM IPIC GMTN LTD		F		1FE	9,973,450	106.7500	10,675,000	10,000,000	9,978,519	0	4,522	0	0	3.750	3.806	MS	125,000	312,500	11/10/2011	03/01/2017
44985G-AD-3	INTERNL PETRLEUM IPIC GMTN LTD		F		1FE	4,987,150	118.0000	5,900,000	5,000,000	4,987,896	0	746	0	0	5.500	5.534	MS	91,667	229,150	10/27/2011	03/01/2022
45579P-AA-8	INDOSAT FIN CO INDOSAT PALAPA CO BV		F	1	3FE	238,747	113.0000	271,200	240,000	238,973	0	98	0	0	7.375	7.450	JJ	7,473	18,600	07/22/2010	07/29/2020
45763P-AC-0	INMARSAT FINANCE PLC		F	1	3FE	265,000	107.5000	268,750	250,000	262,265	0	(2,735)	0	0	7.375	5.529	JD	1,536	18,438	04/04/2012	12/01/2017
45867E-AB-2	INTERGAS FINANCE BV 144A		F		3FE	743,183	113.7500	853,125	750,000	746,485	0	677	0	0	6.375	6.500	MN	6,242	47,813	05/03/2007	05/14/2017
45867X-AE-4	INTERGEN NV 144A		F	1	3FE	15,333,230	89.5000	13,425,000	15,000,000	15,126,214	0	(49,684)	0	0	9.000	8.577	JD	3,750	1,350,000	03/27/2008	06/30/2017
46131N-AD-6	INVERSIONES CMPC SA INVERSIONES CMPC SA		F		2FE	988,250	101.8490	1,018,490	1,000,000	988,896	0	646	0	0	4.500	4.648	AO	8,250	22,500	04/24/2012	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC INVESCO FINANCE PLC		F		1FE	3,027,840	99.8100	2,994,300	3,000,000	3,027,502	0	(338)	0	0	3.125	3.017	MN	13,802	0	11/07/2012	11/30/2022
479142-B*-1	JOHNSON MATTHEY PLC 144A		F		1	5,693,778	105.0000	6,300,000	6,000,000	5,898,404	0	41,591	0	0	4.950	5.770	MS	78,375	297,000	06/06/2007	03/26/2015
48667Q-AB-1	KMG FINANCE SUB CORP BND 144A		F		2FE	2,482,313	103.2500	2,519,300	2,440,000	2,445,106	0	(9,592)	0	0	8.375	7.942	JJ	101,607	204,350	09/11/2008	07/02/2013
529894-AE-7	LG-CALTEX OIL 144A		F		2FE	461,904	106.4040	638,424	600,000	549,690	0	26,422	0	0	5.500	11.218	FA	11,550	33,000	02/24/2009	08/25/2014
55312M-AA-6	MMG FIDUCIARY 144A		F		3FE	979,500	102.7500	1,027,500	1,000,000	991,267	0	2,454	0	0	6.750	7.070	FA	28,125	67,500	06/15/2007	02/01/2016
55608J-AC-2	MACQUARIE BK LTD MACQUARIE GROUP LTD		F		1FE	8,015,950	107.7290	8,618,320	8,000,000	8,012,142	0	(1,358)	0	0	6.000	5.973	JJ	222,667	480,000	01/08/2010	01/14/2020

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
59284B-AB-4	MEXICHEM MEXICHEM SAB DE CV		F		2FE	4,994,900	107.7500	5,387,500	5,000,000	4,995,008	0	108	0	0	4.875	4.888	MS	69,063	0	09/12/2012	09/19/2022
614810-AB-5	MONTPELIER RE HOLDINGS LTD MONTPELIER RE HOLDINGS LTD		F		2FE	4,984,100	101.1900	5,059,510	5,000,000	4,984,417	0	317	0	0	4.700	4.740	AO	56,139	0	10/02/2012	10/15/2022
636203-AA-9	NTL GAS CO TT 144A		F		2FE	696,143	106.5000	745,500	700,000	696,557	0	67	0	0	6.050	6.090	JJ	19,528	42,350	02/07/2006	01/15/2036
65120F-AA-2	NEWCREST FINANCE PTY LTD NEWCREST FINANCE PTY LTD		F		2FE	4,994,000	106.4270	5,321,350	5,000,000	4,994,553	0	491	0	0	4.450	4.465	MN	28,431	222,500	11/07/2011	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD NEWCREST FINANCE PTY LTD		F		2FE	2,982,570	104.0820	3,122,460	3,000,000	2,982,928	0	358	0	0	4.200	4.272	AO	31,500	0	09/24/2012	10/01/2022
65535H-AA-7	NOMURA HOLDINGS INC		F		2FE	3,489,010	105.7970	3,702,885	3,500,000	3,494,891	0	2,178	0	0	5.000	5.072	MS	56,875	175,000	02/25/2010	03/04/2015
65557F-AD-8	NORDEA BANK AB NORDEA BANK AB		F		1FE	4,968,200	102.4220	5,121,100	5,000,000	4,968,926	0	726	0	0	4.250	4.329	MS	59,028	0	09/17/2012	09/21/2022
656531-AJ-9	STATOIL ASA		F		1FE	2,375,300	144.0970	2,881,933	2,000,000	2,291,685	0	(10,850)	0	0	7.150	5.746	JJ	65,939	143,000	03/11/2003	01/15/2029
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP BND		F		1FE	3,000,000	119.3610	3,580,831	3,000,000	3,000,000	0	0	0	0	5.125	5.125	FA	60,219	153,750	03/09/2009	02/10/2019
69353U-AB-7	PPL WEM HOLDINGS PLC		F		2FE	5,124,410	105.8740	5,293,700	5,000,000	5,087,608	0	(24,705)	0	0	3.900	3.337	MN	32,500	195,000	06/23/2011	05/01/2016
69369E-AC-3	PERTAMINA PERTAMINA PT		F		2FE	9,341,132	109.2500	9,810,650	8,980,000	9,331,234	0	(9,898)	0	0	4.875	4.358	MN	70,530	218,888	08/28/2012	05/03/2022
709629-AD-1	PENTAIR FINANCE SA PENTAIR FINANCE SA		F		2FE	3,491,775	98.9630	3,463,713	3,500,000	3,491,876	0	101	0	0	2.650	2.687	JD	9,017	0	11/19/2012	12/01/2019
714264-AD-0	PERNOD-RICARD SA PERNOD-RICARD SA		F		2FE	5,984,760	110.5950	6,635,700	6,000,000	5,985,866	0	1,106	0	0	4.450	4.482	JJ	123,117	192,833	10/20/2011	01/15/2022
71645W-AL-5	PETROBRAS INTL FIN CO LTD		F		2FE	359,820	113.1580	407,368	360,000	359,930	0	16	0	0	6.125	6.131	AO	5,206	22,050	11/03/2006	10/06/2016
71645W-AQ-4	PETROBRAS INTL FIN CO LTD		F		2FE	5,194,991	127.1710	6,676,470	5,250,000	5,196,242	0	657	0	0	6.875	6.959	JJ	161,419	360,938	06/10/2010	01/20/2040
71645W-AR-2	PETROBRAS INTL FIN CO LTD PETROBRAS INTERNATIONAL FINANC		F		2FE	1,833,586	112.7320	1,984,077	1,760,000	1,827,526	0	(6,059)	0	0	5.375	4.796	JJ	40,468	47,300	02/01/2012	01/27/2021
71654Q-AX-0	PETROLEOS MEXICANOS		F		2FE	1,493,046	116.7500	1,727,900	1,480,000	1,490,984	0	(1,115)	0	0	5.500	5.382	JJ	36,178	81,400	11/19/2010	01/21/2021
71654Q-AZ-5	PETROLEOS MEXICANOS		F		2FE	3,474,961	125.5000	4,392,500	3,500,000	3,475,736	0	289	0	0	6.500	6.554	JD	18,326	227,500	09/30/2011	06/02/2041
71654Q-BB-7	PETROLEOS MEXICANOS PETROLEOS MEXICANOS		F		2FE	5,949,730	113.2500	6,795,000	6,000,000	5,951,345	0	1,615	0	0	4.875	4.987	JJ	127,563	0	09/07/2012	01/24/2022
716708-AF-9	PETROLIAM NASIONAL BERHAD 144A		F		1FE	225,630	148.0610	296,122	200,000	219,858	0	(869)	0	0	7.625	6.522	AO	3,219	15,250	08/19/2004	10/15/2026
716743-AB-5	PETRONAS CAPITAL LTD 144A		F		1FE	122,896	141.9880	163,286	115,000	120,143	0	(373)	0	0	7.875	7.211	MN	981	9,056	02/24/2003	05/22/2022
716743-AD-1	PETRONAS CAPITAL LTD		F		1FE	1,925,628	119.0350	2,237,858	1,880,000	1,914,338	0	(4,297)	0	0	5.250	4.923	FA	38,109	98,700	03/22/2010	08/12/2019
739318-AA-7	POWERCOR AUSTRALIA LLC		R		1	6,000,000	105.0000	6,300,000	6,000,000	6,000,000	0	0	0	0	4.290	4.290	MN	35,035	257,400	11/12/2009	11/12/2014
739318-AB-5	POWERCOR AUSTRALIA LLC		R		1	6,000,000	105.0000	6,300,000	6,000,000	6,000,000	0	0	0	0	4.900	4.900	MN	40,017	294,000	11/12/2009	11/12/2016
74050U-B@-5	PREMIER FARNELL PLC		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.360	4.360	MN	27,856	218,000	11/15/2011	11/15/2018
74733L-AD-4	QTEL INTERNATIONAL FINANCE LTD 144A		F		1FE	2,309,147	112.3500	2,628,990	2,340,000	2,314,197	0	2,499	0	0	4.750	4.915	FA	41,681	111,150	11/19/2010	02/16/2021
74733L-AE-2	QTEL INTERNATIONAL FINANCE LTD 144A		F		1FE	1,137,500	112.7500	1,409,375	1,250,000	1,147,895	0	5,221	0	0	5.000	5.919	AO	12,500	62,500	12/16/2010	10/19/2025
74977R-CA-0	RABOBANK NEDERLAND		F		1FE	2,989,590	113.7680	3,413,040	3,000,000	2,992,203	0	912	0	0	4.750	4.794	JJ	65,708	142,500	03/29/2010	01/15/2020
767201-AL-0	RIO TINTO FINANCE USA LTD		F		1FE	4,904,550	117.6640	5,883,201	5,000,000	4,906,986	0	1,436	0	0	5.200	5.329	MN	42,611	260,000	05/17/2011	11/02/2040
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	6,002,090	132.7890	7,967,340	6,000,000	6,003,783	0	(152)	0	0	6.625	6.618	FA	150,167	397,500	05/16/2007	08/15/2033
78572M-AE-5	SABMILLER CORP BND 144A		F		2FE	9,982,400	105.1630	10,516,300	10,000,000	9,996,235	0	3,425	0	0	5.700	5.738	JJ	262,833	570,000	07/10/2008	01/15/2014
78572M-AF-2	SABMILLER CORP BND 144A		F		2FE	4,998,200	122.9720	6,148,600	5,000,000	4,998,846	0	168	0	0	6.500	6.505	JJ	149,861	325,000	07/10/2008	07/15/2018
786584-A#-9	SAFRAN SA SAFRAN SA		F		1	10,000,000	105.0000	10,500,000	10,000,000	10,000,000	0	0	0	0	4.430	4.430	FA	184,583	221,500	02/09/2012	02/09/2024
80685P-AC-2	SCHLUMBERGER NORGE AS		F		1FE	1,996,500	102.9040	2,058,080	2,000,000	1,997,378	0	678	0	0	1.950	1.987	MS	11,592	39,000	09/07/2011	09/14/2016
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		F		1FE	15,920,560	128.7520	20,600,388	16,000,000	15,923,693	0	1,187	0	0	5.500	5.534	MS	234,667	880,000	03/19/2010	03/25/2040
826200-AC-1	SIEMENS FINANCIERINGSMAT 144A		F		1FE	3,199,416	116.4350	3,696,811	3,175,000	3,188,600	0	(3,141)	0	0	5.750	5.623	AO	37,527	182,563	04/09/2009	10/17/2016
82937A-AA-1	SINOCHEM OVERSEAS CAPITAL CO L		F		2FE	2,387,208	107.4100	2,577,840	2,400,000	2,389,481	0	1,091	0	0	4.500	4.567	MN	14,700	108,000	11/04/2010	11/12/2020
83238P-AD-6	SMITHS GRP PLC SMITHS GROUP PLC		F		2FE	2,494,600	99.5720	2,489,300	2,500,000	2,494,701	0	101	0	0	3.625	3.651	AO	19,887	0	10/04/2012	10/12/2022
83368R-AA-0	SOCIETE GENERALE		F		1FE	3,994,480	110.2660	4,410,640	4,000,000	3,995,215	0	452	0	0	5.200	5.218	AO	43,911	208,000	04/12/2011	04/15/2021
853250-AA-6	STANDARD CHARTERED BANK 144A		F		1FE	4,283,870	133.2540	5,330,160	4,000,000	4,238,595	0	(6,064)	0	0	8.000	7.399	MN	27,556	320,000	03/21/2003	05/30/2031
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
85771P-AC-6	STATOIL ASA		F		1FE	9,968,000	119.6750	11,967,485	10,000,000	9,969,147	0	500	0	0	5.100	5.121	FA	189,833	510,000	08/10/2010	08/17/2040
865622-AT-1	SUMITOMO MITSUI BANKING CORP Series 144A	LS	F		1FE	2,990,430	107.4910	3,224,730	3,000,000	2,991,202	0	772	0	0	3.950	3.989	JJ	55,629	59,250	01/05/2012	01/12/2022
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
86960F-AA-1	SUZANO TRADING SUZANO TRADING LTD	LS	F		3FE	2,902,500	104.0000	3,120,000	3,000,000	2,905,874	0	3,374	0	0	5.875	6.379	JJ	77,354	0	08/16/2012	01/23/2021
87261G-AB-1	TNK-BP FINANCE SA 144A		F		2FE	408,000	115.7500	463,000	400,000	403,527	0	(845)	0	0	7.500	7.214	JJ	13,583	30,000	08/04/2006	07/18/2016
87938W-AC-7	TELEFONICA EMISIONES SAU		F		2FE	5,194,310	107.8750	5,393,750	5,000,000	5,183,867	0	(3,160)	0	0	7.045	6.731	JD	10,763	352,250	02/24/2009	06/20/2036
87944L-AE-9	TELEMAR NORTE LESTE SA		F		2FE	701,663	104.0000	728,000	700,000	701,412	0	(142)	0	0	5.500	5.468	AO	7,272	38,500	09/09/2010	10/23/2020
880277-AB-4	TENAGA NASIONAL BERHAD 144A		F		2FE	474,388	134.8940	674,470	500,000	480,563	0	846	0	0	7.500	7.990	MN	6,250	37,500	01/07/2003	11/01/2025
89387Y-AA-9	TGI INTERNATIONAL LTD TGI INTERNATIONAL LTD		F	1	2FE	1,007,250	110.5000	1,105,000	1,000,000	1,006,668	0	(582)	0	0	5.700	5.586	MS	15,992	28,500	03/15/2012	03/20/2022
911271-AA-2	UNITED OVERSEAS BK LTD 144A	LS	F		1FE	3,503,640	101.6560	3,557,960	3,500,000	3,500,224	0	(432)	0	0	4.500	4.487	JJ	78,313	157,500	06/24/2003	07/02/2013
913364-AB-1	UNITYMEDIA HESSEN GMBH & CO KG UNITYMEDIA HESSEN GMBH & CO KG		F	1	3FE	6,106,250	103.2500	6,195,000	6,000,000	6,105,592	0	(658)	0	0	5.500	5.227	JJ	15,583	0	11/30/2012	01/15/2023
918242-AA-6	VIP FINANCE IRELAND LTD 144A		F		3FE	840,601	101.9800	887,226	870,000	867,515	0	7,213	0	0	8.375	9.290	AO	12,346	72,863	09/11/2008	04/30/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
91911T-AF-0	VALE OVERSEAS LTD		F		2FE	500,500	112.1320	560,662	500,000	500,186	0	(54)	0	0	6.250	6.236	JJ	14,757	31,250	01/06/2006	01/11/2016
91911T-AH-6	VALE OVERSEAS LTD		F		2FE	475,045	124.7240	598,677	480,000	475,393	0	74	0	0	6.875	6.958	MN	3,667	33,000	06/10/2010	11/21/2036
91911T-AK-9	VALE OVERSEAS LTD		F		2FE	4,666,565	126.2030	5,679,113	4,500,000	4,662,364	0	(2,353)	0	0	6.875	6.583	MN	43,828	309,375	02/09/2011	11/10/2039
92241T-AD-4	VEDANTA RESOURCE SENIOR CORP BND 144A	LS	F		3FE	1,494,375	115.3800	1,730,700	1,500,000	1,496,510	0	459	0	0	9.500	9.555	JJ	64,521	142,500	07/30/2008	07/18/2018
92241T-AE-2	VEDANTA RESOURCE SENIOR CORP BND 144A	LS	F		3FE	1,990,490	105.0000	2,121,000	2,020,000	2,013,266	0	5,915	0	0	8.750	9.094	JJ	81,501	176,750	09/11/2008	01/15/2014
92769V-AC-3	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA FINANCE PLC		F		3FE	500,000	106.0000	530,000	500,000	500,000	0	0	0	0	5.250	5.250	FA	9,917	11,083	02/28/2012	02/15/2022
92769X-AC-9	VIRGIN MEDIA SECURED FINANCE P		F	1	2FE	3,220,107	108.2500	3,518,125	3,250,000	3,227,747	0	3,175	0	0	6.500	6.648	JD	9,389	211,250	08/05/2010	01/15/2018
92852T-AE-2	VIVENDI SA VIVENDI SA		F		2FE	4,983,100	104.9940	5,249,700	5,000,000	4,984,073	0	973	0	0	4.750	4.793	AO	52,118	118,750	04/03/2012	04/12/2022
92863U-AA-4	COM FED ELCTRICI COMISION FEDERAL DE ELECTRICID		F		2FE	5,185,000	110.5000	5,525,000	5,000,000	5,174,035	0	(10,965)	0	0	5.375	4.896	FA	111,233	134,375	03/26/2012	02/02/2022
92886A-AA-1	VOLVO TREAS AB 144A		F		2FE	5,367,250	109.2180	5,460,900	5,000,000	5,245,303	0	(102,977)	0	0	5.950	3.655	AO	74,375	297,500	10/19/2011	04/01/2015
947075-AD-9	WEATHERFORD INTERNATIONAL LTD		F		2FE	3,541,930	114.5270	4,008,455	3,500,000	3,527,912	0	(4,484)	0	0	6.000	5.820	MS	61,833	218,750	07/30/2009	03/15/2018
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
980236-AJ-2	WOODSIDE FIN LTD		F		2FE	9,928,000	106.0980	10,609,800	10,000,000	9,971,332	0	14,477	0	0	4.500	4.663	MN	63,750	450,000	11/03/2009	11/10/2014
98372P-AM-0	XL GROUP LTD XL GROUP LTD		F		2FE	100,000	117.2630	117,263	100,000	100,000	0	0	0	0	5.750	5.750	AO	1,438	5,766	09/27/2011	10/01/2021
B7A0D4-WB-1	MAJAPAHIT HOLDING BV CORP BND		F		3FE	1,160,400	118.1500	1,417,800	1,200,000	1,177,512	0	4,048	0	0	7.250	7.752	JD	725	87,000	03/10/2008	06/28/2017
D5472#-AB-6	MOLKEREI ALOIS MULLER GMBH		F		2	8,187,000	100.0000	8,500,000	8,500,000	8,431,711	0	49,856	0	0	4.720	5.375	AO	84,698	401,200	06/06/2007	04/15/2014
D9493#-AA-5	VOSSLOH AG		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.900	5.900	JD	11,472	605,000	06/24/2004	06/24/2014
D9493#-AB-3	VOSSLOH AG		F		2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	6.050	6.050	JD	3,529	186,000	06/24/2004	06/24/2016
F5333#-AB-3	JC DECAUX SA		F		2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.540	5.540	AO	18,774	110,800	04/30/2003	04/30/2013
F84938-AA-7	SODEXO CORP BND		R		2	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.690	5.690	MS	218,117	853,500	09/29/2008	09/29/2013
F9731#-AB-3	SA DES CIMENTS VICAT 144A		F		2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.510	5.510	FA	67,038	165,300	07/21/2003	08/05/2013
F9731#-AF-4	VICAT S A SA DES CIMENTS VICAT		R		2	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.960	5.960	JD	4,967	59,600	12/21/2010	12/01/2020
G0746#-AE-8	BANK OF NT BUTTERFIELD & SON CORP BND		F	1	2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	7.590	7.590	MN	71,683	759,000	05/27/2008	05/27/2018
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PL		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.640	5.640	MS	81,467	282,000	03/17/2011	03/17/2021
G26850-AB-5	GREAT PORTLAND ESTATES PLC		F		2	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	4.810	4.810	JD	935	336,700	06/30/2011	06/30/2018
G2978#-AC-7	ELECTRICITY SUPPLY BOARD C		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.190	5.190	JD	23,067	519,000	11/20/2003	12/15/2015
G2978#-AE-3	ELECTRICITY SUPPLY BOARD E		F		2	3,000,000	97.0000	2,910,000	3,000,000	3,000,000	0	0	0	0	6.050	6.050	JD	8,067	181,500	11/20/2003	12/15/2023
G3400P-AC-1	FIBRIA OVERSEAS FINANCE LTD		F	1	3FE	4,871,500	110.5000	5,359,250	4,850,000	4,866,114	0	(3,512)	0	0	6.750	6.660	MS	107,306	327,375	02/28/2012	03/03/2021
G46715-AB-7	HUTCHISON WHAMPOA FIN REGS		F		1FE	3,098,550	122.6500	3,679,503	3,000,000	3,040,698	0	(7,279)	0	0	7.450	7.098	FA	93,125	223,500	11/09/2001	08/01/2017
G6710E-AG-5	ODEBRECHT FINANCE LTD		F		2FE	5,125,000	115.5000	5,775,000	5,000,000	5,117,761	0	(6,798)	0	0	6.000	5.692	AO	71,667	300,000	03/26/2012	04/05/2023
G78158-AE-1	SAP IRELAND US FINANCIAL SERVI SAP IRELAND US FINANCIAL SERVI		F		1Z	5,500,000	102.0810	5,614,455	5,500,000	5,500,000	0	0	0	0	2.130	2.130	MN	14,969	0	11/15/2012	11/15/2017
G8030*-AC-4	SENIOR PLC CORP BND		F		2	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	6.420	6.420	AO	177,620	770,400	10/08/2008	10/08/2015
G8038#-AF-5	SERCO GROUP PLC SERCO GROUP PLC		F		2	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.940	4.940	MN	7,136	49,400	05/09/2011	05/09/2021
G9020*-AA-8	TRAVIS PERKINS PLC		F		3	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.770	5.770	JJ	124,215	288,500	01/26/2006	01/26/2013
G9020*-AB-6	TRAVIS PERKINS PLC		F		3	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.890	5.890	JJ	101,439	235,600	01/26/2006	01/26/2016
G9284#-AL-1	VITOL FINANCE LTD		F	2	2	800,000	100.0000	800,000	800,000	800,000	0	0	0	0	6.700	6.696	FA	20,696	53,600	05/01/2008	08/12/2014
G9523#-AF-5	WEIR GROUP PLC THE WEIR GROUP PLC		F		2	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	4.270	4.270	FA	208,163	277,550	02/16/2012	02/16/2022
G9881#-AC-8	YULE CATTO & CO PLC		F		3	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.780	5.780	MS	76,424	231,200	09/02/2004	09/02/2014
H8656#-AF-5	GALENICA AG SENIOR CORP BND		F		3	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	5.860	5.860	MS	354,856	1,172,000	03/12/2008	03/12/2015
K1601#-AA-3	COLOPLAST AS		F		2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.000	5.000	AO	16,944	100,000	04/30/2003	04/30/2013
L9057M-AA-9	TNK-BP FINANCE SA		F		2FE	472,500	115.8170	521,177	450,000	459,931	0	(2,402)	0	0	7.500	6.789	JJ	15,281	33,750	10/06/2006	07/18/2016
L9057M-AF-8	TNK-BP FINANCE SA CORP BND		F		2FE	1,184,450	121.6640	1,569,466	1,290,000	1,221,973	0	9,796	0	0	7.875	9.170	MS	30,476	101,588	09/12/2008	03/13/2018
M28368-AA-2	DOLPHIN ENERGY LTD		F	2	1FE	1,313,178	112.7500	1,423,160	1,262,226	1,301,019	0	(5,063)	0	0	5.888	4.980	JD	3,303	74,340	08/24/2010	06/15/2019
M8222M-AG-7	RAS LAFFAN LIQUEFIED NATURAL G		F		1FE	273,125	125.2770	313,192	250,000	267,912	0	(2,147)	0	0	6.750	5.465	MS	4,266	16,875	06/11/2010	09/30/2019
N42818-BW-4	VOPAK KONINKLIJKE VOPAK NV		F		2Z	3,000,000	98.7070	2,961,210	3,000,000	3,000,000	0	0	0	0	4.140	4.140	JD	4,140	0	12/19/2012	06/19/2027
N55218-AA-4	LUKOIL INTERNATIONAL FINANCE B CORP BND		F		2FE	260,400	114.5050	354,966	310,000	280,126	0	5,274	0	0	6.356	9.044	JD	1,314	19,704	09/12/2008	06/07/2017
N55218-AB-2	LUKOIL INTERNATIONAL FINANCE B CORP BND		F		2FE	231,400	121.9780	317,143	260,000	237,498	0	1,552	0	0	6.656	7.979	JD	1,154	17,306	07/15/2008	06/07/2022
P2867K-AC-0	COLBUN SA COLBUN SA		F		2FE	4,471,250	111.7680	4,750,154	4,250,000	4,440,695	0	(21,822)	0	0	6.000	5.231	JJ	113,333	255,000	08/12/2011	01/21/2020
P36020-AA-6	ECL SA E.CL SA		F		2FE	504,375	111.9630	559,817	500,000	503,889	0	(371)	0	0	5.625	5.504	JJ	12,969	28,125	03/28/2011	01/15/2021
P7883#-AE-6	PHOENIX PARK GAS E		F	2	2	7,639,378	100.0000	7,568,148	7,568,148	7,613,828	0	(5,507)	0	0	5.760	5.597	JAJO	108,981	435,925	12/10/2007	04/01/2020
P9037H-AL-7	TELEMAR NORTE LESTE SA		F		2FE	5,737,808	104.2500	6,088,200	5,840,000	5,752,130	0	8,700	0	0	5.500	5.742	AO	60,671	321,200	05/16/2011	10/23/2020
Q0832*-AD-8	AU PAC AIRPORT		F		1	10,000,000	105.0000	10,500,000	10,000,000	10,000,000	0	0	0	0	4.770	4.770	MS	140,450	477,000	09/15/2011	09/15/2026
Q1629#-AA-5	BRISBANE AIRPORT CORP LTD		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.240	5.240	JJ	121,539	262,000	04/20/2011	07/14/2021
Q1629#-AF-4	BRISBANE AIRPORT CORP LTD BRISBANE AIRPORT CORPORATION P		F		2	7,500,000	99.1180	7,433,850	7,500,000	7,500,000	0	0	0	0	4.190	4.190	FA	112,606	0	08/22/2012	08/22/2027
Q5995#-AB-0	MERIDIAN ENERGY LTD		F		2FE	3,846,800	100.0000	4,000,000	4,000,000	3,965,866	0	24,188	0	0	5.060	5.739	AO	34,858	202,400	06/06/2007	04/29/2014

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
06077#-AC-7	MIGHTY RIV POWER		R		2	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.600	4.600	JD	2,939	46,000	12/08/2010	12/08/2025
Q7397#-AG-9	PRATT FINANCE PROPRIETARY LTD 144A		F		2FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.600	5.600	JD	3,267	84,000	12/17/2002	12/17/2013
Q7397#-AM-6	PRATT FINANCE PROPRIETARY LTD		F		2FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.320	5.320	JJ	99,307	212,800	07/13/2011	07/13/2023
Q7724#-AA-6	POWERCO LTD		F		2FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	5.470	5.470	MN	38,290	382,900	09/23/2003	11/25/2014
Q9472*-AA-0	VISY PACKAGING PROPERTIES PTY		F		5*	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	6.250	6.299	FMAN	19,792	125,000	12/16/2010	11/02/2026
Q9749#-AG-0	WESTRAC PTY LTD		R		2FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.190	5.190	JJ	37,628	77,850	07/07/2011	07/07/2023
Q9749#-AH-8	WESTRAC PTY LTD		R		2FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.440	5.440	JD	7,253	108,800	06/07/2011	06/07/2026
Q9749#-AJ-4	WESTRAC PTY LTD		R		2FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.440	5.440	JJ	39,440	81,600	07/07/2011	07/07/2026
Y68856-AH-9	PETRONAS CAPITAL LTD		F		1FE	1,306,200	119.2300	1,490,373	1,250,000	1,293,001	0	(5,440)	0	0	5.250	4.640	FA	25,339	65,625	06/17/2010	08/12/2019
Y7526B-AA-6	SARAWAK INTL		F		1FE	1,990,034	108.9110	2,450,498	2,250,000	2,129,382	0	40,002	0	0	5.500	7.812	FA	50,875	123,750	02/24/2009	08/03/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,378,265,278	XXX	3,865,557,822	3,397,187,541	3,380,730,820	0	1,533,673	0	0	XXX	XXX	XXX	49,295,404	174,560,086	XXX	XXX
000759-BW-9	ABFS MORTGAGE LOAN TRUST ABFS 2001-3 A1 144A			2	4FM	370,420	69.2840	256,911	370,808	387,944	0	6,239	0	0	6.130	5.627	MON	1,894	22,731	03/27/2002	03/15/2032
000780-MP-8	AMAC 03-11 ABN AMRO MORTGAGE CORP AMAC_03			2	1FM	2,726,893	104.6270	2,685,244	2,566,488	2,723,673	0	(1,807)	0	0	5.500	3.547	MON	11,763	141,131	09/19/2011	10/25/2033
000780-NK-8	ABN AMRO MORTGAGE CORP AMAC 03 ABN AMRO MORTGAGE CORP AMAC_03			2	1FM	1,227,303	103.5510	1,216,159	1,174,453	1,225,807	0	(717)	0	0	5.000	3.812	MON	4,894	58,657	09/07/2011	12/25/2033
02660T-GA-5	AHM 05-3 2005-3 2A4			2	4FM	4,790,857	52.1760	3,130,560	6,000,000	4,790,857	0	0	474,508	0	2.135	0.000	MON	10,676	139,839	10/12/2005	09/25/2035
126342-FW-9	WILSHIRE FUNDING CORPORATION W 1996-3 M2			2	1FM	278,685	97.9020	265,737	271,433	274,217	0	(252)	0	0	5.740	5.489	MON	1,298	15,628	08/01/1997	08/25/2032
12669E-NF-9	CWHL 03-20 CWHL_03-20 2A2			2	1FM	705,749	103.0640	722,182	700,713	703,720	0	(590)	0	0	4.500	4.175	MON	2,628	31,532	10/22/2009	07/25/2018
12669E-XW-1	COUNTRYWIDE HOME LOANS CWHL 03 WHOLE CMO 03-J7			2	1FM	238,230	102.1570	245,983	240,788	239,103	0	56	0	0	4.500	4.775	MON	903	10,836	04/01/2009	08/25/2018
16162W-BV-0	CHASE MORTGAGE FINANCE CORPORA WHOLE CMO 03-S12			2	1FM	443,489	102.9500	456,142	443,073	442,828	0	(129)	0	0	4.750	4.703	MON	1,754	21,046	08/07/2009	12/25/2018
16162W-HL-6	CHASE MORTGAGE FINANCE CORP CHASE_04-S1 A7			2	1FM	220,093	100.9970	221,319	219,134	219,671	0	(108)	0	0	4.500	4.289	MON	822	9,861	10/20/2009	02/25/2019
161630-CR-7	CHASE MORTGAGE FINANCE CORPORA 2007-A1 1B1			2	6FM	40,226	1.0430	21,461	2,057,823	21,461	(3,849)	0	65,150	0	3.015	0.000	MON	5,170	58,453	03/09/2007	02/25/2037
16163L-AQ-5	CHASE MORTGAGE FINANCE CORPORA 2007 A2 7A1			2	3FM	2,111,410	97.8940	2,151,675	2,197,969	2,111,410	0	0	70,733	0	5.445	6.649	MON	9,973	122,250	07/11/2007	07/25/2037
22541N-TH-2	CS FIRST BOSTON MORTGAGE SECUR 2002-AR31 CB2			2	4FM	135,867	58.5640	79,882	136,399	135,952	0	4	0	0	2.883	2.916	MON	328	6,170	11/07/2002	11/25/2032
36229R-LU-1	GSR MORTGAGE LOAN TRUST GSR 0 WHOLE CMO 04-2F			2	1FM	386,008	104.4870	413,668	395,905	389,354	0	758	0	0	5.500	6.040	MON	1,815	21,775	06/24/2008	09/25/2019
36242D-ET-6	GSR MORTGAGE LOAN TRUST GSRMLT_04-10F 2A4			2	1FM	262,662	103.2880	268,612	260,061	261,961	0	(127)	0	0	5.000	4.397	MON	1,084	13,003	10/20/2009	08/25/2019
36242D-EY-5	GSR MORTGAGE LOAN TRUST GSRMLT_04-10F			2	1FM	2,753,863	104.3560	2,850,668	2,731,668	2,752,705	0	(315)	0	0	5.000	4.454	MON	11,382	136,583	07/07/2010	09/25/2034
45660L-HT-9	RAST 05-A3 2005-A3 NAS			2	2FM	4,183,693	99.3760	4,233,916	4,260,514	4,183,693	0	0	102,009	0	5.500	5.720	MON	19,527	234,328	02/16/2005	04/25/2035
45661E-GG-3	INDYMAC INDX MORTGAGE LOAN TRU 2006-AR9 3A1			2	3FM	5,572,639	91.7500	5,676,180	6,186,599	5,572,639	0	0	0	0	4.872	0.000	MON	25,119	307,056	07/06/2006	06/25/2036
466247-LS-0	JP MORGAN MORTGAGE TRUST JPMMT JPMT_05-A1 3A4			2	1FM	2,593,999	102.5810	2,872,807	2,800,539	2,673,039	0	23,358	0	0	4.985	6.300	MON	11,633	140,106	10/07/2009	02/25/2035
466247-NQ-2	JPMMT 05-A2 2005-A2 3A2			2	1FM	7,001,660	99.2030	7,306,437	7,365,137	7,001,660	0	0	78,282	0	2.767	0.000	MON	16,983	223,134	03/31/2005	04/25/2035
46628K-AH-3	JPM 06-A3 2006-A3 3A2			2	1FM	1,856,568	83.1710	1,896,419	2,280,150	1,856,568	0	0	98,722	0	5.247	0.000	MON	9,970	124,072	12/20/2006	05/25/2036
46629C-AG-2	JPMMT 06-A5 2006-A5 3A1			2	1FM	2,174,937	81.2330	2,168,166	2,669,078	2,174,937	0	0	158,924	0	5.565	0.000	MON	12,378	152,182	07/10/2006	08/25/2036
46629D-AK-1	JPMMT 06-A7 2006-A7 2A2			2	1FM	526,362	76.9650	494,092	641,968	526,362	0	0	0	0	2.905	0.000	MON	1,554	17,779	12/08/2006	01/25/2037
46630P-AE-5	JP MORGAN MORTGAGE TRUST 2007-A2 2A1			2	1FM	400,173	77.6210	380,924	490,748	400,173	0	0	66,359	0	2.937	0.000	MON	1,201	14,412	03/13/2007	04/25/2037
55265K-J9-1	MASTR 03-8 MASTR_03-8			2	2FM	925,949	103.9570	946,327	910,303	924,703	0	(252)	0	0	5.500	4.901	MON	4,172	50,049	10/29/2009	09/25/2033
55265K-K2-4	MASTR ASSET SECURITIZATION TR MAST_03-8 2A1			2	1FM	194,376	103.8810	201,041	193,529	194,002	0	(100)	0	0	4.500	4.255	MON	726	8,709	10/20/2009	09/25/2018
55265K-P3-7	MASTR ASSET SECURITIZATION TR WHOLE CMO 03-9			2	1FM	1,662,261	102.3100	1,755,804	1,716,159	1,680,924	0	3,054	0	0	5.000	5.984	MON	7,151	85,712	09/25/2008	10/25/2018
55265K-UY-3	MASTR ASSET SECURITIZATION TRU WHOLE CMO 03-4			2	1FM	292,333	102.2390	311,130	304,316	296,102	0	1,897	0	0	5.000	6.182	MON	1,268	15,151	07/17/2008	05/25/2018
55265K-YG-8	MASTR ASSET SECURITIZATION TR WHOLE CMO 03-6			2	1FM	232,308	102.1310	246,501	241,359	234,528	0	439	0	0	5.000	6.512	MON	1,006	12,068	07/31/2008	07/25/2018
576434-AU-8	MASTR 02-2 2002-2 1A1			2	1FM	126,293	104.9270	127,380	121,399	124,957	0	(147)	0	0	7.250	6.916	MON	733	8,801	07/11/2002	10/25/2032
785136-AB-8	SECNA 05-A 2005-A B 144A			2	5AM	3,783,637	6.5000	271,738	4,180,588	3,783,637	0	4	396,942	0	7.412	43.351	MON	5,164	309,865	12/01/2005	12/25/2035
81744P-AA-3	SEQUOIA MORTGAGE TRUST SEMT 10			2	1FM	310,878	100.9200	313,738	310,878	310,878	0	0	0	0	3.750	3.616	MON	971	11,658	04/23/2010	02/25/2040
81744Q-AA-1	SEQUOIA MORTGAGE TRUST SEMT 11			2	1FM	8,007,378	102.4940	8,207,114	8,007,378	8,007,378	0	0	0	0	3.900	3.679	MON	26,024	311,933	09/16/2011	09/25/2041
83611P-AJ-0	SVHE 01-1 2001-1 A			2	1FM	40,969	97.7280	39,446	40,363	40,279	0	(31)	0	0	6.765	6.515	MON	228	2,620	12/15/2011	04/15/2031
86789M-AC-1	STALT 05-1F 2005 - 1F 1A3			2	4FM	2,972,229	82.7100	2,955,869	3,573,783	2,972,229	0	0	429,346	0	5.750	0.000	MON	17,124	205,493	12/21/2005	12/25/2035
86789M-AN-7	STALT 05-1F 2005-1F 2A3			2	4FM	719,225	84.7280	686,006	809,655	719,225	0	0	60,989	0	5.750	0.000	MON	3,880	46,555	01/05/2006	12/25/2035
929227-4Z-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO 03-S4			2	1FM	57,012	100.3560	56,930	56,728	56,603	0	(104)	0	0	5.000	4.615	MON	236	2,836	09/17/2009	06/25/2033
929227-WM-4	WAMU 02-A15 2002-AR15 B1			2	1FM	243,572	50.7560	126,837	249,898	245,477	0	470	0	0	2.327	2.505	MON	485	5,755	11/15/2002	12/25/2032
929227-ZY-5	WASHINGTON MUTUAL WAMU 02-AR19			2	1FM	138,457	42.2210	178,237	422,152	138,457	0	0	0	0	2.461	0.000	MON	866	10,383	12/11/2002	02/25/2033
92922F-BK-3	WAMU MORTGAGE PASS-THROUGH CER			2	1FM	774,648	102.8900	775,702	753,915	771,982	0	(2,208)	0	0	4.500	3.125	MON	2,827	33,921	10/24/2011	08/25/2018
92922F-DE-5	WAMU MORTGAGE PASS-THROUGH CER			2	1FM	776,384	102.7930	815,396	793,240	782,500	0	927	0	0	5.000	5.599	MON	3,305	39,655	02/23/2009	09/25/2018
92922F-HM-3	WAMU 03-S12 WHOLE CMO 03-S12			2	1FM	1,881,486	102.8380	1,926,458	1,873,291	1,877,403	0	(1,008)	0	0	4.500	4.301	MON	7,025	84,268	09/16/2009	11/25/2018
939336-DA-8	WAMU MORTGAGE PASS-THROUGH CER 2002-AR14 B1			2	1FM	214,854	43.1280	93,200	216,103	215,141	0	(57)	0	0	2.476	2.517	MON	446	5,322	11/07/2002	11/25/2032
939336-UE-1	WASHINGTON MUTUAL MSC MORTGAGE			2	1FM	294,151	102.5940	316,310	308,314	297,697	0	1,239	0	0	5.000	6.937	MON	1,285	15,410	07/23/2008	03/25/2018

