LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2009
OF THE CONDITION AND AFFAIRS OF THE

RiverSource Life Insurance Company

NAIC Group Code 0004 (Current) 0004 (Prior) NAIC Company Code 65005 Employer's ID Number 41-0823832

Organized under the Laws of Minnesota, State of Domicile or Port of Entry Minnesota

Country of Domicile United States of America

Incorporated/Organized 08/07/1957 Commenced Business 10/31/1957

Statutory Home Office 227 Ameriprise Financial Center (Street and Number), Minneapolis , MN 55474 (City or Town, State and Zip Code)

Main Administrative Office 227 Ameriprise Financial Center (Street and Number)
Minneapolis , MN 55474 (City or Town, State and Zip Code), 612-671-3131 (Area Code) (Telephone Number)

Mail Address 227 Ameriprise Financial Center (Street and Number or P.O. Box), Minneapolis , MN 55474 (City or Town, State and Zip Code)

Primary Location of Books and Records 227 Ameriprise Financial Center (Street and Number)
Minneapolis , MN 55474 (City or Town, State and Zip Code), 612-671-3969 (Area Code) (Telephone Number)

Internet Website Address ameriprise.com

Statutory Statement Contact Jill L. Rickheim (Name), 612-671-3969 (Area Code) (Telephone Number)
jill.l.rickheim@ampf.com (E-mail Address), 612-671-2154 (FAX Number)

OFFICERS

President	Timothy Vernon Bechtold	Secretary	Thomas Richard Moore
Appointed Actuary	Stephen Paul Blaske	VP & Controller	David Kent Stewart

OTHER

Lynn Murphy Abbott # VP - National Accts & Fund Mgmt	Gumer Cruz Alvero Executive VP - Annuities	Walter Stanley Berman VP & Treasurer
Kent Michael Bergene VP - Affiliated Investments	Richard Norman Bush Senior VP - Corporate Tax	James Louis Hamalainen VP - Investments
Michelle Marie Keeley VP - Investments	Timothy James Masek VP - Investments	Brian Joseph McGrane Executive VP & CFO
Thomas William Murphy VP - Investments	Kevin Eugene Palmer VP & Chief Actuary	Bridget Mary Sperl Executive VP - Client Services

DIRECTORS OR TRUSTEES

Gumer Cruz Alvero	Timothy Vernon Bechtold	Brian Joseph McGrane
Kevin Eugene Palmer	Bridget Mary Sperl	William Frederick Truscott
John Robert Woerner		

State of Minnesota
County of Hennepin 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.

Timothy Vernon Bechtold	Thomas Richard Moore	David Kent Stewart
President	Secretary	VP & Controller

Subscribed and sworn to before me this 22nd day of February, 2010

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.....

Renee A. Bobick
Notary Public - Minnesota
January 31, 2015

RENEE A. BOBICK
Notary Public
Minnesota
My Commission Expires Jan. 31, 2015

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)	23,153,909,536	1,126,793	23,152,782,743	18,016,988,419
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	29,952,500		29,952,500	29,952,500
	2.2 Common stocks	519,184,580		519,184,580	457,042,389
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,374,312,997		2,374,312,997	2,541,540,526
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	116,745,284		116,745,284	
	4.2 Properties held for the production of income (less $ encumbrances)	6,899,756		6,899,756	
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 122,048,916 , Schedule E - Part 1), cash equivalents ($ 705,553,773 , Schedule E - Part 2) and short-term investments ($ 1,971,446 , Schedule DA)	829,574,137		829,574,137	2,981,354,721
6.	Contract loans (including $ premium notes)	679,342,662	178,837	679,163,825	685,710,337
7.	Other invested assets (Schedule BA)	246,839,140		246,839,140	261,871,329
8.	Receivables for securities	206,075,111		206,075,111	2,589,069
9.	Aggregate write-ins for invested assets	600,389,230		600,389,230	2,393,461,247
10.	Subtotals, cash and invested assets (Lines 1 to 9)	28,763,224,933	1,305,630	28,761,919,303	27,370,510,537
11.	Title plants less $ charged off (for Title insurers only)				
12.	Investment income due and accrued	277,164,023		277,164,023	219,205,212
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	3,009,152		3,009,152	3,031,278
	13.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	8,707,002		8,707,002	10,027,186
	13.3 Accrued retrospective premiums				
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	6,721,271		6,721,271	2,778,409
	14.2 Funds held by or deposited with reinsured companies				
	14.3 Other amounts receivable under reinsurance contracts				
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon				196,459,876
16.2	Net deferred tax asset	744,374,692	279,206,077	465,168,615	184,133,593
17.	Guaranty funds receivable or on deposit	954,764		954,764	615,548
18.	Electronic data processing equipment and software	49,880,869	49,880,869		
19.	Furniture and equipment, including health care delivery assets ($)	5,156	5,156		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	25,412,471		25,412,471	20,672,496
22.	Health care ($) and other amounts receivable				
23.	Aggregate write-ins for other than invested assets	160,611,644	236,957	160,374,687	135,872,318
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	30,040,065,977	330,634,689	29,709,431,288	28,143,306,453
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	51,603,683,202		51,603,683,202	39,762,894,994
26.	Total (Lines 24 and 25)	81,643,749,179	330,634,689	81,313,114,490	67,906,201,447
	DETAILS OF WRITE-INS				
0901.	Derivative assets	600,389,230		600,389,230	2,393,461,247
0902.					
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)	600,389,230		600,389,230	2,393,461,247
2301.	Bank-owned life insurance	91,730,044		91,730,044	88,522,834
2302.	Miscellaneous assets	26,513,882	236,957	26,276,925	26,272,100
2303.	Prepaid reinsurance	42,367,718		42,367,718	21,077,384
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	160,611,644	236,957	160,374,687	135,872,318

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 24,786,642,259 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	24,786,642,259	22,688,394,954
2.	Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including $ Modco Reserve)	2,067,444,633	1,930,910,167
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	94,692,967	99,204,383
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	46,446,756	38,174,177
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	6,321,492	5,151,843
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ 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 $ discount; including $ 2,905,217 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	4,285,513	4,234,872
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds	3,066,207	3,131,372
	9.3 Other amounts payable on reinsurance including $ assumed and $ 3,606,181 ceded	3,606,181	4,609,552
	9.4 Interest maintenance reserve (IMR, Line 6)	149,675,664	77,634,849
10.	Commissions to agents due or accrued-life and annuity contracts $ (79,255) accident and health $ (3,180) and deposit-type contract funds $	(82,435)	1,682,325
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	36,086,534	30,919,047
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,784,573,214) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,829,922,459)	(1,964,768,725)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	4,145,612	2,031,262
15.1	Current federal and foreign income taxes including $ on realized capital gains (losses)	70,558,856	
15.2	Net deferred tax liability		
16.	Unearned investment income	5,501,163	6,126,903
17.	Amounts withheld or retained by company as agent or trustee	4,510,089	3,772,718
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	35,984,182	82,181,977
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 $ 300,000,000 and interest thereon $ 218,743	300,218,743	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve (AVR, Line 16, Col. 7)	77,609,409	179,613,323
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates		
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	668,744,904	1,823,151,561
	24.9 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	829,572,663	638,982,742
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	26,365,108,933	25,655,139,302
27.	From Separate Accounts Statement	51,577,334,777	39,722,414,985
28.	Total Liabilities (Lines 26 and 27)	77,942,443,710	65,377,554,287
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	2,672,200,597	2,352,526,955
34.	Aggregate write-ins for special surplus funds	262,762,140	
35.	Unassigned funds (surplus)	432,708,043	173,120,205
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 26,348,432 in Separate Accounts Statement)	3,367,670,780	2,525,647,160
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,370,670,780	2,528,647,160
39.	Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3)	81,313,114,490	67,906,201,447
	DETAILS OF WRITE-INS		
2501.	Derivative liabilities	744,131,336	638,705,368
2502.	Derivative collateral	85,304,197	
2503.	Miscellaneous	137,130	277,374
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	829,572,663	638,982,742
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Incremental deferred tax asset	262,762,140	
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	262,762,140	