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
949761-AU-4	WELLS FARGO MORTGAGE BACKED SE 2003-11 B1			2	1FM	880,718	96.2320	860,783	894,484	886,114	0	1,027	0	0	4.750	5.118	MON	3,541	42,488	12/16/2003	10/25/2018
949767-AA-5	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 03-13			2	1FM	1,994,707	102.6120	2,055,662	2,003,333	1,996,029	0	162	0	0	4.500	4.574	MON	7,513	90,150	09/25/2009	11/25/2018
94979F-AA-4	WFMBS 03-12			2	1FM	1,090,137	103.4380	1,132,573	1,094,928	1,090,697	0	100	0	0	4.750	4.832	MON	4,334	52,009	05/13/2009	11/25/2018
949808-BF-5	WELLS FARGO MORTGAGE BACKED SE 2003-J B3			2	3FM	522,410	24.5800	254,396	1,034,985	254,396	(256,153)	0	0	0	4.483	0.000	MON	3,867	46,390	11/12/2003	10/25/2033
94980W-AA-4	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 03-15			2	1FM	975,631	102.9860	1,008,547	979,303	975,853	0	46	0	0	4.750	4.815	MON	3,876	46,517	07/29/2009	12/25/2018
94981E-AK-1	WELLS FARGO MORTGAGE BACKED SE 2003-19 B1			2	4FM	458,724	87.2430	406,464	465,899	461,481	0	526	0	0	4.750	5.105	MON	1,844	22,130	12/16/2003	01/25/2019
94983L-BG-1	WELLS FARGO MORTGAGE BACKED SE 2006-2 B1			2	6FM	17,288	0.0010	12	1,187,540	12	0	0	0	0	5.589	0.000	MON	5,531	17,821	02/14/2006	03/25/2036
94983Y-AL-3	WELLS FARGO MORTGAGE BACKED SE 2006-AR10 5A2			2	1FM	4,198,325	87.3660	4,069,997	4,658,559	4,198,325	0	0	0	0	2.614	0.000	MON	10,148	123,752	07/06/2006	07/25/2036
12646C-AA-6	COMISION FEDERAL DE ELECTRICID CREDIT SUISSE MORTGAGE CAPITAL		R	2	1FM	2,429,762	100.3990	2,438,698	2,429,003	2,429,670	0	(92)	0	0	3.380	3.390	MON	6,842	61,575	02/23/2012	03/25/2042
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						77,217,888	XXX	72,593,440	86,292,833	77,036,413	(260,002)	32,262	2,001,964	0	XXX	XXX	XXX	297,167	3,791,560	XXX	XXX
03063N-AK-3	AMERICOLD LLC TRUST ACRE 10-AR			2	1FM	3,188,501	120.3400	3,850,886	3,200,000	3,189,371	0	836	0	0	6.031	6.152	MON	10,722	192,989	10/31/2011	01/14/2029
05947U-PS-1	BACM 04-1 2004-1 A4			2	1FM	19,381,250	103.2990	20,659,760	20,000,000	19,924,649	0	75,836	0	0	4.760	5.219	MON	79,333	952,000	04/29/2004	11/10/2039
05947U-PV-4	BACM 04-1 2004-1 C			2	1FM	5,025,100	102.1240	5,106,200	5,000,000	4,999,482	0	(3,488)	0	0	4.935	4.907	MON	20,563	246,750	03/03/2004	11/10/2039
05947U-R4-2	BANC OF AMERICA COMM MTG INC 2005-3 A2			2	1FM	697,708	100.1980	711,149	709,740	708,271	0	(542)	0	0	4.501	5.129	MON	2,662	31,945	09/22/2008	07/10/2043
07383F-5N-4	BSCMS 05-T18 2005-T18 B			2	1FM	4,021,868	93.1060	3,724,241	4,000,000	4,001,343	0	(3,931)	0	0	5.035	4.996	MON	16,783	201,400	04/19/2005	02/13/2042
07383F-XJ-2	BEAR STEARNS COMMERCIAL MORTGA 2003-PWR2 A4			2	1FM	5,761,976	101.8350	5,764,040	5,660,175	5,657,313	0	(10,137)	0	0	5.186	4.976	MON	24,461	296,756	10/24/2003	05/11/2039
07383F-YK-8	BSCMS 04-PWR3 2004-PWR3 C			2	1FM	3,490,017	101.9350	3,538,164	3,471,000	3,469,566	0	(2,781)	0	0	4.850	4.811	MON	14,029	168,343	03/04/2004	02/11/2041
07388P-AB-7	BEAR STEARNS COMMERCIAL MORTGA 2006-PW14 A2			2	1FM	4,436,310	99.8670	4,406,273	4,412,150	4,407,200	0	1,148	0	0	5.123	5.035	MON	18,836	226,034	12/06/2006	12/11/2038
11777L-AB-7	BSDB 05-AFR1 2005-AFR1 A2 144A			2	1FM	10,575,000	113.0800	11,307,960	10,000,000	10,507,235	0	(67,765)	0	0	5.008	4.054	MON	22,258	459,067	02/09/2012	09/15/2027
126192-AF-0	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	1,028,438	112.7920	1,127,919	1,000,000	1,026,593	0	(1,844)	0	0	4.934	4.604	MON	4,112	37,005	03/22/2012	12/10/2044
20047A-AD-2	COMM 04-LNB2 2004-LB2A A4			2	1FM	4,801,646	103.6720	4,953,213	4,777,773	4,774,542	0	(2,410)	0	0	4.715	4.676	MON	18,773	225,272	02/27/2004	03/10/2039
20047A-AE-0	COMMERCIAL MORTGAGE PASS-THROU 2004-LB2A B			2	1FM	5,024,866	102.2450	5,112,262	5,000,000	4,998,467	0	(3,586)	0	0	4.820	4.789	MON	20,083	241,000	02/27/2004	03/10/2039
20047G-AD-9	COMM 04-LB4A 2004-LB3A C			2	1FM	2,956,607	100.4180	3,012,540	3,000,000	2,988,851	0	4,621	0	0	5.357	5.593	MON	13,392	163,249	06/18/2004	07/10/2037
20047G-AE-7	COMM 04-LB3A 2004-LB3A D			2	1FM	3,930,318	98.8760	3,955,057	4,000,000	3,982,692	0	7,516	0	0	5.357	5.632	MON	17,856	217,665	06/18/2004	07/10/2037
20047M-AQ-7	COMMERCIAL MORTGAGE PASS THROU COMM 2006-CN2 G 144A			2	1FM	2,003,416	99.4060	1,988,114	2,000,000	1,999,096	0	(23)	0	0	5.570	5.590	MON	9,283	113,255	02/09/2006	02/05/2019
20047M-AS-3	COMMERCIAL MORTGAGE PASS THROU COMM 2006-CN2A J 144A			2	1FM	992,493	96.5820	965,824	1,000,000	998,878	0	34	0	0	5.570	5.769	MON	4,642	56,627	02/09/2006	02/05/2019
20173R-AC-3	GCCFC 06-FL4A 2006-FL4A B 144A			2	1FM	3,951,199	95.6940	3,781,064	3,951,199	3,951,199	0	0	0	0	0.405	0.405	MON	1,200	17,480	12/14/2006	11/05/2021
20173R-AD-1	GCCFC 06-FL4A 2006-FL4A C 144A			2	1FM	4,885,200	94.1940	4,601,570	4,885,200	4,885,200	0	0	0	0	0.445	0.445	MON	1,630	23,595	12/14/2006	11/05/2021
20173R-AE-9	GCCFC 06-FL4A 2006-FL4A D 144A			2	1FM	3,588,000	92.5040	3,319,047	3,588,000	3,588,000	0	0	0	0	0.485	0.485	MON	1,305	21,965	12/14/2006	11/05/2021
20173R-AF-6	GCCFC 06-FL4A 2006-FL4A E 144A			2	1FM	2,293,600	90.5040	2,075,802	2,293,600	2,293,600	0	0	0	0	0.535	0.536	MON	920	21,517	12/14/2006	11/05/2021
20173R-AG-4	GCCFC 06-FL4A 2006-FL4A F 144A			2	1FM	1,516,400	88.5040	1,342,076	1,516,400	1,516,400	0	0	0	0	0.585	0.586	MON	665	16,345	12/14/2006	11/05/2021
20173R-AH-2	GCCFC 06-FL4A 2006-FL4A G 144A			2	1FM	2,001,601	86.5040	1,731,467	2,001,601	2,001,601	0	0	0	0	0.635	0.636	MON	953	37,381	12/14/2006	11/05/2021
22541S-AD-0	CSFB 04-C1 2004-C1 A4			2	1FM	7,614,022	103.1660	7,815,964	7,576,141	7,566,064	0	(6,251)	0	0	4.750	4.705	MON	29,989	362,226	02/26/2004	01/15/2037
22541S-HT-8	CSFB 04-C2 2004-C2 A2			2	1FM	4,020,000	104.4830	4,179,311	4,000,000	3,995,927	0	(3,411)	0	0	5.416	5.382	MON	18,053	216,640	05/27/2004	05/15/2036
22541S-HV-3	CSFB 04-C2 2004-C2 C			2	1FM	5,906,385	106.9900	6,287,802	5,877,000	5,875,555	0	(4,388)	0	0	5.545	5.520	MON	27,157	325,880	05/27/2004	05/15/2036
2254S8-N4-6	CSFB 05-C4 SENIOR CMBS 05-C4			2	1FM	1,443,779	100.1870	1,464,500	1,461,765	1,457,918	0	2,910	0	0	5.065	5.449	MON	6,170	74,038	07/09/2008	08/15/2038
22545R-AF-3	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A B 144A			2	1FM	1,956,522	96.3330	1,884,776	1,956,522	1,956,522	0	0	0	0	0.409	0.409	MON	378	8,804	11/15/2006	10/15/2021
22545R-AG-1	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A C 144A			2	1FM	1,956,522	94.5830	1,850,537	1,956,522	1,956,522	0	0	0	0	0.459	0.459	MON	424	9,799	11/15/2006	10/15/2021
22545R-AH-9	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A D 144A			2	1FM	2,173,913	94.3330	2,050,717	2,173,913	2,173,913	0	0	0	0	0.509	0.510	MON	523	11,993	11/15/2006	10/15/2021
22545Y-AG-6	CREDIT SUISSE MORTGAGE CAPITAL 2007-C2 AJ			2	1FM	4,697,461	72.3550	3,617,765	5,000,000	4,697,461	0	0	307,032	0	5.612	0.000	MON	23,384	275,720	04/27/2007	01/15/2049
233050-AG-8	DBUBS MORTGAGE TRUST DBUBS 11-			2	1FM	6,756,050	114.3050	7,548,702	6,604,000	6,732,681	0	(13,474)	0	0	5.557	5.295	MON	30,580	372,636	03/21/2011	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
23305Y-AD-1	DBUBS MORTGAGE TRUST DBUBS 11-			2	1FM	2,019,863	116.7190	2,334,374	2,000,000	2,017,370	0	(1,880)	0	0	4.551	4.452	MON	7,585	91,020	08/11/2011	06/10/2021
30263S-AE-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	1,784,766	105.7710	1,983,197	1,875,000	1,788,639	0	3,874	0	0	4.350	4.998	MON	6,797	41,479	06/08/2012	12/25/2044
30290D-AN-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	6,698,818	106.4650	7,452,557	7,000,000	6,729,586	0	30,768	0	0	4.023	4.773	MON	23,467	238,723	02/14/2012	11/25/2044
30290E-AQ-8	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	841,617	103.7370	881,761	850,000	842,531	0	914	0	0	3.490	3.693	MON	2,472	20,124	03/26/2012	11/25/2016
30290E-AS-4	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	939,706	98.6310	986,306	1,000,000	947,792	0	8,086	0	0	3.490	4.925	MON	2,908	23,675	03/27/2012	11/25/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
33736X-BN-8	FUNBC 00-C2 2000-C2 IO 144A			24	5*	143,921	0.3260	9,667	0	14,255	0	(6,084)	0	0	1.844	683.755	MON	4,551	47,292	11/01/2005	10/15/2032
361849-F5-6	GMAC COMMERCIAL MORTGAGE SECUR 2004-C2 A4			2	1FM	4,522,181	105.4290	4,744,323	4,500,000	4,498,733	0	(3,362)	0	0	5.301	5.276	MON	19,879	238,545	08/02/2004	08/10/2038
36192K-AX-5	GS MORTGAGE SECURITIES CORPORA GS MORTGAGE SECURITIES CORPORA			2	1FM	10,199,244	109.7870	10,978,707	10,000,000	10,189,522	0	(9,722)	0	0	4.740	4.518	MON	39,500	237,000	05/18/2012	05/10/2045
36228C-UV-3	GS MORTGAGE SECURITIES CORPORA GS MORTGAGE SECURITIES CORPORA			2	1FM	2,131,500	122.3280	2,397,623	1,960,000	2,110,804	0	(8,948)	0	0	5.366	4.590	MON	8,764	105,174	08/09/2010	05/03/2032
36228C-VQ-3	GSMS 05-GG4 2005-GG4 A3			2	1FM	184,486	100.5130	188,796	187,832	187,484	0	917	0	0	4.607	5.091	MON	721	21,427	05/27/2008	07/10/2039
36248E-AE-5	GS MORTGAGE SECURITIES CORPORA			2	1FM	1,953,290	118.9040	2,378,080	2,000,000	1,960,358	0	3,617	0	0	5.227	5.579	MON	8,712	106,308	12/16/2010	12/10/2043
396789-ES-4	GCCFC 03-C2 2003-C2 A4			2	1FM	34,315,242	101.8760	34,630,273	33,992,573	33,993,149	0	(43,157)	0	0	4.915	4.830	MON	139,228	1,670,735	02/10/2004	01/05/2036
396789-GA-1	GCCFC 04-GG1 2004-GG1 H 144A			2	4FM	2,895,372	93.1720	2,795,160	3,000,000	2,978,196	0	11,981	0	0	5.721	6.250	MON	14,303	174,469	04/29/2004	06/10/2036
46625M-5J-4	JPMCCMSC 04-PNC1 2004-PNC1 A4			2	1FM	6,944,714	105.4900	7,384,268	7,000,000	6,981,584	0	5,236	0	0	5.366	5.511	MON	31,300	381,218	08/09/2004	06/12/2041
46625M-5K-1	JP MORGAN CHASE COMMERCIAL MOR 2004-PNC1 B			2	1FM	9,860,040	97.7330	9,773,257	10,000,000	9,960,108	0	22,842	0	0	5.366	5.590	MON	44,715	544,600	08/09/2004	06/12/2041
46625M-5L-9	JP MORGAN CHASE COMMERCIAL MOR 2004-PNC1 C			2	1FM	4,918,940	98.5980	4,929,900	5,000,000	4,972,026	0	9,616	0	0	5.366	5.609	MON	22,357	272,300	08/09/2004	06/12/2041
46625M-A6-6	JP MORGAN CHASE COMMERCIAL MOR 2003-LN1 A2			2	1FM	4,019,936	102.0570	4,082,272	4,000,000	3,994,492	0	(3,328)	0	0	4.920	4.881	MON	16,400	196,800	09/24/2003	10/15/2037
46625M-P2-9	JP MORGAN CHASE COMMERCIAL MOR 2003-CB7 A4			2	1FM	21,565,443	102.6490	22,026,579	21,458,152	21,434,948	0	(9,708)	0	0	4.879	4.834	MON	87,245	1,047,401	11/25/2003	01/12/2038
46625M-V7-1	JP MORGAN CHASE COMMERCIAL MOR 2004-C1 A3			2	1FM	9,041,931	103.0660	9,275,931	9,000,000	8,989,865	0	(7,024)	0	0	4.719	4.681	MON	35,393	424,710	02/12/2004	01/15/2038
46625M-WX-3	JPMCCMSC 03-CIBC6 2003-CB6 A2			2	1FM	6,514,797	101.3400	6,631,793	6,544,096	6,532,761	0	2,423	0	0	5.255	5.353	MON	28,658	344,363	09/03/2003	07/12/2037
46635T-AU-6	JP MORGAN CHASE COMMERCIAL MOR			2	1FM	3,749,063	114.7220	4,588,880	4,000,000	3,775,825	0	20,225	0	0	5.013	5.923	MON	16,710	200,524	08/25/2011	02/15/2046
46636V-AB-2	JP MORGAN CHASE COMMERCIAL MOR			2	1FM	9,319,233	107.6930	9,936,830	9,227,000	9,302,866	0	(13,085)	0	0	3.149	2.995	MON	24,214	290,567	09/16/2011	08/15/2046
46637W-AG-8	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FM	4,691,977	111.0340	5,107,555	4,600,000	4,687,911	0	(4,066)	0	0	4.969	4.739	MON	19,046	116,279	06/22/2012	06/15/2045
46638U-AH-9	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FM	3,327,150	104.2950	3,385,416	3,246,000	3,325,650	0	(1,500)	0	0	3.424	3.135	MON	9,262	18,523	09/27/2012	10/15/2045
46639E-AJ-0	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FE	14,612,400	102.6880	14,639,230	14,256,000	14,610,578	0	(1,822)	0	0	3.353	2.836	MON	39,837	0	12/12/2012	12/15/2047
46639E-AL-5	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FE	6,146,790	101.8120	6,108,720	6,000,000	6,146,433	0	(357)	0	0	4.429	4.144	MON	22,143	0	12/12/2012	12/15/2047
50177A-AH-2	LB COMMERCIAL CONDUIT MORTGAGE 2007 C3 AJ			2	1FM	1,858,787	85.4030	1,593,614	1,866,000	1,861,610	0	598	0	0	5.886	6.002	MON	6,101	112,328	12/11/2011	07/15/2044
52108H-5T-7	LB-UBS COMMERCIAL MORTGAGE TRU 2005-C3 CBM2			2	1FM	3,260,156	94.6790	3,077,071	3,250,000	3,251,885	0	(1,302)	0	0	5.368	5.383	MON	8,238	177,354	06/24/2005	05/15/2020
52108H-6V-1	LBUBS 05-C5 SENIOR CMBS 05-C5			2	1FM	12,652,474	100.0020	13,052,919	13,052,723	13,024,598	0	110,299	0	0	4.930	5.988	MON	35,750	649,119	08/13/2008	09/15/2030
52108H-A2-0	LBUBSCMT 04-C2 2004-C2 C			2	1FM	4,019,778	101.1330	4,045,320	4,000,000	4,001,189	0	(2,504)	0	0	4.437	4.409	MON	9,860	177,480	03/23/2004	03/01/2036
52108H-E9-1	LBUBS 04-C4 2004-C4 F			2	1FM	981,159	102.2600	1,022,600	1,000,000	996,041	0	2,083	0	0	5.533	5.843	MON	3,074	46,970	05/25/2004	06/15/2036
52108H-YK-4	LBUBSCMT 04-C1 2004-C1 A4			2	1FM	10,950,524	103.6240	11,398,627	11,000,000	10,983,899	0	2,712	0	0	4.568	4.659	MON	27,916	502,480	02/19/2004	01/15/2031
52108H-ZY-3	LBUBS 04-C2 2004-C2 A4			2	1FM	3,014,819	103.6670	3,110,003	3,000,000	3,000,686	0	(1,899)	0	0	4.367	4.338	MON	7,278	131,010	03/23/2004	03/15/2036
55445R-AE-7	MACH 04-1A 2004-1 B 144A			2	1FE	4,038,404	100.0000	4,000,000	4,000,000	3,985,615	0	(6,707)	0	0	5.430	5.289	MON	18,100	217,200	07/12/2004	05/28/2040
59022H-CQ-3	MLMT 03-KEY1 2003-KEY1 A4			2	1FM	2,009,996	102.6300	2,052,600	2,000,000	1,998,034	0	(1,602)	0	0	5.236	5.206	MON	8,727	104,720	11/07/2003	11/12/2035
61745M-TD-5	MSDWCI 03-IQ5 2003-IQ5 A4			2	1FM	7,215,404	101.5500	7,306,011	7,194,532	7,182,313	0	(2,707)	0	0	5.010	4.984	MON	30,037	360,494	04/27/2004	04/15/2038
61752L-AD-7	MORGAN STANLEY CAPITAL I MSC 0 MSC 2007-XLFA C			2	1FM	3,098,592	92.7500	2,873,944	3,098,592	3,098,592	0	0	0	0	0.369	0.369	MON	540	12,684	02/01/2007	10/15/2020
61752L-AE-5	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA D 144A			2	1FM	1,549,296	90.7500	1,405,986	1,549,296	1,549,296	0	0	0	0	0.399	0.399	MON	292	6,815	02/01/2007	10/15/2020
61752L-AF-2	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA E 144A			2	1FM	1,549,296	88.0000	1,363,380	1,549,296	1,549,296	0	0	0	0	0.459	0.459	MON	336	7,760	02/01/2007	10/15/2020
61754J-AH-1	MORGAN STANLEY CAPITAL I MSC 0 2007-T27 AJ			2	1FM	2,272,809	100.8640	2,353,163	2,332,999	2,292,612	0	1,090	0	0	5.651	6.002	MON	10,987	133,750	07/19/2007	06/11/2042
61760R-BA-9	MORGAN STANLEY CAPITAL I MORGAN STANLEY CAPITAL I MSC_1			2	1FM	3,029,902	111.1570	3,334,696	3,000,000	3,024,781	0	(4,143)	0	0	4.054	3.906	MON	10,135	121,620	09/14/2011	07/15/2049
61760V-AQ-6	MORGAN STANLEY CAPITAL I MSC_1 MORGAN STANLEY CAPITAL I MSC_1			2	1FM	7,069,881	106.7220	7,470,574	7,000,000	7,064,747	0	(5,134)	0	0	3.773	3.663	MON	22,009	198,083	03/09/2012	03/15/2045
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST MSBA			2	1FM	8,239,566	105.7940	8,463,517	8,000,000	8,235,185	0	(4,381)	0	0	3.930	3.579	MON	26,200	52,400	10/03/2012	11/15/2045
62544H-AG-0	MULTI SECURITY ASSET TRUST MSA 2005 RR4A C 144A			2	4AM	2,019,308	93.1250	1,862,500	2,000,000	2,001,568	0	(2,761)	0	0	5.350	5.243	MON	8,917	107,000	02/24/2005	11/28/2035
62544H-AJ-4	MULTI SECURITY ASSET TRUST MSA 2005 RR4A E 144A			2	5AM	2,204,642	80.2500	1,751,858	2,183,000	2,186,861	0	(2,782)	0	0	5.570	5.471	MON	10,133	121,593	02/24/2005	11/28/2035
883408-9B-0	SLCMT 00-C1 2000-C1 A1			2	1FM	290,001	112.8130	327,158	290,001	290,001	0	0	0	0	6.540	6.597	MON	1,581	18,966	12/22/2000	04/15/2020
92903P-AC-3	VORNADO DP LLC			2	1FM	5,925,938	112.9650	6,777,894	6,000,000	5,935,271	0	6,770	0	0	4.004	4.199	MON	14,012	240,210	08/05/2011	09/13/2028
92903P-AG-4	VORNADO DP LLC 2010-VNO B			2	1FM	763,120	113.0770	882,000	780,000	765,715	0	1,449	0	0	4.741	5.075	MON	2,157	36,980	03/28/2011	09/13/2020
92936C-AJ-8	WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	5,049,860	118.1860	5,909,300	5,000,000	5,043,022	0	(4,935)	0	0	4.902	4.798	MON	20,425	245,100	07/21/2011	06/15/2044
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	1,268,004	109.7310	1,362,854	1,242,000	1,265,297	0	(2,446)	0	0	3.667	3.422	MON	3,795	45,544	11/08/2011	11/15/2044
92936T-AD-4	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	4,129,761	115.6060	4,682,057	4,050,000	4,126,191	0	(3,569)	0	0	4.785	4.559	MON	16,150	98,485	06/07/2012	06/15/2045
929766-NQ-2	WBCMT 04-C10 2004-C10 A4			2	1FM	12,769,860	103.7500	13,183,255	12,706,752	12,694,349	0	(10,173)	0	0	4.748	4.707	MON	50,276	603,316	02/12/2004	02/15/2041