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)	9,759,167,905	9,838,077,146
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,360,056,983	1,243,886,678
4.	Amortization of interest maintenance reserve (IMR, Line 5)	16,396,036	2,767,712
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	23,857,683	(6,660,681)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	46,363,363	4,493
7.	Reserve adjustments on reinsurance ceded		(172,541)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	808,836,306	832,013,866
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	251,675,707	269,228,302
9.	Total (Lines 1 to 8.3)	12,266,353,983	12,179,144,975
10.	Death benefits	278,604,062	281,845,644
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,137,281,461	1,128,075,522
13.	Disability benefits and benefits under accident and health contracts	111,901,735	91,963,049
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	4,351,859,560	5,893,072,940
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	23,606,726	30,897,627
18.	Payments on supplementary contracts with life contingencies	10,190	10,190
19.	Increase in aggregate reserves for life and accident and health contracts	2,239,868,530	1,214,441,775
20.	Totals (Lines 10 to 19)	8,143,132,264	8,640,306,747
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	482,240,901	492,208,465
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	547,612,005	671,929,108
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	50,331,972	53,799,783
25.	Increase in loading on deferred and uncollected premiums	3,165,180	3,246,166
26.	Net transfers to or (from) Separate Accounts net of reinsurance	944,415,322	3,412,251,346
27.	Aggregate write-ins for deductions	41,728,081	71,683,473
28.	Totals (Lines 20 to 27)	10,212,625,725	13,345,425,088
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,053,728,258	(1,166,280,113)
30.	Dividends to policyholders		
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	2,053,728,258	(1,166,280,113)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	260,231,912	17,406,354
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)	1,793,496,346	(1,183,686,467)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 50,112,962 (excluding taxes of $ 47,619,843 transferred to the IMR)	93,066,929	(223,488,936)
35.	Net income (Line 33 plus Line 34)	1,886,563,275	(1,407,175,403)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,528,647,160	2,820,440,818
37.	Net income (Line 35)	1,886,563,275	(1,407,175,403)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (651,751,424)	(1,138,426,594)	944,905,988
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(669,243,792)	561,012,532
41.	Change in nonadmitted assets	32,378,005	60,505,811
42.	Change in liability for reinsurance in unauthorized companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)	1,783,246	
44.	Change in asset valuation reserve	102,003,914	2,750,537
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	37,989,260	390,140
47.	Other changes in surplus in Separate Accounts Statement	(37,989,260)	(390,140)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles	42,461,844	
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	319,673,642	322,911,041
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		(775,000,000)
53.	Aggregate write-ins for gains and losses in surplus	264,830,080	(1,704,164)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	842,023,620	(291,793,658)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,370,670,780	2,528,647,160
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	251,675,707	269,228,302
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	251,675,707	269,228,302
2701.	Purchase payment credits	40,775,246	64,310,319
2702.	Reinsurance reserve transfer		6,146,283
2703.	Experience rating refunds	952,835	1,226,871
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	41,728,081	71,683,473
5301.	Incremental DTA	262,762,140	
5302.	Prior period adjustment	2,067,940	(1,704,164)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	264,830,080	(1,704,164)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	9,754,901,764	9,833,395,223
2.	Net investment income	1,225,100,211	1,302,107,641
3.	Miscellaneous income	1,125,993,084	1,098,233,340
4.	Total (Lines 1 through 3)	12,105,995,059	12,233,736,204
5.	Benefit and loss related payments	5,918,864,901	7,414,205,708
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,809,569,056	2,932,160,763
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,116,735,098	1,325,043,560
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	91,443,873	149,008,974
10.	Total (Lines 5 through 9)	8,936,612,928	11,820,419,005
11.	Net cash from operations (Line 4 minus Line 10)	3,169,382,131	413,317,199
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,901,501,390	2,511,922,598
	12.2 Stocks	22,456,704	1,147,537
	12.3 Mortgage loans	253,127,424	246,982,070
	12.4 Real estate		
	12.5 Other invested assets	41,790,708	19,228,020
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	357	(269,411)
	12.7 Miscellaneous proceeds	287,031,574	120,044,103
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,505,908,156	2,899,054,917
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	12,897,212,090	1,593,600,185
	13.2 Stocks	11,716,352	9,536
	13.3 Mortgage loans	104,422,029	109,364,180
	13.4 Real estate		
	13.5 Other invested assets	1,821,526	139,351,617
	13.6 Miscellaneous applications	1,272,588,502	(1,637,314,661)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,287,760,499	205,010,856
14.	Net increase (decrease) in contract loans and premium notes	(6,755,007)	24,713,144
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(5,775,097,336)	2,669,330,916
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	500,000,000	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,511,416)	(9,210,010)
	16.5 Dividends to stockholders		775,000,000
	16.6 Other cash provided (applied)	(41,553,964)	48,732,720
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	453,934,620	(735,477,290)
	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)	(2,151,780,585)	2,347,170,825
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,981,354,722	634,183,897
	19.2 End of year (Line 18 plus Line 19.1)	829,574,137	2,981,354,722