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
929766-QV-8	WBCMT 04-C11 2004-C11 A5			2	1FM	4,019,843	105.0380	4,201,523	4,000,000	3,998,168	0	(3,018)	0	0	5.215	5.185	MON	17,383	208,600	04/21/2004	01/15/2041
929766-SF-1	WBCMT 04-C12 2004-C12 C			2	1FM	3,193,727	102.0200	3,162,620	3,100,000	3,111,677	0	(11,700)	0	0	5.307	4.942	MON	13,711	167,458	08/31/2004	07/15/2041
929766-WK-5	WBCMT 04-C15 2004-C15 A3			2	1FM	9,547,102	101.4630	9,639,103	9,500,125	9,489,758	0	(6,713)	0	0	4.502	4.435	MON	35,641	516,650	10/29/2004	10/15/2041
929766-X2-4	WBCMT 05-C19 SENIOR CMBS 05-C19			2	1FM	2,300,774	102.0110	2,421,282	2,373,557	2,366,060	0	5,601	0	0	4.661	5.469	MON	9,219	110,631	07/21/2008	05/15/2044
929766-ZB-2	WBCMT 05-C16 2005-C16 B			2	1FM	10,753,653	103.4270	11,112,218	10,744,000	10,730,574	0	(3,451)	0	0	4.945	4.959	MON	44,274	531,291	02/25/2005	10/15/2041
929780-CB-1	WACHOVIA BANK COMMERCIAL MORTG 2007 C30 A5			2	1FM	7,445,609	114.1730	8,677,141	7,600,000	7,518,097	0	14,687	0	0	5.342	5.655	MON	33,833	405,992	05/24/2007	12/15/2043
94988H-AF-8	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG			2	1FM	3,074,988	107.6370	3,229,106	3,000,000	3,073,278	0	(1,710)	0	0	4.142	3.851	MON	10,355	31,065	09/19/2012	10/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						461,025,501	XXX	475,089,451	460,232,227	460,986,026	0	33,158	307,032	0	XXX	XXX	XXX	1,649,851	19,161,260	XXX	XXX
00011#-AA-1	A & K FUNDING LLC 2004-A 144A			2	6FE	2,318,179	22.0000	628,780	2,858,093	628,780	(1,689,398)	0	0	0	7.870	0.000	MON	13,121	224,932	08/23/2006	04/10/2034
023767-AA-4	AMERICAN AIRLINE AMERICAN AIRLINES PT TRST 11-1			2	2AM	6,630,924	103.2500	6,846,429	6,630,924	6,630,924	0	0	0	0	5.250	5.250	JJ	146,018	348,124	01/20/2011	07/31/2022
03063K-AD-5	AMERICREDIT PRIME AUTOMOBILE R APART_09-1 A4			2	1FE	1,195,512	100.5770	1,202,723	1,195,820	1,195,798	0	69	0	0	2.900	2.926	MON	1,541	34,679	11/02/2009	12/15/2014
03063X-AG-0	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	2AM	1,999,321	101.1570	2,023,134	2,000,000	1,999,360	0	39	0	0	2.680	2.703	MON	3,424	11,762	09/05/2012	10/09/2018
03064N-AG-1	AMERICREDIT AUTOMOBILE RECEIVA			2	2AM	3,498,823	105.1400	3,679,901	3,500,000	3,499,303	0	299	0	0	4.000	4.043	MON	8,944	140,000	04/06/2011	05/08/2017
03064R-AE-7	AMERICREDIT AUTOMOBILE RECEIVA			2	1FE	4,999,159	103.2950	5,164,734	5,000,000	4,999,455	0	237	0	0	3.080	3.105	MON	9,839	154,000	09/08/2011	07/10/2017
03064R-AF-4	AMERICREDIT AUTOMOBILE RECEIVA			2	2AM	10,508,576	106.0840	11,148,395	10,509,000	10,508,679	0	100	0	0	4.080	4.116	MON	27,393	428,767	09/08/2011	09/08/2017
03064T-AF-0	AMERICREDIT AUTOMOBILE RECEIVA			2	2AM	9,999,053	108.9320	10,893,225	10,000,000	9,999,286	0	193	0	0	5.050	5.106	MON	32,264	505,000	10/26/2011	12/08/2017
03064U-AE-0	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	1FE	4,999,818	102.8980	5,144,880	5,000,000	4,999,862	0	45	0	0	2.670	2.686	MON	8,529	111,250	01/31/2012	01/08/2018
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU			2	1FE	911,200	102.7290	1,027,290	1,000,000	913,649	0	1,695	0	0	5.524	6.240	JD	2,455	55,240	07/18/2011	06/15/2050
05377R-AF-1	AESOP FUNDING II LLC			2	1FE	5,121,484	108.1590	5,407,960	5,000,000	5,065,578	0	(22,671)	0	0	4.640	4.158	MON	7,089	232,000	06/10/2010	05/20/2016
05377R-AL-8	AESOP FUNDING II LLC AESOP 10-			2	1FE	999,989	105.7600	1,057,599	1,000,000	999,991	0	2	0	0	3.150	3.171	MON	963	31,500	10/21/2010	03/20/2017
05377R-AS-3	AESOP FUNDING II LLC AESOP 11-			2	2AM	5,483,242	102.9670	5,663,169	5,500,000	5,489,533	0	5,254	0	0	3.650	3.784	MON	6,134	200,750	10/13/2011	11/20/2014
05463S-AG-2	AXIS EQUIPMENT FINANCE RECEIVA			2	1FE	1,376,869	98.0000	1,404,340	1,433,000	1,404,221	0	27,351	0	0	4.150	7.730	MON	1,817	43,281	03/22/2012	05/20/2015
07329#-AA-3	BLUE CRSS BLU NE BLUE CROSS AND BLUE SHIELD OF			2	1	4,847,400	105.0000	5,041,872	4,801,783	4,844,328	0	(1,394)	0	0	5.460	5.424	MON	15,294	262,177	09/27/2010	12/15/2035
12479K-AA-0	CAPITAL AUTOMOTIVE REIT CAUTO_ CAPITAL AUTOMOTIVE REIT CAUTO_			2	1FE	7,952,078	101.9190	8,106,302	7,953,702	7,952,141	0	63	0	0	4.700	4.753	MON	16,614	142,261	07/26/2012	07/01/2042
12612A-AD-4	CNH EQUIPMENT TRUST CNH 09-C			2	1FE	7,894,656	100.6570	7,947,386	7,895,481	7,895,286	0	163	0	0	3.000	3.022	MON	10,527	236,864	11/03/2009	08/17/2015
12612A-AE-2	CNH EQUIPMENT TRUST CNH 09-C			2	1FE	3,999,987	101.0250	4,040,984	4,000,000	3,999,988	0	1	0	0	4.980	5.032	MON	8,853	199,200	11/03/2009	04/15/2016
12619S-AE-6	CNH EQUIPMENT TRUST CNH 10-C			2	1FE	8,260,044	103.4980	8,561,388	8,272,000	8,264,872	0	2,419	0	0	2.970	3.021	MON	10,919	245,678	12/02/2010	05/15/2017
12621U-AE-7	CNH EQUIPMENT TRUST CNH 10-B			2	1FE	2,999,147	102.3700	3,071,103	3,000,000	2,999,550	0	172	0	0	3.120	3.152	MON	4,160	93,600	08/04/2010	02/15/2017
126650-AY-6	CVS PASS-THROUGH TRUST			2	2	3,959,001	100.0000	3,959,001	3,959,001	3,959,001	0	0	0	0	5.361	5.421	MON	12,381	212,242	09/23/2005	10/10/2027
134011-AA-3	CAMP PENDELTONQUANTICO 144A			2	2	11,522,230	108.1260	12,558,835	11,615,000	11,516,853	0	753	0	0	5.937	5.997	AO	172,396	472,437	04/26/2012	10/01/2043
14313K-AG-3	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_			2	2AM	2,399,460	99.8600	2,396,635	2,400,000	2,399,482	0	22	0	0	2.290	2.306	MON	2,443	9,771	10/03/2012	04/15/2019
151608-AA-4	CPF 10-1 CENTRE POINT FUNDING LLC			2	1FE	2,303,243	107.6870	2,480,794	2,303,704	2,303,479	0	81	0	0	5.430	5.499	MON	3,822	125,091	03/02/2010	07/20/2015
161571-DA-9	CHASE ISSUANCE TRUST CHAIT 08- ABS 08-A11			2	1FE	9,999,650	102.7070	10,270,680	10,000,000	9,999,929	0	82	0	0	5.400	5.462	MON	24,000	540,000	07/23/2008	07/15/2015
17305E-CJ-2	CITIBANK CREDIT CARD ISSUANCE ABS 05-A2			2	1FE	7,340,000	109.4710	8,757,687	8,000,000	7,731,447	0	110,244	0	0	4.850	6.514	MS	119,633	388,000	02/06/2009	03/10/2017
210795-QB-9	CONTINENTAL AIRLINES CONTINENTAL AIRLINES INC				1FE	7,000,000	104.8750	7,341,251	7,000,000	7,000,000	0	0	0	0	4.000	4.000	AO	68,444	0	09/20/2012	04/29/2026
210805-CT-2	CONTINENTAL AIRLINES 99-2			2	2FE	2,574,359	109.5000	2,843,807	2,597,084	2,584,878	0	2,127	0	0	7.256	7.399	MS	55,486	188,444	07/20/2004	09/15/2021
256911-AF-5	DOLLAR DIVERS RIGHT FIN 144A			2	1FE	915,157	100.0000	860,717	860,717	866,873	0	(5,225)	0	0	6.550	5.331	MJSD	2,506	56,377	10/26/2004	12/16/2013
26902#-AA-8	ESCGOV CA FEDERAL RECEIVABLES			2	1	3,030,078	104.3010	3,160,402	3,030,078	3,030,078	0	0	0	0	5.160	5.186	MJSD	434	156,352	03/31/2011	06/30/2015
29365K-AC-7	ENTERGY TEXAS RESTORATION FUND ETI_09-A			2	1FE	7,494,368	117.0880	8,781,588	7,500,000	7,496,417	0	416	0	0	4.380	4.387	FA	136,875	328,500	10/29/2009	11/01/2023
30281@-AA-3	FX KETTLEMEN CITY CA CTL PA FEDEX CORP 4.35 9/30/32				2	20,015,000	100.0000	20,015,000	20,015,000	20,015,000	0	0	0	0	4.350	4.350	MON	2,418	870,558	12/01/2011	09/30/2032
313305-AA-2	FEDERAL EXPRESS CORP 2012 PASS FEDERAL EXPRESS CORP 2012 PASS				1FE	5,000,000	100.9180	5,045,901	5,000,000	5,000,000	0	0	0	0	2.625	2.625	JJ	60,521	56,510	01/20/2012	01/15/2018
34530A-AG-0	FORD CREDIT AUTO OWNER TRUST F FORD CREDIT AUTO OWNER TRUST F			2	2AM	3,998,468	99.8600	3,994,412	4,000,000	3,998,490	0	22	0	0	1.970	1.984	MON	3,502	5,253	11/14/2012	05/15/2019
361561-AA-1	GG1C FUNDING CORP			2	2AM	1,489,704	101.3150	1,509,293	1,489,704	1,489,704	0	0	0	0	5.129	5.131	JJ	35,232	76,407	04/16/2004	01/15/2014
39153V-BF-0	GREAT AMERICA LEASING RECEIVAB GREAT AMERICA LEASING RECEIVAB			2	1FE	1,999,850	101.5180	2,030,354	2,000,000	1,999,872	0	22	0	0	3.000	3.021	MON	2,667	42,833	03/21/2012	11/15/2018
42805R-AV-1	HERTZ VEHICLE FINANCING LLC HE			2	1FE	9,999,390	108.7670	10,876,680	10,000,000	9,999,730	0	116	0	0	5.290	5.350	MON	8,817	529,000	10/16/2009	03/25/2016
42805R-AY-5	HERTZ VEHICLE FINANCING LLC HE			2	1FE	4,998,579	101.9200	5,096,015	5,000,000	4,999,453	0	365	0	0	2.600	2.622	MON	2,167	130,000	07/16/2010	02/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
42805R-AZ-2	HERTZ VEHICLE FINANCING LLC HE			2	1FE	5,150,195	107.6300	5,381,510	5,000,000	5,091,961	0	(24,925)	0	0	3.740	3.196	MON	3,117	187,000	08/06/2010	02/25/2017
42805R-BA-6	HERTZ VEHICLE FINANCING LLC HE			2	1FE	3,170,977	107.2750	3,218,235	3,000,000	3,124,245	0	(20,097)	0	0	4.730	3.917	MON	2,365	141,900	08/06/2010	02/25/2019
42822V-AD-1	HICDO_05-1A HEWETTS ISLAND CDO LTD HICDO_0		E	2	1FE	6,981,000	93.5000	7,293,000	7,800,000	7,141,407	0	160,407	0	0	1.260	6.029	FMAN	14,469	55,887	05/17/2012	08/09/2017
446149-AG-1	HUNTINGTON AUTO TRUST HUNT 11- 144A			2	2AM	5,999,360	102.6810	6,160,830	6,000,000	5,999,526	0	134	0	0	3.520	3.548	MON	9,387	211,200	09/12/2011	06/15/2018
44614A-AG-8	HUNTINGTON AUTO TRUST HUNT_12- HUNTINGTON AUTO TRUST HUNT_12-			2	2AM	6,999,988	102.2330	7,156,331	7,000,000	6,999,990	0	2	0	0	2.850	2.867	MON	8,867	153,504	03/01/2012	12/17/2018
44890E-AF-7	HYUNDAI AUTO RECEIVABLES TRUST			2	1FE	999,843	104.7640	1,047,636	1,000,000	999,905	0	36	0	0	2.860	2.881	MON	1,271	28,600	05/11/2011	03/15/2017
55609R-AE-9	MACQUAIRE EQUIPMENT FUNDING TR MACQUAIRE EQUIPMENT FUNDING TR			2	2AM	1,999,882	100.0390	2,000,782	2,000,000	1,999,883	0	1	0	0	2.680	2.696	MON	1,787	8,338	10/17/2012	10/22/2018
57164X-AA-7	MARRIOTT VACATION CLUB OWNER T			2	1FE	7,344,728	104.1340	7,648,436	7,344,830	7,344,762	0	16	0	0	4.809	4.858	MON	10,793	353,213	10/16/2009	07/20/2031
60467M-AB-7	MIRANT MID-ATLANTIC LLC B			2	3FE	179,018	109.0000	183,220	168,092	174,021	0	(1,640)	0	0	9.125	7.572	JD	43	15,338	03/03/2010	06/30/2017
653240-AA-9	NEWTOWN CREDIT LEASE			2	1	2,279,661	105.0000	2,393,728	2,279,741	2,279,695	0	4	0	0	6.082	6.160	MON	6,162	138,654	08/08/2002	12/15/2023
674135-CT-3	OAK 97-D 1997-D A3			2	1FE	428	99.8890	432	433	429	0	(2)	0	0	6.500	6.667	MON	2	28	08/21/2000	02/15/2028
68619A-AM-9	ORGN 02-A 2002-A A2			2	1FE	276,614	101.1650	279,897	276,674	276,234	0	(32)	0	0	5.220	5.252	MON	1,204	14,442	03/06/2002	05/15/2032
69144X-AA-7	OXFORD FINANCE FUNDING TRUST 0 OXFORD FINANCE FUNDING TRUST 0			2	1FE	3,543,954	100.2500	3,552,814	3,543,954	3,543,954	0	0	0	0	3.900	3.932	MON	6,143	87,920	04/19/2012	03/15/2017
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
74955E-AB-5	RGS FUNDING CORP I & M F			2	4AM	429,827	120.7060	409,002	338,841	379,297	0	(754)	0	0	9.820	7.248	JD	2,218	33,274	12/29/1995	12/07/2022
78487X-AA-3	SVO VOI MORTGAGE CORP SVOVM 09			2	1FE	1,885,332	102.7700	1,937,753	1,885,517	1,884,522	0	(258)	0	0	5.810	5.846	MON	9,129	109,548	12/01/2009	12/20/2028
80282N-AC-4	SANTANDER DRIVE AUTO RECEIVABL			2	2AM	2,654,880	100.5370	2,680,866	2,666,546	2,661,228	0	5,631	0	0	3.350	3.828	MON	3,970	89,329	11/18/2011	06/15/2017
82651X-AB-3	SIERRA RECEIVABLES FUNDING COM 144A			2	2AM	2,120,939	102.9800	2,184,221	2,121,012	2,120,958	0	14	0	0	4.360	4.401	MON	2,826	92,476	11/04/2011	07/20/2028
841281-AA-6	SCL 99-CTL1 1999-CTL1 A 144A			2	1FM	1,084,594	105.0000	1,130,178	1,076,360	1,077,206	0	(493)	0	0	7.110	7.118	MON	6,377	77,805	08/05/1999	09/02/2014
86359D-YZ-4	LEHMAN BROTHERS SMALL BALANCE 2006-1A 2A 144A			2	1FE	1,154,830	85.8570	990,651	1,153,838	1,154,377	0	(129)	0	0	0.440	0.430	MON	85	5,513	01/31/2007	04/25/2031
872162-AD-4	TAL ADVANTAGE LLC TAL 10-2A			2	1FE	1,566,667	101.2210	1,585,788	1,566,667	1,566,667	0	0	0	0	4.300	4.339	MON	2,246	68,490	10/13/2010	10/20/2025
872162-AF-9	TAL ADVANTAGE LLC			2	1FE	4,041,667	103.8510	4,197,319	4,041,667	4,041,667	0	0	0	0	4.600	4.644	MON	6,197	189,015	01/14/2011	01/20/2026
872162-AK-8	TAL ADVANTAGE LLC TAL_12-1A TAL ADVANTAGE LLC TAL_12-1A			2	1FE	376,522	103.2650	388,966	376,667	376,525	0	4	0	0	3.860	3.895	MON	444	8,481	05/09/2012	05/20/2027
89678D-AA-3	TRITON CONTAINER FINANCE LLC T TRITON CONTAINER FINANCE LLC T			2	1FE	4,707,752	103.8150	4,887,956	4,708,333	4,707,795	0	43	0	0	4.210	4.250	MON	9,360	111,224	05/16/2012	05/14/2027
908594-AB-0	UN TANK CAR CO			2	1	6,363,636	108.5000	6,904,545	6,363,636	6,363,636	0	0	0	0	5.640	5.640	JD	29,909	358,909	05/19/2004	06/01/2019
929648-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
94978#-BJ-5	WLS FRGO NRTHWST CAP. LEASE FUNDING 2003-CTL-02			2	1	2,938,253	105.0000	3,317,383	3,159,412	3,097,825	0	3,546	0	0	5.789	6.178		8,128	182,889	10/09/2003	11/15/2027
96032Q-AC-6	WESTGATE RESORTS WESTR_12-1 WESTGATE RESORTS WESTR_12-1			2	2AM	1,439,232	101.7500	1,464,419	1,439,232	1,439,232	0	0	0	0	5.500	5.532	MON	6,596	50,133	04/11/2012	09/20/2025
13645#-AB-6	CANADIAN PACIFIC RAILWAY		I		2	20,000	100.0000	20,000	20,000	20,000	0	0	0	0	6.990	6.990	MS	423	1,398	02/06/2002	03/12/2022
04009L-AG-1	ARES CLO FUNDS ARES_06-6RA CLO FUNDS ARES_06-6RA 144A		R	2	1FE	2,846,900	92.5000	3,237,500	3,500,000	2,951,979	0	92,184	0	0	1.031	4.399	MJSD	2,004	42,394	11/04/2011	03/12/2018
04013Y-AE-2	ARES CLO LTD ARES_12-2A ARES CLO LTD ARES_12-2A		F	2	1FE	6,500,000	100.8000	6,552,000	6,500,000	6,500,000	0	0	0	0	3.988	4.006	JAJO	67,685	0	08/29/2012	10/13/2023
04964H-AC-2	ATRIUM CDO CORP ATRM_8A ATRIUM CDO CORP ATRM_8A		F	2	1FE	5,000,000	100.3500	5,017,500	5,000,000	5,000,000	0	0	0	0	2.817	2.826	JAJO	27,390	0	09/18/2012	10/23/2022
10575V-AC-9	BRAZIL FOREIGN DIVIDEND PAYMEN SECURED CORP BND		R	2	2AM	10,761,752	104.5840	11,255,019	10,761,752	10,761,752	0	0	0	0	6.218	6.220	MS	187,738	669,166	05/06/2008	03/20/2015
12548T-AC-4	COMMERCIAL INDUSTRIAL FINANCE COMMERCIAL INDUSTRIAL FINANCE		F	2	1FE	6,566,140	100.0000	7,000,000	7,000,000	6,578,053	0	11,913	0	0	3.810	4.495	FMAN	35,560	86,536	06/27/2012	08/14/2024
12548V-AC-9	CIFC FUNDING LTD CIFC_12-2A CIFC FUNDING LTD CIFC_12-2A		F	2	1FE	6,351,129	96.7500	6,288,750	6,500,000	6,352,515	0	1,386	0	0	3.215	3.460	MJSD	30,839	0	10/12/2012	12/05/2024
14309Q-AN-1	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI		F	2	1FE	4,983,705	103.6100	5,180,500	5,000,000	5,050,055	0	66,350	0	0	4.370	4.271	JAJO	41,879	0	06/07/2012	07/20/2023
26250A-AC-3	DRYDEN XXII SENIOR LOAN FUND D DRYDEN XXII SENIOR LOAN FUND D		F	2	1FE	6,569,150	100.7900	6,904,115	6,850,000	6,593,973	0	24,215	0	0	2.940	3.428	JAJO	43,638	188,366	12/02/2011	01/15/2022
26250A-AJ-8	DRYDEN XXII SENIOR LOAN FUND D DRYDEN XXII SENIOR LOAN FUND D		F	2	1FE	2,760,000	98.0500	2,941,500	3,000,000	2,780,009	0	19,804	0	0	3.640	4.649	JAJO	23,662	99,879	12/02/2011	01/15/2022
26250D-AE-3	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_		F	2	1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	2.560	2.567	FMAN	16,514	0	09/25/2012	11/15/2015
26250D-AG-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_		F	2	1FE	4,906,500	100.0000	5,000,000	5,000,000	4,917,499	0	10,999	0	0	3.410	4.567	FMAN	36,496	0	09/25/2012	11/15/2015
26250J-AB-6	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_		F	2	1FE	3,000,000	98.2500	2,947,500	3,000,000	3,000,000	0	0	0	0	2.590	2.598	JAJO	4,533	0	11/14/2012	01/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
26250J-AC-4	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_		F	2	1FE	6,386,250	100.0000	6,500,000	6,500,000	6,386,640	0	390	0	0	3.340	3.532	JAJO	12,665	0	11/14/2012	01/15/2025
33882W-AC-7	FLATIRON CLO FLAT_11-1A FLATIRON CLO FLAT_11-1A		F	2	1FE	14,542,500	100.0000	15,000,000	15,000,000	14,579,318	0	35,780	0	0	3.090	3.430	JAJO	100,433	433,794	12/02/2011	01/15/2023
35047B-AA-4	FOUNDATION RE III LTD FOUNDATION RE III LTD		F		3	5,000,000	100.3800	5,019,000	5,000,000	5,000,000	0	0	0	0	5.860	5.902	FMAN	40,697	294,733	01/21/2010	02/03/2014
363202-AA-0	GALE FORCE CLO LTD GALE 06-2A CLO LTD GALE_06-2A 144A		F	2	1FE	3,503,154	97.7500	3,682,078	3,766,832	3,552,843	0	38,409	0	0	0.600	1.714	JAJO	4,899	27,899	09/09/2011	04/15/2018
363206-AA-1	GALE FORCE CLO LTD GALE 07-3A CLO LTD GALE_07-3A 144A		F	2	1FE	14,680,000	97.0000	15,520,000	16,000,000	14,847,717	0	129,947	0	0	0.561	1.475	JAJO	18,442	115,817	09/12/2011	04/19/2021
368266-AA-0	GAZ CAPITAL FOR GAZPROM 144A		F		3AM	283,422	143.9170	395,772	275,000	282,668	0	(128)	0	0	8.625	8.343	AO	4,151	23,719	09/01/2004	04/28/2034
368266-AE-2	GAZ CAPITAL FOR GAZPROM 144A		F		1AM	866,725	112.0000	1,036,000	925,000	894,555	0	6,572	0	0	6.212	7.198	MN	6,225	57,461	03/10/2008	11/22/2016
368266-AH-5	GAZ CAPITAL FOR GAZPROM 144A	LS	F		2AM	1,000,000	130.2300	1,302,300	1,000,000	1,000,000	0	0	0	0	7.288	7.288	FA	27,330	72,880	08/08/2007	08/16/2037
368287-AA-6	OAO GAZPROM 144A		F		3AM	1,059,813	101.3180	1,013,180	1,000,000	1,001,551	0	(9,211)	0	0	9.625	8.633	MS	32,083	96,250	07/19/2004	03/01/2013
36828X-AA-9	GAZSTREAM SA 144A		F	2	3AM	6,440	101.0600	6,500	6,432	6,433	0	(1)	0	0	5.625	5.581	JJ	160	362	01/06/2006	07/22/2013
38123C-AA-3	GOLDEN STATE RESOURCES LTD GOLDEN STATE RE LTD		F		3AM	1,500,000	101.8100	1,527,150	1,500,000	1,500,000	0	0	0	0	3.836	3.854	MJSD	3,516	57,659	12/05/2011	01/08/2015
42822T-AD-6	HEWETTS ISLAND CDO LTD HICDO_0 HEWETTS ISLAND CDO LTD HICDO_0		F	2	1FE	1,029,050	97.5000	1,072,500	1,100,000	1,037,982	0	8,932	0	0	1.508	3.016	MJSD	691	13,913	05/18/2012	12/15/2016
44985Y-AE-2	ING INVEST MGT INGIM_12-2A ING INVESTMENT MANAGEMENT CLO		F	2	1FE	4,438,218	94.2500	4,335,500	4,600,000	4,451,292	0	13,074	0	0	3.790	4.787	JAJO	61,727	0	08/07/2012	10/15/2022
50183X-AG-6	LCM LTD PARTNERSHIP LCM_11A LCM LTD PARTNERSHIP LCM_11A		F	2	1FE	4,720,000	98.7500	4,937,500	5,000,000	4,750,563	0	30,563	0	0	3.271	4.804	JAJO	33,616	69,000	05/15/2012	04/19/2022
506762-AG-8	LAFAYETTE SQUARE CDO LTD LAFAS 144A		R	2	1FE	2,497,500	96.5000	2,895,000	3,000,000	2,563,768	0	55,997	0	0	0.860	3.208	FMAN	3,368	30,960	10/19/2011	11/15/2019
55818F-AF-9	MADISON PARK FUNDING LTD MDPK_ MADISON PARK FUNDING LTD MDPK_		F	2	1FE	8,000,000	101.2500	8,100,000	8,000,000	8,000,000	0	0	0	0	4.550	4.549	FA	164,811	0	06/22/2012	08/15/2022
55818F-AG-7	MADISON PARK FUNDING LTD MDPK_ MADISON PARK FUNDING LTD MDPK_		F	2	1FE	1,943,000	101.0000	2,020,000	2,000,000	1,944,771	0	1,771	0	0	6.000	6.387	FA	54,333	0	06/22/2012	08/15/2022
566428-AC-2	MAREA CLO LTD MAREA_12-1A MAREA CLO LTD MAREA_12-1A		F	2	1FE	4,869,633	100.1700	5,008,500	5,000,000	4,872,435	0	2,802	0	0	2.690	2.975	JAJO	38,495	0	09/12/2012	10/16/2023
66859J-AE-1	NORTHWOODS CAPITAL LTD WOODS_1 NORTHWOODS CAPITAL LTD WOODS_1		F	2	1FE	2,940,000	98.0000	2,940,000	3,000,000	2,940,228	0	228	0	0	2.575	2.792	JAJO	4,077	0	11/27/2012	01/18/2024
67102V-AG-2	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_		F	2	1FE	1,915,600	100.0000	2,000,000	2,000,000	1,925,357	0	9,757	0	0	3.460	4.657	FMAN	9,034	35,267	04/24/2012	05/15/2023
67102V-AL-1	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_		F	2	1FE	994,000	100.0000	1,000,000	1,000,000	994,259	0	259	0	0	3.640	3.724	FMAN	4,651	17,897	04/24/2012	05/15/2023
67572N-AE-6	OCTAGON INVESTMENT PARTNERS XI OCTAGON INVESTMENT PARTNERS XI		R	2	1FE	1,931,600	101.0000	2,020,000	2,000,000	1,935,760	0	4,160	0	0	4.050	4.463	FMAN	12,600	50,850	02/22/2012	05/05/2023
67572N-AG-1	OCTAGON INVESTMENT PARTNERS XI OCTAGON INVESTMENT PARTNERS XI		R	2	1FE	954,800	102.0000	1,020,000	1,000,000	957,432	0	2,632	0	0	5.250	5.842	FMAN	8,167	32,958	02/22/2012	05/05/2023
74973D-AC-3	RSHB CAPITAL ABS 3A 144A		F		2AM	1,976,260	105.1670	2,092,823	1,990,000	1,987,124	0	2,584	0	0	7.125	7.272	JJ	65,774	141,788	07/17/2008	01/14/2014
74982D-AC-2	RACE POINT CLO RACEP_12-6A RACE POINT CLO RACEP_12-6A		F	2	1FE	2,000,000	100.3600	2,007,200	2,000,000	2,000,000	0	0	0	0	2.812	2.821	FMAN	5,623	30,469	04/30/2012	05/24/2023
74982D-AE-8	RACE POINT CLO RACEP_12-6A RACE POINT CLO RACEP_12-6A		F	2	1FE	990,280	101.5900	1,015,900	1,000,000	991,244	0	964	0	0	3.912	4.168	FMAN	3,912	20,918	04/30/2012	05/24/2023
74982G-AE-1	RACE POINT CLO LTD RACEP_12-7A RACE POINT CLO LTD RACEP_12-7A		F	2	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	2.562	2.570	FMAN	38,426	0	10/26/2012	11/08/2024
74982G-AG-6	RACE POINT CLO LTD RACEP_12-7A RACE POINT CLO LTD RACEP_12-7A		F	2	1FE	2,981,400	99.3750	2,981,250	3,000,000	2,981,560	0	160	0	0	3.312	3.388	FMAN	14,903	0	10/29/2012	11/08/2024
76114W-AB-8	RES REINSURANCE RESIDENTIAL REINSURANCE		F		3	2,000,000	101.3500	2,027,000	2,000,000	2,000,000	0	0	0	0	6.685	6.685	MJSD	9,656	134,299	05/25/2010	06/06/2013
883145-AJ-3	TEXTAINER MARINE CONTAINERS LT		F	2	1FE	4,252,646	101.7350	4,323,746	4,250,000	4,252,342	0	(252)	0	0	4.700	4.732	MON	8,323	204,189	09/28/2011	06/15/2026
883145-AN-4	TEXTAINER MARINE CONTAINERS TEXTAINER MARINE CONTAINERS TM		F	2	1FE	3,826,190	104.0650	3,982,225	3,826,667	3,826,195	0	8	0	0	4.210	4.248	MON	7,160	106,059	04/10/2012	04/15/2027
G3722M-AF-2	GARANTI DIVERSIFIED PAYMENT RI SECURED ABS		F	2	1AM	973,750	100.0000	1,000,000	1,000,000	973,750	0	0	0	0	0.592	3.093	JAJO	1,382	7,237	03/22/2011	04/09/2013
L42000-AB-2	GAZSTREAM SA		F	2	2AM	80,408	101.0000	81,423	80,617	80,572	0	47	0	0	5.625	5.800	JJ	2,003	4,535	08/25/2010	07/22/2013
L8819J-AD-1	VIMPELCOM BV SENIOR CORP BND		F		3AM	800,000	112.4890	899,912	800,000	800,000	0	0	0	0	8.250	8.250	MN	6,967	66,000	07/31/2006	05/23/2016
X3123F-AE-6	GAZPROM OAO REGS		F		3AM	298,125	101.4000	253,500	250,000	251,222	0	(7,335)	0	0	9.625	6.520	MS	8,021	24,063	01/31/2005	03/01/2013
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						470,682,547	XXX	487,499,617	478,086,573	470,056,363	(1,689,398)	799,530	0	0	XXX	XXX	XXX	2,649,801	14,814,592	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,387,191,214	XXX	4,900,740,330	4,421,799,174	4,388,809,622	(1,949,400)	2,398,623	2,308,996	0	XXX	XXX	XXX	53,892,223	212,327,498	XXX	XXX
002927-AA-9	ABBEY NATL CAP TRUST I			1	2FE	2,161,350	111.0000	1,665,000	1,500,000	2,161,350	0	0	0	0	8.963	6.220	JD	373	134,445	06/28/2005	01/01/9999
003723-AA-1	ABN AMRO NA HOLDING CAP 144A				4FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	405,375	0	6.523	6.034	MN	48,017	326,150	03/31/2003	01/01/9999
124789-AA-6	CBA CAPITAL TRUST I 144A	LS		1	2	2,000,000	102.0180	2,040,360	2,000,000	2,000,000	0	0	0	0	5.805	5.805	JD	323	116,100	07/31/2003	01/01/9999
44978N-AA-3	ING CAP FUNDING TRUST III			1	4FE	9,404,990	94.9370	7,594,960	8,000,000	9,404,990	0	0	0	0	3.906	7.178	MJSD	868	330,693	07/06/2005	01/01/9999
534187-AU-3	LINCOLN NATIONAL CORP			1	2FE	4,981,900	99.0000	4,950,000	5,000,000	4,982,687	0	41	0	0	6.050	6.072	AO	59,660	302,500	03/13/2007	04/20/2067
749768-AA-5	RABOBANK CAPITAL FUND II 144A			1	2FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.260	5.260	JD	584	210,400	11/14/2003	01/01/9999
96122B-AA-4	WESTPAC CAPITAL TRST III 144A			1	2FE	2,988,150	99.8900	2,996,700	3,000,000	2,988,150	0	0	0	0	5.819	5.842	MS	44,127	174,570	09/03/2003	01/01/9999
40411C-AA-0	HBOS CAPITAL FUNDING LP 144A		F	1	3FE	2,001,160	87.0000	1,740,000	2,000,000	2,001,160	0	0	0	0	6.072	6.067	JD	337	121,440	06/22/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP 144A		F	1	2FE	2,469,960	137.0000	2,740,000	2,000,000	2,469,960	0	0	0	0	10.176	8.240	JD	565	203,520	09/17/2001	01/01/9999
830505-AM-5	SKANDINAVISKA ENSKILDA BANKEN 144A		F	1	2FE	6,123,900	97.0000	5,820,000	6,000,000	6,123,900	0	0	0	0	5.471	5.360	MS	89,360	328,260	07/08/2005	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						41,131,410	XXX	38,547,020	38,500,000	41,132,197	0	41	405,375	0	XXX	XXX	XXX	244,214	2,248,078	XXX	XXX
26156F-AA-1	DRESDNER FNDG TRUST I 144A	LS		1	4AM	14,362,500	98.0500	14,707,500	15,000,000	14,362,500	0	0	0	0	8.152	8.601	JD	3,397	1,222,800	08/17/2004	06/30/2031
38143V-AA-7	GOLDMAN SACHS CAPITAL I				2S	2,375,350	104.5000	2,612,500	2,500,000	2,386,927	0	2,371	0	0	6.345	6.750	FA	59,925	158,625	06/26/2007	02/15/2034
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						16,737,850	XXX	17,320,000	17,500,000	16,749,427	0	2,371	0	0	XXX	XXX	XXX	63,322	1,381,425	XXX	XXX
4899999. Total - Hybrid Securities						57,869,260	XXX	55,867,020	56,000,000	57,881,624	0	2,412	405,375	0	XXX	XXX	XXX	307,536	3,629,503	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						3,840,629,978	XXX	4,479,271,567	4,109,402,841	3,874,305,528	1,315,219	7,324,335	405,375	0	XXX	XXX	XXX	54,075,399	189,608,002	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						561,606,635	XXX	650,064,871	608,983,532	566,545,628	(260,002)	2,454,708	2,001,964	0	XXX	XXX	XXX	2,244,637	25,741,786	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						502,817,317	XXX	519,829,959	498,637,336	499,399,427	0	(85,591)	307,032	0	XXX	XXX	XXX	1,835,942	22,380,382	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						490,114,597	XXX	507,540,271	498,280,773	489,499,990	(1,689,398)	801,901	0	0	XXX	XXX	XXX	2,824,049	16,309,842	XXX	XXX
8399999 - Total Bonds						5,395,168,527	XXX	6,156,706,668	5,715,304,482	5,429,750,573	(634,181)	10,495,353	2,714,371	0	XXX	XXX	XXX	60,980,027	254,040,012	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
054937-20-6	BB&T CORP BB&T CORP			100,000.000	1,000.00		2,562,500	25.980	2,598,000	2,562,500	0	73,125	0	0	0	0	0	0	P2LFE	06/28/2012
054937-40-4	BB&T CORP BB&T CORP			100,000.000	25.00		2,500,000	25.480	2,548,000	2,500,000	0	35,156	0	0	0	0	0	0	P2LFE	07/24/2012
29364W-50-4	ENTERGY LOUISIANA LLC ENTERGY LOUISIANA LLC	LS	F	200,000.000	25.00		5,000,000	26.220	5,244,000	5,000,000	0	64,167	0	0	0	0	0	0	RP1LFE	06/26/2012
857477-50-9	STATE STREET CORP	LS		100,000.000	1,000.00		2,500,000	25.410	2,541,000	2,500,000	0	41,560	0	0	0	0	0	0	P2LFE	08/14/2012
151327-20-2	CENTAUR FUNDING CORP 144A		F	35,500.000	1,000.00		37,871,494	1,250.625	44,397,188	39,742,520	0	3,223,400	0	0	(231,861)	0	(231,861)	0	RP2UFE	12/04/2001
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							50,433,994	XXX	57,328,188	52,305,020	0	3,437,408	0	0	(231,861)	0	(231,861)	0	XXX	XXX
8999999 - Total Preferred Stocks							50,433,994	XXX	57,328,188	52,305,020	0	3,437,408	0	0	(231,861)	0	(231,861)	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
3133XD-*A-1	FHLB NEW YORK FEDERAL HOME LOAN BANK OF NEW			35,303.000	3,530,300	100.000	3,530,300	3,530,300	0	71,185	0	0	0	0	0	L	04/20/2012
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,530,300	XXX	3,530,300	3,530,300	0	71,185	0	0	0	0	0	XXX	XXX
57833#-10-9	Mayflower Assignment Corp			1,000.000	39,720	39,720.000	39,720	39,720						0			01/02/1991
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					39,720	XXX	39,720	39,720	0	0	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					3,570,020	XXX	3,570,020	3,570,020	0	71,185	0	0	0	0	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					54,004,014	XXX	60,898,208	55,875,040	0	3,508,593	0	0	0	(231,861)	0	XXX	XXX