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

20.0001. Capital Contributions from Ameriprise Financial, Inc.	320,528,494	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health contracts	9,759,167,905		862,931,632	8,496,903,671			(129,134)	125,351,465	6,446,134		267,664,137	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,360,056,983		155,067,743	934,419,830	6,592		24,562,176	109,773,101	6,147,621		125,457,645	4,622,275
4.	Amortization of Interest Maintenance Reserve (IMR)	16,396,036		1,410,210	12,455,862	81		175,991	1,460,606	31,619		861,667	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	23,857,683		2,784	10,657,181				13,197,718				
6.	Commissions and expense allowances on reinsurance ceded	46,363,363		26,682,994						1,104,471		18,575,898	
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	808,836,306		269,496,549	537,397,034				1,942,723				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	251,675,707		23,199,248	228,706,125				110,156			(339,822)	
9.	Totals (Lines 1 to 8.3)	12,266,353,983		1,338,791,160	10,220,539,703	6,673		24,609,033	251,835,769	13,729,845		412,219,525	4,622,275
10.	Death benefits	278,604,062		249,687,355				28,916,707					
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	1,137,281,461			1,108,061,670				29,219,791				
13.	Disability benefits and benefits under accident and health contracts	111,901,735								4,052,299		107,849,436	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	4,351,859,560		324,111,129	3,827,471,461			5,337,097	194,939,873				
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	23,606,726		2,167,052	21,397,416			246,692	(244,507)			40,073	
18.	Payments on supplementary contracts with life contingencies	10,190				10,190							
19.	Increase in aggregate reserves for life and accident and health contracts	2,239,868,529		110,084,923	1,994,154,608	(2,901)		(8,712,571)	7,810,004	6,713,469		129,820,997	
20.	Totals (Lines 10 to 19)	8,143,132,263		686,050,459	6,951,085,155	7,289		25,787,925	231,725,161	10,765,768		237,710,506	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	482,240,901		60,924,183	402,207,844			17,003	646,965	3,511,114		14,933,792	
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	547,612,005		147,490,126	347,388,367			40,478	10,317,523	723,346		41,652,165	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	50,331,972		25,157,761	15,480,034			5,355	459,761	298,160		8,930,901	
25.	Increase in loading on deferred and uncollected premiums	3,165,180		3,165,212						(32)			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	944,415,322		192,915,077	783,294,676				(31,794,431)				
27.	Aggregate write-ins for deductions	41,728,081		982,958	40,745,123								
28.	Totals (Lines 20 to 27)	10,212,625,724		1,116,685,776	8,540,201,199	7,289		25,850,761	211,354,979	15,298,356		303,227,364	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,053,728,259		222,105,384	1,680,338,504	(616)		(1,241,728)	40,480,790	(1,568,511)		108,992,161	4,622,275
30.	Dividends to policyholders												
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	2,053,728,259		222,105,384	1,680,338,504	(616)		(1,241,728)	40,480,790	(1,568,511)		108,992,161	4,622,275
32.	Federal income taxes incurred (excluding tax on capital gains)	260,231,913		28,143,407	212,918,969	(78)		(157,342)	5,129,400	(198,749)		13,810,609	585,697
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)	1,793,496,346		193,961,977	1,467,419,535	(538)		(1,084,386)	35,351,390	(1,369,762)		95,181,552	4,036,578
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	251,675,707		23,199,248	228,706,125				110,156			(339,822)	
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	251,675,707		23,199,248	228,706,125				110,156			(339,822)	
2701.	Purchase payment credits	40,775,246		30,123	40,745,123								
2702.	Experience rating refunds	952,835		952,835									
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	41,728,081		982,958	40,745,123								

(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	22,688,394,954		2,879,001,416	17,557,534,768	93,030		553,091,449	1,698,674,291
2. Tabular net premiums or considerations	9,622,241,420		941,780,725	8,555,143,654			45,267	125,271,774
3. Present value of disability claims incurred	81,085		81,085		XXX			
4. Tabular interest	1,291,025,781		141,984,583	1,009,971,682	8,815		32,853,597	106,207,104
5. Tabular less actual reserve released	(141,825,110)		(409,587)	(110,089,535)	(1,385)		(20,962)	(31,303,641)
6. Increase in reserve on account of change in valuation basis	(1,783,246)		(1,783,246)					
7. Other increases (net)	(1,704,613,988)		16,433,304	(1,726,053,715)			5,006,423	
8. Totals (Lines 1 to 7)	31,753,520,896		3,977,088,280	25,286,506,854	100,460		590,975,774	1,898,849,528
9. Tabular cost	425,398,901		409,132,944		XXX		16,265,957	
10. Reserves released by death	107,216,187		79,290,282	XXX	XXX		27,925,905	XXX
11. Reserves released by other terminations (net)	4,352,566,765		324,795,525	3,827,471,462			5,359,905	194,939,873
12. Annuity, supplementary contract and disability payments involving life contingencies	1,137,281,462			1,108,051,340	10,331			29,219,791
13. Net transfers to or (from) Separate Accounts	944,415,322		192,915,077	783,294,676				(31,794,431)
14. Total Deductions (Lines 9 to 13)	6,966,878,637		1,006,133,828	5,718,817,478	10,331		49,551,767	192,365,233
15. Reserve December 31, current year	24,786,642,259		2,970,954,452	19,567,689,376	90,129		541,424,007	1,706,484,295

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 9,249,105	7,115,805
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,200,773,092	1,262,635,178
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,872,900	1,872,900
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	1,771,340	1,945,395
2.21	Common stocks of affiliates	2,158	2,158
3.	Mortgage loans	(c) 152,407,877	151,273,564
4.	Real estate	(d) 444,315	444,315
5	Contract loans	32,762,060	33,387,801
6	Cash, cash equivalents and short-term investments	(e) 3,580,243	3,566,345
7	Derivative instruments	(f) (86,070,260)	(86,070,260)
8.	Other invested assets	(10,589,725)	18,019,358
9.	Aggregate write-ins for investment income	4,872,170	4,872,170
10.	Total gross investment income	1,311,075,275	1,399,064,730
11.	Investment expenses		(g) 35,938,688
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,615,917
13.	Interest expense		(h) 1,186,365
14.	Depreciation on real estate and other invested assets		(i) 266,777
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		39,007,747
17.	Net investment income (Line 10 minus Line 16)		1,360,056,983
	DETAILS OF WRITE-INS		
0901.	Commitment Fees	5,484,619	5,484,619
0902.	Interest Returned to Broker	(1,150,548)	(1,150,548)
0903.	Miscellaneous Income	538,100	538,100
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	4,872,170	4,872,170
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 136,850,715 accrual of discount less $ 68,540,085 amortization of premium and less $ 80,966,686 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 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 $ 177,538 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 3,038,670 accrual of discount less $ amortization of premium and less $ 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 $ 266,777 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	18,474,887		18,474,887		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	126,068,809	(61,069,381)	64,999,428	(54,068,811)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	878,307		878,307	2,412	
2.21	Common stocks of affiliates				72,358,788	
3.	Mortgage loans				(2,000,000)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	357		357		
7.	Derivative instruments	194,230,712		194,230,712	(1,805,697,125)	
8.	Other invested assets	652,893		652,893	(773,285)	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	340,305,966	(61,069,381)	279,236,585	(1,790,178,022)	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
	FIRST YEAR (other than single)											
1.	Uncollected	7,308,775		7,289,093							19,682	
2.	Deferred and accrued	(1,101,020)		(1,101,020)								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	6,207,754		6,188,072							19,682	
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)	6,207,754		6,188,072							19,682	
4.	Advance	250,867		199,722							51,145	
5.	Line 3.4 - Line 4	5,956,887		5,988,350							(31,463)	
6.	Collected during year:											
	6.1 Direct	5,918,256,338		170,840,257	5,735,404,376			528,549			11,483,156	
	6.2 Reinsurance assumed											
	6.3 Reinsurance ceded	14,972,655		14,566,575							406,080	
	6.4 Net	5,903,283,683		156,273,682	5,735,404,376			528,549			11,077,076	
7.	Line 5 + Line 6.4	5,909,240,570		162,262,032	5,735,404,376			528,549			11,045,613	
8.	Prior year (uncollected + deferred and accrued - advance)	7,206,471		7,187,988							18,483	
9.	First year premiums and considerations:											
	9.1 Direct	5,917,006,756		169,640,620	5,735,404,376			528,549			11,433,211	
	9.2 Reinsurance assumed											
	9.3 Reinsurance ceded	14,972,655		14,566,575							406,080	
	9.4 Net (Line 7 - Line 8)	5,902,034,101		155,074,045	5,735,404,376			528,549			11,027,131	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	2,143,792,989		296,374	2,143,496,615							
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded	(21,734)		(21,734)								
	10.4 Net	2,143,814,723		318,108	2,143,496,615							
	RENEWAL											
11.	Uncollected	31,016,792		27,912,361			(25,126)		147,938		2,981,619	
12.	Deferred and accrued	12,966,075		12,966,027					48			
13.	Deferred, accrued and uncollected:											
	13.1 Direct	44,668,549		41,564,070			(25,126)		147,986		2,981,619	
	13.2 Reinsurance assumed											
	13.3 Reinsurance ceded	685,682		685,682								
	13.4 Net (Line 11 + Line 12)	43,982,867		40,878,388			(25,126)		147,986		2,981,619	
14.	Advance	4,034,646		1,180,574					112,140		2,741,932	
15.	Line 13.4 - Line 14	39,948,221		39,697,814			(25,126)		35,846		239,687	
16.	Collected during year:											
	16.1 Direct	1,948,808,106		835,989,410	617,999,221		19,828	122,695,543	12,584,585		359,519,519	
	16.2 Reinsurance assumed	2,257,079		126,246	3,460			2,127,373				
	16.3 Reinsurance ceded	240,767,666		131,818,060			148,551		6,138,482		102,662,573	
	16.4 Net	1,710,297,519		704,297,596	618,002,681		(128,723)	124,822,916	6,446,103		256,856,946	
17.	Line 15 + Line 16.4	1,750,245,740		743,995,410	618,002,681		(153,849)	124,822,916	6,481,949		257,096,633	
18.	Prior year (uncollected + deferred and accrued - advance)	36,926,657		36,455,930			(24,716)		35,815		459,628	
19.	Renewal premiums and considerations:											
	19.1 Direct	1,951,599,873		839,001,497	617,999,221		19,417	122,695,543	12,584,616		359,299,579	
	19.2 Reinsurance assumed	2,257,079		126,246	3,460			2,127,373				
	19.3 Reinsurance ceded	240,537,870		131,588,264			148,551		6,138,482		102,662,573	
	19.4 Net (Line 17 - Line 18)	1,713,319,082		707,539,479	618,002,681		(129,134)	124,822,916	6,446,134		256,637,006	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	10,012,399,618		1,008,938,491	8,496,900,212		19,417	123,224,092	12,584,616		370,732,790	
	20.2 Reinsurance assumed	2,257,079		126,246	3,460			2,127,373				
	20.3 Reinsurance ceded	255,488,791		146,133,105			148,551		6,138,482		103,068,653	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	9,759,167,906		862,931,632	8,496,903,672		(129,134)	125,351,465	6,446,134		267,664,137	

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											
22.	All other											
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded											
	23.2 Reinsurance assumed											
	23.3 Net ceded less assumed											
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed											
	24.3 Net ceded less assumed											
25.	Renewal:											
	25.1 Reinsurance ceded	46,363,362		26,682,993					1,104,471		18,575,898	
	25.2 Reinsurance assumed											
	25.3 Net ceded less assumed	46,363,362		26,682,993					1,104,471		18,575,898	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	46,363,362		26,682,993					1,104,471		18,575,898	
	26.2 Reinsurance assumed (Page 6, Line 22)											
	26.3 Net ceded less assumed	46,363,362		26,682,993					1,104,471		18,575,898	
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	212,735,029		33,341,957	174,297,295			7,270	1,758		5,086,749	
28.	Single	82,823,010		17,947	82,788,060		17,003					
29.	Renewal	186,682,862		27,564,279	145,122,489			639,695	3,509,356		9,847,043	
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	482,240,901		60,924,183	402,207,844		17,003	646,965	3,511,114		14,933,792	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	18,144,400		1,521,818		3,243	19,669,461
2.	Salaries and wages	335,973,390		28,178,970		32,706,143	396,858,503
3.11	Contributions for benefit plans for employees	18,035,258		1,512,664		2,012,913	21,560,835
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	4,865,611		408,091		330,083	5,603,785
3.32	Other agent welfare	1,432,024		120,108			1,552,132
4.1	Legal fees and expenses	3,095,210		259,603		2,659	3,357,472
4.2	Medical examination fees	6,254,772		524,604		75	6,779,451
4.3	Inspection report fees	188,990		15,851			204,841
4.4	Fees of public accountants and consulting actuaries	4,708,327		394,900		40,049	5,143,276
4.5	Expense of investigation and settlement of policy claims						
5.1	Traveling expenses	16,129,137		1,352,793		301,420	17,783,350
5.2	Advertising	21,619,576		1,813,291		2,755	23,435,622
5.3	Postage, express, telegraph and telephone	19,420,379		1,628,838		10,912	21,060,129
5.4	Printing and stationery	7,390,525		619,863		57,286	8,067,674
5.5	Cost or depreciation of furniture and equipment	6,262,731		525,272		2,088	6,790,091
5.6	Rental of equipment	1,435,915		120,434		46,352	1,602,701
5.7	Cost or depreciation of EDP equipment and software	30,158,792		2,529,497		51,698	32,739,987
6.1	Books and periodicals	64,322		5,395		176	69,893
6.2	Bureau and association fees	702,813		58,947			761,760
6.3	Insurance, except on real estate	4,763,786		399,551			5,163,337
6.4	Miscellaneous losses	1,125,917		94,434			1,220,351
6.5	Collection and bank service charges	701,447		58,832		6	760,285
6.6	Sundry general expenses	1,305,392		109,487		40,374	1,455,253
6.7	Group service and administration fees						
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	12,112		1,016		10	13,138
7.2	Agents' balances charged off (less $ recovered)						
7.3	Agency conferences other than local meetings						
9.1	Real estate expenses	1,445,668		121,252		7,699	1,574,619
9.2	Investment expenses not included elsewhere					322,747	322,747
9.3	Aggregate write-ins for expenses						
10.	General expenses incurred	505,236,494		42,375,511		35,938,688	(a) 583,550,693
11.	General expenses unpaid December 31, prior year	27,564,466		2,544,868		809,713	30,919,047
12.	General expenses unpaid December 31, current year	31,109,050		2,609,198		2,368,288	36,086,536
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	501,691,910		42,311,181		34,380,113	578,383,204
	DETAILS OF WRITE-INS						
09.301.							
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page						
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)						

(a) Includes management fees of $ 278,861,447 to affiliates and $ to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	92	21			113
2.	State insurance department licenses and fees	(3,652,889)	(820,203)		10,455	(4,462,637)
3.	State taxes on premiums	26,028,156	5,844,244			31,872,400
4.	Other state taxes, including $ for employee benefits	5,010,329	1,124,996			6,135,325
5.	U.S. Social Security taxes	12,623,241	2,834,365		1,605,462	17,063,068
6.	All other taxes	1,093,982	245,638			1,339,620
7.	Taxes, licenses and fees incurred	41,102,911	9,229,061		1,615,917	51,947,889
8.	Taxes, licenses and fees unpaid December 31, prior year	1,853,251	171,100		6,910	2,031,261
9.	Taxes, licenses and fees unpaid December 31, current year	3,702,018	310,498		133,096	4,145,612
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	39,254,144	9,089,663		1,489,731	49,833,538