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

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	Various		64,113	64,113	0
38373M-KL-3	GOVERNMENT NATIONAL MORTGAGE A 5.225% 11/16/43		12/01/2012	Interest Capitalization		246,889	246,889	0
38373M-KV-1	GNMA 04-10 2004-10 Z 5.225% 01/16/44		12/01/2012	Interest Capitalization		178,210	178,210	0
38374F-DU-5	GOVERNMENT NATIONAL MORTGAGE A 2004-12 Z 5.409% 03/16/46		12/01/2012	Interest Capitalization		212,390	212,390	0
38374G-5K-4	GM 04-43 2004-43 Z 4.500% 06/16/44		12/01/2012	Interest Capitalization		321,706	321,706	0
38374G-5L-2	GNMA 04-43 2004-43 ZS 4.500% 04/16/36		12/01/2012	Interest Capitalization		193,024	193,024	0
38374G-CG-5	GNMA 04-23 2004-23 Z 5.518% 03/16/44		12/01/2012	Interest Capitalization		172,639	172,639	0
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90 5.452% 04/16/51		12/01/2012	Various		62,280	62,279	0
38376J-JV-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-104 5.000% 11/20/39		12/01/2012	Various		397,365	397,365	0
912803-DP-5	US TREASURY NB TREASURY STRIP (PRIN) 0.000% 11/15/40		12/17/2012	GNW Capital Markets		1,337,537	3,089,000	0
912803-DS-9	US TREASURY NB TREASURY STRIP (PRIN) 0.000% 05/15/41		12/17/2012	GNW Capital Markets		898,452	2,115,000	0
912833-7N-4	US TREASURY NB TREASURY STRIP (INT) 0.000% 11/15/30		12/17/2012	GNW Capital Markets		1,357,806	2,202,800	0
912834-EV-6	US TREASURY NB 0.000% 11/15/39		12/17/2012	GNW Capital Markets		2,182,541	4,909,000	0
912834-HV-3	US TREASURY NB 0.000% 05/15/40		12/17/2012	GNW Capital Markets		1,947,227	4,461,000	0
912834-JH-2	US TREASURY NB 0.000% 11/15/40		12/17/2012	GNW Capital Markets		635,680	1,483,500	0
0599999. Subtotal - Bonds - U.S. Governments						10,207,859	20,108,915	0
46513A-GA-2	ISRAEL (STATE OF) ISRAEL (STATE OF) 4.000% 06/30/22	F	01/23/2012	Various		5,942,160	6,000,000	0
78307A-DC-4	RUSSIAN FEDERATION OF RUSSIAN FEDERATION (GOVERNMENT 4.500% 04/04/22	F	03/28/2012	DEUTSCHE BANK SECURITIES INC.		1,786,986	1,800,000	0
836205-AQ-7	SOUTH AFRICA REPUBLIC OF SOUTH AFRICA (REPUBLIC OF) 4.665% 01/17/24	F	01/09/2012	Various		500,000	500,000	0
857524-AB-8	POLAND REPUBLIC OF 5.000% 03/23/22	F	01/26/2012	HSBC SECURITIES INC		3,527,335	3,500,000	43,264
1099999. Subtotal - Bonds - All Other Governments						11,756,481	11,800,000	43,264
592112-LQ-7	METROPOLITAN GOVT NASHVILLE & MET GOVT NASHVILLE & DAVIDSON 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY & HOPWOOD		5,000,000	5,000,000	0
631294-4D-4	NASHUA N H NASHUA N H 4.376% 01/15/42		01/30/2012	Various		1,569,945	1,500,000	1,276
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,569,945	6,500,000	1,276
235416-4C-5	DALLAS TEX WTRWKS & SWR SYS RE DALLAS TEX WTRWKS & SWR SYS RE 3.648% 10/01/30		08/22/2012	CITIGROUP		2,000,000	2,000,000	0
29270C-YU-3	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV 3.503% 07/01/26		08/16/2012	BANC OF AMERICA SECURITIES LLC		1,650,000	1,650,000	0
29270C-YV-1	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV 3.603% 07/01/27		08/16/2012	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0
3136A1-W6-8	FANNIE MAE FNMA_11-1186 3.500% 11/25/41		12/01/2012	Interest Capitalization		429,297	429,297	0
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42		03/14/2012	Various		1,968,125	2,000,000	6,444
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42		12/01/2012	Various		60,806	60,806	0
3136A4-SR-1	FNMA_12-18 FANNIE MAE FNMA_12-18 4.000% 03/25/42		04/12/2012	RAYMOND JAMES & ASSOC		1,263,384	1,317,741	2,343
3136A4-SR-1	FNMA_12-18 FANNIE MAE FNMA_12-18 4.000% 03/25/42		12/01/2012	Interest Capitalization		35,552	35,552	0
3136A6-BG-8	FANNIE MAE FNMA_12-52 FANNIE MAE FNMA_12-52 4.000% 05/25/42		04/13/2012	KGS-Alpha Capital Markets		967,913	974,000	3,138
3136A6-BG-8	FANNIE MAE FNMA_12-52 FANNIE MAE FNMA_12-52 4.000% 05/25/42		12/01/2012	Interest Capitalization		26,278	26,278	0
3136A7-HV-7	FANNIE MAE FNMA_12-67 FANNIE MAE FNMA_12-67 3.500% 07/25/42		06/13/2012	BANC MANHATTAN CAPITAL		5,013,281	5,000,000	13,611
3136A7-HV-7	FANNIE MAE FNMA_12-67 FANNIE MAE FNMA_12-67 3.500% 07/25/42		12/01/2012	Interest Capitalization		88,141	88,141	0
3136A7-XX-5	FANNIE MAE FNMA_12-87 FANNIE MAE FNMA_12-87 3.500% 08/25/42		12/17/2012	Various		2,314,989	2,281,296	2,410
3136A7-XX-5	FANNIE MAE FNMA_12-87 FANNIE MAE FNMA_12-87 3.500% 08/25/42		12/01/2012	Interest Capitalization		19,598	19,598	0
3137A0-BA-2	FREDDIE MAC FHLMC 3701 4.500% 07/15/40		12/01/2012	Interest Capitalization		53,854	53,854	0
3137A8-QC-5	FREDDIE MAC FHLMC 3841 4.000% 04/15/41		12/01/2012	Interest Capitalization		167,363	167,363	0
3137A9-EU-6	FREDDIE MAC FHLMC 3840 4.000% 04/15/41		12/01/2012	Interest Capitalization		492,047	492,047	0
3137AF-T2-8	FREDDIE MAC FHLMC 3919 ZJ 4.000% 09/15/41		12/01/2012	Interest Capitalization		411,503	411,503	0
3137AL-CF-4	FREDDIE MAC FHR_4001 FREDDIE MAC FHR_4001 3.500% 02/15/42		12/17/2012	GNW Capital Markets		655,346	647,384	1,007
3137AN-2C-8	FREDDIE MAC FHLMC_4019 FREDDIE MAC FHLMC_4019 4.000% 03/15/42		04/03/2012	BANC OF AMERICA SECURITIES LLC		5,784,089	5,799,267	5,155
3137AN-2C-8	FREDDIE MAC FHLMC_4019 FREDDIE MAC FHLMC_4019 4.000% 03/15/42		12/01/2012	Interest Capitalization		156,463	156,463	0
3137AN-JY-2	FREDDIE MAC FHLMC_4013 FREDDIE MAC FHLMC_4013 3.500% 03/15/42		12/17/2012	GNW Capital Markets		537,403	513,279	798
3137AP-UH-1	FREDDIE MAC FHLMC_4045 FREDDIE MAC FHLMC_4045 3.500% 05/15/42		08/14/2012	KEYBANC CAPITAL MARKET		405,125	400,000	622
3137AQ-6X-1	FREDDIE MAC FHR_4053 FREDDIE MAC FHR_4053 3.250% 11/15/41		06/29/2012	JEFFRIES & COMPANY INC		15,215,625	15,000,000	5,417
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FHLMC_12-4039 3.000% 05/15/42		07/25/2012	NOMURA SECURITIES		1,431,016	1,409,000	3,405
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		06/04/2012	DEUTSCHE BANK SECURITIES INC.		101,000	100,000	272
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		12/01/2012	Interest Capitalization		1,763	1,763	0
3137AR-M2-9	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		06/19/2012	DEUTSCHE BANK SECURITIES INC.		12,690,375	12,900,000	35,117
3137AR-M2-9	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		12/01/2012	Interest Capitalization		227,403	227,403	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		4,403,635	4,234,901	11,940
3137AS-2N-3	FREDDIE MAC FHLMC_12-4083 FREDDIE MAC FHLMC_12-4083 3.500% 07/15/42		12/01/2012	Interest Capitalization		62,120	62,120	0
31393E-F6-1	FANNIE MAE FNMA 03-86 AGENCY CMO 03-86 5.500% 09/25/33		07/01/2012	Interest Capitalization		63,810	63,810	0
31394M-5K-2	FREDDIE MAC FHLMC 2706 4.500% 11/15/33		12/01/2012	Interest Capitalization		58,107	58,107	0
31395F-B8-6	FREDDIE MAC FHLMC 2836 4.500% 08/15/34		12/01/2012	Interest Capitalization		67,054	67,054	0
31395H-GE-4	FREDDIE MAC FHLMC 2869 4.500% 10/15/34		12/01/2012	Interest Capitalization		220,897	220,897	0
31395T-UK-8	FREDDIE MAC FHLMC 2976 4.500% 05/15/35		12/01/2012	Interest Capitalization		59,038	59,038	0
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC FH 5.500% 10/15/35		12/01/2012	Interest Capitalization		435,175	435,175	0
31396L-X3-9	FNMA 06-113 5.500% 12/25/36		12/01/2012	Interest Capitalization		45,497	45,497	0
31396W-4F-0	FANNIE MAE FNMA 07-82 5.000% 08/25/37		12/01/2012	Interest Capitalization		956,633	956,633	0
31396Y-S2-9	FANNIE MAE FNMA 08-26 5.000% 04/25/38		12/01/2012	Interest Capitalization		431,823	431,823	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
31397G-FM-7	FREDDIE MAC FHLMC 3298 5.000% 02/15/37		12/01/2012	Interest Capitalization		535,981	535,981	0
31397J-6K-5	FREDDIE MAC FHLMC 3331 5.000% 02/15/36		12/01/2012	Interest Capitalization		1,088,701	1,088,701	0
31397J-TA-2	FHLMC 3342 5.000% 06/15/37		12/01/2012	Interest Capitalization		104,401	104,401	0
31397Q-GR-3	FANNIE MAE FNMA 11-2 4.000% 02/25/41		12/01/2012	Interest Capitalization		528,257	528,257	0
31397Q-JJ-8	FANNIE MAE FNMA 11-8 4.000% 02/25/41		12/01/2012	Interest Capitalization		2,164,245	2,164,245	0
31398F-2F-7	FANNIE MAE FNMA 09-89 4.500% 11/25/39		12/01/2012	Interest Capitalization		506,354	506,354	0
31398F-YE-5	FANNIE MAE FNMA 09-93 4.500% 11/25/39		12/01/2012	Interest Capitalization		60,497	60,497	0
31398G-4C-0	FANNIE MAE FNMA 10-3 5.500% 02/25/40		12/01/2012	Interest Capitalization		346,300	346,300	0
31398G-RQ-4	FANNIE MAE FNMA 09-111 5.000% 01/25/40		12/01/2012	Interest Capitalization		565,309	565,309	0
31398G-XM-6	FANNIE MAE FNMA 09-107 5.000% 01/25/40		12/01/2012	Interest Capitalization		248,149	248,149	0
31398K-AQ-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC_3589 4.500% 10/15/39		12/01/2012	Interest Capitalization		13,672	13,672	0
31398L-PN-2	FREDDIE MAC FHLMC 3606 5.000% 04/15/36		12/01/2012	Interest Capitalization		856,443	856,443	0
31398L-WR-5	FREDDIE MAC FHLMC 3627 5.000% 01/15/40		12/01/2012	Various		1,353,735	1,353,735	0
31398L-XS-2	FREDDIE MAC FHLMC 3622 5.500% 05/15/36		12/01/2012	Interest Capitalization		726,324	726,324	0
31398M-UA-2	FANNIE MAE FNMA 10-21 4.500% 03/25/40		12/01/2012	Interest Capitalization		773,185	773,185	0
31398P-HA-0	FANNIE MAE FNMA 10-35 4.500% 04/25/40		12/01/2012	Various		496,965	496,965	0
31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		12/01/2012	Interest Capitalization		19,804	19,804	0
31398P-WA-3	FANNIE MAE FNMA_10-44 4.500% 05/25/40		12/01/2012	Interest Capitalization		198,043	198,043	0
31398R-2P-9	FANNIE MAE FNMA 10-79 4.000% 07/25/40		12/17/2012	GNW Capital Markets		640,379	607,743	1,080
31398R-2P-9	FANNIE MAE FNMA 10-79 4.000% 07/25/40		12/01/2012	Interest Capitalization		347,986	347,986	0
31398S-5H-2	FANNIE MAE FNMA 10-148 FNMA_10-148 4.000% 01/25/41		12/01/2012	Interest Capitalization		224,728	224,728	0
31398S-GF-4	FANNIE MAE FNMA 10-129 4.500% 11/25/40		12/01/2012	Interest Capitalization		193,645	193,645	0
31398S-KG-7	FANNIE MAE FNMA 10-142 4.000% 12/25/40		12/01/2012	Interest Capitalization		297,799	297,799	0
31398T-7B-1	FANNIE MAE FNMA 10-113 4.000% 10/25/40		12/01/2012	Interest Capitalization		434,873	434,873	0
31398T-SF-9	FANNIE MAE FNMA 10-93 4.500% 08/25/40		12/01/2012	Interest Capitalization		244,790	244,790	0
31398T-WK-3	FANNIE MAE FNMA 10-84 4.500% 08/25/40		12/01/2012	Interest Capitalization		489,580	489,580	0
347622-CP-5	FORT LAUDERDALE FL SPL OBLG FORT LAUDERDALE FL SPL OBLG 5.143% 01/01/32		09/21/2012	CITIGROUP		4,517,120	4,500,000	0
469466-EW-2	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH 4.500% 11/01/32		09/13/2012	MORGAN STANLEY & CO. INC		411,768	400,000	0
610730-AA-1	MONROE CNTY N Y INDL DEV CORP MONROE CNTY N Y INDL DEV AGY S 4.176% 05/01/28		06/14/2012	CITIGROUP		2,000,000	2,000,000	0
649906-WG-5	NY ST DORM AUTH NEW YORK UNIV NEW YORK ST DORM AUTH REVS NON 3.421% 07/01/25		05/04/2012	BANC OF AMERICA SECURITIES LLC		500,000	500,000	0
649906-WJ-9	NY ST DORM AUTH NEW YORK UNIV NY ST DORM AUTH NEW YORK UNIV 3.621% 07/01/27		05/04/2012	BANC OF AMERICA SECURITIES LLC		500,000	500,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						83,360,561	83,124,599	92,759
00003#-AA-1	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC 3.110% 08/22/19		08/22/2012	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0
000361-AP-0	AAR CORP Series 144A 7.250% 01/15/22		01/13/2012	Bancamerica Securities Inc		687,876	700,000	0
00101J-AB-2	ADT CORP ADT CORP 3.500% 07/15/22		06/27/2012	GOLDMAN SACHS & CO		4,564,203	4,575,000	0
00101J-AC-0	ADT CORP ADT CORP 4.875% 07/15/42		06/27/2012	GOLDMAN SACHS & CO		4,946,250	5,000,000	0
00206R-BJ-0	AT&T Inc Series 144A 4.350% 06/15/45		12/17/2012	Taxable Exchange		2,429,729	2,429,000	0
00287Y-AF-6	ABBVIE INC ABBVIE INC 2.000% 11/06/18		11/05/2012	MORGAN STANLEY & CO. INC		4,973,650	5,000,000	0
00508X-AF-1	ACTUANT CORPORATION ACTUANT CORPORATION 5.625% 06/15/22		09/07/2012	Tax Free Exchange		7,043,008	7,000,000	89,688
017175-AC-4	ALLEGHANY CORP ALLEGHANY CORP 4.950% 06/27/22		06/21/2012	MORGAN STANLEY & CO. INC		7,692,146	7,700,000	0
018522-F*-8	ALLETE INC. ALLETE INC 4.080% 07/15/42		07/02/2012	Various		5,000,000	5,000,000	0
03063X-AG-0	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 2.680% 10/09/18		09/05/2012	DEUTSCHE BANK SECURITIES INC.		1,999,321	2,000,000	0
03064U-AE-0	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 2.670% 01/08/18		01/31/2012	BARCLAYS CAPITAL INC		4,999,818	5,000,000	0
032095-AB-7	AMPHENOL CORP AMPHENOL CORP 4.000% 02/01/22		01/19/2012	J.P. MORGAN SECURITIES INC		6,982,220	7,000,000	0
05463S-AG-2	AXIS EQUIPMENT FINANCE RECEIVA 4.150% 05/20/15		03/22/2012	AMUR ADVISORS LLC		1,376,869	1,433,000	0
05531G-AA-9	BB&T CORP BB&T CORP 3.950% 03/22/22		03/15/2012	DEUTSCHE BANK SECURITIES INC.		1,986,120	2,000,000	0
055381-AS-6	BE AEROSPACE INC BE AEROSPACE INC 5.250% 04/01/22		11/15/2012	Various		7,833,750	7,500,000	101,719
084423-AR-3	WR BERKLEY CORP 5.375% 09/15/20		03/15/2012	ROYAL BANK OF SCOTLAND		1,051,430	1,000,000	747
084423-AS-1	WR BERKLEY CORP WR BERKLEY CORPORATION 4.625% 03/15/22		03/13/2012	BANC OF AMERICA SECURITIES LLC		1,992,400	2,000,000	0
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO BLACKSTONE HOLDINGS FINANCE CO 4.750% 02/15/23		08/22/2012	MORGAN STANLEY & CO. INC		2,278,580	2,250,000	2,045
11777L-AB-7	BSDB 05-AFR1 2005-AFR1 A2 144A 5.008% 09/15/27		02/09/2012	MORGAN STANLEY & CO. INC		10,575,000	10,000,000	40,342
120568-AV-2	BUNGE LIMITED FINANCE CORP BUNGE LIMITED FINANCE CORP 3.200% 06/15/17		06/12/2012	J.P. MORGAN SECURITIES INC		1,996,160	2,000,000	0
12479K-AA-0	CAPITAL AUTOMOTIVE REIT CAUTO_ CAPITAL AUTOMOTIVE REIT CAUTO_ 4.700% 07/01/42		07/26/2012	CREDIT SUISSE FIRST BOSTON COR		7,952,078	7,953,702	0
12572Q-AE-5	CME GROUP INC CME GROUP INC 3.000% 09/15/22		09/05/2012	BANC OF AMERICA SECURITIES LLC		2,990,730	3,000,000	0
126192-AF-0	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 4.934% 12/10/44		03/22/2012	Various		1,028,438	1,000,000	3,563
134011-AA-3	CAMP PENDELTONQUANTICO 144A 5.937% 10/01/43		04/26/2012	GECASPIA		7,123,932	7,315,000	30,159
14313K-AG-3	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_ 2.290% 04/15/19		10/03/2012	BANC OF AMERICA SECURITIES LLC		2,399,460	2,400,000	0
171798-AB-7	CIMAREX ENERGY CO. CIMAREX ENERGY CO 5.875% 05/01/22		03/22/2012	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000	0
178180-GD-1	CITY NTL BK CITY NATIONAL BANK 5.375% 07/15/22		06/18/2012	STERNE, AGEE & LEACH		1,029,330	1,000,000	149
210518-D@-2	CONSUMERS ENERGY COMPANY CONSUMERS ENERGY COMPANY 4.310% 12/15/42		12/17/2012	MITSUBISHI SECURITIES		5,000,000	5,000,000	0
210795-QB-9	CONTINENTAL AIRLINES CONTINENTAL AIRLINES INC 4.000% 04/29/26		09/20/2012	CREDIT SUISSE FIRST BOSTON COR		7,000,000	7,000,000	0
23311V-AC-1	DCP MIDSTREAM OPERATING DCP MIDSTREAM OPERATING LP 2.500% 12/01/17		11/19/2012	J.P. MORGAN SECURITIES INC		3,478,265	3,500,000	0
247109-BR-1	DELMARVA POWER & LIGHT DELMARVA POWER & LIGHT CO 4.000% 06/01/42		06/19/2012	J.P. MORGAN SECURITIES INC		6,961,430	7,000,000	0
24713E-AF-4	DELPHI CORP DELPHI CORP 6.125% 05/15/21		05/11/2012	Tax Free Exchange		3,030,386	3,000,000	0
25389J-AK-2	DIGITAL RLTY DIGITAL REALTY TRUST LP 3.625% 10/01/22		09/19/2012	CITIGROUP		5,921,040	6,000,000	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-BF-1	DIRECTTV HOLDINGS DIRECTTV HOLDINGS 3.800% 03/15/22		05/09/2012	Tax Free Exchange		4,997,937	5,000,000	0
26441Y-AV-9	DUKE REALTY LP DUKE REALTY LP 4.375% 06/15/22		06/19/2012	BARCLAYS CAPITAL INC		1,912,920	1,900,000	2,540
26483E-AG-5	DUN & BRADSTREET CORPORATION DUN & BRADSTREET CORP 4.375% 12/01/22		11/28/2012	J.P. MORGAN SECURITIES INC		3,663,999	3,700,000	0
29717P-AC-1	ESSEX PORTFOLIO LP ESSEX PORTFOLIO LP 3.625% 08/15/22		08/08/2012	WELLS FARGO BANK		5,939,400	6,000,000	0
30161M-AK-9	EXELON GENERATION CO LLC EXELON GENERATION CO LLC 4.250% 06/15/22		06/13/2012	UBS WARBURG LLC		3,499,160	3,500,000	0
30162A-AC-2	EXELIS INC EXELIS INC 5.550% 10/01/21		07/20/2012	Tax Free Exchange		4,996,107	5,000,000	0
30162A-AF-5	EXELIS INC EXELIS INC 4.250% 10/01/16		07/13/2012	Tax Free Exchange		1,997,024	2,000,000	0
30249U-AB-7	FMC TECHNOLOGIES INC FMC TECHNOLOGIES INC 3.450% 10/01/22		09/20/2012	ROYAL BANK OF CANADA		1,014,620	1,000,000	383
30263S-AE-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 4.350% 12/25/44		06/08/2012	KGS-Alpha Capital Markets		1,784,766	1,875,000	2,811
30290D-AN-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 4.023% 11/25/44		02/14/2012	J.P. MORGAN SECURITIES INC		6,698,818	7,000,000	21,119
30290E-AQ-8	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 3.490% 11/25/16		03/26/2012	WELLS FARGO BANK		841,617	850,000	824
30290E-AS-4	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 3.490% 11/25/16		03/27/2012	WELLS FARGO BANK		939,706	1,000,000	969
313305-AA-2	FEDERAL EXPRESS CORP 2012 PASS FEDERAL EXPRESS CORP 2012 PASS 2.625% 01/15/18		01/20/2012	DEUTSCHE BANK SECURITIES INC.		5,000,000	5,000,000	0
31428X-AT-3	FEDEX CORP FEDEX CORP 3.875% 08/01/42		07/26/2012	Various		8,969,190	9,000,000	431
340711-AV-2	FL GAS TSMN CO FLORIDA GAS TRANSMISSION CO 3.875% 07/15/22		06/12/2012	ROYAL BANK OF SCOTLAND		2,996,190	3,000,000	0
343498-AA-9	FLOWERS FOODS INC FLOWERS FOODS INC 4.375% 04/01/22		03/29/2012	DEUTSCHE BANK SECURITIES INC.		1,995,200	2,000,000	0
34530A-AG-0	FORD CREDIT AUTO OWNER TRUST F FORD CREDIT AUTO OWNER TRUST F 1.970% 05/15/19		11/14/2012	BANC OF AMERICA SECURITIES LLC		3,998,468	4,000,000	0
35803Q-AA-5	FRESENIUS MEDICAL CARE US FINA SERIES 144A 5.750% 02/15/21		05/23/2012	GOLDMAN SACHS & CO		1,992,500	2,000,000	33,222
36192K-AX-5	GS MORTGAGE SECURITIES CORPORA GS MORTGAGE SECURITIES CORPORA 4.740% 05/10/45		05/18/2012	GOLDMAN SACHS & CO		10,199,244	10,000,000	7,900
369604-BD-4	GENERAL ELECTRIC CO GENERAL ELECTRIC CO 2.700% 10/09/22		10/01/2012	CITIGROUP		4,988,250	5,000,000	0
38141G-GS-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/22		01/19/2012	Various		3,994,600	4,000,000	0
39153V-BF-0	GREAT AMERICA LEASING RECEIVAB GREAT AMERICA LEASING RECEIVAB 3.000% 11/15/18		03/21/2012	WELLS FARGO BANK		1,999,850	2,000,000	0
404121-AF-2	HCA-THE HEALTHCARE CO HCA INC 4.750% 05/01/23		10/16/2012	Bancamerica Securities Inc		3,000,000	3,000,000	0
42822V-AD-1	HICDO_05-1A HEWETTS ISLAND CDO LTD HICDO_0 1.260% 08/09/17	E	05/17/2012	GOLDMAN SACHS & CO		6,981,000	7,800,000	3,988
428236-BW-2	HEWLETT-PACKARD CO HEWLETT-PACKARD CO 2.600% 09/15/17		03/07/2012	BANC OF AMERICA SECURITIES LLC		4,999,250	5,000,000	0
44107T-AS-5	HOST HOTELS & RESORTS LP 5.250% 03/15/22		10/03/2012	Tax Free Exchange		2,000,000	2,000,000	5,250
444859-BA-9	HUMANA INC. HUMANA INC 3.150% 12/01/22		12/14/2012	MORGAN STANLEY & CO. INC		2,886,022	2,900,000	2,284
44614A-AG-8	HUNTINGTON AUTO TRUST HUNT_12- HUNTINGTON AUTO TRUST HUNT_12- 2.850% 12/17/18		03/01/2012	CREDIT SUISSE FIRST BOSTON COR		6,999,988	7,000,000	0
452308-AP-4	ILLINOIS TOOL WORKS INC 3.375% 09/15/21		06/27/2012	Tax Free Exchange		1,991,690	2,000,000	0
466313-AG-8	JABIL CIRCUIT INC JABIL CIRCUIT INC 4.700% 09/15/22		07/31/2012	ROYAL BANK OF SCOTLAND		2,025,000	2,000,000	0
46637W-AG-8	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 4.969% 06/15/45		06/22/2012	J.P. MORGAN SECURITIES INC		4,691,977	4,600,000	17,780
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		3,327,150	3,246,000	5,248
46639E-AJ-0	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 3.353% 12/15/47		12/12/2012	J.P. MORGAN SECURITIES INC		14,612,400	14,256,000	26,558
46639E-AL-5	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 4.429% 12/15/47		12/12/2012	J.P. MORGAN SECURITIES INC		6,146,790	6,000,000	14,762
478160-AV-6	JOHNSON & JOHNSON 4.500% 09/01/40		12/17/2012	GNW Capital Markets		469,280	400,000	5,300
489170-AC-4	KENNAMETAL INC. KENNAMETAL INC. 3.875% 02/15/22		02/09/2012	BANC OF AMERICA SECURITIES LLC		3,995,080	4,000,000	0
50076Q-AF-3	KRAFT FOODS INC KRAFT FOODS INC 3.500% 06/06/22		05/30/2012	ROYAL BANK OF SCOTLAND		4,955,000	5,000,000	0
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC 4.950% 05/01/22		08/14/2012	CITIGROUP		2,561,600	2,500,000	35,406
53154*-AA-1	LIBERTY UTILITIES FINANCE GP1 LIBERTY UTILITIES FINANCE GP1 3.510% 07/31/17		07/31/2012	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0
55609R-AE-9	MACQUAIRE EQUIPMENT FUNDING TR MACQUAIRE EQUIPMENT FUNDING TR 2.680% 10/22/18		10/17/2012	CREDIT SUISSE FIRST BOSTON COR		1,999,882	2,000,000	0
55616X-AF-4	MAY DEPARTMENT STORES CO MACYS RETAIL HOLDINGS INC 3.875% 01/15/22		01/12/2012	CREDIT SUISSE FIRST BOSTON COR		2,003,600	2,000,000	1,076
570535-AK-0	MARKEL CORP MARKEL CORPORATION 4.900% 07/01/22		06/28/2012	WELLS FARGO BANK		6,001,250	6,000,000	136
571903-AK-9	MARRIOTT INTL MARRIOTT INTERNATIONAL INC 3.250% 09/15/22		09/05/2012	J.P. MORGAN SECURITIES INC		3,888,729	3,900,000	0
61760V-AQ-6	MORGAN STANLEY CAPITAL I MSC_1 MORGAN STANLEY CAPITAL I MSC_1 3.773% 03/15/45		03/09/2012	MORGAN STANLEY & CO. INC		7,069,881	7,000,000	19,808
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST MSBA 3.930% 11/15/45		10/03/2012	MORGAN STANLEY & CO. INC		8,239,566	8,000,000	13,973
620076-BB-4	MOTOROLA INC MOTOROLA SOLUTIONS INC 3.750% 05/15/22		05/08/2012	GOLDMAN SACHS & CO		3,985,480	4,000,000	0
626717-AD-4	MURPHY OIL CORP MURPHY OIL CORP 4.000% 06/01/22		05/15/2012	WELLS FARGO BANK		997,770	1,000,000	0
627181-AA-3	MURRAY STREET INVESTMENT TRUST MURRAY STREET INVESTMENT TRUST 4.647% 03/09/17		03/05/2012	GOLDMAN SACHS & CO		7,088,830	7,000,000	106,578
628530-AP-2	MYLAN INC MYLAN INC 6.000% 11/15/18		09/26/2012	Various		8,348,588	7,765,000	121,828
62940Q-AA-3	NSG HOLDINGS LLC 144A 7.750% 12/15/25		06/20/2012	BARCLAYS CAPITAL INC		2,010,000	2,000,000	4,306
638612-AK-7	NATIONWIDE FINANCIAL SERVICES 5.375% 03/25/21		09/13/2012	JEFFRIES & COMPANY INC		3,207,450	3,000,000	77,490
64128X-AC-4	NEUBERGER BERMAN GROUP LLC/NEU NEUBERGER BERMAN GROUP LLC 5.875% 03/15/22		03/13/2012	J.P. MORGAN SECURITIES INC		5,050,000	5,000,000	0
651290-AQ-1	NEWFIELD EXPL CO NEWFIELD EXPLORATION CO 5.625% 07/01/24		06/20/2012	WELLS FARGO BANK		2,000,000	2,000,000	0
651639-AP-1	NEWMONT MINING CORP NEWMONT MINING CORP 4.875% 03/15/42		03/05/2012	Various		2,974,260	3,000,000	0
65409Q-AZ-5	NIELSEN FINANCE LLC NIELSEN FINANCELC 4.500% 10/01/20		09/18/2012	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0
681936-AZ-3	OMEGA HLTHCARE INVESTORS INC OMEGA HLTHCARE INVESTORS INC 5.875% 03/15/24		09/20/2012	Various		2,000,000	2,000,000	1,632
682680-AQ-6	ONEOK INC ONEOK INC 4.250% 02/01/22		01/23/2012	J.P. MORGAN SECURITIES INC		2,998,530	3,000,000	0
69144X-AA-7	OXFORD FINANCE FUNDING TRUST O OXFORD FINANCE FUNDING TRUST O 3.900% 03/15/17		04/19/2012	Guggenheim Capital		3,543,954	3,543,954	0
69366A-AF-7	PSS WORLD MEDICAL INC PSS WORLD MEDICAL INC 6.375% 03/01/22		07/30/2012	Tax Free Exchange		2,071,805	2,000,000	55,250
695156-AP-4	PACKAGING CORP OF AMERICA PACKAGING CORP OF AMERICA 3.900% 06/15/22		06/21/2012	BANC OF AMERICA SECURITIES LLC		2,997,330	3,000,000	0
709599-AE-4	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY L 3.750% 05/11/17		05/08/2012	J.P. MORGAN SECURITIES INC		999,280	1,000,000	0
709599-AH-7	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY L 4.875% 07/11/22		07/10/2012	BANC OF AMERICA SECURITIES LLC		2,484,400	2,500,000	0
709599-AK-0	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY / 3.375% 03/15/18		09/24/2012	WELLS FARGO BANK		2,495,700	2,500,000	0
718546-AA-2	PHILLIPS 66 PHILLIPS 66 4.300% 04/01/22		07/25/2012	ROYAL BANK OF SCOTLAND		2,179,180	2,000,000	32,967
723787-AK-3	PIONEER NAT RES CO PIONEER NATURAL RESOURCES CO 3.950% 07/15/22		06/21/2012	DEUTSCHE BANK SECURITIES INC.		1,889,360	1,900,000	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
72925P-AD-7	PLUM CRK TMBRLND PLUM CREEK TIMBERLANDS LP 3.250% 03/15/23		11/14/2012	GOLDMAN SACHS & CO		3,471,650	3,500,000	0
737415-AL-3	POST APARTMENT HOMES LP POST APARTMENT HOMES LP 3.375% 12/01/22		11/05/2012	STERNE, AGEE & LEACH		2,513,750	2,500,000	234
759468-AC-5	RELIANCE HOLDINGS USA INC RELIANCE HOLDING USA INC 5.400% 02/14/22		02/09/2012	CITIGROUP		994,810	1,000,000	0
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/20		09/21/2012	CITIGROUP		5,075,000	5,000,000	642
776696-AD-8	ROPER IND INC ROPER INDUSTRIES INC 1.850% 11/15/17		11/15/2012	BANC OF AMERICA SECURITIES LLC		2,997,300	3,000,000	0
776696-AE-6	ROPER IND INC ROPER INDUSTRIES INC 3.125% 11/15/22		11/15/2012	BANC OF AMERICA SECURITIES LLC		2,997,720	3,000,000	0
835495-AJ-1	SONOCO PRODUCTS COMPANY 5.750% 11/01/40		12/17/2012	GNW Capital Markets		418,725	375,000	2,755
858119-AS-9	STEEL DYNAMICS INC STEEL DYNAMICS INC 6.125% 08/15/19		08/02/2012	Bancamerica Securities Inc		2,045,000	2,000,000	0
858119-AU-4	STEEL DYNAMICS INC STEEL DYNAMICS INC 6.375% 08/15/22		08/02/2012	Bancamerica Securities Inc		5,112,500	5,000,000	0
872162-AK-8	TAL ADVANTAGE LLC TAL_12-1A TAL ADVANTAGE LLC TAL_12-1A 3.860% 05/20/27		05/09/2012	BANC OF AMERICA SECURITIES LLC		376,522	376,667	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
87612E-BA-3	TARGET CORPORATION TARGET CORP 4.000% 07/01/42		06/21/2012	BARCLAYS CAPITAL INC		5,186,527	5,300,000	0
883556-BC-5	THERMO FISHER THERMO FISHER SCIENTIFIC INC 3.150% 01/15/23		08/15/2012	ROYAL BANK OF SCOTLAND		3,481,625	3,500,000	0
89678D-AA-3	TRITON CONTAINER FINANCE LLC T TRITON CONTAINER FINANCE LLC T 4.210% 05/14/27		05/16/2012	WELLS FARGO BANK		4,707,752	4,708,333	0
89837R-AB-8	DARTMOUTH COLLEGE DARTMOUTH COLLEGE 4.000% 06/01/42		01/26/2012	Various		997,600	1,000,000	0
91159H-HC-7	US BANCORP US BANCORP 3.000% 03/15/22		02/28/2012	U.S. Bancorp Piper Jaffray		2,997,900	3,000,000	0
92345Y-AC-0	VERISK ANALYTICS INC VERISK ANALYTICS INC 4.125% 09/12/22		09/05/2012	BANC OF AMERICA SECURITIES LLC		3,472,245	3,500,000	0
925369-AA-8	VESEY STREET INVESTMENT TRUST VESEY STREET INV TRUST I 4.404% 09/01/16		07/17/2012	GOLDMAN SACHS & CO		3,504,550	3,500,000	4,940
92890M-AA-9	WEA FINANCE LLC/WT FINANCE AUS WEA FINANCE LLC/WT FINANCE AUS 3.375% 10/03/22		09/24/2012	CITIGROUP		1,985,560	2,000,000	0
92936T-AD-4	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU 4.785% 06/15/45		06/07/2012	Various		4,129,761	4,050,000	14,538
948741-AH-6	WEINGARTEN RLTY INVS WEINGARTEN REALTY INVESTORS 3.375% 10/15/22		10/02/2012	BANC OF AMERICA SECURITIES LLC		2,995,800	3,000,000	0
94988H-AF-8	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG 4.142% 10/15/45		09/19/2012	WELLS FARGO BANK		3,074,988	3,000,000	9,320
96032Q-AC-6	WESTGATE RESORTS WESTR_12-1 WESTGATE RESORTS WESTR_12-1 5.500% 09/20/25		04/11/2012	AMHERST		1,439,232	1,439,232	0
960413-AF-9	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP 3.600% 07/15/22		07/10/2012	BANC OF AMERICA SECURITIES LLC		4,976,350	5,000,000	0
96332H-CE-7	WHIRLPOOL CORP WHIRLPOOL CORP 4.700% 06/01/22		05/29/2012	J.P. MORGAN SECURITIES INC		3,999,700	4,000,000	0
98419M-AA-8	XYLEM INC XYLEM INC 3.550% 09/20/16		07/23/2012	Tax Free Exchange		1,996,776	2,000,000	0
98419M-AB-6	XYLEM INC XYLEM INC 4.875% 10/01/21		07/23/2012	Tax Free Exchange		5,996,464	6,000,000	0
15135U-AG-4	CENOVUS ENERGY INC CENOVUS ENERGY INC 3.000% 08/15/22	A	08/14/2012	DEUTSCHE BANK SECURITIES INC.		3,469,515	3,500,000	0
15135U-AH-2	CENOVUS ENERGY INC CENOVUS ENERGY INC 4.450% 09/15/42	A	08/14/2012	BARCLAYS CAPITAL INC		9,978,200	10,000,000	0
740212-AE-5	PERCISION DRILLING CORP 6.500% 12/15/21	A	04/09/2012	Tax Free Exchange		2,985,564	3,000,000	0
878742-AY-1	TECK RESOURCES LTD TECK RESOURCES LTD 3.750% 02/01/23	A	07/30/2012	BANC OF AMERICA SECURITIES LLC		991,880	1,000,000	0
878744-AA-9	TECK RESOURCES LTD TECK RESOURCES LTD 3.000% 03/01/19	A	02/16/2012	J.P. MORGAN SECURITIES INC		3,489,675	3,500,000	0
00205G-AA-5	APT PIPELINES APT PIPELINES LTD 3.875% 10/11/22	F	10/03/2012	MORGAN STANLEY & CO. INC		3,963,040	4,000,000	0
00386S-AK-8	ABU DHABI NATIONAL ENERGY CO ABU DHABI NATIONAL ENERGY CO 2.500% 01/12/18	F	12/06/2012	Various		5,008,877	5,000,000	0
02364W-BE-4	AMERICA MOVIL SAB DE CV AMERICA MOVIL SAB DE CV 4.375% 07/16/42	F	07/09/2012	Various		8,368,140	8,500,000	0
04013Y-AE-2	ARES CLO LTD ARES_12-2A ARES CLO LTD ARES_12-2A 3.988% 10/13/23	F	08/29/2012	J.P. MORGAN SECURITIES INC		6,500,000	6,500,000	0
046353-AG-3	ASTRAZENECA PLC ASTRAZENECA PLC 4.000% 09/18/42	F	09/11/2012	GOLDMAN SACHS & CO		3,975,080	4,000,000	0
04964H-AC-2	ATRIUM CDO CORP ATRM_8A ATRIUM CDO CORP ATRM_8A 2.817% 10/23/22	F	09/18/2012	CREDIT SUISSE FIRST BOSTON COR		5,000,000	5,000,000	0
12548T-AC-4	COMMERCIAL INDUSTRIAL FINANCE COMMERCIAL INDUSTRIAL FINANCE 3.810% 08/14/24	F	06/27/2012	ROYAL BANK OF SCOTLAND		6,566,140	7,000,000	0
12548V-AC-9	CIFC FUNDING LTD CIFC_12-2A CIFC FUNDING LTD CIFC_12-2A 3.215% 12/05/24	F	10/12/2012	ROYAL BANK OF SCOTLAND		6,351,129	6,500,000	0
12646C-AA-6	COMISION FEDERAL DE ELECTRICID CREDIT SUISSE MORTGAGE CAPITAL 3.380% 03/25/42	R	02/23/2012	CREDIT SUISSE FIRST BOSTON COR		2,429,762	2,429,003	6,614
14309Q-AN-1	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI 4.370% 07/20/23	F	06/07/2012	J.P. MORGAN SECURITIES INC		4,983,705	5,000,000	0
23329P-AA-8	DNB BANK ASA DNB BANK ASA 3.200% 04/03/17	F	03/26/2012	GOLDMAN SACHS & CO		2,997,390	3,000,000	0
25156P-AQ-6	DEUTSCHE TEL INT DEUTSCHE TELEKOM INTERNATIONAL 2.250% 03/06/17	F	02/28/2012	CREDIT SUISSE FIRST BOSTON COR		2,983,110	3,000,000	0
256853-AB-8	DOLPHIN ENERGY LTD DOLPHIN ENERGY LTD 5.500% 12/15/21	F	02/07/2012	GREENWICH CAPITAL		5,000,000	5,000,000	0
26250D-AE-3	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_ 2.560% 11/15/15	F	09/25/2012	MORGAN STANLEY & CO. INC		3,000,000	3,000,000	0
26250D-AG-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_ 3.410% 11/15/15	F	09/25/2012	MORGAN STANLEY & CO. INC		4,906,500	5,000,000	0
26250J-AB-6	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_ 2.590% 01/15/25	F	11/14/2012	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
26250J-AC-4	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_ 3.340% 01/15/25	F	11/14/2012	GOLDMAN SACHS & CO		6,386,250	6,500,000	0
26433U-AA-3	DUFRY FINANCE SCA DUFRY FINANCE SCA 5.500% 10/15/20	F	11/14/2012	CREDIT SUISSE FIRST BOSTON COR		3,055,000	3,000,000	7,028
31572U-AD-8	FIBRIA OVERSEAS FINANCE LTD Series 144A 6.750% 03/03/21	F	08/17/2012	NOMURA SECURITIES		3,164,633	3,000,000	94,731
40052V-AB-0	GRUPO BIMBO SA DE CV Series 144A 4.500% 01/25/22	F	01/18/2012	CITIGROUP		1,879,651	1,895,000	0
42822T-AD-6	HEWETTS ISLAND CDO LTD HICDO_0 HEWETTS ISLAND CDO LTD HICDO_0 1.508% 12/15/16	F	05/18/2012	GOLDMAN SACHS & CO		1,029,050	1,100,000	3,529
44985Y-AE-2	ING INVEST MGT INGIM_12-2A ING INVESTMENT MANAGEMENT CLO 3.790% 10/15/22	F	08/07/2012	WELLS FARGO BANK		4,438,218	4,600,000	0
45763P-AC-0	INMARSAT FINANCE PLC 7.375% 12/01/17	F	04/04/2012	CREDIT SUISSE FIRST BOSTON COR		265,000	250,000	6,658
46131N-AD-6	INVERSIONES CMPC SA INVERSIONES CMPC SA 4.500% 04/25/22	F	04/24/2012	BARCLAYS CAPITAL INC		988,250	1,000,000	188
46132F-AA-8	INVESCO FINANCE PLC INVESCO FINANCE PLC 3.125% 11/30/22	F	11/07/2012	BANC OF AMERICA SECURITIES LLC		3,027,840	3,000,000	1,302
50183X-AG-6	LCM LTD PARTNERSHIP LCM_11A LCM LTD PARTNERSHIP LCM_11A 3.271% 04/19/22	F	05/15/2012	MORGAN STANLEY & CO. INC		4,720,000	5,000,000	0
55818F-AF-9	MADISON PARK FUNDING LTD MDPK_ MADISON PARK FUNDING LTD MDPK_ 4.550% 08/15/22	F	06/22/2012	GOLDMAN SACHS & CO		8,000,000	8,000,000	0
55818F-AG-7	MADISON PARK FUNDING LTD MDPK_ MADISON PARK FUNDING LTD MDPK_ 6.000% 08/15/22	F	06/22/2012	GOLDMAN SACHS & CO		1,943,000	2,000,000	0
56642B-AC-2	MAREA CLO LTD MAREA_12-1A MAREA CLO LTD MAREA_12-1A 2.690% 10/16/23	F	09/12/2012	WELLS FARGO BANK		4,869,633	5,000,000	0
59284B-AB-4	MEXICHEM MEXICHEM SAB DE CV 4.875% 09/19/22	F	09/12/2012	Various		4,994,900	5,000,000	0
614810-AB-5	MONTPELIER RE HOLDINGS LTD MONTPELIER RE HOLDINGS LTD 4.700% 10/15/22	F	10/02/2012	CREDIT SUISSE FIRST BOSTON COR		4,984,100	5,000,000	0
65120F-AC-8	NEWCREST FINANCE PTY LTD NEWCREST FINANCE PTY LTD 4.200% 10/01/22	F	09/24/2012	BARCLAYS CAPITAL INC		2,982,570	3,000,000	0
65557F-AD-8	NORDEA BANK AB NORDEA BANK AB 4.250% 09/21/22	F	09/17/2012	J.P. MORGAN SECURITIES INC		4,968,200	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
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		2,940,000	3,000,000	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		1,915,600	2,000,000	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		994,000	1,000,000	0
67572N-AE-6	OCTAGON INVESTMENT PARTNERS XI OCTAGON INVESTMENT PARTNERS XI 4.050% 05/05/23	R	02/22/2012	DEUTSCHE BANK SECURITIES INC.		1,931,600	2,000,000	0
67572N-AG-1	OCTAGON INVESTMENT PARTNERS XI OCTAGON INVESTMENT PARTNERS XI 5.250% 05/05/23	R	02/22/2012	DEUTSCHE BANK SECURITIES INC.		954,800	1,000,000	0
69369E-AC-3	PERTAMINA PERTAMINA PT 4.875% 05/03/22	F	08/28/2012	Various		9,341,132	8,980,000	120,453
709629-AD-1	PENTAIR FINANCE SA PENTAIR FINANCE SA 2.650% 12/01/19	F	11/19/2012	BANC OF AMERICA SECURITIES LLC		3,491,775	3,500,000	0
71645W-AR-2	PETROBRAS INTL FIN CO LTD PETROBRAS INTERNATIONAL FINANC 5.375% 01/27/21	F	02/01/2012	MORGAN STANLEY & CO. INC		1,833,586	1,760,000	2,365
71654Q-BB-7	PETROLEOS MEXICANOS PETROLEOS MEXICANOS 4.875% 01/24/22	F	09/07/2012	Tax Free Exchange		5,949,730	6,000,000	34,938
74982D-AC-2	RACE POINT CLO RACEP_12-6A RACE POINT CLO RACEP_12-6A 2.812% 05/24/23	F	04/30/2012	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
74982D-AE-8	RACE POINT CLO RACEP_12-6A RACE POINT CLO RACEP_12-6A 3.912% 05/24/23	F	04/30/2012	BANC OF AMERICA SECURITIES LLC		990,280	1,000,000	0
74982G-AE-1	RACE POINT CLO LTD RACEP_12-7A RACE POINT CLO LTD RACEP_12-7A 2.562% 11/08/24	F	10/26/2012	MORGAN STANLEY & CO. INC		10,000,000	10,000,000	0
74982G-AG-6	RACE POINT CLO LTD RACEP_12-7A RACE POINT CLO LTD RACEP_12-7A 3.312% 11/08/24	F	10/29/2012	MORGAN STANLEY & CO. INC		2,981,400	3,000,000	0
786584-A#-9	SAFRAN SA SAFRAN SA 4.430% 02/09/24	F	02/09/2012	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
83238P-AD-6	SMITHS GRP PLC SMITHS GROUP PLC 3.625% 10/12/22	F	10/04/2012	J.P. MORGAN SECURITIES INC		2,494,600	2,500,000	0
865622-AT-1	SUMITOMO MITSUI BANKING CORP Series 144A 3.950% 01/12/22	F	01/05/2012	GOLDMAN SACHS & CO		2,990,430	3,000,000	0
86960F-AA-1	SUZANO TRADING SUZANO TRADING LTD 5.875% 01/23/21	F	08/16/2012	NOMURA SECURITIES		2,902,500	3,000,000	13,708
883145-AN-4	TEXTAINER MARINE CONTAINERS TEXTAINER MARINE CONTAINERS TM 4.210% 04/15/27	F	04/10/2012	WELLS FARGO BANK		3,826,190	3,826,667	0
89387Y-AA-9	TGI INTERNATIONAL LTD TGI INTERNATIONAL LTD 5.700% 03/20/22	F	03/15/2012	Various		1,007,250	1,000,000	0
913364-AB-1	UNITYMEDIA HESSEN GMBH & CO KG UNITYMEDIA HESSEN GMBH & CO KG 5.500% 01/15/23	F	11/30/2012	J.P. MORGAN SECURITIES INC		6,106,250	6,000,000	0
92769V-AC-3	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA FINANCE PLC 5.250% 02/15/22	F	02/28/2012	Bancamerica Securities Inc		500,000	500,000	0
92852T-AE-2	VIVENDI SA VIVENDI SA 4.750% 04/12/22	F	04/03/2012	BANC OF AMERICA SECURITIES LLC		4,983,100	5,000,000	0
92863U-AA-4	COM FED ELCTRICI COMISION FEDERAL DE ELECTRICID 5.375% 02/02/22	F	03/26/2012	DEUTSCHE BANK SECURITIES INC.		5,185,000	5,000,000	42,552
G3400P-AC-1	FIBRIA OVERSEAS FINANCE LTD 6.750% 03/03/21	F	02/28/2012	Various		2,821,500	2,850,000	95,333
G6710E-AG-5	ODEBRECHT FINANCE LTD 6.000% 04/05/23	F	03/26/2012	Various		2,095,000	2,000,000	58,000
G7815@-AE-1	SAP IRELAND US FINANCIAL SERVI SAP IRELAND US FINANCIAL SERVI 2.130% 11/15/17	F	11/15/2012	BANC OF AMERICA SECURITIES LLC		5,500,000	5,500,000	0
G9523#-AF-5	WEIR GROUP PLC THE WEIR GROUP PLC 4.270% 02/16/22	F	02/16/2012	HSBC SECURITIES INC		13,000,000	13,000,000	0
N4281@-BW-4	VOPAK KONINKLIJKE VOPAK NV 4.140% 06/19/27	F	12/19/2012	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000	0
Q1629#-AF-4	BRISBANE AIRPORT CORP LTD BRISBANE AIRPORT CORPORATION P 4.190% 08/22/27	F	08/22/2012	Commonwealth Bank of Australia		7,500,000	7,500,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						756,775,769	756,331,558	1,410,059
8399997. Total - Bonds - Part 3						868,670,615	877,865,072	1,547,358
8399998. Total - Bonds - Part 5						197,948,099	193,802,504	310,608
8399999. Total - Bonds						1,066,618,714	1,071,667,576	1,857,966
054937-20-6	BB&T CORP BB&T CORP		06/28/2012	BARCLAYS CAPITAL INC	100,000.000	2,562,500	0.00	0
054937-40-4	BB&T CORP BB&T CORP		07/24/2012	BANC OF AMERICA SECURITIES LLC	100,000.000	2,500,000	0.00	0
29364W-50-4	ENTERGY LOUISIANA LLC ENTERGY LOUISIANA LLC		06/26/2012	MORGAN STANLEY & CO. INC	200,000.000	5,000,000	0.00	0
857477-50-9	STATE STREET CORP		08/14/2012	MORGAN STANLEY & CO. INC	100,000.000	2,500,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						12,562,500	XXX	0
8999997. Total - Preferred Stocks - Part 3						12,562,500	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						12,562,500	XXX	0
3133XD-*A-1	FHLB NEW YORK FEDERAL HOME LOAN BANK OF NEW		04/20/2012	FEDERAL HOME LIFE	35,303.000	3,530,300		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,530,300	XXX	0
9799997. Total - Common Stocks - Part 3						3,530,300	XXX	0
9799998. Total - Common Stocks - Part 5						1	XXX	0
9799999. Total - Common Stocks						3,530,301	XXX	0
9899999. Total - Preferred and Common Stocks						16,092,801	XXX	0
9999999 - Totals						1,082,711,515	XXX	1,857,966