EXHIBIT 4 - DIVIDENDS OR REFUNDS

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

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 41 CSO 3% NLP ANB	1,649,395		1,649,395		
0100002. 41 CSO 3.25% NLP ANB	966,310		966,310		
0100003. 58 CSO 3% CRVM ANB	26,000,473		26,000,473		
0100004. 58 CSO 3% NLP ANB	20,686,130		20,686,130		
0100005. 58 CSO 3.5% CRVM ANB	7,128,740		7,128,740		
0100006. 58 CSO 3.5% NLP ANB	1,770,042		1,770,042		
0100007. 58 CSO 4.0% CRVM ANB	16,559,430		16,559,430		
0100008. 58 CSO 4% NLP ANB	453,361		453,361		
0100009. 58 CSO 4% NSP ANB	6,756,149		6,756,149		
0100010. 58 CSO 4.5% CRVM ANB	247,217,989		247,217,989		
0100011. 58 CSO 4.5% NLP ANB	3,538,540		3,538,540		
0100012. 58 CSO 4.5% NSP ANB	4,289,321		4,289,321		
0100013. 58 CSO 5.5% NSP ANB	163,526,434		163,526,434		
0100014. 58 CSO 6.0% NSP ANB	87,378,958		87,378,958		
0100015. 80 CSO 3.0% CRVM ALB	13,736,947		13,736,947		
0100016. 80 CSO 4.0% CRVM ALB	633,141,846		633,141,846		
0100017. 80 CSO 4.0% NLP ANB	146,852		146,852		
0100018. 80 CSO 4.0% NSP ALB	5,483,386		5,483,386		
0100019. 80 CSO 4.5% CRVM ALB	642,138,592		642,138,592		
0100020. 80 CSO 4.5% CRVM ANB	311,082,727		311,082,727		
0100021. 80 CSO 4.5% NLP ALB	540,235		540,235		
0100022. 80 CSO 4.5% NLP ANB	1,764,232		1,764,232		
0100023. 80 CSO 4.5% NSP ALB	54,889,790		54,889,790		
0100024. 80 CSO 5.0% CRVM ALB	310,827,060		310,827,060		
0100025. 80 CSO 5.0% CRVM ANB	143,195,868		117,183,343		26,012,525
0100026. 80 CSO 5.5% CRVM ALB	97,961,361		97,961,361		
0100027. 80 CSO 5.5% CRVM ANB	108,509,984		108,509,984		
0100028. 80 CSO 5.5% NSP ALB	2,310,697		2,310,697		
0100029. 80 CSO 6.0% CRVM ANB	2,181,130		2,181,130		
0100030. 80 CSO 6.0% NSP ALB	620,716,821		107,783,270		512,933,551
0100031. 80 CSO 6% CRVM ALB	1,767		1,767		
0100032. 80 CSO 5.5% NSP ALB	1,946,079				1,946,079
0100033. 2001 CSO 3% CRVM ALB NB	19,499,674		19,499,674		
0100034. 2001 CSO 4% CRVM ALB NB	143,243,205		143,243,205		
0100035. 2001 CSO PREF 4% CRVM ALB NB	42,409,387		42,409,387		
0100036. 2001 CSO 4% CRVM ANB NB	80,291,541		80,291,541		
0100037. 2001 CSO 4.5% CRVM ALB	6,587,853		6,587,853		
0199997. Totals (Gross)	3,830,528,306		3,289,636,151		540,892,155
0199998. Reinsurance ceded	468,587,950		468,421,084		166,866
0199999. Life Insurance: Totals (Net)	3,361,940,356		2,821,215,067		540,725,289
0200001. SINGLE PREMIUM (Load), DEF - CARVM	56,958,916	XXX	56,958,916	XXX	
0200002. INSTALLMENT/FLEX PREMIUM (Load), DEF - CARVM	122,676,333	XXX	122,150,512	XXX	525,821
0200003. SINGLE PREMIUM NO-LOAD, DEF - CARVM, NB	9,088,406,597	XXX	9,040,860,460	XXX	47,546,137
0200004. INSTALLMENT/FLEX NO-LOAD, DEF - CARVM, NB	9,429,791,363	XXX	7,772,486,270	XXX	1,657,305,093
0200005. a1949 3.5% Due FI - CARVM	6,062	XXX	6,062	XXX	
0200006. a1949 3.5% SPI FI - CARVM	1,497	XXX	1,497	XXX	
0200007. 71 IAM 6.0% SPI FI - CARVM	211,835	XXX	211,835	XXX	
0200008. 71 IAM 4.0% Due FI - CARVM	1,486,418	XXX	1,486,418	XXX	
0200009. 71 GAM 6.0% Due FI - CARVM	38,729	XXX		XXX	38,729
0200010. 83a 6.50% SPI FI - CARVM	6,181,165	XXX	6,181,165	XXX	
0200011. 83a 6.75% SPI FI - CARVM	22,244,110	XXX	22,244,110	XXX	
0200012. 83a 7.00% SPI FI - CARVM	6,445,281	XXX	6,445,281	XXX	
0200013. 83a 7.25% SPI FI - CARVM	10,352,941	XXX	10,352,941	XXX	
0200014. 83a 7.75% SPI FI - CARVM	10,346,072	XXX	10,346,072	XXX	
0200015. 83a 8.00% SPI FI - CARVM	3,994,571	XXX	3,994,571	XXX	
0200016. 83a 8.25% SPI FI - CARVM	13,357,933	XXX	13,357,933	XXX	
0200017. 83a 8.75% SPI FI - CARVM	14,795,338	XXX	14,795,338	XXX	
0200018. 83a 9.25% SPI FI - CARVM	2,127,239	XXX	2,127,239	XXX	
0200019. 83a 11.00% SPI FI - CARVM	222,551	XXX	222,551	XXX	
0200020. 83a 11.25% SPI FI - CARVM	55,006	XXX	55,006	XXX	
0200021. 83a 6.50% Due FI - CARVM	23,435,367	XXX	23,435,367	XXX	
0200022. 83a 6.75% Due FI - CARVM	85,309,648	XXX	85,309,648	XXX	
0200023. 83a 7.00% Due FI - CARVM	26,072,556	XXX	26,072,556	XXX	
0200024. 83a 7.25% Due FI - CARVM	41,181,322	XXX	41,181,322	XXX	
0200025. 83a 7.75% Due FI - CARVM	30,491,634	XXX	30,491,634	XXX	
0200026. 83a 8.00% Due FI - CARVM	11,670,860	XXX	11,670,860	XXX	
0200027. 83a 8.25% Due FI - CARVM	48,851,182	XXX	48,851,182	XXX	
0200028. 83a 8.75% Due FI - CARVM	40,086,884	XXX	40,086,884	XXX	
0200029. 83a 9.25% Due FI - CARVM	9,746,166	XXX	9,746,166	XXX	
0200030. 83a 11.00% Due FI - CARVM	1,112,805	XXX	1,112,805	XXX	
0200031. 83a 11.25% Due FI - CARVM	515,041	XXX	515,041	XXX	
0200032. A2000 6.25% SPI FI - CARVM (1998-99)	23,184,807	XXX	23,184,807	XXX	
0200033. A2000 6.25% Due FI - CARVM (1998-99)	103,041,972	XXX	103,041,972	XXX	
0200034. A2000 7.00% SPI FI - CARVM (2000)	17,028,881	XXX	17,028,881	XXX	
0200035. A2000 7.00% Due FI - CARVM (2000)	66,755,231	XXX	66,755,231	XXX	
0200036. A2000 6.75% SPI FI - CARVM (2001)	29,452,380	XXX	29,452,380	XXX	
0200037. A2000 6.75% Due FI - CARVM (2001)	98,309,596	XXX	98,309,596	XXX	
0200038. A2000 6.50% SPI FI - CARVM (2002)	42,658,999	XXX	42,658,999	XXX	
0200039. A2000 6.50% Due FI - CARVM (2002)	95,005,474	XXX	95,005,474	XXX	
0200040. A2000 6.00% SPI FI - CARVM (2003, 2009) NB	86,614,759	XXX	86,614,759	XXX	
0200041. A2000 6.00% Due FI - CARVM (2003, 2009) NB	161,737,234	XXX	161,737,234	XXX	
0200042. A2000 5.50% SPI FI - CARVM (2004, 2007-08)	101,984,673	XXX	101,984,673	XXX	
0200043. A2000 5.50% Due FI - CARVM (2004, 2007-08)	263,771,795	XXX	263,771,795	XXX	
0200044. A2000 5.25% SPI FI - CARVM (2005-06)	83,478,895	XXX	83,478,895	XXX	
0200045. A2000 5.25% Due FI - CARVM (2005-06)	238,440,142	XXX	238,440,142	XXX	
0299997. Totals (Gross)	20,519,638,260	XXX	18,814,222,480	XXX	1,705,415,780
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	20,519,638,260	XXX	18,814,222,480	XXX	1,705,415,780
0300001. 83a 9.25%	90,129		90,129		
0399997. Totals (Gross)	90,129		90,129		
0399998. Reinsurance ceded					

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399999. SCWLC: Totals (Net)	90,129		90,129		
0400001. 26 ADB WITH 41 CSO 3%	5,787		5,787		
0400002. 59 ADB WITH 58 CSO 3% NB	114,311		114,311		
0499997. Totals (Gross)	120,098		120,098		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	120,098		120,098		
0500001. 52 INTERCO DISA with 58 CSO ALB 2.5%	238,633		238,633		
0500002. 52 INTERCO DISA with 80 CSO ALB 4.5%	3,080,787		3,080,787		
0500003. 52 INTERCO DISA with 80 CSO ALB 5.0%	79,839		79,839		
0500004. 52 INTERCO DISA with 80 CSO ALB 5.5%	442,942		442,942		
0500005. 52 INTERCO DISA with 2001 CSO ALB 4.0%	945,829		945,829		
0599997. Totals (Gross)	4,788,030		4,788,030		
0599998. Reinsurance ceded	6,762		6,762		
0599999. Disability-Active Lives: Totals (Net)	4,781,268		4,781,268		
0600001. 52 INTERCO DISA with 41 CSO 2.5%	1,072		1,072		
0600002. 52 INTERCO DISA with 58 CSO ALB 2.5%	1,871,720		1,871,720		
0600003. 52 INTERCO DISA WITH 58 CSO 3.5%	11,046		11,046		
0600004. 52 INTERCO DISA WITH 58 CSO 6.0%	2,744,303		2,744,303		
0600005. 52 INTERCO DISA with 80 CSO ALB 4.5%	1,525,976		1,525,976		
0600006. 52 INTERCO DISA with 80 CSO ALB 5.0%	2,162,834		2,162,834		
0600007. 52 INTERCO DISA with 80 CSO ALB 5.5%	6,773,740		6,773,740		
0600008. 52 INTERCO DISA with 2001 CSO ALB 4%	62,310		62,310		
0600009. 52 INTERCO DISA with 2001 CSO ALB 4.5.%	3,264,313		3,264,313		
0600010. 70 INTERCO DISA WITH 58 CSO 3%	698,718				698,718
0699997. Totals (Gross)	19,116,032		18,417,314		698,718
0699998. Reinsurance ceded	875,995		875,995		
0699999. Disability-Disabled Lives: Totals (Net)	18,240,037		17,541,319		698,718
0700001. Substandard reserves	2,105		2,105		
0700002. Minimum Death Benefit Guarantee-Variable Life	71,089,479		71,089,479		
0700003. Deficiency Reserve	58,494,207		58,494,207		
0700004. Guaranteed Benefit Reserve - Variable Annuity	452,754,535		452,754,535		
0700005. Enhanced Earning Benefit Reserves	11,780,876		11,780,876		
0700006. AG 43 Discretionary Reserve	290,000,000		288,931,485		1,068,515
0799997. Totals (Gross)	884,121,202		883,052,687		1,068,515
0799998. Reinsurance ceded	2,289,091		2,289,091		
0799999. Miscellaneous Reserves: Totals (Net)	881,832,111		880,763,596		1,068,515
9999999. Totals (Net) - Page 3, Line 1	24,786,642,259		22,538,733,957		2,247,908,302

EXHIBIT 5 - INTERROGATORIES

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

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

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 [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: $

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: $

7.4 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
LIFE INS CONTRACTS (Exhibit 5)	2001 CSO 4% CRVM ALB	2001 CSO PREF 4% CRVM ALB	(17,832,459)
LIFE INS CONTRACTS (REINS CEDED Exhibit 5)	2001 CSO 4% CRVM ALB	2001 CSO PREF 4% CRVM ALB	16,049,213
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(1,783,246)
9999999 - Total (Column 4, only)			(1,783,246)

EXHIBIT 6 - AGGREGATE RESERVE 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	309					309			
2.	Additional contract reserves (a)	3,084,839,386	175,760,723			141,901,516	2,767,177,147			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	3,084,839,695	175,760,723			141,901,516	2,767,177,456			
8.	Reinsurance ceded	1,471,479,244	87,880,361			45,684	1,383,553,199			
9.	Totals (Net)	1,613,360,451	87,880,362			141,855,832	1,383,624,257			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	642,487,976	21,370,330			241,668,439	379,449,207			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves	23,546,698				7,000,483	16,546,215			
14.	Totals (Gross)	666,034,674	21,370,330			248,668,922	395,995,422			
15.	Reinsurance ceded	211,950,492	10,643,406			3,311,321	197,995,765			
16.	Totals (Net)	454,084,182	10,726,924			245,357,601	197,999,657			
17.	TOTAL (Net)	2,067,444,633	98,607,286			387,213,433	1,581,623,914			
18.	TABULAR FUND INTEREST	83,845,445	4,384,451			15,582,053	63,878,941			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.	Claim Adjustment Expense Reserve	23,546,698				7,000,483	16,546,215			
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	23,546,698				7,000,483	16,546,215			

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	99,204,383		99,150,088	5,183		49,112
2. Deposits received during the year	18,793,951		18,793,951			
3. Investment earnings credited to the account	5,698,615		5,697,026			1,589
4. Other net change in reserves	16,450,951		16,433,109			17,842
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	45,454,933		45,449,750	5,183		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	94,692,967		94,624,424			68,543
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	94,692,967		94,624,424			68,543