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
	GINNIE MAE I POOL #781637 4.500% 07/15/33																			
36225B-ZA-9			12/01/2012	Paydown		407,158	407,158	378,530	380,989	0	26,169	0	26,169	0	407,158	0	0	0	10,734	07/15/2033
38373M-AK-6	GNMA 01-16 2001-16 Z 6.750% 10/16/40		12/01/2012	Paydown		3,259,195	3,259,195	3,512,640	3,460,959	0	(201,763)	0	(201,763)	0	3,259,195	0	0	0	109,484	10/16/2040
38373M-RC-6	GNMA 05-50 2005-50 IO 0.645% 06/16/45		12/01/2012	Paydown		0	0	625,865	316,932	0	(316,932)	0	(316,932)	0	0	0	0	0	27,787	06/16/2045
	GOVERNMENT NATIONAL MORTGAGE A 2005-87 IO																			
38373M-RZ-5	0.000% 03/16/46		12/01/2012	Paydown		0	0	815,263	394,294	0	(394,294)	0	(394,294)	0	0	0	0	0	36	03/16/2046
38373M-UM-0	GNMA 06-15 2006-15 IO 0.232% 04/16/46		12/01/2012	Paydown		0	0	157,210	105,951	0	(105,951)	0	(105,951)	0	0	0	0	0	7,462	04/16/2046
38374G-S6-0	GNMA 04-50 2004-50 IO 0.001% 08/16/33		12/01/2012	Paydown		0	0	354,432	1,793	0	(1,793)	0	(1,793)	0	0	0	0	0	16	08/16/2033
	US TREASURY NB TREASURY NOTE 1.875%			BANC OF AMERICA																
912828-PA-2	09/30/17		04/23/2012	SECURITIES LLC		27,785,664	26,500,000	27,311,563	27,282,232	0	(40,839)	0	(40,839)	0	27,241,393	0	544,271	544,271	281,019	09/30/2017
912828-PF-1	US TREASURY NB 1.875% 10/31/17		04/23/2012	JEFFRIES & COMPANY INC		36,681,641	35,000,000	36,050,000	36,012,591	0	(52,343)	0	(52,343)	0	35,960,249	0	721,392	721,392	317,308	10/31/2017
0599999. Subtotal - Bonds - U.S. Governments						68,133,658	65,166,353	69,205,503	67,955,741	0	(1,087,746)	0	(1,087,746)	0	66,867,995	0	1,265,663	1,265,663	753,846	XXX
836205-AG-9	SOUTH AFRICA REPUBLIC OF 7.375% 04/25/12	F	04/25/2012	Maturity		510,000	510,000	570,838	512,635	0	(2,635)	0	(2,635)	0	510,000	0	0	0	18,806	04/25/2012
	PORT AUTHORITY OF TRINIDAD AND 5.540%			Redemption																
P79068-AA-9	03/23/17	F	09/23/2012	100.0000		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	54,015	03/23/2017
1099999. Subtotal - Bonds - All Other Governments						1,810,000	1,810,000	1,870,838	1,812,635	0	(2,635)	0	(2,635)	0	1,810,000	0	0	0	72,821	XXX
312903-KT-3	FHLMC 116 116 G 8.500% 01/15/21		12/15/2012	Paydown		7,416	7,416	7,416	7,416	0	0	0	0	0	7,416	0	0	0	265	01/15/2021
	FREDDIE MAC FHLMC 147 147 G 7.500%																			
312903-WZ-6	04/15/21		12/15/2012	Paydown		5,993	5,993	5,707	5,887	0	106	0	106	0	5,993	0	0	0	272	04/15/2021
312905-H6-2	FHLMC 1083 1083 Z 8.500% 05/15/21		12/01/2012	Paydown		2,952	2,952	2,937	2,944	0	7	0	7	0	2,952	0	0	0	146	05/15/2021
312905-L3-4	FHLMC 1078 1078 GZ 6.500% 05/15/21		12/01/2012	Paydown		7,189	7,189	6,392	7,096	0	93	0	93	0	7,189	0	0	0	173	05/15/2021
312905-ME-9	FHLMC 1059 1059 I 6.750% 04/15/21		12/01/2012	Paydown		17,523	17,523	17,764	17,612	0	(89)	0	(89)	0	17,523	0	0	0	687	04/15/2021
312905-UN-0	FHLMC 1073 1073 G 7.000% 05/15/21		12/01/2012	Paydown		9,946	9,946	9,831	9,882	0	64	0	64	0	9,946	0	0	0	440	05/15/2021
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-KA-5	FHLMC 1149 1149 Z 7.500% 10/15/21		12/01/2012	Paydown		17,241	17,241	17,095	17,181	0	60	0	60	0	17,241	0	0	0	748	10/15/2021
312907-XF-0	FHLMC 1167 1167 E 7.500% 11/15/21		12/01/2012	Paydown		14,237	14,237	14,050	14,109	0	128	0	128	0	14,237	0	0	0	538	11/15/2021
3133T3-A6-5	FHLMC 1663 1663 ZB 6.750% 01/15/24		12/01/2012	Paydown		46,279	46,279	44,116	45,127	0	1,152	0	1,152	0	46,279	0	0	0	1,792	01/15/2024
3133T4-NZ-5	FREDDIE MAC 1694 Z 6.500% 03/15/24		12/01/2012	Paydown		4,982	4,982	4,676	4,834	0	148	0	148	0	4,982	0	0	0	166	03/15/2024
31340Y-8A-0	FHLMC 98 98 G 7.600% 11/15/20		12/15/2012	Paydown		5,569	5,569	5,528	5,532	0	38	0	38	0	5,569	0	0	0	194	11/15/2020
31340Y-GK-9	FHLMC 21 21 Z 9.500% 01/15/20		12/15/2012	Paydown		651	651	610	646	0	5	0	5	0	651	0	0	0	39	01/15/2020
31358E-A9-3	FNMA 90-92 1990-92 C 7.000% 08/25/20		12/01/2012	Paydown		3,394	3,394	3,394	3,394	0	0	0	0	0	3,394	0	0	0	126	08/25/2020
31358E-D8-2	FNMA 90-93 1990-93 G 5.500% 08/25/20		12/01/2012	Paydown		1,071	1,071	971	1,016	0	55	0	55	0	1,071	0	0	0	247	08/25/2020
	FANNIE MAE FNMA 90-95 1990-95 H 6.500%																			
31358E-L6-7	08/25/20		12/01/2012	Paydown		34,084	34,084	32,178	33,174	0	911	0	911	0	34,084	0	0	0	1,112	08/25/2020
31358E-TY-8	FNMA 90-76 1990-76 G 7.000% 07/25/20		12/01/2012	Paydown		2,391	2,391	2,247	2,327	0	63	0	63	0	2,391	0	0	0	68	07/25/2020
	FANNIE MAE FNMA 91-21 1991-21 J 7.000%																			
31358F-4E-6	03/25/21		12/01/2012	Paydown		6,078	6,078	6,201	6,120	0	(43)	0	(43)	0	6,078	0	0	0	172	03/25/2021
31358G-3R-6	FNMA 91-60 1991-60 PL 7.000% 06/25/21		12/01/2012	Paydown		6,254	6,254	6,234	6,229	0	25	0	25	0	6,254	0	0	0	293	06/25/2021
	FANNIE MAE FNMA 91-65 1991-65 Z 6.500%																			
31358G-5J-2	06/25/21		12/01/2012	Paydown		13,870	13,870	13,124	13,664	0	206	0	206	0	13,870	0	0	0	459	06/25/2021
31358J-J6-9	FNMA G91-38 G-38 D 8.000% 11/25/21		12/01/2012	Paydown		2,194	2,194	2,220	2,201	0	(7)	0	(7)	0	2,194	0	0	0	102	11/25/2021
31358J-XA-4	FNMA G91-31 G-31 Z 8.500% 10/25/21		12/01/2012	Paydown		10,740	10,740	10,243	10,621	0	119	0	119	0	10,740	0	0	0	444	10/25/2021
31358N-4F-6	FNMA 92-123 1992-123 Z 7.500% 07/25/22		12/01/2012	Paydown		15,788	15,788	15,768	15,725	0	64	0	64	0	15,788	0	0	0	521	07/25/2022
31358N-C9-1	FNMA 92-113 1992-113 Z 7.500% 07/25/22		12/01/2012	Paydown		9,209	9,209	9,203	9,174	0	36	0	36	0	9,209	0	0	0	376	07/25/2022
31358N-RT-1	FNMA G92-30 G92-30 Z 7.000% 06/25/22		12/01/2012	Paydown		11,693	11,693	11,240	11,600	0	94	0	94	0	11,693	0	0	0	449	06/25/2022
31358R-BM-4	FNMA 92-195 1992-195 C 7.500% 10/25/22		12/01/2012	Paydown		7,581	7,581	7,211	7,409	0	172	0	172	0	7,581	0	0	0	311	10/25/2022
313602-HM-9	FNMA 88-28 1988-28 H 9.050% 12/25/18		12/01/2012	Paydown		9,110	9,110	9,370	9,181	0	(71)	0	(71)	0	9,110	0	0	0	462	12/25/2018
313602-W4-2	FNMA 89-62 1989-62 G 8.600% 10/25/19		12/01/2012	Paydown		3,214	3,214	3,310	3,251	0	(38)	0	(38)	0	3,214	0	0	0	170	10/25/2019
3137A6-VK-5	FREDDIE MAC FHR 3808 4.000% 08/15/38		12/01/2012	Paydown		806,784	806,784	822,794	819,802	0	(13,017)	0	(13,017)	0	806,784	0	0	0	18,061	08/15/2038
	FANNIEMAE WHOLE LOAN FNW 01-W2 6.589%																			
313920-XZ-8	10/25/31		12/01/2012	Paydown		377,255	377,255	411,561	409,546	0	(32,292)	0	(32,292)	0	377,255	0	0	0	11,110	10/25/2031
31392M-EM-0	FHLT 04-1 T-41 2A 6.520% 07/25/32		12/01/2012	Paydown		18,412	18,412	19,125	18,949	0	(537)	0	(537)	0	18,412	0	0	0	683	07/25/2032
31393B-T5-4	FNW 03-W6 2003-W6 1A42 4.950% 10/25/42		12/01/2012	Paydown		866,176	866,176	851,357	856,108	0	10,068	0	10,068	0	866,176	0	0	0	23,595	10/25/2042
31393B-U5-2	FNW 03-6 2003-W6 2A4 5.204% 09/25/42		12/01/2012	Paydown		390,898	390,898	388,624	389,445	0	1,453	0	1,453	0	390,898	0	0	0	10,581	09/25/2042
	FANNIE MAE FNMA 03-86 AGENCY CMO 03-86																			
31393E-F6-1	5.500% 09/25/33		12/01/2012	Paydown		321,093	321,093	317,562	318,163	0	2,930	0	2,930	0	321,093	0	0	0	14,573	09/25/2033
31393E-LF-4	FNW 03-12 2003-W12 1A8 4.550% 06/25/43		12/01/2012	Paydown		161,359	161,359	154,659	158,378	0	2,981	0	2,981	0	161,359	0	0	0	4,268	06/25/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31393N-TE-9	FSPC T-55 T-55 1A1C 6.500% 03/25/43		12/01/2012	Paydown		136,761	136,761	147,381	143,076	0	(6,315)	0	(6,315)	0	136,761	0	0	0	4,935	03/25/2043
31393U-J9-5	FNMA 03-129 2003-129 PX 4.500% 07/25/33		12/01/2012	Paydown		174,864	174,864	164,591	170,922	0	3,942	0	3,942	0	174,864	0	0	0	7,590	07/25/2033
31394L-ED-0	FHLMC 2691 2691 MD 4.500% 10/15/28		07/01/2012	Paydown		1,109,682	1,109,682	1,081,247	1,106,612	0	3,070	0	3,070	0	1,109,682	0	0	0	15,305	10/15/2028
31394U-FR-8	FNMA 05-95 FANNIE MAE FNMA_05-95 4.500% 05/25/34		09/01/2012	Paydown		1,288,528	1,288,528	1,323,158	1,299,906	0	(11,378)	0	(11,378)	0	1,288,528	0	0	0	26,267	05/25/2034
31395B-P8-0	FANNIE MAE 2006-21 A 5.500% 10/25/33		12/01/2012	Paydown		623,613	623,613	632,577	625,950	0	(2,337)	0	(2,337)	0	623,613	0	0	0	18,740	10/25/2033
31395B-Q3-0	FANNIE MAE AGENCY CMO 06-21B 5.500% 08/25/33		12/01/2012	Paydown		1,265,154	1,265,154	1,281,759	1,268,414	0	(3,260)	0	(3,260)	0	1,265,154	0	0	0	38,020	08/25/2033
31397H-NV-6	FREDDIE MAC REFERENCE REMIC FH AGENCY CMO R013 AB 6.000% 12/15/21		07/01/2012	Paydown		1,359,071	1,359,071	1,397,150	1,365,493	0	(6,422)	0	(6,422)	0	1,359,071	0	0	0	28,676	12/15/2021
31397L-M6-3	FNMA 08-58 5.000% 04/25/35		12/01/2012	Paydown		1,024,945	1,024,945	1,018,379	1,020,280	0	4,665	0	4,665	0	1,024,945	0	0	0	26,894	04/25/2035
31397T-H5-4	FREDDIE MAC FHR 3449 AGENCY CMO 3449F 5.000% 07/15/34		08/01/2012	Paydown		1,217,684	1,217,684	1,197,516	1,209,706	0	7,978	0	7,978	0	1,217,684	0	0	0	20,705	07/15/2034
31397W-X8-3	FHLMC 3473 AGENCY CMO 3473 5.000% 11/15/34		12/01/2012	Paydown		1,040,762	1,040,762	1,016,491	1,029,395	0	11,367	0	11,367	0	1,040,762	0	0	0	27,856	11/15/2034
31397Y-3V-1	FHLMC 3479 AGENCY CMO 3479B 5.500% 12/15/30		12/01/2012	Paydown		166,079	166,079	164,788	165,248	0	830	0	830	0	166,079	0	0	0	4,805	12/15/2030
31397Y-FU-0	FREDDIE MAC FHLMC 3488 5.500% 12/15/34		12/01/2012	Paydown		1,654,038	1,654,038	1,696,939	1,688,115	0	(34,077)	0	(34,077)	0	1,654,038	0	0	0	65,545	12/15/2034
31398S-2T-9	FANNIE MAE FNMA 10-152 3.000% 08/25/40		12/01/2012	Paydown		1,656,458	1,656,458	1,653,352	1,653,304	0	3,154	0	3,154	0	1,656,458	0	0	0	25,941	08/25/2040
31410G-RM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL # 888892 7.500% 11/01/37		12/01/2012	Paydown		90,668	90,668	97,071	96,890	0	(6,223)	0	(6,223)	0	90,668	0	0	0	3,881	11/01/2037
31411Y-E6-6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 918257 7.000% 05/01/37		12/01/2012	Paydown		6,511	6,511	6,944	6,915	0	(404)	0	(404)	0	6,511	0	0	0	237	05/01/2037
92977B-D#-5	BPA REC BACKED SER G - GREAT L 4.030% 02/01/18		02/01/2012	Redemption 100.0000		304,932	304,932	304,932	304,932	0	0	0	0	0	304,932	0	0	0	11,265	02/01/2018
92977B-D*-9	BPA REC BACKED SER E - APG 4.510% 01/05/14		01/05/2012	Various		796,503	796,503	796,503	796,503	0	0	0	0	0	796,503	0	0	0	35,922	01/05/2014
92977B-D@-7	BPA REC BACKED SER F - FT RILE 4.510% 12/05/13		12/05/2012	Redemption 100.0000		46,765	46,765	46,765	46,765	0	0	0	0	0	46,765	0	0	0	2,109	12/05/2013
3199999. Subtotal - Bonds - U.S. Special Revenues						17,197,339	17,197,339	17,277,738	17,257,747	0	(60,409)	0	(60,409)	0	17,197,339	0	0	0	458,921	XXX
000759-BW-9	ABFS MORTGAGE LOAN TRUST ABFS 2001-3 A1 144A 6.130% 03/15/32		12/01/2012	Paydown		28,231	28,231	28,202	29,061	0	(830)	0	(830)	0	28,231	0	0	0	1,050	03/15/2032
000780-MP-8	AMAC 03-11 ABN AMRO MORTGAGE CORP AMAC_03 5.500% 10/25/33		12/01/2012	Paydown		1,546,767	1,546,767	1,643,440	1,642,589	0	(95,821)	0	(95,821)	0	1,546,767	0	0	0	38,466	10/25/2033
000780-NK-8	ABN AMRO MORTGAGE CORP AMAC 03 ABN AMRO MORTGAGE CORP AMAC_03 5.000% 12/25/33		12/01/2012	Paydown		425,160	425,160	444,292	444,010	0	(18,850)	0	(18,850)	0	425,160	0	0	0	11,154	12/25/2033
00130Y-AA-6	AH MORTGAGE ADVANCE TRUST AHMA 2.630% 05/10/42		04/18/2012	WELLS FARGO BANK		5,003,125	5,000,000	4,999,730	4,999,731	0	1	0	1	0	4,999,732	0	3,393	3,393	48,582	05/10/2042
001546-AL-4	AK STL CORP AK STEEL CORP 7.625% 05/15/20		11/19/2012	J.P. MORGAN SECURITIES INC		1,495,463	1,770,000	1,773,375	1,772,506	0	(719)	0	(719)	0	1,771,787	0	(276,324)	(276,324)	126,683	05/15/2020
00253C-GM-3	AMIT 01-1 2001-1 A2 6.888% 06/25/31		02/01/2012	Paydown		14,417	14,417	14,417	14,417	0	0	0	0	0	14,417	0	0	0	98	06/25/2031
00508X-AD-6	ACTUANT CORPORATION 6.875% 06/15/17		04/16/2012	TENDER		9,615,520	9,500,000	9,465,190	9,477,222	0	1,013	0	1,013	0	9,478,235	0	137,285	137,285	504,523	06/15/2017
01878@-AA-3	ALLIANCE RESOURCE PARTNERS 8.310% 08/20/14		08/20/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	16,620	08/20/2014
023767-AA-4	AMERICAN AIRLINE AMERICAN AIRLINES PT TRST 11-1 5.250% 07/31/22		07/31/2012	Redemption 100.0000		358,727	358,727	358,727	358,727	0	0	0	0	0	358,727	0	0	0	13,742	07/31/2022
03063K-AD-5	AMERICREDIT PRIME AUTOMOBILE R APART_09-1 A4 2.900% 12/15/14		12/15/2012	Paydown		1,804,180	1,804,180	1,803,717	1,804,043	0	137	0	137	0	1,804,180	0	0	0	39,826	12/15/2014
03939R-AB-6	ARCH WESTERN FINANCE 6.750% 07/01/13		05/16/2012	TENDER		697,283	717,000	717,000	717,000	0	0	0	0	0	717,000	0	(19,718)	(19,718)	63,858	07/01/2013
040555-CD-4	ARIZONA PUBLIC SERVICE 6.500% 03/01/12		03/01/2012	Maturity		4,000,000	4,000,000	3,971,920	3,999,381	0	619	0	619	0	4,000,000	0	0	0	130,000	03/01/2012
055381-AQ-0	BE AEROSPACE INC 8.500% 07/01/18		07/23/2012	TENDER		4,381,000	4,000,000	4,210,000	4,127,303	0	(27,962)	0	(27,962)	0	4,099,341	0	281,659	281,659	440,778	07/01/2018
058927-AX-2	BANK OF AMERICA FUNDING CORPOR 2006-A 3B1 5.392% 02/20/36		04/01/2012	Paydown		0	636,878	22,114	1,673	20,441	0	0	20,441	0	22,114	0	(22,114)	(22,114)	6,894	02/20/2036
05947U-HM-3	BACM 02-2 2002-2 A3 5.118% 07/11/43		06/01/2012	Paydown		4,684,640	4,684,640	4,657,923	4,676,732	0	7,908	0	7,908	0	4,684,640	0	0	0	50,660	07/11/2043
05947U-R4-2	BANC OF AMERICA COMM MTG INC 2005-3 A2 4.501% 07/10/43		12/01/2012	Paydown		846,800	846,800	832,444	845,693	0	1,106	0	1,106	0	846,800	0	0	0	24,092	07/10/2043

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
05949A-PE-4	BANC OF AMERICA MORTGAGE SECUR WHOLE CMO 04-7 5.500% 08/25/34		08/01/2012	Paydown		342,707	342,707	334,568	339,161	0	3,546	0	3,546	0	342,707	0	0	0	6,484	08/25/2034
05949A-Z5-2	BANK OF AMERICA MORTGAGE SECUR 2005-C B2 3.743% 04/25/35		11/01/2012	Paydown		0	1,469,595	127,523	46,901	80,623	0	0	80,623	0	127,523	0	(127,523)	(127,523)	10,457	04/25/2035
07329#-AA-3	BLUE CRSS BLU NE BLUE CROSS AND BLUE SHIELD OF 5.460% 12/15/35		12/15/2012	Redemption 100.0000		101,807	101,807	102,774	102,739	0	(932)	0	(932)	0	101,807	0	0	0	3,113	12/15/2035
07383F-XJ-2	BEAR STEARNS COMMERCIAL MORTGA 2003-PWR2 A4 5.186% 05/11/39		12/01/2012	Paydown		339,825	339,825	345,936	340,261	0	(437)	0	(437)	0	339,825	0	0	0	14,112	05/11/2039
07388P-AB-7	BEAR STEARNS COMMERCIAL MORTGA 2006-PW14 A2 5.123% 12/11/38		10/01/2012	Paydown		1,957,996	1,957,996	1,968,718	1,955,291	0	2,706	0	2,706	0	1,957,996	0	0	0	31,886	12/11/2038
079857-AH-1	BELLSOUTH CAP FUNDING 7.875% 02/15/30		12/17/2012	Taxable Exchange		3,142,044	2,250,000	2,962,913	2,834,341	0	(18,521)	0	(18,521)	0	2,815,820	0	326,224	326,224	237,234	02/15/2030
08875*-AA-3	AMERESCO INC AMERESCO FCI JESUP ESPC TRUST 7.395% 06/01/30		09/03/2012	Call 101.0185		5,235,749	5,182,961	5,182,961	5,182,961	0	52,788	0	52,788	0	5,235,749	0	0	0	545,331	06/01/2030
10112R-AB-0	BOSTON PROPERTIES INC 6.250% 01/15/13		08/24/2012	Call 102.2450		276,062	270,000	269,417	269,922	0	6,139	0	6,139	0	276,062	0	0	0	18,703	01/15/2013
10138M-AB-1	BOTTLING GROUP LLC 4.625% 11/15/12		11/15/2012	Maturity		21,000,000	21,000,000	20,980,916	20,997,929	0	2,071	0	2,071	0	21,000,000	0	0	0	971,250	11/15/2012
110394-AB-9	BRISTOW GROUP INC SENIOR CORP BND 7.500% 09/15/17		10/12/2012	TENDER		3,540,250	3,500,000	3,560,625	3,554,982	0	(12,165)	0	(12,165)	0	3,542,817	0	(2,567)	(2,567)	387,188	09/15/2017
12543T-BF-1	COUNTRYWIDE HOME LOANS CWHL 06 2006-13 M 6.250% 09/25/36		04/01/2012	Paydown		0	1,056,807	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2036
12612A-AD-4	CNH EQUIPMENT TRUST CNH 09-C 3.000% 08/17/15		12/15/2012	Paydown		12,104,519	12,104,519	12,103,254	12,103,969	0	550	0	550	0	12,104,519	0	0	0	198,298	08/17/2015
126342-FW-9	WILSHIRE FUNDING CORPORATION W 1996-3 M2 5.740% 08/25/32		12/01/2012	Paydown		61,560	61,560	63,205	62,248	0	(689)	0	(689)	0	61,560	0	0	0	1,633	08/25/2032
126650-AY-6	CVS PASS-THROUGH TRUST 5.361% 10/10/27		12/10/2012	Redemption 100.0000		170,277	170,277	170,277	170,277	0	0	0	0	0	170,277	0	0	0	4,985	10/10/2027
12669E-NF-9	CWHL 03-20 CWHL_03-20 2A2 4.500% 07/25/18		12/01/2012	Paydown		448,186	448,186	451,408	450,487	0	(2,301)	0	(2,301)	0	448,186	0	0	0	9,220	07/25/2018
12669E-XW-1	COUNTRYWIDE HOME LOANS CWHL 03 WHOLE CMO 03-J7 4.500% 08/25/18		12/01/2012	Paydown		146,387	146,387	144,832	145,328	0	1,059	0	1,059	0	146,387	0	0	0	3,588	08/25/2018
134011-AA-3	CAMP PENDELTONQUANTICO 144A 5.937% 10/01/43		04/02/2012	Call 100.0000		100,000	100,000	102,286	102,143	0	(2,143)	0	(2,143)	0	100,000	0	0	0	2,969	10/01/2043
144141-CS-5	CAROLINA POWER & LIGHT 6.500% 07/15/12		07/15/2012	Maturity		500,000	500,000	499,800	499,984	0	16	0	16	0	500,000	0	0	0	32,500	07/15/2012
14983C-AA-3	CBA COMMERCIAL SMALL BALANCE C 2006-2A A 144A 5.540% 01/25/39		06/21/2012	DEUTSCHE BANK SECURITIES INC.		1,923,845	4,809,612	1,923,845	1,923,845	0	0	0	0	0	1,923,845	0	0	0	135,926	01/25/2039
14983C-AA-3	CBA COMMERCIAL SMALL BALANCE C 2006-2A A 144A 5.540% 01/25/39		06/01/2012	Paydown		285,246	436,718	174,687	174,687	0	171,148	0	171,148	0	345,835	0	(60,589)	(60,589)	5,286	01/25/2039
151608-AA-4	CPF 10-1 CENTRE POINT FUNDING LLC 5.430% 07/20/15		12/20/2012	Paydown		994,285	994,285	994,087	994,153	0	132	0	132	0	994,285	0	0	0	27,065	07/20/2015
16162W-BV-0	CHASE MORTGAGE FINANCE CORPORA WHOLE CMO 03-S12 4.750% 12/25/18		12/01/2012	Paydown		286,203	286,203	286,471	286,128	0	75	0	75	0	286,203	0	0	0	6,072	12/25/2018
16162W-HL-6	CHASE MORTGAGE FINANCE CORP CHASE_04-S1 A7 4.500% 02/25/19		12/01/2012	Paydown		131,604	131,604	132,180	131,991	0	(387)	0	(387)	0	131,604	0	0	0	2,919	02/25/2019
161630-CR-7	CHASE MORTGAGE FINANCE CORPORA 2007-A1 1B1 3.015% 02/25/37		12/01/2012	Paydown		66,980	2,391,765	48,981	105,140	17,337	63,550	73,495	7,392	0	112,531	0	(45,551)	(45,551)	42,379	02/25/2037
16163L-AQ-5	CHASE MORTGAGE FINANCE CORPORA 2007 A2 7A1 5.445% 07/25/37		12/01/2012	Paydown		1,844,041	1,844,041	1,815,537	1,830,763	0	28,504	15,225	13,279	0	1,844,041	0	0	0	36,225	07/25/2037
165167-CC-9	CHESAPEAKE ENERGY CORP SENIOR CORP BND 7.250% 12/15/18		09/11/2012	CANTOR FITZGERALD		2,643,750	2,500,000	2,535,000	2,529,714	0	(2,400)	0	(2,400)	0	2,527,314	0	116,436	116,436	135,434	12/15/2018
18055#-AA-0	CLARION LION PROPERTIES FUND H 5.110% 04/27/12		04/27/2012	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	102,200	04/27/2012
20047A-AD-2	COMM 04-LNB2 2004-LB2A A4 4.715% 03/10/39		12/01/2012	Paydown		220,073	220,073	221,173	220,035	0	38	0	38	0	220,073	0	0	0	6,979	03/10/2039
204012-AD-0	CPL 87-A 1987-A A4 4.500% 10/01/18		04/01/2012	Paydown		46,467	46,467	24,039	38,866	0	7,601	0	7,601	0	46,467	0	0	0	1,046	10/01/2018
210805-CT-2	CONTINENTAL AIRLINES 99-2 7.256% 09/15/21		09/15/2012	Redemption 100.0000		114,393	114,393	113,392	113,761	0	631	0	631	0	114,393	0	0	0	5,145	09/15/2021
22025Y-AH-3	CORRECTIONS CORP OF AMER 6.250% 03/15/13		04/16/2012	Call 100.0000		1,500,000	1,500,000	1,459,272	1,492,303	0	7,697	0	7,697	0	1,500,000	0	0	0	40,620	03/15/2013
22541L-AC-7	CSFB USA INC 6.500% 01/15/12		01/15/2012	Various		2,000,000	2,000,000	2,033,740	2,000,170	0	(170)	0	(170)	0	2,000,000	0	0	0	65,000	01/15/2012