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											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	100,000		100,000								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	100,000		(b) 100,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	54,210,242		44,203,616				41,224		410,379		9,555,023
	2.22 Reinsurance assumed	9,170,548		3,449,416				5,721,132				
	2.23 Reinsurance ceded	16,663,640		13,019,730						202,017		3,441,893
	2.24 Net	46,717,150		(b) 34,633,302	(b)		(b)	(b) 5,762,356		(b) 208,362	(b)	(b) 6,113,130
3. Incurred but unreported:												
	3.1 Direct	5,751,097		5,751,097								
	3.2 Reinsurance assumed	200,000		200,000								
	3.3 Reinsurance ceded											
	3.4 Net	5,951,097		(b) 5,951,097	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS	4.1 Direct	60,061,339		50,054,713				41,224		410,379		9,555,023
	4.2 Reinsurance assumed	9,370,548		3,649,416				5,721,132				
	4.3 Reinsurance ceded	16,663,640		13,019,730						202,017		3,441,893
	4.4 Net	52,768,247	(a)	(a) 40,684,399				(a) 5,762,356		208,362		6,113,130

(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 $ 17,541,319
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 698,718 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 10,726,924
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 443,357,567 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,650,277,745		336,077,098	1,108,061,670	10,190			27,521,428	7,502,285		171,105,074
1.2 Reinsurance assumed	40,263,884		5,978,415				32,587,106	1,698,363			
1.3 Reinsurance ceded	157,140,151		89,281,823						3,492,590		64,365,738
1.4 Net	(d) 1,533,401,478		252,773,690	1,108,061,670	10,190		32,587,106	29,219,791	4,009,695		106,739,336
2. Liability December 31, current year from Part 1:											
2.1 Direct	60,061,339		50,054,713				41,224		410,379		9,555,023
2.2 Reinsurance assumed	9,370,548		3,649,416				5,721,132				
2.3 Reinsurance ceded	16,663,640		13,019,730						202,017		3,441,893
2.4 Net	52,768,247		40,684,399				5,762,356		208,362		6,113,130
3. Amounts recoverable from reinsurers December 31, current year	6,721,271		6,704,327								16,944
4. Liability December 31, prior year:											
4.1 Direct	59,016,885		50,684,825				20,060		322,451		7,989,549
4.2 Reinsurance assumed	(24,765)		(4,705)				(20,060)				
4.3 Reinsurance ceded	15,666,100		12,505,943						156,693		3,003,464
4.4 Net	43,326,020		38,174,177						165,758		4,986,085
5. Amounts recoverable from reinsurers December 31, prior year	2,778,409		2,778,409								
6. Incurred Benefits											
6.1 Direct	1,651,322,199		335,446,986	1,108,061,670	10,190		21,164	27,521,428	7,590,213		172,670,548
6.2 Reinsurance assumed	49,659,197		9,632,536				38,328,298	1,698,363			
6.3 Reinsurance ceded	162,080,553		93,721,528						3,537,914		64,821,111
6.4 Net	1,538,900,843		251,357,994	1,108,061,670	10,190		38,349,462	29,219,791	4,052,299		107,849,437

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

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

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

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

Prior period adjustment for Individual life in Line 53 surplus.

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)	1,126,793	1,032,392	(94,401)
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	178,837	387,332	208,495
7.	Other invested assets (Schedule BA)			
8.	Receivables for securities			
9.	Aggregate write-ins for invested assets			
10.	Subtotals, cash and invested assets (Lines 1 to 9)	1,305,630	1,419,724	114,094
11.	Title plants (for Title insurers only)			
12.	Investment income due and accrued			
13.	Premiums and considerations:			
	13.1 Uncollected premiums and agents' balances in the course of collection			
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	13.3 Accrued retrospective premiums			
14.	Reinsurance:			
	14.1 Amounts recoverable from reinsurers			
	14.2 Funds held by or deposited with reinsured companies			
	14.3 Other amounts receivable under reinsurance contracts			
15.	Amounts receivable relating to uninsured plans			
16.1	Current federal and foreign income tax recoverable and interest thereon			
16.2	Net deferred tax asset	279,206,077	318,342,833	39,136,756
17.	Guaranty funds receivable or on deposit			
18.	Electronic data processing equipment and software	49,880,869	43,136,094	(6,744,775)
19.	Furniture and equipment, including health care delivery assets	5,156	11,389	6,233
20.	Net adjustment in assets and liabilities due to foreign exchange rates			
21.	Receivables from parent, subsidiaries and affiliates			
22.	Health care and other amounts receivable			
23.	Aggregate write-ins for other than invested assets	236,957	102,654	(134,303)
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	330,634,689	363,012,694	32,378,005
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
26.	Total (Lines 24 and 25)	330,634,689	363,012,694	32,378,005
	DETAILS OF WRITE-INS			
0901.				
0902.				
0903.				
0998.	Summary of remaining write-ins for Line 9 from overflow page			
0999.	Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)			
2301.	Miscellaneous assets	236,957	102,654	(134,303)
2302.				
2303.				
2398.	Summary of remaining write-ins for Line 23 from overflow page			
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	236,957	102,654	(134,303)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of RiverSource Life Insurance Company ("the Company" or "RiverSource Life") have been prepared in conformity with accounting practices prescribed or permitted by the Department of Commerce of the State of Minnesota. The State of Minnesota has adopted the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual as its prescribed basis of Statutory Accounting Principles ("SAP").

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

The preparation of financial statements in conformity with SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premium revenue

Universal life-type insurance premiums and annuity considerations are recognized as revenue when received. Premiums on other life insurance contracts are recognized as revenue on the anniversary date of the contracts. Premiums on accident and health insurance contracts are recognized as revenue over the contract period. Funds received on contracts that do not have mortality or morbidity risks are reported as liabilities on deposit -type contracts, not as revenue.

Policy acquisition costs

Expenses incurred in connection with acquiring and renewing insurance business, including such costs as sales commissions, are charged to operations as incurred.

Liabilities for future policy benefits

Liabilities for fixed single premium and installment-deferred annuities are based on the Commissioners Annuity Reserve Valuation Method at interest rates ranging from 4.5 percent to 10.0 percent. Liabilities for variable deferred and payout annuities are based on Actuarial Guideline 43, which requires a minimum reserve equal to the standard scenario amount. A stochastic excess reserve is required if it exceeds the standard scenario amount.

Liabilities for universal life-type insurance policies are based on the Commissioners Reserve Valuation Method or Net Single Premium Method at interest rates ranging from 3.0 percent to 6.0 percent and the 1958 CSO and 1980 CSO Mortality Tables.

Liabilities for fixed annuities in a benefit status are based on the 1949a Annuity Table with interest at 3.5 percent, the 1971 Individual Annuity Table with interest at 6.0 percent or 4.0 percent, the 1971 Group Annuity Table with interest at 6.0 percent, the 1983a Table with various interest rates ranging from 6.0 percent to 11.25 percent, or the Annuity 2000 Table with interest rates ranging from 5.25 percent to 7.0 percent.