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
22541N-MR-7	CSFB 02-CKS4 2002-CKS4 A2 5.183% 11/15/36		08/01/2012	Paydown		4,086,428	4,086,428	4,013,479	4,070,955	0	15,473	0	15,473	0	4,086,428	0	0	0	92,103	11/15/2036
22541N-TH-2	CS FIRST BOSTON MORTGAGE SECUR 2002-AR31 CB2 2.883% 11/25/32		12/01/2012	Paydown		7,298	7,298	7,270	7,274	0	24	0	24	0	7,298	0	0	0	216	11/25/2032
22541S-AD-0	CSFB 04-C1 2004-C1 A4 4.750% 01/15/37		12/01/2012	Paydown		423,859	423,859	425,978	423,645	0	214	0	214	0	423,859	0	0	0	15,709	01/15/2037
225458-N4-6	CSFB 05-C4 SENIOR CMBS 05-C4 5.065% 08/15/38		12/01/2012	Paydown		8,271,235	8,271,235	8,169,460	8,233,001	0	38,234	0	38,234	0	8,271,235	0	0	0	216,996	08/15/2038
226829-AA-7	CROCKETT COGEN MWC+25 144A 5.869% 03/30/25		12/30/2012	Various		811,151	811,151	811,151	811,151	0	0	0	0	0	811,151	0	0	0	30,071	03/30/2025
24713E-AD-9	DPH HOLDINGS CORP DELPHI CORP 6.125% 05/15/21		05/11/2012	Tax Free Exchange		3,030,386	3,000,000	3,033,750	3,031,630	0	(1,244)	0	(1,244)	0	3,030,386	0	0	0	0	05/15/2021
25459H-AG-0	DIRECTTV HOLDINGS 7.625% 05/15/16		05/15/2012	Various		4,671,585	4,500,000	4,824,440	4,686,824	0	(15,239)	0	(15,239)	0	4,671,585	0	0	0	171,563	05/15/2016
256911-AF-5	DOLLAR DIVERS RIGHT FIN 144A 6.550% 12/16/13		12/15/2012	Redemption 100.0000		806,572	806,572	857,588	817,237	0	(10,665)	0	(10,665)	0	806,572	0	0	0	33,287	12/16/2013
26483E-AD-2	DUN AND BRADSTREET CORP 6.000% 04/01/13		12/31/2012	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	750,000	04/01/2013
26902#-AA-8	ESCGOV CA FEDERAL RECEIVABLES 5.160% 06/30/15		11/02/2012	Call 100.0000		318,400	318,400	318,400	318,400	0	0	0	0	0	318,400	0	0	0	12,322	06/30/2015
26902#-AA-8	ESCGOV CA FEDERAL RECEIVABLES 5.160% 06/30/15		12/31/2012	Redemption 100.0000		980,289	980,289	980,289	980,289	0	0	0	0	0	980,289	0	0	0	29,732	06/30/2015
30162A-AA-6	EXELIS INC EXELIS INC 5.550% 10/01/21		07/20/2012	Various		4,996,107	5,000,000	4,995,720	4,995,851	0	256	0	256	0	4,996,107	0	0	0	147,229	10/01/2021
30162A-AD-0	EXELIS INC EXELIS INC 4.250% 10/01/16		07/13/2012	Tax Free Exchange		1,997,024	2,000,000	1,996,480	1,996,662	0	362	0	362	0	1,997,024	0	0	0	45,097	10/01/2016
33736X-BN-8	FUNBC 00-C2 2000-C2 IO 144A 1.844% 10/15/32		12/01/2012	Paydown		0	0	249,253	35,224	0	(35,224)	0	(35,224)	0	0	0	0	0	31,584	10/15/2032
35671D-AS-4	FREEPORT-MCMORAN C & G 8.375% 04/01/17		03/14/2012	Various		10,612,130	10,150,000	10,757,500	10,467,174	0	144,955	0	144,955	0	10,612,130	0	0	0	384,921	04/01/2017
361561-AA-1	GG1C FUNDING CORP 5.129% 01/15/14		01/15/2012	Redemption 100.0000		175,845	175,845	175,845	175,845	0	0	0	0	0	175,845	0	0	0	4,510	01/15/2014
36228C-VQ-3	GSMS 05-GG4 2005-GG4 A3 4.607% 07/10/39		12/01/2012	Paydown		5,279,168	5,279,168	5,185,133	5,243,632	0	35,536	0	35,536	0	5,279,168	0	0	0	131,417	07/10/2039
36229R-LU-1	GSR MORTGAGE LOAN TRUST GSR 0 WHOLE CMO 04-2F 5.500% 09/25/19		12/01/2012	Paydown		131,200	131,200	127,920	128,778	0	2,422	0	2,422	0	131,200	0	0	0	3,785	09/25/2019
36242D-ET-6	GSR MORTGAGE LOAN TRUST GSRMLT_04-10F 2A4 5.000% 08/25/19		12/01/2012	Paydown		192,602	192,602	194,528	194,103	0	(1,501)	0	(1,501)	0	192,602	0	0	0	5,055	08/25/2019
36242D-EY-5	GSR MORTGAGE LOAN TRUST GSRMLT_04-10F 5.000% 09/25/34		12/01/2012	Paydown		1,660,641	1,660,641	1,674,134	1,673,622	0	(12,981)	0	(12,981)	0	1,660,641	0	0	0	40,194	09/25/2034
377316-AH-7	PH GLATFELTER 7.125% 05/01/16		10/03/2012	TENDER		10,237,500	10,000,000	9,812,500	9,888,934	0	16,877	0	16,877	0	9,905,811	0	331,689	331,689	682,083	05/01/2016
38021D-AA-4	GOAL CAPITAL FUNDING TRUST 2007 1 A1 0.330% 06/25/21		03/26/2012	Paydown		106,592	106,592	106,592	106,592	0	0	0	0	0	106,592	0	0	0	158	06/25/2021
381317-AQ-9	GOLDEN WEST FINL CORP 4.750% 10/01/12		10/01/2012	Maturity		500,000	500,000	512,600	501,192	0	(1,192)	0	(1,192)	0	500,000	0	0	0	23,750	10/01/2012
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
39153V-AQ-7	GREAT AMERICA LEASING RECEIVAB 2.540% 03/15/13		09/15/2012	Paydown		772,073	772,073	772,065	772,071	0	2	0	2	0	772,073	0	0	0	7,656	03/15/2013
393505-PM-8	GT 96-7 1996-7 A6 7.650% 10/15/27		11/15/2012	Paydown		152,536	152,536	157,446	155,957	0	(3,421)	0	(3,421)	0	152,536	0	0	0	5,467	10/15/2027
396789-ES-4	GCCFC 03-C2 2003-C2 A4 4.915% 01/05/36		12/01/2012	Paydown		7,427	7,427	7,498	7,437	0	(10)	0	(10)	0	7,427	0	0	0	365	01/05/2036
40146#-AF-4	GUARDIAN PIPELINE LLC 7.920% 09/30/22		12/31/2012	Redemption 100.0000		64,476	64,476	64,476	64,476	0	0	0	0	0	64,476	0	0	0	2,999	09/30/2022
40146#-AL-1	GUARDIAN PIPELINE LLC 144A 7.680% 09/30/22		12/31/2012	Redemption 100.0000		109,342	109,342	109,342	109,342	0	0	0	0	0	109,342	0	0	0	5,063	09/30/2022
40426W-AN-1	HRPT PROPERTIES TRUST 6.500% 01/15/13		07/16/2012	Call 100.0000		3,000,000	3,000,000	3,248,070	3,022,246	0	(22,246)	0	(22,246)	0	3,000,000	0	0	0	195,542	01/15/2013
43812U-AD-3	HONDA AUTO RECIEVABLES OWNER T ABS 09-2 4.430% 07/15/15		10/15/2012	Paydown		2,000,000	2,000,000	1,999,442	1,999,888	0	112	0	112	0	2,000,000	0	0	0	54,482	07/15/2015
452308-AK-5	ILLINOIS TOOL WORKS INC 3.375% 09/15/21		06/27/2012	Tax Free Exchange		1,991,690	2,000,000	1,991,040	1,991,301	0	389	0	389	0	1,991,690	0	0	0	36,563	09/15/2021
45660L-HT-9	RAST 05-A3 2005-A3 NAS 5.500% 04/25/35		12/01/2012	Paydown		310,790	310,790	308,548	312,628	0	2,243	4,080	(1,837)	0	310,790	0	0	0	12,399	04/25/2035
45661E-GG-3	INDYMAC INDX MORTGAGE LOAN TRU 2006-AR9 3A1 4.872% 06/25/36		12/01/2012	Paydown		800,465	800,465	721,027	721,027	0	79,438	0	79,438	0	800,465	0	0	0	21,292	06/25/2036
466247-L3-5	JP MORGAN MORTGAGE TRUST JPMMT 2006 A2 IB1 99.990% 04/25/36		03/01/2012	Paydown		0	458,224	23,589	6,628	16,961	0	0	16,961	0	23,589	0	(23,589)	(23,589)	0	04/25/2036
466247-LS-0	JP MORGAN MORTGAGE TRUST JPMMT JPMT_05-A1 3A4 4.985% 02/25/35		12/01/2012	Paydown		574,461	574,461	532,094	543,516	0	30,945	0	30,945	0	574,461	0	0	0	23,087	02/25/2035
466247-NQ-2	JPMMT 05-A2 2005-A2 3A2 2.767% 04/25/35		12/01/2012	Paydown		1,728,544	1,728,544	1,651,110	1,661,611	0	77,435	10,501	66,934	0	1,728,544	0	0	0	26,688	04/25/2035

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
46625M-P2-9	JP MORGAN CHASE COMMERCIAL MOR 2003-CB7 A4 4.879% 01/12/38		12/01/2012	Paydown		1,530,976	1,530,976	1,538,631	1,530,013	0	963	0	963	0	1,530,976	0	0	0	43,307	01/12/2038
46625M-WX-3	JPMCCMSC 03-CIBC6 2003-CB6 A2 5.255% 07/12/37		12/01/2012	Paydown		455,904	455,904	453,863	454,946	0	959	0	959	0	455,904	0	0	0	22,868	07/12/2037
46628K-AH-3	JPM 06-A3 2006-A3 3A2 5.247% 05/25/36		12/01/2012	Paydown		381,138	486,193	406,262	416,924	0	62,504	10,661	51,843	0	468,766	0	(87,628)	(87,628)	14,498	05/25/2036
46629C-AG-2	JPMMT 06-A5 2006-A5 3A1 5.565% 08/25/36		12/01/2012	Paydown		431,059	505,041	424,721	441,611	0	67,530	16,890	50,640	0	492,251	0	(61,192)	(61,192)	16,658	08/25/2036
46629D-AK-1	JPMMT 06-A7 2006-A7 2A2 2.905% 01/25/37		12/01/2012	Paydown		104,460	161,339	132,285	132,285	0	18,811	0	18,811	0	151,096	0	(46,637)	(46,637)	2,193	01/25/2037
46630P-AE-5	JP MORGAN MORTGAGE TRUST 2007-A2 2A1 2.937% 04/25/37		12/01/2012	Paydown		175,218	175,218	160,164	166,572	0	15,054	6,408	8,646	0	175,218	0	0	0	1,836	04/25/2037
489170-AB-6	KENNAMETAL INC 7.200% 06/15/12		06/15/2012	Maturity		7,910,000	7,910,000	8,339,575	7,983,729	0	(73,729)	0	(73,729)	0	7,910,000	0	0	0	284,760	06/15/2012
52108H-4S-0	LB-UBS COMMERCIAL MORTGAGE TRU SENIOR CMBS 05-C3 4.647% 07/15/30		05/11/2012	Paydown		1,322,041	1,322,041	1,282,689	1,318,244	0	3,796	0	3,796	0	1,322,041	0	0	0	23,928	07/15/2030
52108H-6V-1	LBUBS 05-C5 SENIOR CMBS 05-C5 4.930% 09/15/30		12/11/2012	Paydown		3,468,658	3,468,658	3,362,295	3,431,873	0	36,785	0	36,785	0	3,468,658	0	0	0	138,277	09/15/2030
52108H-MY-7	LBUBSCMT 02-C7 2002-C7 A4 4.960% 12/15/31		11/11/2012	Paydown		2,496,817	2,496,817	2,572,696	2,503,757	0	(6,941)	0	(6,941)	0	2,496,817	0	0	0	93,042	12/15/2031
52108H-PM-0	LB-UBS COMM MORTGAGE TRUST 2003-C1 A3 4.095% 03/15/27		07/11/2012	Paydown		5,411,004	5,411,004	5,259,242	5,380,384	0	30,620	0	30,620	0	5,411,004	0	0	0	134,634	03/15/2027
527288-BC-7	LEUCADIA NTL CORP SENIOR CORP BND 7.125% 03/15/17		03/15/2012	Call 103.5600		466,020	450,000	437,063	441,391	0	24,629	0	24,629	0	466,020	0	0	0	16,031	03/15/2017
55265K-J9-1	MASTR 03-8 MASTR_03-8 5.500% 09/25/33		12/01/2012	Paydown		554,565	554,565	564,096	563,491	0	(8,926)	0	(8,926)	0	554,565	0	0	0	14,354	09/25/2033
55265K-K2-4	MASTR ASSET SECURITIZATION TR MAST_03-8 2A1 4.500% 09/25/18		12/01/2012	Paydown		136,362	136,362	136,959	136,765	0	(403)	0	(403)	0	136,362	0	0	0	2,709	09/25/2018
55265K-P3-7	MASTR ASSET SECURITIZATION TR WHOLE CMO 03-9 5.000% 10/25/18		12/01/2012	Paydown		1,143,826	1,143,826	1,107,903	1,118,307	0	25,519	0	25,519	0	1,143,826	0	0	0	24,794	10/25/2018
55265K-UY-3	MASTR ASSET SECURITIZATION TRU WHOLE CMO 03-4 5.000% 05/25/18		12/01/2012	Paydown		150,082	150,082	144,172	145,095	0	4,987	0	4,987	0	150,082	0	0	0	3,382	05/25/2018
55265K-YG-8	MASTR ASSET SECURITIZATION TR WHOLE CMO 03-6 5.000% 07/25/18		12/01/2012	Paydown		186,472	186,472	179,480	180,856	0	5,616	0	5,616	0	186,472	0	0	0	4,689	07/25/2018
55269Q-AF-9	MDU RESOURCES GROUP INC MTNA 8.600% 04/01/12		04/01/2012	Maturity		1,000,000	1,000,000	997,460	999,938	0	62	0	62	0	1,000,000	0	0	0	43,000	04/01/2012
57164X-AA-7	MARRIOTT VACATION CLUB OWNER T 4.809% 07/20/31		12/20/2012	Paydown		3,157,351	3,157,351	3,157,307	3,157,315	0	36	0	36	0	3,157,351	0	0	0	78,380	07/20/2031
576434-AU-8	MASTR 02-2 2002-2 1A1 7.250% 10/25/32		12/01/2012	Paydown		5,401	5,401	5,619	5,566	0	(165)	0	(165)	0	5,401	0	0	0	231	10/25/2032
580169-AM-2	MCDONNELL DOUGLAS CORP 9.750% 04/01/12		04/01/2012	Maturity		3,000,000	3,000,000	3,776,100	3,025,264	0	(25,264)	0	(25,264)	0	3,000,000	0	0	0	146,250	04/01/2012
583491-AC-9	MECCANICA HOLDINGS USA INC 6.250% 01/15/40		03/28/2012	MORGAN STANLEY & CO. INC		2,345,000	3,000,000	2,995,080	2,995,080	0	0	0	0	0	2,995,080	0	(650,080)	(650,080)	125,521	01/15/2040
58983*-DY-2	MERDIAN TRUS WEST SER B 8.750% 01/01/12		01/01/2012	Redemption 100.0000		191,958	191,958	191,958	191,958	0	0	0	0	0	191,958	0	0	0	8,398	01/01/2012
59023R-AR-0	MERRILL LYNCH MORTGAGE INVESTO 2006-AF1 MV1 13.522% 09/25/36		01/01/2012	Paydown		0	859,613	39,241	1,858	37,382	0	0	37,382	0	39,241	0	(39,241)	(39,241)	9,613	09/25/2036
595620-AC-9	MIDAMERICAN ENERGY CO 5.125% 01/15/13		06/11/2012	Call 102.7909		3,083,726	3,000,000	2,993,490	2,999,161	0	84,564	0	84,564	0	3,083,726	0	0	0	139,229	01/15/2013
60467M-AB-7	MIRANT MID-ATLANTIC LLC B 9.125% 06/30/17		03/07/2012	CREDIT SUISSE FIRST BOSTON COR		912,101	894,217	952,341	934,482	0	(2,291)	0	(2,291)	0	932,191	0	(20,090)	(20,090)	16,319	06/30/2017
60467M-AB-7	MIRANT MID-ATLANTIC LLC B 9.125% 06/30/17		12/30/2012	Redemption 100.0000		10,751	10,751	11,450	11,236	0	(484)	0	(484)	0	10,751	0	0	0	491	06/30/2017
61166W-AA-9	MONSANTO CO 7.375% 08/15/12		08/15/2012	Maturity		1,000,000	1,000,000	994,150	999,500	0	500	0	500	0	1,000,000	0	0	0	73,750	08/15/2012
61745M-TD-5	MSDWCI 03-IQ5 2003-IQ5 A4 5.010% 04/15/38		12/01/2012	Paydown		2,665,151	2,665,151	2,672,883	2,661,628	0	3,523	0	3,523	0	2,665,151	0	0	0	114,647	04/15/2038
61746W-D3-1	MSDWCI 03-HQ2 2003-HQ2 A1 4.180% 03/12/35		06/01/2012	Paydown		1,165,262	1,165,262	1,171,304	1,164,380	0	882	0	882	0	1,165,262	0	0	0	17,880	03/12/2035
61980A-AA-1	MOTIVA ENTERPRISES LLC 144A 5.200% 09/15/12		09/15/2012	Various		8,724,000	8,724,000	9,042,800	8,794,535	0	(70,535)	0	(70,535)	0	8,724,000	0	0	0	453,648	09/15/2012
629568-AH-9	NABORS INDUSTRIES INC 5.375% 08/15/12		08/15/2012	Maturity		5,000,000	5,000,000	4,783,967	4,955,109	0	44,891	0	44,891	0	5,000,000	0	0	0	268,750	08/15/2012
629855-AP-2	NALCO COMPANY TRANCHE B TRM LN NALCO CO 8.250% 05/15/17		01/10/2012	Call 112.1318		2,046,405	1,825,000	1,900,863	1,879,571	0	166,834	0	166,834	0	2,046,405	0	0	0	22,702	05/15/2017
637071-AG-6	NATIONAL OILWELL INC 5.650% 11/15/12		11/15/2012	Maturity		5,000,000	5,000,000	5,234,340	5,026,863	0	(26,863)	0	(26,863)	0	5,000,000	0	0	0	282,500	11/15/2012

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
	NAVISTAR FINANCIAL CORP OWNER 4.170%																			
63937W-AD-7	10/20/14		05/18/2012	Paydown		4,000,000	4,000,000	3,999,740	3,999,881	0	119	0	119	0	4,000,000	0	0	0	69,500	10/20/2014
651587-AC-1	NEWMARKET CORP 7.125% 12/15/16		04/16/2012	Call 103.5630		10,356,300	10,000,000	9,850,000	9,905,278	0	451,022	0	451,022	0	10,356,300	0	0	0	239,479	12/15/2016
				Redemption																
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 12/15/23		12/15/2012	100.0000		130,096	130,096	130,092	130,093	0	3	0	3	0	130,096	0	0	0	4,409	12/15/2023
659421-AD-3	NORTH FORK BANKCORP INC 5.875% 08/15/12		08/15/2012	Maturity		9,500,000	9,500,000	9,395,595	9,485,520	0	14,480	0	14,480	0	9,500,000	0	0	0	558,125	08/15/2012
665501-AE-2	NORTHERN NAT GAS 144A 5.375% 10/31/12		10/31/2012	Maturity		500,000	500,000	499,295	499,928	0	72	0	72	0	500,000	0	0	0	26,875	10/31/2012
674135-CT-3	OAK 97-D 1997-D A3 6.500% 02/15/28		12/01/2012	Paydown		5,931	5,931	5,868	5,912	0	19	0	19	0	5,931	0	0	0	198	02/15/2028
	OLD DOMINION FREIGHT LINE INC 5.850%			Redemption																
679580-C#-5	04/25/16		04/25/2012	100.0000		765,306	765,306	765,306	765,306	0	0	0	0	0	765,306	0	0	0	22,385	04/25/2016
	OLD DOMINION FREIGHT LINE INC 5.850%			Redemption																
679580-C@-7	04/25/16		04/25/2012	100.0000		1,020,408	1,020,408	1,020,408	1,020,408	0	0	0	0	0	1,020,408	0	0	0	29,847	04/25/2016
68619A-AM-9	ORGN 02-A 2002-A A2 5.220% 05/15/32		12/01/2012	Paydown		148,193	148,193	148,161	147,975	0	218	0	218	0	148,193	0	0	0	4,163	05/15/2032
	OVERSEAS SHIPHOLDING GRP INC 8.125%																			
690368-AH-8	03/30/18		10/22/2012	CITIGROUP		495,000	1,500,000	1,478,445	1,482,060	0	1,848	0	1,848	0	1,483,908	0	(988,908)	(988,908)	130,339	03/30/2018
	PACIFIC NORTHWEST NATIONAL LAB SECURED CORP			Redemption																
73020@-AA-9	BND 6.500% 11/15/34		12/15/2012	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
74005P-AJ-3	PRAXAIR INC 6.375% 04/01/12		04/01/2012	Maturity		315,000	315,000	351,559	316,176	0	(1,176)	0	(1,176)	0	315,000	0	0	0	10,041	04/01/2012
	PUBLIC SERVICE ELECTRIC & GAS B 5.125%																			
744567-AJ-5	09/01/12		09/01/2012	Maturity		3,000,000	3,000,000	3,076,017	3,016,133	0	(16,133)	0	(16,133)	0	3,000,000	0	0	0	153,750	09/01/2012
	RBSSP RESECURITIZATION TRUST R RBSSP																			
74929W-AA-0	RESECURITIZATION TRUST R 2.950% 10/20/12		10/20/2012	Paydown		3,000,000	3,000,000	2,998,125	2,999,207	0	793	0	793	0	3,000,000	0	0	0	55,313	10/20/2012
	RGS FUNDING CORP I & M F 9.820% 12/07/22			Redemption																
74955E-AB-5			12/07/2012	100.0000		45,222	45,222	57,366	50,722	0	(5,500)	0	(5,500)	0	45,222	0	0	0	3,411	12/07/2022
				Redemption																
75935@-AF-7	REINALT-THOMAS CORP 5.160% 08/04/15		08/04/2012	100.0000		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	73,714	08/04/2015
	RESIDENTIAL FUNDING MORTGAGE S 2005-SA4 1M1																			
76111X-YN-7	3.116% 09/25/35		05/01/2012	Paydown		2,801	1,001,346	65,863	38,199	27,664	2,617	0	30,281	0	68,480	0	(65,679)	(65,679)	11,754	09/25/2035
	ROCK-TENN CO ROCK TENN CO 9.250% 03/15/16																			
772739-AF-5			03/15/2012	Call 104.6250		261,563	250,000	274,375	262,927	0	(1,364)	0	(1,364)	0	261,563	0	0	0	11,563	03/15/2016
78412F-AF-1	SESI LLC 6.875% 06/01/14		08/21/2012	Call 100.0000		1,542,000	1,542,000	1,519,883	1,533,599	0	8,401	0	8,401	0	1,542,000	0	0	0	76,565	06/01/2014
	SVO VOI MORTGAGE CORP SVOVM 09 5.810%																			
78487X-AA-3	12/20/28		12/01/2012	Paydown		894,945	894,945	894,857	894,595	0	350	0	350	0	894,945	0	0	0	28,053	12/20/2028
	SECNA 05-A 2005-A B 144A 7.412% 12/25/35																			
785136-AB-8			11/25/2012	Paydown		1,873,887	1,873,887	1,814,718	1,873,881	0	59,168	59,162	6	0	1,873,887	0	0	0	69,340	12/25/2035
786514-BF-5	SAFEWAY INC 5.800% 08/15/12		08/15/2012	Maturity		1,000,000	1,000,000	1,049,480	1,003,894	0	(3,894)	0	(3,894)	0	1,000,000	0	0	0	58,000	08/15/2012
	SANTANDER DRIVE AUTO RECEIVABL 3.350%																			
80282N-AC-4	06/15/17		12/15/2012	Paydown		2,043,367	2,043,367	2,034,427	2,034,976	0	8,390	0	8,390	0	2,043,367	0	0	0	34,839	06/15/2017
803111-AQ-6	SARA LEE CORP 3.875% 06/15/13		04/06/2012	Call 104.0290		4,161,160	4,000,000	4,002,520	4,000,445	0	160,715	0	160,715	0	4,161,160	0	0	0	47,792	06/15/2013
	SEQUOIA MORTGAGE TRUST SEMT 10 3.750%																			
81744P-AA-3	02/25/40		12/01/2012	Paydown		539,456	539,456	539,456	539,456	0	0	0	0	0	539,456	0	0	0	9,521	02/25/2040
	SEQUOIA MORTGAGE TRUST SEMT 11 3.900%																			
81744Q-AA-1	09/25/41		12/01/2012	Paydown		5,979,348	5,979,348	5,979,348	5,979,348	0	0	0	0	0	5,979,348	0	0	0	135,311	09/25/2041
	SIERRA RECEIVABLES FUNDING COM 7.620%																			
82651E-AA-7	06/20/26		01/20/2012	Paydown		885,517	885,517	885,404	885,491	0	26	0	26	0	885,517	0	0	0	5,623	06/20/2026
	SIERRA RECEIVABLES FUNDING COM 144A																			
82651X-AB-3	4.360% 07/20/28		12/20/2012	Paydown		1,239,631	1,239,631	1,239,588	1,239,591	0	40	0	40	0	1,239,631	0	0	0	27,244	07/20/2028
828807-AQ-0	SIMON PROPERTY GROUP LP 6.350% 08/28/12		08/28/2012	Maturity		1,000,000	1,000,000	998,702	999,888	0	112	0	112	0	1,000,000	0	0	0	63,500	08/28/2012
83611P-AJ-0	SVHE 01-1 2001-1 A 6.765% 04/15/31		06/01/2012	Paydown		1,846	1,846	1,874	1,844	0	2	0	2	0	1,846	0	0	0	30	04/15/2031
	SCL 99-CTL1 1999-CTL1 A 144A 7.110%																			
841281-AA-6	09/02/14		12/02/2012	Paydown		556,479	556,479	560,736	557,171	0	(692)	0	(692)	0	556,479	0	0	0	22,040	09/02/2014
858119-AN-0	STEEL DYNAMICS INC 144A 7.750% 04/15/16		08/16/2012	TENDER		15,176,250	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	176,250	176,250	1,421,979	04/15/2016
	LEHMAN BROTHERS SMALL BALANCE 2006-1A 2A																			
86359D-YZ-4	144A 0.440% 04/25/31		12/26/2012	Paydown		238,915	238,915	239,121	239,054	0	(138)	0	(138)	0	238,915	0	0	0	702	04/25/2031
	STALT 05-1F 2005 - 1F 1A3 5.750% 12/25/35																			
86789M-AC-1			12/01/2012	Paydown		370,289	442,489	395,126	421,167	0	37,307	26,042	11,265	0	432,433	0	(62,144)	(62,144)	15,720	12/25/2035
86789M-AN-7	STALT 05-1F 2005-1F 2A3 5.750% 12/25/35		12/01/2012	Paydown		65,271	65,271	60,296	62,898	0	4,976	2,602	2,374	0	65,271	0	0	0	2,234	12/25/2035
869099-AD-3	SUSQUEHANNA BANCSHARES 6.050% 11/01/12		11/01/2012	Maturity		2,000,000	2,000,000	2,101,320	2,013,717	0	(13,717)	0	(13,717)	0	2,000,000	0	0	0	121,000	11/01/2012

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
872162-AD-4	TAL ADVANTAGE LLC TAL 10-2A 4.300% 10/20/25		12/20/2012	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,746	10/20/2025
872162-AF-9	TAL ADVANTAGE LLC 4.600% 01/20/26		12/20/2012	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,693	01/20/2026
881609-AT-8	TESORO CORP 6.500% 06/01/17		09/27/2012	TENDER		16,200,600	16,120,000	14,933,425	15,325,620	0	90,287	0	90,287	0	15,415,907	0	784,693	784,693	1,345,124	06/01/2017
88340B-9B-0	SLCMT 00-C1 2000-C1 A1 6.540% 04/15/20		12/01/2012	Paydown		67,468	67,468	67,468	67,468	0	0	0	0	0	67,468	0	0	0	2,369	04/15/2020
90268T-AB-0	UBSC_11-C1 UBS-CITIGROUP COMMERCIAL MORTG 2.804% 01/10/45		04/10/2012	UBS WARBURG LLC		4,135,938	4,000,000	4,059,842	4,059,772	0	(3,611)	0	(3,611)	0	4,056,160	0	79,777	79,777	41,125	01/10/2045
908594-A*-5	UN TANK CAR CO 6.820% 06/01/16		06/01/2012	Redemption 100.0000		434,282	434,282	434,282	434,282	0	0	0	0	0	434,282	0	0	0	14,809	06/01/2016
908594-AB-0	UN TANK CAR CO 5.640% 06/01/19		06/01/2012	Redemption 100.0000		909,091	909,091	909,091	909,091	0	0	0	0	0	909,091	0	0	0	25,636	06/01/2019
912909-AF-5	US STEEL 7.375% 04/01/20		01/05/2012	GOLDMAN SACHS & CO		1,163,250	1,175,000	1,165,813	1,167,056	0	17	0	17	0	1,167,073	0	(3,823)	(3,823)	23,830	04/01/2020
92343V-AJ-3	VERIZON COMMUNICATIONS INC 4.350% 02/15/13		12/11/2012	Call 100.7120		4,028,480	4,000,000	3,988,960	3,997,318	0	31,162	0	31,162	0	4,028,480	0	0	0	230,067	02/15/2013
927804-FD-1	VIRGINIA ELECTRIC & POWER 5.100% 11/30/12		11/30/2012	Maturity		12,000,000	12,000,000	11,995,920	11,999,164	0	836	0	836	0	12,000,000	0	0	0	612,000	11/30/2012
929227-4Z-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO 03-S4 5.000% 06/25/33		12/01/2012	Paydown		170,465	170,465	171,317	170,404	0	61	0	61	0	170,465	0	0	0	4,067	06/25/2033
929227-WM-4	WAMU 02-A15 2002-AR15 B1 2.327% 12/25/32		12/01/2012	Paydown		14,482	14,482	14,115	14,198	0	283	0	283	0	14,482	0	0	0	235	12/25/2032
929227-ZY-5	WASHINGTON MUTUAL WAMU 02-AR19 2.461% 02/25/33		12/01/2012	Paydown		15,283	15,283	5,013	5,013	0	10,271	0	10,271	0	15,283	0	0	0	204	02/25/2033
92922F-BK-3	WAMU MORTGAGE PASS-THROUGH CER 4.500% 08/25/18		12/01/2012	Paydown		505,887	505,887	519,799	519,491	0	(13,605)	0	(13,605)	0	505,887	0	0	0	10,947	08/25/2018
92922F-DE-5	WAMU MORTGAGE PASS-THROUGH CER 5.000% 09/25/18		12/01/2012	Paydown		487,014	487,014	476,665	479,851	0	7,164	0	7,164	0	487,014	0	0	0	11,879	09/25/2018
92922F-HM-3	WAMU 03-S12 WHOLE CMO 03-S12 4.500% 11/25/18		12/01/2012	Paydown		1,151,475	1,151,475	1,156,513	1,154,623	0	(3,147)	0	(3,147)	0	1,151,475	0	0	0	25,610	11/25/2018
92922F-UQ-9	WAMU 04-S3 WAMU_04-S3 5.000% 07/25/34		02/01/2012	Paydown		372,158	372,158	372,856	371,199	0	960	0	960	0	372,158	0	0	0	1,798	07/25/2034
929766-NQ-2	WBCMT 04-C10 2004-C10 A4 4.748% 02/15/41		12/01/2012	Paydown		967,302	967,302	972,106	967,132	0	170	0	170	0	967,302	0	0	0	17,304	02/15/2041
929766-WK-5	WBCMT 04-C15 2004-C15 A3 4.502% 10/15/41		12/01/2012	Paydown		14,001,409	14,001,409	14,070,644	13,996,024	0	5,385	0	5,385	0	14,001,409	0	0	0	301,454	10/15/2041
929766-X2-4	WBCMT 05-C19 SENIOR CMBS 05-C19 4.661% 05/15/44		10/01/2012	Paydown		7,626,443	7,626,443	7,392,585	7,584,360	0	42,083	0	42,083	0	7,626,443	0	0	0	145,747	05/15/2044
939336-DA-8	WAMU MORTGAGE PASS-THROUGH CER 2002-AR14 B1 2.476% 11/25/32		12/01/2012	Paydown		8,056	8,056	8,009	8,022	0	34	0	34	0	8,056	0	0	0	107	11/25/2032
939336-UE-1	WASHINGTON MUTUAL MSC MORTGAGE 5.000% 03/25/18		12/01/2012	Paydown		201,968	201,968	192,690	194,201	0	7,767	0	7,767	0	201,968	0	0	0	4,965	03/25/2018
949761-AL-4	WFMBS 03-11 4.750% 10/25/18		10/01/2012	Paydown		373,326	373,326	375,310	373,166	0	160	0	160	0	373,326	0	0	0	6,982	10/25/2018
949761-AU-4	WELLS FARGO MORTGAGE BACKED SE 2003-11 B1 4.750% 10/25/18		12/01/2012	Paydown		401,315	401,315	395,139	397,099	0	4,216	0	4,216	0	401,315	0	0	0	9,432	10/25/2018
949767-AA-5	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 03-13 4.500% 11/25/18		12/01/2012	Paydown		1,316,281	1,316,281	1,310,613	1,311,375	0	4,906	0	4,906	0	1,316,281	0	0	0	29,169	11/25/2018
949767-AD-9	WELLS FARGO MORTGAGE BACKED SE WFMBS_03-13 A4 4.500% 11/25/18		04/01/2012	Paydown		393,386	393,386	396,091	392,919	0	467	0	467	0	393,386	0	0	0	3,298	11/25/2018
94978#-BJ-5	WLS FRGO NRTHWST CAP. LEASE FUNDING 2003-CTL-02 5.789% 11/15/27		12/15/2012	Redemption 100.0000		121,659	121,659	113,143	119,151	0	2,508	0	2,508	0	121,659	0	0	0	3,849	11/15/2027
94979F-AA-4	WFMBS 03-12 4.750% 11/25/18		12/01/2012	Paydown		685,560	685,560	682,560	682,848	0	2,712	0	2,712	0	685,560	0	0	0	15,402	11/25/2018
94979R-AA-8	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 03-8 4.500% 08/25/18		05/01/2012	Paydown		2,332,567	2,332,567	2,309,523	2,314,537	0	18,030	0	18,030	0	2,332,567	0	0	0	39,996	08/25/2018
949808-BF-5	WELLS FARGO MORTGAGE BACKED SE 2003-J B3 4.483% 10/25/33		12/01/2012	Paydown		463,381	463,381	233,892	228,582	5,310	229,489	0	234,799	0	463,381	0	0	0	9,158	10/25/2033
94980W-AA-4	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 03-15 4.750% 12/25/18		12/01/2012	Paydown		713,246	713,246	710,572	710,700	0	2,546	0	2,546	0	713,246	0	0	0	17,333	12/25/2018
94981E-AK-1	WELLS FARGO MORTGAGE BACKED SE 2003-19 B1 4.750% 01/25/19		12/01/2012	Paydown		126,059	126,059	124,118	124,721	0	1,338	0	1,338	0	126,059	0	0	0	3,217	01/25/2019

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
94983L-BG-1	WELLS FARGO MORTGAGE BACKED SE 2006-2 B1 5.589% 03/25/36		12/01/2012	Paydown		0	4,928,866	71,755	49	71,706	0	0	71,706	0	71,755	0	(71,755)	(71,755)	55,208	03/25/2036
94983Y-AL-3	WELLS FARGO MORTGAGE BACKED SE 2006-AR10 5A2 2.614% 07/25/36		12/01/2012	Paydown		604,579	729,315	657,264	657,264	0	59,728	0	59,728	0	716,992	0	(112,413)	(112,413)	11,310	07/25/2036
960413-AE-2	WESTLAKE CHEMICALS 6.625% 01/15/16		07/30/2012	Call 102.2080		9,096,512	8,900,000	8,366,250	8,591,736	0	504,776	0	504,776	0	9,096,512	0	0	0	614,193	01/15/2016
961068-AE-9	WESTMORELAND MINNG LLC CORP BND 8.020% 03/31/18		09/30/2012	Redemption 100.0000		827,400	827,400	827,400	827,400	0	0	0	0	0	827,400	0	0	0	33,179	03/31/2018
971916-AA-1	WILSHIRE NY 9.540% 12/15/16		12/15/2012	Redemption 100.0000		99,563	99,563	99,563	99,563	0	0	0	0	0	99,563	0	0	0	5,957	12/15/2016
984121-BS-1	XEROX CORPORATION 5.500% 05/15/12		05/15/2012	Maturity		5,000,000	5,000,000	4,656,250	4,956,971	0	43,029	0	43,029	0	5,000,000	0	0	0	137,500	05/15/2012
98419M-AC-4	XYLEM INC XYLEM INC 3.550% 09/20/16		07/23/2012	Tax Free Exchange		1,996,776	2,000,000	1,996,180	1,996,379	0	396	0	396	0	1,996,776	0	0	0	35,500	09/20/2016
98419M-AE-0	XYLEM INC XYLEM INC 4.875% 10/01/21		07/23/2012	Various		5,996,464	6,000,000	5,996,100	5,996,236	0	228	0	228	0	5,996,464	0	0	0	155,188	10/01/2021
98883#-AA-0	ZLB HOLDINGS 5.300% 12/19/12		12/19/2012	Redemption 100.0000		85,714	85,714	85,714	85,714	0	0	0	0	0	85,714	0	0	0	4,543	12/19/2012
B7935#-AB-5	DOLOMIES DE MARCHES-LES-DAMES 6.600% 05/03/12		05/03/2012	Maturity		6,000,000	6,000,000	6,027,710	6,002,317	0	(2,317)	0	(2,317)	0	6,000,000	0	0	0	198,000	05/03/2012
740212-AD-7	PRECISION DRILLING TRUST 6.500% 12/15/21	A	04/09/2012	Tax Free Exchange		2,985,564	3,000,000	2,985,000	2,985,276	0	289	0	289	0	2,985,564	0	0	0	0	12/15/2021
781903-AG-4	RUSSEL METALS INC 6.375% 03/01/14	A	05/25/2012	Call 100.0000		1,000,000	1,000,000	942,500	966,590	0	33,410	0	33,410	0	1,000,000	0	0	0	46,750	03/01/2014
C3322#-AA-6	ENERMARK INC 6.620% 06/19/14	A	06/19/2012	Various		3,600,000	3,600,000	3,716,620	3,637,337	0	(37,337)	0	(37,337)	0	3,600,000	0	0	0	119,160	06/19/2014
10010R-AC-1	BOSPHRS FIN SERV 144 A 2.303% 02/15/12	F	02/15/2012	Redemption 100.0000		40,625	40,625	39,559	40,597	0	28	0	28	0	40,625	0	0	0	234	02/15/2012
10575V-AC-9	BRAZIL FOREIGN DIVIDEND PAYMEN SECURED CORP BND 6.218% 03/20/15	R	09/20/2012	Redemption 100.0000		3,865,303	3,865,303	3,865,303	3,865,303	0	0	0	0	0	3,865,303	0	0	0	181,176	03/20/2015
363202-AA-0	GALE FORCE CLO LTD GALE 06-2A CLO LTD GALE_06-2A 144A 0.600% 04/15/18	F	10/15/2012	Paydown		233,168	233,168	216,846	217,545	0	15,623	0	15,623	0	233,168	0	0	0	1,727	04/15/2018
36828X-AA-9	GAZSTREAM SA 144A 5.625% 07/22/13	F	07/22/2012	Redemption 100.0000		12,034	12,034	12,049	12,037	0	(3)	0	(3)	0	12,034	0	0	0	508	07/22/2013
37957T-AF-8	GLOBO COMUNICACOES E PARTICIPA CORP BND 144A 7.250% 04/26/22	F	05/11/2012	Call 103.6250		1,409,300	1,360,000	1,399,725	1,384,391	0	24,909	0	24,909	0	1,409,300	0	0	0	53,408	04/26/2022
65504R-AD-6	NOBLE GROUP LTD 144A 6.750% 01/29/20	F	02/28/2012	DEUTSCHE BANK SECURITIES INC.		2,922,750	3,000,000	2,958,750	2,964,917	0	541	0	541	0	2,965,458	0	(42,708)	(42,708)	119,475	01/29/2020
65557A-AA-5	NORDEA BANK AB 65557A 144A 5.250% 11/30/12	F	11/30/2012	Maturity		2,000,000	2,000,000	2,056,380	2,006,517	0	(6,517)	0	(6,517)	0	2,000,000	0	0	0	105,000	11/30/2012
716743-AA-7	PETRONAS CAPITAL LTD 144A 7.000% 05/22/12	F	05/22/2012	Various		880,000	880,000	956,879	884,085	0	(4,085)	0	(4,085)	0	880,000	0	0	0	30,800	05/22/2012
871965-AA-7	TGI INTERNATIONAL LTD CORP BND 144A 9.500% 10/03/17	F	03/20/2012	TENDER		701,719	660,000	697,830	682,720	0	(1,116)	0	(1,116)	0	681,604	0	20,115	20,115	48,886	10/03/2017
883145-AJ-3	TEXTAINER MARINE CONTAINERS LT 4.700% 06/15/26	F	12/17/2012	Paydown		500,000	500,000	500,312	500,305	0	(305)	0	(305)	0	500,000	0	0	0	12,990	06/15/2026
928517-A#-8	VIVENDI ENIVRONMENT 144A 5.780% 01/30/13	F	02/09/2012	Call 105.0059		15,750,879	15,000,000	15,127,500	15,027,762	0	723,117	0	723,117	0	15,750,879	0	0	0	455,175	01/30/2013
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	1,460,625	1,460,625	0	39,375	0	39,375	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	486,875	486,875	0	13,125	0	13,125	0	500,000	0	0	0	1,828	04/09/2013
G5161*-AG-2	JOHNSTON PRESS PLC 10.180% 09/30/12	F	05/01/2012	CRT CAPITAL		1,616,773	2,639,629	2,537,206	2,607,293	0	15,582	0	15,582	0	2,622,875	0	(1,006,102)	(1,006,102)	235,776	09/30/2012
G5161*-AG-2	JOHNSTON PRESS PLC 10.180% 09/30/12	F	04/25/2012	Call 84.8276		276,463	325,912	315,185	322,525	0	(46,062)	0	(46,062)	0	276,463	0	0	0	7,712	09/30/2012
G6710E-AD-2	ODEBRECHT FINANCE LTD 7.000% 04/21/20	F	11/05/2012	TENDER		1,570,938	1,375,000	1,485,000	1,471,702	0	(11,577)	0	(11,577)	0	1,460,125	0	110,812	110,812	144,681	04/21/2020
G87734-AA-0	TGI INTERNATIONAL LTD CORP BND 9.500% 10/03/17	F	03/20/2012	TENDER		520,973	490,000	515,725	505,376	0	(754)	0	(754)	0	504,622	0	16,351	16,351	36,294	10/03/2017
G9284#-AL-1	VITOL FINANCE LTD 6.700% 08/12/14	F	08/12/2012	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	26,800	08/12/2014
L42000-AB-2	GAZSTREAM SA 5.625% 07/22/13	F	07/22/2012	Redemption 100.0000		150,824	150,824	150,453	150,653	0	171	0	171	0	150,824	0	0	0	6,362	07/22/2013
M28368-AA-2	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	12/15/2012	Redemption 100.0000		144,574	144,574	150,411	149,598	0	(5,023)	0	(5,023)	0	144,574	0	0	0	6,425	06/15/2019
P37110-AA-4	EMPRESA NACIONAL DE PETROLEO E 6.750% 11/15/12	F	11/15/2012	Maturity		500,000	500,000	538,030	505,694	0	(5,694)	0	(5,694)	0	500,000	0	0	0	33,750	11/15/2012

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
P47773-AJ-8	GLOBO COMUNICACOES E PARTICIPA 7.250% 04/26/22	F	05/11/2012	Call 103.6250		437,298	422,000	442,543	436,028	0	1,269	0	1,269	0	437,298	0	0	0	16,572	04/26/2022
P7883#-AE-6	PHOENIX PARK GAS E 5.760% 04/01/20	F	10/01/2012	Various		1,126,574	1,126,574	1,137,177	1,134,193	0	(7,620)	0	(7,620)	0	1,126,574	0	0	0	40,723	04/01/2020
Q1297#-AA-6	CSL LIMITED 144A 5.300% 12/19/12	R	12/19/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	10,600	12/19/2012
Q8277*-AF-8	SANTOS FINANCE LTD 5.850% 10/03/12	F	10/03/2012	Maturity		7,500,000	7,500,000	7,542,075	7,506,531	0	(6,531)	0	(6,531)	0	7,500,000	0	0	0	438,750	10/03/2012
Q91938-AE-8	TRANSPACIFIC INDUSTRIES GROUP CORP BND 7.880% 12/17/12	R	12/17/2012	Maturity		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	1,103,200	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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						496,938,053	511,187,306	496,453,904	494,954,995	277,424	3,390,120	225,066	3,442,478	0	498,397,471	0	(1,459,422)	(1,459,422)	21,861,976	XXX
96122C-AA-2	WESTPAC CAPITAL TRST IV 144A 5.256% Perpet.		06/05/2012	GOLDMAN SACHS & CO		2,670,000	3,000,000	2,990,010	2,990,010	0	0	0	0	0	2,990,010	0	(320,010)	(320,010)	108,624	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						2,670,000	3,000,000	2,990,010	2,990,010	0	0	0	0	0	2,990,010	0	(320,010)	(320,010)	108,624	XXX
8399997. Total - Bonds - Part 4						586,749,050	598,360,998	587,797,993	584,971,128	277,424	2,239,330	225,066	2,291,688	0	587,262,815	0	(513,769)	(513,769)	23,256,188	XXX
8399998. Total - Bonds - Part 5						197,284,913	193,802,504	197,948,099		0	(45,756)	0	(45,756)	0	197,902,343	0	(617,430)	(617,430)	1,578,718	XXX
8399999. Total - Bonds						784,033,963	792,163,502	785,746,092	584,971,128	277,424	2,193,574	225,066	2,245,932	0	785,165,158	0	(1,131,199)	(1,131,199)	24,834,906	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
652526-10-4	NEWTEK BUSINESS SERV INC		07/19/2012	Various	61,992.000	83,200		1	71,291	(71,290)	0	0	(71,290)	0	1	0	83,199	83,199	0	
BGW150-17-5	JOHNSTON PRESS PLC WARRANTS EXP 08/28/2014	R	05/14/2012	CRT CAPITAL	139,271.000	1		133,867	133,867	0	0	0	0	0	133,867	0	(133,866)	(133,866)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						83,201	XXX	133,868	205,158	(71,290)	0	0	(71,290)	0	133,868	0	(50,667)	(50,667)	0	XXX
9799997. Total - Common Stocks - Part 4						83,201	XXX	133,868	205,158	(71,290)	0	0	(71,290)	0	133,868	0	(50,667)	(50,667)	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	1		0	0	0	0	0	1	0	(1)	(1)	0	XXX
9799999. Total - Common Stocks						83,201	XXX	133,869	205,158	(71,290)	0	0	(71,290)	0	133,869	0	(50,668)	(50,668)	0	XXX
9899999. Total - Preferred and Common Stocks						83,201	XXX	133,869	205,158	(71,290)	0	0	(71,290)	0	133,869	0	(50,668)	(50,668)	0	XXX
9999999 - Totals						784,117,164	XXX	785,879,961	585,176,286	206,134	2,193,574	225,066	2,174,642	0	785,299,027	0	(1,181,867)	(1,181,867)	24,834,906	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
912810-QW-1	US TREASURY NB TREASURY NOTE 3.000% 05/15/42		06/19/2012	BARCLAYS CAPITAL INC	08/02/2012	Various	40,000,000	42,712,500	42,718,750	42,710,799	0	(1,701)	0	(1,701)	0	0	7,951	7,951	152,446	117,391
912828-SV-3	US TREASURY NB TREASURY NOTE 1.750% 05/15/22		06/19/2012	Various	12/20/2012	Various	110,000,000	111,570,313	110,843,359	111,529,268	0	(41,044)	0	(41,044)	0	0	(685,909)	(685,909)	763,573	188,315
0599999. Subtotal - Bonds - U.S. Governments							150,000,000	154,282,813	153,562,109	154,240,067	0	(42,745)	0	(42,745)	0	0	(677,958)	(677,958)	916,019	305,706
31393E-F6-1	FANNIE MAE FNMA 03-86 AGENCY CMO 03-86 5.500% 09/25/33		07/01/2012	Interest Capitalization	12/01/2012	Paydown	10,444	10,444	10,444	10,444	0	0	0	0	0	0	0	0	281	0
3199999. Subtotal - Bonds - U.S. Special Revenues							10,444	10,444	10,444	10,444	0	0	0	0	0	0	0	0	281	0
00206R-BJ-0	AT&T Inc Series 144A 4.350% 06/15/45		12/17/2012	Taxable Exchange	12/17/2012	CORPORATE ACTION	618	618	618	618	0	0	0	0	0	0	0	0	0	0
00508X-AE-4	ACTUANT CORP ACTUANT CORP 5.625% 06/15/22		04/02/2012	WELLS FARGO BANK	09/07/2012	Tax Free Exchange	7,000,000	7,045,000	7,043,008	7,043,008	0	(1,992)	0	(1,992)	0	0	0	0	154,219	0
055921-AB-6	BMC SOFTWARE INC BMC SOFTWARE INC 4.250% 02/15/22		02/08/2012	BANC OF AMERICA SECURITIES LLC	12/06/2012	J.P. MORGAN SECURITIES INC	2,000,000	1,989,360	2,012,000	1,990,083	0	723	0	723	0	0	21,917	21,917	70,361	0
12479K-AA-0	CAPITAL AUTOMOTIVE REIT CAUTO_ CAPITAL AUTOMOTIVE REIT CAUTO_ 4.700% 07/01/42		07/26/2012	CREDIT SUISSE FIRST BOSTON COR	12/15/2012	Paydown	46,298	46,288	46,298	46,298	0	9	0	9	0	0	0	0	460	0
25459H-BD-6	DIRECTV HOLDINGS LLCDIRECTV F DIRECTV HOLDINGS LLC/DIRECTV F 3.800% 03/15/22		03/05/2012	BANC OF AMERICA SECURITIES LLC	05/09/2012	Tax Free Exchange	5,000,000	4,997,900	4,997,937	4,997,937	0	37	0	37	0	0	0	0	0	0
35671D-AW-5	FREEPORT-MCMORAN COPPER & GOLD FREEPORT-MCMORAN COPPER & GOLD 2.150% 03/01/17		02/08/2012	BANC OF AMERICA SECURITIES LLC	07/30/2012	BANC OF AMERICA SECURITIES LLC	1,000,000	998,800	1,005,260	998,910	0	110	0	110	0	0	6,350	6,350	10,093	0
44107T-AR-7	HOST HOTELS & RESORTS LP HOST HOTELS & RESORTS LP 5.250% 03/15/22		03/14/2012	GOLDMAN SACHS & CO	10/03/2012	Tax Free Exchange	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	55,708	0
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		04/19/2012	Guggenheim Capital	12/15/2012	Paydown	1,025,046	1,025,046	1,025,046	1,025,046	0	0	0	0	0	0	0	0	15,385	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	2,000,000	2,075,000	2,071,805	2,071,805	0	(3,195)	0	(3,195)	0	0	0	0	55,250	0
872162-AK-8	TAL ADVANTAGE LLC TAL_12-1A TAL ADVANTAGE LLC TAL_12-1A 3.860% 05/20/27		05/09/2012	BANC OF AMERICA SECURITIES LLC	12/20/2012	Paydown	23,333	23,324	23,333	23,333	0	9	0	9	0	0	0	0	300	0
87612E-BA-3	TARGET CORPORATION TARGET CORP 4.000% 07/01/42		06/21/2012	BARCLAYS CAPITAL INC	06/27/2012	Various	10,000,000	9,785,900	9,800,000	9,785,900	0	0	0	0	0	0	14,100	14,100	3,333	0
89678D-AA-3	TRITON CONTAINER FINANCE LLC T TRITON CONTAINER FINANCE LLC T 4.210% 05/14/27		05/16/2012	WELLS FARGO BANK	12/14/2012	Paydown	291,667	291,631	291,667	291,667	0	36	0	36	0	0	0	0	3,820	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	560,768	560,768	560,768	560,768	0	0	0	0	0	0	0	0	8,813	0
12646C-AA-6	COMISION FEDERAL DE ELECTRICID CREDIT SUISSE MORTGAGE CAPITAL 3.380% 03/25/42	R	02/23/2012	CREDIT SUISSE FIRST BOSTON COR	12/01/2012	Paydown	1,570,997	1,571,488	1,570,997	1,570,997	0	(491)	0	(491)	0	0	0	0	24,568	4,277
65504L-AH-0	NOBLE HOLDING INTERNATIONAL LT NOBLE HOLDING INTERNATIONAL LT 2.500% 03/15/17	F	02/08/2012	BARCLAYS CAPITAL INC	04/20/2012	BARCLAYS CAPITAL INC	3,000,000	3,023,280	3,040,560	3,022,399	0	(881)	0	(881)	0	0	18,161	18,161	15,625	625
71656L-AL-5	PETROLEOS MEXICANOS Series 144A 4.875% 01/24/22	F	01/17/2012	HSBC SECURITIES INC	09/07/2012	Tax Free Exchange	6,000,000	5,947,140	5,949,730	5,949,730	0	2,590	0	2,590	0	0	0	0	181,188	0
883145-AN-4	TEXTAINER MARINE CONTAINERS TEXTAINER MARINE CONTAINERS TM 4.210% 04/15/27	F	04/10/2012	WELLS FARGO BANK	12/15/2012	Paydown	273,333	273,299	273,333	273,333	0	34	0	34	0	0	0	0	4,219	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							43,792,060	43,654,842	43,712,360	43,651,832	0	(3,011)	0	(3,011)	0	0	60,528	60,528	662,418	4,902
8399998. Total - Bonds							193,802,504	197,948,099	197,284,913	197,902,343	0	(45,756)	0	(45,756)	0	0	(617,430)	(617,430)	1,578,718	310,608

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
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
BGW150-17-5	JOHNSTON PRESS PLC WARRANTS EXP 08/28/2014	R	05/10/2012	CRT CAPITAL	05/14/2012	CRT CAPITAL	71,012.000	1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
9799998. Total - Common Stocks								1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
9899999. Total - Preferred and Common Stocks								1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
9999999 - Totals								197,948,100	197,284,913	197,902,344	0	(45,756)	0	(45,756)	0	0	(617,431)	(617,431)	1,578,718	310,608

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
0999999. Total Preferred Stocks						0	0	XXX	XXX
57833#-10-9	Mayflower Assignment Corp			2CIB3	NO		39,720	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	39,720	XXX	XXX
1899999. Total Common Stocks						0	39,720	XXX	XXX
1999999 - Totals						0	39,720	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: $ 494,904,718

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

NONE

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
0399999 - Total				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
	GAZPROM OAO REGS		F	10/22/2012	Various	03/01/2013	2,008,023	0	(9,655)	0	0	2,000,000	2,017,678	64,167	0	9.625	7.002	MS	0	27,271
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							2,008,023	0	(9,655)	0	0	2,000,000	2,017,678	64,167	0	XXX	XXX	XXX	0	27,271
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							2,008,023	0	(9,655)	0	0	2,000,000	2,017,678	64,167	0	XXX	XXX	XXX	0	27,271
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							2,008,023	0	(9,655)	0	0	2,000,000	2,017,678	64,167	0	XXX	XXX	XXX	0	27,271
8399999. Total Bonds							2,008,023	0	(9,655)	0	0	2,000,000	2,017,678	64,167	0	XXX	XXX	XXX	0	27,271
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
066922-75-8	BlackRock Liq Funds - Prime MM GLICNY 140150			12/31/2012	BANK OF NEW YORK	XXX	29,735,000	0	0	0	0	0	29,735,000	0	0	0.000	0.000		0	0
23339C-83-4	DEUTSCHE ASSET MANAGEMENT: CASH MANAGEMENT INSTITUTIONAL			12/26/2012	DEUTSCHE BANK SECURITIES INC.	XXX	5,860,055	0	0	0	0	0	5,860,055	0	0	0.000	0.000		0	0
316175-87-6	FIDELITY INST MMF PRIME PORTFO GLICNY 139648			12/04/2012	BANK OF NEW YORK	XXX	527,236	0	0	0	0	0	527,236	0	0	0.000	0.000		13	0
316175-87-6	FIDELITY INST MMF PRIME PORTFO GLICNY 141090			12/24/2012	BANK OF NEW YORK	XXX	639,551	0	0	0	0	0	639,551	0	0	0.000	0.000		12	0
316175-87-6	FIDELITY INST MMF PRIME PORTFO GLICNY 141098			12/28/2012	BANK OF NEW YORK	XXX	12,401,454	0	0	0	0	0	12,401,454	0	0	0.000	0.000		226	0
316175-87-6	FIDELITY INST MMF PRIME PORTFO GLICNY 141099			12/18/2012	BANK OF NEW YORK	XXX	124,187	0	0	0	0	0	124,187	0	0	0.000	0.000		3	0
316175-87-6	FIDELITY INST MMF PRIME PORTFO GLICNY 141100			12/17/2012	BANK OF NEW YORK	XXX	302,656	0	0	0	0	0	302,656	0	0	0.000	0.000		9	0
316175-87-6	FIDELITY INST MMF PRIME PORTFO GLICNY - 154725			12/17/2012	BANK OF NEW YORK	XXX	18,694	0	0	0	0	0	18,694	0	0	0.000	0.000		0	0
316175-87-6	WESTERN ASSETCITI INST O GLICNY-140150			12/31/2012	BANK OF NEW YORK	XXX	5,000,000	0	0	0	0	0	5,000,000	0	0	0.000	0.000		0	0
52470G-30-4	FEDERATEDPRIME OBLIG FUNDINS GLICNY 140150			12/31/2012	BANK OF NEW YORK	XXX	2,800,000	0	0	0	0	0	2,800,000	0	0	0.000	0.000		0	0
825252-73-7	Invesco Liquid Assets-Cash Mgm GLICNY - 140150			12/28/2012	BANK OF NEW YORK	XXX	11,895,000	0	0	0	0	0	11,895,000	0	0	0.000	0.000		0	0
316175-87-6	FIDELITY INSTL PRIME # 691 CLASS 3			12/31/2012	Various	XXX	4						4							
8999999. Subtotal - Class One Money Market Mutual Funds							69,303,837	0	0	0	0	XXX	69,303,837	0	0	XXX	XXX	XXX	263	0
9199999 - Totals							71,311,860	0	(9,655)	0	0	XXX	71,321,515	64,167	0	XXX	XXX	XXX	263	27,271

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)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Options---OPT078---46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index.	DBAG	07/18/2012	01/18/2013	25,000	34,292,500	1,371 / NA		1,920,380		252,020		252,020	(1,668,360)				38,077		003
Options---OPT083---46 - NQ OTC Equity Option	GMWB Product Liability	Exh 5	Equity/Index.	DBAG	11/27/2012	11/27/2013	25,000	35,064,608	1,402 / NA		2,836,727		2,706,316		2,706,316	(130,411)				166,958		003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										0	4,757,107	0	2,958,336	XXX	2,958,336	(1,798,771)	0	0	0	205,034	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	4,757,107	0	2,958,336	XXX	2,958,336	(1,798,771)	0	0	0	205,034	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										0	4,757,107	0	2,958,336	XXX	2,958,336	(1,798,771)	0	0	0	205,034	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										0	4,757,107	0	2,958,336	XXX	2,958,336	(1,798,771)	0	0	0	205,034	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
Forward Start IRS---130261---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	05/16/2026		3,200,000	5.42% / (3M-LIBOR)						696,240					58,528		100% / 100%
Forward Start IRS---130262---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	08/15/2026		3,300,000	5.42% / (3M-LIBOR)						693,427					60,916		100% / 100%
Forward Start IRS---130263---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	11/15/2026		4,100,000	5.42% / (3M-LIBOR)						830,641					76,381		100% / 100%
Forward Start IRS---130264---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	02/15/2027		4,800,000	5.42% / (3M-LIBOR)						939,304					90,229		100% / 100%
Forward Start IRS---130265---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	05/15/2027		4,700,000	5.42% / (3M-LIBOR)						891,539					89,108		100% / 100%
Forward Start IRS---130266---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	08/15/2027		4,800,000	5.42% / (3M-LIBOR)						881,376					91,798		100% / 100%
Forward Start IRS---130267---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	11/15/2027		4,700,000	5.42% / (3M-LIBOR)						834,189					90,657		100% / 100%
Forward Start IRS---130268---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	02/15/2028		4,900,000	5.42% / (3M-LIBOR)						842,517					95,312		100% / 100%
Forward Start IRS---130269---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	05/15/2028		4,800,000	5.42% / (3M-LIBOR)						802,954					94,124		100% / 100%
Forward Start IRS---130270---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	08/15/2028		5,000,000	5.42% / (3M-LIBOR)						812,131					98,846		100% / 100%
Forward Start IRS---130271---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	11/15/2028		4,900,000	5.41% / (3M-LIBOR)						771,868					97,647		100% / 100%
Forward Start IRS---130272---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	02/15/2029		5,000,000	5.42% / (3M-LIBOR)						771,140					100,427		100% / 100%
Forward Start IRS---130273---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	05/15/2029		4,900,000	5.41% / (3M-LIBOR)						737,319					99,159		100% / 100%
Forward Start IRS---130274---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	08/15/2029		5,100,000	5.41% / (3M-LIBOR)						751,490					103,998		100% / 100%

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Forward Start IRS---130275---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	11/15/2029		5,000,000	5.4% / (3M-LIBOR)						720,953					102,728		100% / 100%
Forward Start IRS---130276---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	02/14/2030		5,100,000	5.4% / (3M-LIBOR)						720,465					105,554		100% / 100%
Forward Start IRS---130277---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	05/15/2030		5,100,000	5.4% / (3M-LIBOR)						706,406					106,310		100% / 100%
Forward Start IRS---130278---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	08/14/2030		5,200,000	5.39% / (3M-LIBOR)						706,122					109,169		100% / 100%
Forward Start IRS---130279---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	11/16/2030		5,100,000	5.39% / (3M-LIBOR)						677,437					107,849		100% / 100%
Forward Start IRS---130280---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	02/16/2031		5,200,000	5.39% / (3M-LIBOR)						676,269					110,736		100% / 100%
Forward Start IRS---130281---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	01/05/2007	05/14/2031		5,100,000	5.38% / (3M-LIBOR)						650,407					109,318		100% / 100%
Forward Start IRS---130291---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/15/2023		3,000,000	5.64% / (3M-LIBOR)						1,053,368					47,745		100% / 100%
Forward Start IRS---130292---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/15/2023		3,000,000	5.65% / (3M-LIBOR)						1,029,097					48,316		100% / 100%
Forward Start IRS---130293---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/15/2023		3,000,000	5.66% / (3M-LIBOR)						1,003,870					48,900		100% / 100%
Forward Start IRS---130294---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/15/2023		3,000,000	5.66% / (3M-LIBOR)						976,086					49,476		100% / 100%
Forward Start IRS---130295---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/14/2024		3,100,000	5.68% / (3M-LIBOR)						985,877					51,708		100% / 100%
Forward Start IRS---130296---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/15/2024		3,000,000	5.68% / (3M-LIBOR)						926,583					50,597		100% / 100%
Forward Start IRS---130297---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/15/2024		3,100,000	5.68% / (3M-LIBOR)						930,453					52,860		100% / 100%
Forward Start IRS---130298---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/14/2024		3,100,000	5.68% / (3M-LIBOR)						902,763					53,423		100% / 100%
Forward Start IRS---130299---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/17/2025		3,200,000	5.68% / (3M-LIBOR)						901,521					55,747		100% / 100%
Forward Start IRS---130300---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/15/2025		3,100,000	5.68% / (3M-LIBOR)						847,543					54,533		100% / 100%
Forward Start IRS---130301---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/14/2025		3,200,000	5.69% / (3M-LIBOR)						850,288					56,856		100% / 100%
Forward Start IRS---130302---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/16/2025		3,100,000	5.69% / (3M-LIBOR)						796,132					55,638		100% / 100%
Forward Start IRS---130303---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/16/2026		3,200,000	5.68% / (3M-LIBOR)						792,570					57,992		100% / 100%
Forward Start IRS---130304---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/16/2031		5,300,000	5.66% / (3M-LIBOR)						766,873					114,398		100% / 100%
Forward Start IRS---130305---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/15/2031		5,200,000	5.66% / (3M-LIBOR)						738,761					112,988		100% / 100%
Forward Start IRS---130306---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/15/2032		5,200,000	5.65% / (3M-LIBOR)						725,026					113,739		100% / 100%
Forward Start IRS---130307---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/16/2032		5,100,000	5.65% / (3M-LIBOR)						705,657					112,276		100% / 100%
Forward Start IRS---130308---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/15/2032		5,200,000	5.65% / (3M-LIBOR)						714,208					115,211		100% / 100%
Forward Start IRS---130309---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/15/2032		5,200,000	5.64% / (3M-LIBOR)						706,014					115,949		100% / 100%
Forward Start IRS---130310---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/15/2033		5,100,000	5.64% / (3M-LIBOR)						687,528					114,437		100% / 100%
Forward Start IRS---130311---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/15/2033		5,000,000	5.63% / (3M-LIBOR)						665,795					112,870		100% / 100%
Forward Start IRS---130312---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/15/2033		5,200,000	5.63% / (3M-LIBOR)						688,093					118,109		100% / 100%
Forward Start IRS---130313---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/15/2033		5,100,000	5.62% / (3M-LIBOR)						667,353					116,543		100% / 100%

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Forward Start IRS---130314---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/15/2034		5,100,000	5.62% / (3M-LIBOR)						662,950					117,244		100% / 100%
Forward Start IRS---130315---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/15/2034		5,000,000	5.61% / (3M-LIBOR)						642,756					115,606		100% / 100%
Forward Start IRS---130316---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/15/2034		5,100,000	5.6% / (3M-LIBOR)						648,029					118,611		100% / 100%
Forward Start IRS---130317---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/15/2034		5,000,000	5.6% / (3M-LIBOR)						631,562					116,961		100% / 100%
Forward Start IRS---130318---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/14/2035		5,000,000	5.59% / (3M-LIBOR)						625,087					117,625		100% / 100%
Forward Start IRS---130319---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/15/2035		4,900,000	5.59% / (3M-LIBOR)						610,033					115,913		100% / 100%
Forward Start IRS---130320---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/15/2035		5,100,000	5.58% / (3M-LIBOR)						629,308					121,321		100% / 100%
Forward Start IRS---130321---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/14/2035		5,000,000	5.58% / (3M-LIBOR)						614,971					119,595		100% / 100%
Forward Start IRS---130322---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/17/2036		4,900,000	5.58% / (3M-LIBOR)						599,863					117,868		100% / 100%
Forward Start IRS---130323---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/15/2036		4,800,000	5.58% / (3M-LIBOR)						584,141					116,063		100% / 100%
Forward Start IRS---130324---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	08/14/2036		5,000,000	5.57% / (3M-LIBOR)						604,795					121,541		100% / 100%
Forward Start IRS---130325---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/16/2036		5,400,000	5.57% / (3M-LIBOR)						649,235					131,978		100% / 100%
Forward Start IRS---130326---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	02/16/2037		5,700,000	5.56% / (3M-LIBOR)						682,166					140,043		100% / 100%
Forward Start IRS---130327---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	05/14/2037		5,600,000	5.56% / (3M-LIBOR)						667,086					138,263		100% / 100%
Forward Start IRS---130563---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	08/16/2037		6,000,000	5.81% / (3M-LIBOR)						798,575					148,919		100% / 100%
Forward Start IRS---130564---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	11/15/2037		6,000,000	5.72% / (3M-LIBOR)						764,042					149,671		100% / 100%
Forward Start IRS---130565---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	02/15/2038		6,000,000	5.75% / (3M-LIBOR)						770,070					150,427		100% / 100%
Forward Start IRS---130566---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	05/15/2038		6,000,000	5.79% / (3M-LIBOR)						778,382					151,154		100% / 100%
Forward Start IRS---130567---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	08/15/2038		6,000,000	5.7% / (3M-LIBOR)						742,835					151,903		100% / 100%
Forward Start IRS---130568---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	11/15/2038		6,000,000	5.73% / (3M-LIBOR)						748,286					152,648		100% / 100%
Forward Start IRS---130569---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	02/15/2039		6,000,000	5.76% / (3M-LIBOR)						754,848					153,389		100% / 100%
Forward Start IRS---130570---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	05/15/2039		6,000,000	5.68% / (3M-LIBOR)						721,151					154,103		100% / 100%
Forward Start IRS---130571---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	08/15/2039		6,000,000	5.71% / (3M-LIBOR)						725,868					154,837		100% / 100%
Forward Start IRS---130572---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	11/15/2039		6,000,000	5.75% / (3M-LIBOR)						732,841					155,568		100% / 100%
Forward Start IRS---130573---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	02/15/2040		6,000,000	5.66% / (3M-LIBOR)						700,234					156,295		100% / 100%
Forward Start IRS---130574---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	05/15/2040		6,000,000	5.69% / (3M-LIBOR)						705,142					157,004		100% / 100%
Forward Start IRS---130575---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	08/15/2040		6,000,000	5.73% / (3M-LIBOR)						711,328					157,724		100% / 100%
Forward Start IRS---130576---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	11/15/2040		6,000,000	5.64% / (3M-LIBOR)						679,610					158,442		100% / 100%
Forward Start IRS---130577---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	02/14/2041		5,000,000	5.67% / (3M-LIBOR)						570,815					132,624		100% / 100%
Forward Start IRS---130578---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	05/15/2041		5,000,000	5.71% / (3M-LIBOR)						575,194					133,203		100% / 100%

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Forward Start IRS---130579--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	08/15/2041		5,000,000	5.63% / (3M-LIBOR)						551,023					133,793		100% / 100%
Forward Start IRS---130580--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	11/14/2041		5,000,000	5.66% / (3M-LIBOR)						554,890					134,375		100% / 100%
Forward Start IRS---130581--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	02/13/2042		5,000,000	5.69% / (3M-LIBOR)						558,114					134,953		100% / 100%
Forward Start IRS---130582--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	05/14/2042		5,000,000	5.61% / (3M-LIBOR)						535,501					135,523		100% / 100%
Forward Start IRS---130583--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	08/16/2042		5,000,000	5.64% / (3M-LIBOR)						538,999					136,115		100% / 100%
Forward Start IRS---130584--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	11/15/2042		5,000,000	5.66% / (3M-LIBOR)						541,145					136,687		100% / 100%
Forward Start IRS---130585--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	02/15/2043		5,000,000	5.59% / (3M-LIBOR)						520,451					137,262		100% / 100%
Forward Start IRS---130586--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	05/16/2043		5,000,000	5.63% / (3M-LIBOR)						525,543					137,822		100% / 100%
Forward Start IRS---130587--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	08/15/2043		5,000,000	5.65% / (3M-LIBOR)						527,500					138,386		100% / 100%
Forward Start IRS---130588--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	11/15/2043		5,000,000	5.6% / (3M-LIBOR)						513,486					138,954		100% / 100%
Forward Start IRS---130589--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	02/15/2044		4,500,000	5.61% / (3M-LIBOR)						462,582					125,568		100% / 100%
Forward Start IRS---130590--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	05/15/2044		4,500,000	5.63% / (3M-LIBOR)						463,599					126,064		100% / 100%
Forward Start IRS---130591--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	08/15/2044		4,500,000	5.59% / (3M-LIBOR)						453,318					126,569		100% / 100%
Forward Start IRS---130592--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	11/15/2044		4,500,000	5.6% / (3M-LIBOR)						452,958					127,072		100% / 100%
Forward Start IRS---130593--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	02/15/2045		4,000,000	5.61% / (3M-LIBOR)						402,476					113,398		100% / 100%
Forward Start IRS---130594--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	05/15/2045		4,000,000	5.58% / (3M-LIBOR)						395,228					113,828		100% / 100%
Forward Start IRS---130595--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	08/15/2045		4,000,000	5.58% / (3M-LIBOR)						394,404					114,270		100% / 100%
Forward Start IRS---130596--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	11/15/2045		4,000,000	5.59% / (3M-LIBOR)						393,434					114,710		100% / 100%
Forward Start IRS---130597--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	02/15/2046		3,500,000	5.57% / (3M-LIBOR)						339,329					100,755		100% / 100%
Forward Start IRS---130598--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/05/2007	05/15/2046		3,500,000	5.57% / (3M-LIBOR)						338,094					101,125		100% / 100%
Forward Start IRS---130599--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/06/2007	08/15/2046		3,500,000	5.57% / (3M-LIBOR)						336,692					101,506		100% / 100%
Forward Start IRS---130600--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	06/04/2007	11/14/2046		3,500,000	5.56% / (3M-LIBOR)						333,185					101,881		100% / 100%
Forward Start IRS---130647--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/18/2007	06/15/2025		6,500,000	6.11% / (3M-LIBOR)						2,003,661					114,735		100% / 100%
Forward Start IRS---130648A--- 95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BAC	02/26/2009	07/15/2025		7,000,000	3.84% / (3M-LIBOR)						737,545					123,967		100% / 100%
Forward Start IRS---130649A--- 95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BAC	02/26/2009	09/15/2025		7,000,000	3.83% / (3M-LIBOR)						695,138					124,804		100% / 100%
Forward Start IRS---130650--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/18/2007	10/15/2025		6,500,000	6.11% / (3M-LIBOR)						1,930,137					116,263		100% / 100%
Forward Start IRS---130651--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/18/2007	12/15/2025		6,500,000	6.11% / (3M-LIBOR)						1,893,172					117,020		100% / 100%
Forward Start IRS---130652--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/18/2007	01/15/2026		6,000,000	6.12% / (3M-LIBOR)						1,730,666					108,372		100% / 100%
Forward Start IRS---130653--- 54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	JPM	06/18/2007	03/15/2026		6,000,000	6.12% / (3M-LIBOR)						1,699,617					109,041		100% / 100%
Forward Start IRS---130654A--- 95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BAC	02/26/2009	04/15/2026		7,000,000	3.79% / (3M-LIBOR)						557,029					127,622		100% / 100%

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Forward Start IRS---130655A---	Anticipatory bond								3.78% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	06/15/2026		7,000,000	LIBOR)						518,859					128,422		100% / 100%
Forward Start IRS---130656A---	Anticipatory bond								3.77% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	07/15/2026		6,500,000	LIBOR)						464,639					119,612		100% / 100%
Forward Start IRS---130657A---	Anticipatory bond								3.76% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	09/15/2026		6,500,000	LIBOR)						428,357					120,360		100% / 100%
Forward Start IRS---130658---	Anticipatory bond								6.12% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	JPM	06/18/2007	10/14/2026		6,000,000	LIBOR)						1,590,897					111,423		100% / 100%
Forward Start IRS---130659---	Anticipatory bond								6.12% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	JPM	06/18/2007	12/15/2026		6,000,000	LIBOR)						1,559,049					112,107		100% / 100%
Forward Start IRS---130660A---	Anticipatory bond								3.73% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	01/17/2027		11,500,000	LIBOR)						632,146					215,566		100% / 100%
Forward Start IRS---130661A---	Anticipatory bond								3.72% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	03/15/2027		11,500,000	LIBOR)						585,997					216,760		100% / 100%
Forward Start IRS---130662A---	Anticipatory bond								3.71% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	04/18/2027		11,000,000	LIBOR)						532,243					208,014		100% / 100%
Forward Start IRS---130663A---	Anticipatory bond								3.7% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	06/15/2027		11,000,000	LIBOR)						486,174					209,166		100% / 100%
Forward Start IRS---130664A---	Anticipatory bond								3.69% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	07/14/2027		11,000,000	LIBOR)						462,698					209,740		100% / 100%
Forward Start IRS---130665A---	Anticipatory bond								3.68% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	09/15/2027		11,000,000	LIBOR)						411,969					210,981		100% / 100%
Forward Start IRS---130666A---	Anticipatory bond								3.67% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	10/16/2027		11,500,000	LIBOR)						403,052					221,207		100% / 100%
Forward Start IRS---130667A---	Anticipatory bond								3.66% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	12/15/2027		11,500,000	LIBOR)						354,599					222,432		100% / 100%
Forward Start IRS---130668A---	Anticipatory bond								3.65% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	01/16/2028		10,000,000	LIBOR)						285,698					193,985		100% / 100%
Forward Start IRS---130669A---	Anticipatory bond								3.64% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	03/15/2028		10,000,000	LIBOR)						253,015					195,024		100% / 100%
Forward Start IRS---130670A---	Anticipatory bond								3.63% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	04/16/2028		10,500,000	LIBOR)						244,461					205,364		100% / 100%
Forward Start IRS---130671A---	Anticipatory bond								3.61% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	06/15/2028		10,500,000	LIBOR)						208,965					206,464		100% / 100%
Forward Start IRS---130672A---	Anticipatory bond								3.6% / (3M-												
95 - CF FS LTC 54 Reentry	purchase	NA	Interest	BAC	02/26/2009	07/16/2028		11,000,000	LIBOR)						198,359					216,889		100% / 100%
Forward Start IRS---130673---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	09/14/2028		11,000,000	LIBOR)						2,424,631					218,032		100% / 100%
Forward Start IRS---130674---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	10/15/2028		10,500,000	LIBOR)						2,295,391					208,683		100% / 100%
Forward Start IRS---130675---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	12/14/2028		10,500,000	LIBOR)						2,260,619					209,766		100% / 100%
Forward Start IRS---130676---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	01/15/2029		10,500,000	LIBOR)						2,243,203					210,341		100% / 100%
Forward Start IRS---130677---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	03/15/2029		10,500,000	LIBOR)						2,220,854					211,398		100% / 100%
Forward Start IRS---130678---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	04/15/2029		10,500,000	LIBOR)						2,207,748					211,951		100% / 100%
Forward Start IRS---130679---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	06/14/2029		10,500,000	LIBOR)						2,184,802					213,017		100% / 100%
Forward Start IRS---130680---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	07/15/2029		10,000,000	LIBOR)						2,068,539					203,396		100% / 100%
Forward Start IRS---130681---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	09/16/2029		10,000,000	LIBOR)						2,043,884					204,454		100% / 100%
Forward Start IRS---130682---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	10/15/2029		10,500,000	LIBOR)						2,135,347					215,186		100% / 100%
Forward Start IRS---130683---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	12/16/2029		10,500,000	LIBOR)						2,112,509					216,271		100% / 100%
Forward Start IRS---130684---	Anticipatory bond								6.16% / (3M-												
54 - CF FS LTC	purchase	NA	Interest	MSCS	06/21/2007	01/15/2030		10,000,000	LIBOR)						1,999,241					206,471		100% / 100%

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Forward Start IRS---130685---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	03/16/2030		10,000,000	6.16% / (3M-LIBOR)						1,976,821					207,463		100% / 100%
Forward Start IRS---130686---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	04/15/2030		22,000,000	6.16% / (3M-LIBOR)						4,328,858					457,508		100% / 100%
Forward Start IRS---130687---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	06/15/2030		22,000,000	6.15% / (3M-LIBOR)						4,280,497					459,713		100% / 100%
Forward Start IRS---130688---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	07/15/2030		10,000,000	6.15% / (3M-LIBOR)						1,936,927					209,451		100% / 100%
Forward Start IRS---130689---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	09/15/2030		10,000,000	6.16% / (3M-LIBOR)						1,921,691					210,463		100% / 100%
Forward Start IRS---130690---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	10/15/2030		10,500,000	6.15% / (3M-LIBOR)						1,999,956					221,498		100% / 100%
Forward Start IRS---130691---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	12/15/2030		10,500,000	6.15% / (3M-LIBOR)						1,977,387					222,535		100% / 100%
Forward Start IRS---130692---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	01/15/2031		12,000,000	6.15% / (3M-LIBOR)						2,247,635					254,926		100% / 100%
Forward Start IRS---130693---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	03/15/2031		12,000,000	6.15% / (3M-LIBOR)						2,221,437					256,065		100% / 100%
Forward Start IRS---130694---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	04/15/2031		10,000,000	6.15% / (3M-LIBOR)						1,841,351					213,884		100% / 100%
Forward Start IRS---130695---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	06/15/2031		10,000,000	6.15% / (3M-LIBOR)						1,819,323					214,859		100% / 100%
Forward Start IRS---130696---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	07/15/2031		9,500,000	6.15% / (3M-LIBOR)						1,719,048					204,570		100% / 100%
Forward Start IRS---130697---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	09/15/2031		9,500,000	6.14% / (3M-LIBOR)						1,697,456					205,504		100% / 100%
Forward Start IRS---130698---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	MSCS	06/21/2007	10/15/2031		11,000,000	6.14% / (3M-LIBOR)						1,953,914					238,474		100% / 100%
Forward Start IRS---140170---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	12/16/2023		2,000,000	5.59% / (3M-LIBOR)						631,290					33,113		100% / 100%
Forward Start IRS---140171---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	01/15/2024		1,500,000	5.59% / (3M-LIBOR)						469,672					24,927		100% / 100%
Forward Start IRS---140172---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	03/14/2024		1,500,000	5.6% / (3M-LIBOR)						462,357					25,109		100% / 100%
Forward Start IRS---140173---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	04/15/2024		1,500,000	5.6% / (3M-LIBOR)						458,130					25,207		100% / 100%
Forward Start IRS---140174---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	06/16/2024		1,500,000	5.61% / (3M-LIBOR)						449,910					25,396		100% / 100%
Forward Start IRS---140175---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	07/15/2024		1,500,000	5.62% / (3M-LIBOR)						446,264					25,484		100% / 100%
Forward Start IRS---140176---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	09/15/2024		1,500,000	5.62% / (3M-LIBOR)						437,824					25,670		100% / 100%
Forward Start IRS---140177---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	10/15/2024		1,500,000	5.63% / (3M-LIBOR)						434,045					25,760		100% / 100%
Forward Start IRS---140178---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	12/15/2024		1,500,000	5.63% / (3M-LIBOR)						425,940					25,942		100% / 100%
Forward Start IRS---140179---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	01/15/2025		1,500,000	5.64% / (3M-LIBOR)						421,953					26,034		100% / 100%
Forward Start IRS---140180---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	03/16/2025		1,500,000	5.65% / (3M-LIBOR)						413,765					26,211		100% / 100%
Forward Start IRS---140181---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	04/15/2025		1,500,000	5.65% / (3M-LIBOR)						410,043					26,299		100% / 100%
Forward Start IRS---140182---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	06/15/2025		1,000,000	5.65% / (3M-LIBOR)						268,145					17,652		100% / 100%
Forward Start IRS---140183---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	07/15/2025		1,000,000	5.54% / (3M-LIBOR)						255,295					17,710		100% / 100%
Forward Start IRS---140184---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	09/15/2025		1,000,000	5.55% / (3M-LIBOR)						250,049					17,829		100% / 100%
Forward Start IRS---140185---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	10/15/2025		1,500,000	5.55% / (3M-LIBOR)						371,355					26,830		100% / 100%

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Forward Start IRS---140186---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	12/15/2025		1,500,000	5.56% / (3M-LIBOR)						363,728					27,005		100% / 100%
Forward Start IRS---140187---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	01/15/2026		1,500,000	5.56% / (3M-LIBOR)						359,972					27,093		100% / 100%
Forward Start IRS---140188---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	03/15/2026		1,500,000	5.56% / (3M-LIBOR)						353,074					27,260		100% / 100%
Forward Start IRS---140189---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	07/15/2026		1,500,000	5.58% / (3M-LIBOR)						339,426					27,603		100% / 100%
Forward Start IRS---140190---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	09/15/2026		1,500,000	5.58% / (3M-LIBOR)						332,195					27,775		100% / 100%
Forward Start IRS---140191---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	10/14/2026		1,000,000	5.58% / (3M-LIBOR)						219,264					18,570		100% / 100%
Forward Start IRS---140192---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	12/15/2026		1,000,000	5.59% / (3M-LIBOR)						214,501					18,684		100% / 100%
Forward Start IRS---140193---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	01/16/2028		2,000,000	5.61% / (3M-LIBOR)						378,567					38,797		100% / 100%
Forward Start IRS---140194---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	03/15/2028		2,000,000	5.62% / (3M-LIBOR)						373,080					39,005		100% / 100%
Forward Start IRS---140195---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	04/16/2028		2,000,000	5.62% / (3M-LIBOR)						369,491					39,117		100% / 100%
Forward Start IRS---140196---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	06/15/2028		2,000,000	5.62% / (3M-LIBOR)						363,605					39,327		100% / 100%
Forward Start IRS---140197---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	07/16/2028		2,000,000	5.62% / (3M-LIBOR)						360,233					39,434		100% / 100%
Forward Start IRS---140198---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	09/14/2028		2,000,000	5.56% / (3M-LIBOR)						345,276					39,642		100% / 100%
Forward Start IRS---140199---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	10/15/2028		2,000,000	5.56% / (3M-LIBOR)						341,659					39,749		100% / 100%
Forward Start IRS---140200---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	12/14/2028		2,000,000	5.56% / (3M-LIBOR)						335,087					39,955		100% / 100%
Forward Start IRS---140201---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	01/15/2029		1,500,000	5.56% / (3M-LIBOR)						248,854					30,049		100% / 100%
Forward Start IRS---140202---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	03/15/2029		1,000,000	5.55% / (3M-LIBOR)						163,780					20,133		100% / 100%
Forward Start IRS---140203---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	04/15/2029		2,500,000	5.55% / (3M-LIBOR)						406,357					50,464		100% / 100%
Forward Start IRS---140204---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	06/14/2029		2,500,000	5.55% / (3M-LIBOR)						400,949					50,718		100% / 100%
Forward Start IRS---140205---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	07/15/2029		2,500,000	5.55% / (3M-LIBOR)						397,940					50,849		100% / 100%
Forward Start IRS---140206---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	09/15/2029		2,500,000	5.54% / (3M-LIBOR)						391,820					51,109		100% / 100%
Forward Start IRS---140207---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	10/15/2029		2,500,000	5.54% / (3M-LIBOR)						389,359					51,235		100% / 100%
Forward Start IRS---140208---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	12/16/2029		2,500,000	5.54% / (3M-LIBOR)						383,401					51,493		100% / 100%
Forward Start IRS---140209---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	01/15/2030		2,000,000	5.54% / (3M-LIBOR)						304,697					41,294		100% / 100%
Forward Start IRS---140210---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	03/16/2030		2,500,000	5.53% / (3M-LIBOR)						375,375					51,866		100% / 100%
Forward Start IRS---140211---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	07/15/2030		2,500,000	5.52% / (3M-LIBOR)						365,624					52,363		100% / 100%
Forward Start IRS---140212---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	09/15/2030		2,500,000	5.52% / (3M-LIBOR)						360,160					52,616		100% / 100%
Forward Start IRS---140213---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	10/15/2030		2,500,000	5.52% / (3M-LIBOR)						357,846					52,738		100% / 100%
Forward Start IRS---140214---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	12/15/2030		2,500,000	5.51% / (3M-LIBOR)						352,623					52,985		100% / 100%
Forward Start IRS---140215---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	01/15/2031		2,000,000	5.51% / (3M-LIBOR)						280,142					42,488		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)
Forward Start IRS---140216---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	03/15/2031		2,500,000	5.51% / (3M-LIBOR)						344,891					53,347		100% / 100%
Forward Start IRS---140217---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	04/15/2031		2,500,000	5.5% / (3M-LIBOR)						342,546					53,471		100% / 100%
Forward Start IRS---140218---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	06/15/2031		2,500,000	5.5% / (3M-LIBOR)						337,252					53,715		100% / 100%
Forward Start IRS---140219---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	07/15/2031		2,500,000	5.5% / (3M-LIBOR)						334,924					53,834		100% / 100%
Forward Start IRS---140220---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	09/15/2031		2,500,000	5.49% / (3M-LIBOR)						329,589					54,080		100% / 100%
Forward Start IRS---140221---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	07/21/2008	10/15/2031		2,500,000	5.49% / (3M-LIBOR)						327,099					54,199		100% / 100%
Forward Start IRS---140222---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	12/15/2031		2,500,000	5.58% / (3M-LIBOR)						338,396					54,439		100% / 100%
Forward Start IRS---140223---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	01/14/2032		2,500,000	5.57% / (3M-LIBOR)						336,413					54,557		100% / 100%
Forward Start IRS---140224---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	03/15/2032		2,500,000	5.57% / (3M-LIBOR)						334,318					54,796		100% / 100%
Forward Start IRS---140225---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	04/15/2032		2,500,000	5.57% / (3M-LIBOR)						333,153					54,917		100% / 100%
Forward Start IRS---140226---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	06/15/2032		2,500,000	5.57% / (3M-LIBOR)						330,906					55,154		100% / 100%
Forward Start IRS---140227---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	07/15/2032		2,500,000	5.57% / (3M-LIBOR)						329,812					55,270		100% / 100%
Forward Start IRS---140228---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	09/15/2032		2,500,000	5.56% / (3M-LIBOR)						327,432					55,510		100% / 100%
Forward Start IRS---140229---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	10/14/2032		2,500,000	5.56% / (3M-LIBOR)						326,387					55,621		100% / 100%
Forward Start IRS---140230---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	12/15/2032		2,500,000	5.56% / (3M-LIBOR)						324,103					55,860		100% / 100%
Forward Start IRS---140231---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	01/17/2033		2,500,000	5.55% / (3M-LIBOR)						322,782					55,986		100% / 100%
Forward Start IRS---140232---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	03/15/2033		2,500,000	5.55% / (3M-LIBOR)						321,071					56,203		100% / 100%
Forward Start IRS---140233---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	04/14/2033		2,500,000	5.55% / (3M-LIBOR)						320,039					56,318		100% / 100%
Forward Start IRS---140234---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	06/15/2033		2,500,000	5.54% / (3M-LIBOR)						317,969					56,553		100% / 100%
Forward Start IRS---140235---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	07/14/2033		2,500,000	5.54% / (3M-LIBOR)						317,002					56,662		100% / 100%
Forward Start IRS---140236---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	06/04/2008	09/15/2033		2,500,000	5.54% / (3M-LIBOR)						314,845					56,900		100% / 100%
Forward Start IRS---140237---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	10/16/2033		2,500,000	5.62% / (3M-LIBOR)						327,667					57,016		100% / 100%
Forward Start IRS---140238---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	12/15/2033		2,500,000	5.62% / (3M-LIBOR)						325,722					57,241		100% / 100%
Forward Start IRS---140239---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	01/16/2034		2,500,000	5.61% / (3M-LIBOR)						324,444					57,361		100% / 100%
Forward Start IRS---140240---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	03/15/2034		2,500,000	5.61% / (3M-LIBOR)						322,511					57,577		100% / 100%
Forward Start IRS---140241---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	04/15/2034		2,500,000	5.61% / (3M-LIBOR)						321,147					57,692		100% / 100%
Forward Start IRS---140242---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	06/14/2034		2,500,000	5.6% / (3M-LIBOR)						319,376					57,914		100% / 100%
Forward Start IRS---140243---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	07/15/2034		2,500,000	5.6% / (3M-LIBOR)						318,075					58,028		100% / 100%
Forward Start IRS---140244---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	09/16/2034		2,500,000	5.59% / (3M-LIBOR)						315,877					58,260		100% / 100%
Forward Start IRS---140245---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	10/15/2034		2,500,000	5.59% / (3M-LIBOR)						315,049					58,367		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 (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)
Forward Start IRS---140246---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	12/16/2034		2,500,000	5.59% / (3M-LIBOR)						312,851					58,594		100% / 100%
Forward Start IRS---140247---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	01/15/2035		2,500,000	5.59% / (3M-LIBOR)						312,063					58,703		100% / 100%
Forward Start IRS---140248---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	03/14/2035		2,500,000	5.58% / (3M-LIBOR)						310,825					58,914		100% / 100%
Forward Start IRS---140249---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	04/15/2035		2,500,000	5.58% / (3M-LIBOR)						309,883					59,030		100% / 100%
Forward Start IRS---140250---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	06/16/2035		2,500,000	5.57% / (3M-LIBOR)						308,243					59,255		100% / 100%
Forward Start IRS---140251---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	07/15/2035		2,500,000	5.57% / (3M-LIBOR)						307,694					59,359		100% / 100%
Forward Start IRS---140252---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	09/15/2035		2,500,000	5.57% / (3M-LIBOR)						306,004					59,583		100% / 100%
Forward Start IRS---140253---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	10/15/2035		2,500,000	5.57% / (3M-LIBOR)						305,559					59,690		100% / 100%
Forward Start IRS---140254---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	12/15/2035		2,500,000	5.56% / (3M-LIBOR)						303,857					59,909		100% / 100%
Forward Start IRS---140255---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	HSBC	06/05/2008	01/15/2036		2,500,000	5.56% / (3M-LIBOR)						303,357					60,019		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP014---96 - CF TIPS LTC	912810PZ5	Sched D	Other	BNP	12/10/2009	01/15/2029		53,754,622	4.72% / (CPI Adj 2.75%)			1,306,595	(2,479,141)		(7,434,057)	(1,119,612)				1,076,840		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP017---96 - CF TIPS LTC	9128100F8	Sched D	Other	GSI	03/24/2010	02/15/2040		5,325,750	5.01% / (CPI Adj 2.125%)			133,186	(333,768)		(1,326,048)	(114,498)				138,732		100% / 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	1,439,781	(2,812,909)	XXX	165,581,170	(1,234,110)	0	0	0	26,129,546	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	1,439,781	(2,812,909)	XXX	165,581,170	(1,234,110)	0	0	0	26,129,546	XXX	XXX
Regular Way IRS---OISFF007---74 - NQ IRS OIS Repo Reset	Reverse Asset Repurchase Liability	NA	Interest	DBAG	06/04/2010	06/01/2013		60,000,000	1D-FF / (2.37%)				(565,829)		(565,829)	(62,581)				193,596		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(565,829)	XXX	(565,829)	(62,581)	0	0	0	193,596	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(565,829)	XXX	(565,829)	(62,581)	0	0	0	193,596	XXX	XXX
Credit Default Swap---CDS0000632---67 - NQ CDS Single Name Sell Protection	94973VAQ0	Sched DB - Part C	Credit	JPM	02/19/2008	03/20/2013		5,000,000	2.1% / (Credit Event)			106,750	20,015		20,015	2,191				5,000,000	2	010
Credit Default Swap---CDS0000640---67 - NQ CDS Single Name Sell Protection	172967CK5	Sched DB - Part C	Credit	JPM	02/22/2008	03/20/2013		5,000,000	0.86% / (Credit Event)			43,717	9,188		9,188	(32,949)				5,000,000	1	010
Credit Default Swap---CDS0000641---67 - NQ CDS Single Name Sell Protection	611688AA0	Sched DB - Part C	Credit	JPM	02/22/2008	03/20/2013		3,500,000	1.1% / (Credit Event)			39,142	7,026		7,026	(15,886)				3,500,000	2	010
Credit Default Swap---CDS0001023---67 - NQ CDS Single Name Sell Protection	G2978#AC7	Sched DB - Part C	Credit	DBAG	09/17/2008	03/20/2013		5,000,000	2.9% / (Credit Event)			147,417	29,261		29,261	(20,959)				5,000,000	2	010
Credit Default Swap---CDS0001042---67 - NQ CDS Single Name Sell Protection	842400EU3	Sched DB - Part C	Credit	MLCS	09/17/2008	03/20/2013		5,000,000	1.45% / (Credit Event)			73,708	14,615		14,615	(39,385)				5,000,000	1	010
Credit Default Swap---CDS0001049---67 - NQ CDS Single Name Sell Protection	893939AE8	Sched DB - Part C	Credit	DBAG	09/17/2008	03/20/2013		5,500,000	1.43% / (Credit Event)			79,961	15,786		15,786	(53,851)				5,500,000	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 (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)
Credit Default Swap--CDS0001072--67 - NQ CDS Single Name Sell Protection	66989GAA8	Sched DB - Part C	Credit	DBAG	09/18/2008	09/20/2013		6,000,000	1.15% / (Credit Event)			70,150	44,410		44,410	(5,705)				6,000,000	2	010
0989999. Subtotal - Swaps - Replication - Credit Default										0	0	560,844	140,300	XXX	140,300	(166,545)	0	0	0	35,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	560,844	140,300	XXX	140,300	(166,545)	0	0	0	35,000,000	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	1,439,781	(3,378,738)	XXX	165,015,342	(1,296,691)	0	0	0	26,323,142	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	560,844	140,300	XXX	140,300	(166,545)	0	0	0	35,000,000	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	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	2,000,626	(3,238,438)	XXX	165,155,642	(1,463,236)	0	0	0	61,323,142	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	1,439,781	(2,812,909)	XXX	165,581,170	(1,234,110)	0	0	0	26,129,546	XXX	XXX
1409999. Subtotal - Hedging Other										0	4,757,107	0	2,392,507	XXX	2,392,507	(1,861,353)	0	0	0	398,631	XXX	XXX
1419999. Subtotal - Replication										0	0	560,844	140,300	XXX	140,300	(166,545)	0	0	0	35,000,000	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										0	4,757,107	2,000,626	(280,102)	XXX	168,113,977	(3,262,007)	0	0	0	61,528,176	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--OPT068--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	BNP PARIBAS	12/20/2011	06/20/2012	06/20/2012	Maturity	25,000	30,887,250	1,235/ NA	2,279,250						387,110			(2,279,250)			003
Options--OPT072--GEFNQ-046	GMWB Product Liability	Exh 5	Equity/Index	BNP PARIBAS	02/13/2012	08/13/2012	08/13/2012	Maturity	25,000	33,710,000	1,348/ NA		2,025,750								(2,025,750)			003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												2,279,250	2,025,750	0	0	0	XXX	387,110	0	0	(4,305,000)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												2,279,250	2,025,750	0	0	0	XXX	387,110	0	0	(4,305,000)	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												2,279,250	2,025,750	0	0	0	XXX	387,110	0	0	(4,305,000)	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												2,279,250	2,025,750	0	0	0	XXX	387,110	0	0	(4,305,000)	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
Forward Start IRS--I30289--GEFQHC-054	Anticipatory bond purchase	NA	Interest	DEUTSCHE BANK A.G.	01/26/2007	08/15/2022	08/15/2012	Sale		3,000,000	5.62% / (3M-LIBOR)			1,100,000							1,100,000			100% / 100%
Forward Start IRS--I30288--GEFQHC-054	Anticipatory bond purchase	NA	Interest	DEUTSCHE BANK A.G.	01/26/2007	05/15/2022	05/15/2012	Sale		2,900,000	5.62% / (3M-LIBOR)			1,008,000							1,008,000			100% / 100%
Forward Start IRS--I30290--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	01/26/2007	11/15/2022	11/15/2012	Sale		2,900,000	5.63% / (3M-LIBOR)			1,101,000							1,101,000			100% / 100%
Forward Start IRS--I30562--GEFQHC-054	Anticipatory bond purchase	NA	Interest	JP MORGAN CHASE BANK	06/05/2007	02/15/2022	02/15/2012	Sale		3,000,000	5.78% / (3M-LIBOR)			1,071,000							1,071,000			100% / 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	4,280,000	0	0	XXX	0	0	0	4,280,000	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	4,280,000	0	0	XXX	0	0	0	4,280,000	0	0	XXX
Regular Way IRS--OISFF006--74 - NQ IRS OIS Repo Reset	Reverse Asset Repurchase Liability	NA	Interest	DBAG	06/04/2010	12/01/2012	12/01/2012	Maturity		90,000,000	1D-FF / (0.95%)				(696,993)			911,257						005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	0	(696,993)	0	XXX	911,257	0	0	0	0	0	XXX
Equity Return Swaps--EAFETRS003--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)			1,139,489	(211,526)			251,457						003
Equity Return Swaps--EAFETRS007--GEFNQ-101	GMWB Product Liability	Exh 5	Equity/Index	DEUTSCHE BANK A.G.	09/15/2011	03/15/2012	03/15/2012	Maturity		19,459,317	3M-LIBOR / (EAFE Return)			(1,294,748)	(2,895,925)			632,904						003
0959999. Subtotal - Swaps - Hedging Other - Other												0	0	(155,259)	(3,107,450)	0	XXX	884,361	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	(155,259)	(3,804,443)	0	XXX	1,795,618	0	0	0	0	0	XXX
Credit Default Swap Traunche--CDXTranche0001074--67 - NQ CDS Tranche Sell Protection	341099CH0	Sched DB - Part C	Credit	MLCS	09/19/2008	06/20/2018	11/08/2012	Sale		48,000,000	1.15% / (Credit Event)			(2,500,000)	473,800			5,069,104			(2,570,533)			010
0989999. Subtotal - Swaps - Replication - Credit Default												0	0	(2,500,000)	473,800	0	XXX	5,069,104	0	0	(2,570,533)	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	(2,500,000)	473,800	0	XXX	5,069,104	0	0	(2,570,533)	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												0	0	4,280,000	(696,993)	0	XXX	911,257	0	0	4,280,000	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	(2,500,000)	473,800	0	XXX	5,069,104	0	0	(2,570,533)	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	(155,259)	(3,107,450)	0	XXX	884,361	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	1,624,741	(3,330,643)	0	XXX	6,864,722	0	0	1,709,467	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	4,280,000	0	0	XXX	0	0	0	4,280,000	0	0	XXX
1409999. Subtotal - Hedging Other												2,279,250	2,025,750	(155,259)	(3,804,443)	0	XXX	2,182,728	0	0	(4,305,000)	0	0	XXX
1419999. Subtotal - Replication												0	0	(2,500,000)	473,800	0	XXX	5,069,104	0	0	(2,570,533)	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

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 Expira-tion	8 Termina-tion 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 Considera-tion 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 (Amortiza-tion)/ 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)
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												2,279,250	2,025,750	1,624,741	(3,330,643)	0	XXX	7,251,832	0	0	(2,595,533)	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
0010	Sell protection CDS used in replication

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)
TYH3	375	37,500,000	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	132.7813	(10,545,000)		(10,545,000)	(97,031)			3,163,100	0005
USH3	480	48,000,000	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	(85,502,400)		(85,502,400)	(837,188)			1,316,000	0005
WNH3	368	36,800,000	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	(108,961,120)		(108,961,120)	(1,060,016)			1,521,500	0005
1319999. Subtotal - Long Futures - Other												(205,008,520)	0	(205,008,520)	(1,994,235)	0	0	6,000,600	XXX
1329999. Subtotal - Long Futures												(205,008,520)	0	(205,008,520)	(1,994,235)	0	0	6,000,600	XXX
ESH3	(535)	(37,985,000)	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	1,406.7000	1,420.0000	(505,200,500)		505,200,500	(355,775)			1,872,500	0003
FAH3	(88)	(8,959,280)	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	1,009.9500	1,018.1000	(73,018,132)		73,018,132	(71,720)			352,000	0003
MFSH3	(360)	(29,165,400)	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	1,595.0000	1,620.3000	(737,884,620)		737,884,620	(442,750)			1,370,250	0003
RTAH3	(114)	(9,651,240)	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	(134,152,236)		134,152,236	(158,460)			456,000	0003
FVH3	(140)	(14,000,000)	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	124.4626	124.4141	679,500		(679,500)	6,797			77,000	0005
1379999. Subtotal - Short Futures - Other												(1,449,575,988)	0	1,449,575,988	(1,021,908)	0	0	4,127,750	XXX
1389999. Subtotal - Short Futures												(1,449,575,988)	0	1,449,575,988	(1,021,908)	0	0	4,127,750	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												(1,654,584,508)	0	1,244,567,468	(3,016,143)	0	0	10,128,350	XXX
1449999 - Totals												(1,654,584,508)	0	1,244,567,468	(3,016,143)	0	0	10,128,350	XXX

Broker Name	Net Cash Deposits
Credit Suisse Securities	4,510,831
Total Net Cash Deposits	4,510,831

(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	95	6,877,080	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	1,457.2116	03/15/2012	1,447.8063	Sale		68,465			0003
TYH2	375	37,500,000	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	130.1455	02/28/2012	131.3244	Sale		105,156			0005
TYH3	30	3,000,000	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	12/07/2012	133.4688	Sale		12,188			0005
TYM2	410	41,000,000	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	131.2304	05/30/2012	133.3098	Sale		852,578			0005
TYU2	365	36,500,000	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	132.9497	08/30/2012	133.7586	Sale		295,234			0005
TYZ2	415	41,500,000	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	132.9247	11/29/2012	133.4938	Sale		236,172			0005
USH2	692	69,200,000	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	143.7092	02/28/2012	143.4971	Sale		(668,719)			0005
USH3	10	1,000,000	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	12/13/2012	147.4688	Sale		(18,125)			0005
USM2	642	64,200,000	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	142.4530	05/30/2012	146.6467	Sale		2,692,406			0005
USU2	557	55,700,000	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	147.2656	08/30/2012	148.9293	Sale		926,641			0005
USZ2	510	51,000,000	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	149.8915	11/27/2012	150.4032	Sale		260,938			0005
WNH2	448	44,800,000	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	158.7712	02/28/2012	157.3838	Sale		(1,069,594)			0005
WNH3	10	1,000,000	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	12/13/2012	162.6188	Sale		(29,359)			0005
WNM2	428	42,800,000	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	158.5619	05/30/2012	164.4931	Sale		2,538,531			0005
WNU2	388	38,800,000	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	167.9170	Sale		1,374,281			0005
WNZ2	388	38,800,000	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	166.5695	11/27/2012	166.5900	Sale		7,969			0005
1319999. Subtotal - Long Futures - Other														0	7,584,762	0	0	XXX
1329999. Subtotal - Long Futures														0	7,584,762	0	0	XXX
ESH2	(1,155)	(76,392,200)	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	1,231.2175	03/08/2012	1,322.8087	Sale		(4,204,325)			0003
ESM2	(670)	(43,878,838)	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	1,351.2515	06/12/2012	1,309.8160	Sale		1,388,088			0003
ESU2	(745)	(52,859,500)	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	1,301.2903	09/13/2012	1,419.0470	Sale		(4,386,438)			0003
ESZ2	(705)	(49,708,375)	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	1,426.7851	12/07/2012	1,410.1667	Sale		585,800			0003
FAH2	(148)	(14,143,840)	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	867.0716	03/08/2012	955.6649	Sale		(1,156,290)			0003
FAM2	(133)	(12,127,230)	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	949.9147	06/12/2012	911.8218	Sale		506,635			0003
FAU2	(123)	(12,282,380)	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	902.4500	09/13/2012	998.5675	Sale		(1,182,245)			0003
FAZ2	(103)	(10,426,150)	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	1,004.0500	12/18/2012	1,012.2476	Sale		(84,435)			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)
MFSH3	(10)	(800,015)	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	1,595.0000	12/18/2012	1,600.0300	Sale		(2,515)			0003
MFSM2	(390)	(26,322,085)	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	1,463.3459	06/12/2012	1,349.8505	Sale		2,213,160			0003
MFSU2	(445)	(33,827,145)	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	1,346.3733	09/13/2012	1,520.3211	Sale		(3,870,340)			0003
MFSZ2	(445)	(35,504,470)	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	1,514.9409	12/18/2012	1,595.7065	Sale		(1,797,035)			0003
RTAH2	(124)	(9,818,540)	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	735.3976	03/08/2012	791.8177	Sale		(604,270)			0003
RTAM2	(149)	(11,231,790)	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	782.6336	06/12/2012	753.8114	Sale		429,450			0003
RTAU2	(129)	(10,885,750)	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	745.1500	09/13/2012	843.8566	Sale		(1,273,315)			0003
RTAZ2	(139)	(11,636,410)	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	832.9791	12/18/2012	837.1518	Sale		(58,000)			0003
FVH2	(180)	(18,000,000)	T-Note Future - FVH2 - US 5 YR NOTE - 86 - NQ IR ET Futures	GMWB Product Liability	Exh 5	Interest	03/30/2012	CBOT	11/28/2011	122.9972	02/28/2012	123.3422	Sale		(22,656)			0005
FVM2	(135)	(13,500,000)	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	123.3672	05/30/2012	123.6976	Sale		(44,609)			0005
FVU2	(125)	(12,500,000)	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	123.7703	08/30/2012	124.4544	Sale		(85,508)			0005
FVZ2	(110)	(11,000,000)	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	124.1484	11/27/2012	124.5625	Sale		(45,547)			0005
1379999. Subtotal - Short Futures - Other														0	(13,694,395)	0	0	XXX
1389999. Subtotal - Short Futures														0	(13,694,395)	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	(6,109,633)	0	0	XXX
1449999 - Totals														0	(6,109,633)	0	0	XXX

Broker Name	Net Cash Deposits
R.J. O'Brien	1,354
M.F. Global	3,558,799
Total Net Cash Deposits	3,560,153

(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
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX		4,512,185		4,512,185	4,512,185		4,512,185	10,128,350	10,128,350
BANK OF AMERICA N.A.	Y	Y	9,602,838	0	0	0	8,460,941		0	3,476,381	0
BNP PARIBAS	Y	Y	2,499,583		(2,479,141)	0	9,798,463	(7,434,057)	0	2,343,624	0
DEUTSCHE BANK A.G.	Y	Y	44,444,625	3,047,792	(565,829)	0	46,427,879	(565,829)	1,417,425	23,340,942	0
GOLDMAN SACHS INTERNATIONAL	Y	Y	0	0	(333,768)	0	0	(1,326,048)	0	138,732	0
HSBC BANK USA	Y	Y	7,359,831	0	0	0	11,699,543	0	4,339,713	1,445,316	0
JP MORGAN CHASE BANK	Y	Y	45,798,438	36,229	0	0	42,919,402	0	0	19,677,302	0
MERRILL LYNCH CAPITAL SERVICES	Y	Y	0	14,615		14,615	14,615	0	14,615	5,000,000	5,000,000
MORGAN STANLEY CAPITAL SERVICES	Y	Y	60,820,000	0	0	0	58,119,068	0	0	6,105,880	0
0299999. Total NAIC 1 Designation			170,525,315	3,098,636	(3,378,738)	14,615	177,439,911	(9,325,934)	5,771,752	61,528,176	5,000,000
						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			170,525,315	7,610,821	(3,378,738)	4,526,800	181,952,096	(9,325,934)	10,283,937	71,656,526	15,128,350

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			49,385,211	49,385,211	01/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				49,385,211	49,385,211	XXX
9999999 - Totals				49,385,211	49,385,211	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (12,261) Book/Adjusted Carrying Value $ (12,407)
2. Average balance for the year Fair Value $ 32,457,106 Book/Adjusted Carrying Value $ 32,345,062
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 49,385,211 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

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					(14,373,793)	XXX
The Bank of New York Mellon	New York, New York					2,952,674	XXX
Deutsche Bank Trust Company Americas	New York, New York					1,943,039	XXX
HSBC Bank USA, N.A.	New York, New York					849,702	XXX
JP Morgan Chase Bank	New York, New York					64,616	XXX
SunTrust Bank	Atlanta, GA					331,180	XXX
Fifth Third Bank	Cincinnati, OH					388,605	XXX
Wells Fargo Bank, NA	San Francisco, CA					826,209	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			71,676	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(6,946,092)	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	(6,946,092)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(6,946,092)	XXX

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

1. January	(3,665,833)	4. April	(7,879,784)	7. July	(9,653,856)	10. October	(9,743,334)
2. February	(9,792,950)	5. May	(1,546,559)	8. August	(11,678,254)	11. November	(7,865,799)
3. March	(8,770,157)	6. June	3,818,351	9. September	(11,313,340)	12. December	(6,946,092)

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
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 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						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY	B	Required Special Deposit (2,100,000 Par)	2,142,713	2,399,642		
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Pledge for VA Special Deposit (260,000 Par)	0	0	262,893	279,302
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. 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	2,142,713	2,399,642	262,893	279,302
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

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