Liabilities for future benefits on traditional life insurance have generally been computed by the net level premium or Commissioners Reserve Valuation Method, based on the 1941 CSO, 1958 CSO, 1980 CSO, or 2001 CSO Mortality Tables with interest at various rates ranging from 3.0 percent to 5.5 percent.

Liabilities for future disability income policy benefits have been computed using the net level premium or two year full preliminary term method, based on the 1952 Disability Table or 1964 Commissioners Disability Table with the 1958 Commissioners Standard Ordinary Mortality Table at 3.0 percent interest or the 1985 Commissioners Individual Disability Table A with the 1980 or 2001 Commissioners Standard Ordinary Mortality Table from 3.0 percent to 5.0 percent interest.

Liabilities for future benefits on long-term care insurance have been computed principally by the two year or one year full preliminary term method, using morbidity rates based on the 1985 National Nursing Home Survey, mortality rates based on the 1983a Table or the 1983 GAM table lapse rates based on company experience and an interest rate from 3.0 percent to 5.0 percent.

Reinsurance

RiverSource Life cedes significant amounts of insurance risk to other insurers under reinsurance agreements. Reinsurance premium paid and benefits received are accounted for consistently with the basis used in accounting for the policies from which risk is reinsured and consistently with the terms of the reinsurance contracts. Reinsurance premium, net of the change in any prepaid reinsurance asset, is reported as a reduction of premiums. Policy and contract liabilities ceded to reinsurers are reported as reductions to the related reserves. Commissions allowed by reinsurers on business ceded are reported as income when received.

RiverSource Life also assumes life insurance and fixed annuity business from other insurers in limited circumstances. Reinsurance premiums received and benefits paid are accounted for consistently with the basis used in accounting for the policies from which risk is reinsured and consistently with the terms of the reinsurance contracts. Liabilities for assumed business are recorded within future policy benefits.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost except for money market funds, which were purchased at par and carried at cost. Short-term investments are accounted for in the same manner as similar long-term investments except that any premium or discount is amortized on a straight-line basis to maturity.

(2) Bonds not backed by other loans are carried at amortized cost with premium or discount amortized using the scientific amortization method. Bonds and structured securities purchased at par are carried at cost. Bonds with an NAIC designation of 6 are reported at the lower of amortized cost or fair value.

(3) Common stocks are carried at market with changes in market value recorded as unrealized gain or loss. Investments in stocks of unconsolidated subsidiaries in which the Company has a 20% interest or more are carried on the equity basis.

(4) Preferred stocks are carried in accordance with the guidance provided in Statements of Statutory Accounting Principles ("SSAP") No. 32.

(5) Mortgage loans on real estate are stated at the unpaid principal balance less any allowance for other than temporary impairments, if applicable.

(6) Pass-through loan-backed bonds and structured securities are carried at amortized cost using the scientific amortization method and include anticipated prepayments. Changes in estimated cash flow and in coupon interest cash flows from original purchase assumptions are accounted for using the prospective method for CMO residual, structured securities, adjusted rate pass-through loan-backed bonds and adjustable rate structured securities. The retrospective method is used for all other pass-through loan-backed and structured securities.

(7) The Company carries its non-insurance subsidiaries, at GAAP equity.

(8) The Company has ownership interests in joint ventures. The Company carries these based on the underlying audited GAAP equity of the investee.

(9) All derivatives that are not part of a designated hedging transaction, principally, index call options, index put options, interest rate swaps, total return swaps and options on swaps are stated at fair value with changes in the fair value being reflected in unrealized gains (losses). Futures contracts are marked to market daily with changes in market value being paid or received and recorded in unrealized gain (losses). When the futures contracts are closed the change in value is realized in earnings.

(10) The Company utilizes anticipated investment income on a conservative basis as a factor in the premium deficiency calculation, but has not reported any premium deficiency reserves.

(11) Claim reserves for both future benefit payments and waived premiums are held for each known open claim and are calculated using tabular methods. An additional reserve for claims incurred but not reported is determined from multiple years of historical claim lag experience (updated at least annually). Claim liabilities are held for payment potentially due but unpaid as of the valuation date on known open claims. A claim administration expense reserve based on a review of actual expenses in relation to claim payment is also held.

(12) The Company has not modified its capitalization policy from the prior period.

2. Accounting Changes and Corrections of Errors

SSAP 10R—Income Taxes, A Temporary replacement of SSAP 10 ("SSAP 10R")

In December of 2009, the NAIC issued substantive revisions to *SSAP 10—Income Taxes* ("SSAP 10"). These revisions allow companies meeting certain defined risk-based capital limits, to elect to apply provisions that could result in admitting deferred tax assets in an amount greater than those previously allowed under SSAP 10. RiverSource Life elected to apply the provisions of SSAP 10R and the result was an increase to net admitted deferred tax assets of $262.8 million. This increase was primarily due to the SSAP 10R provision which allows for admitting deferred tax assets that can be realized within three years, as opposed to the one year realization requirement under SSAP 10. This increase in deferred tax assets is separately reported in Aggregate write-ins for gains and losses in surplus in the Summary of Operations, and Aggregate write-ins for special surplus

funds on the balance sheet, as required by SSAP 10R. Refer to footnote 9 for detail of the components of the adoption impact and for additional disclosures required under SSAP 10R.

The revisions to SSAP 10R are effective for 2009 annual financial statements and 2010 interim and annual financial statements only. The NAIC has formed a working group to provide a recommendation on the appropriate determination for admitting deferred tax assets for reporting periods after December 31, 2010.

SSAP 43R—Loan-backed and Structured Securities-Revised ("SSAP 43R")
In November 2008, the NAIC issued *SSAP 98—Treatment of Cash Flows When Quantifying Changes in Valuation and Impairments, an Amendment of SSAP No. 43—Loan-backed and Structured Securities* ("SSAP 98"), effective January 1, 2009, with early adoption encouraged. This statement established statutory accounting principles for impairment analysis and subsequent valuation of loan-backed and structured securities and required the cost basis of loan-backed securities determined to be other-than-temporarily impaired, be written down to fair value . RiverSource Life early-adopted SSAP 98 on January 1, 2008. Impairments calculated under the former undiscounted cash flow approach would have been significantly less than the impairments recognized under SSAP 98.

In September 2009, the NAIC adopted substantive revisions to *SSAP 43R—Loan-backed and Structured Securities*, which were effective September 30, 2009. SSAP 43R superseded SSAP 98, and a portion of *SSAP No. 99—Accounting for Certain Securities to an Other-Than-Temporary Impairment*.

SSAP 43R revised the valuation and impairment requirements for loan backed and structured securities, providing differences in impairment recognition for situations when (i) there is an intent to sell; (ii) the entity does not have the intent and ability to hold the security; and (iii) there is a non-interest related decline in fair value, when there is no intent to sell and when the entity has the intent and ability to hold the security. SSAP 43R provides that in certain circumstances, entities that early adopted the requirements of SSAP 98, shall recognize a cumulative effect of reversing the impact of the adoption of SSAP 98 as an adjustment to the opening balance of unassigned surplus as of July 1, 2009, with a corresponding adjustment to applicable financial statement elements.

The Company has recognized a cumulative effect of accounting change of $42.5 million, which reverses the impact of its early adoption of SSAP 98 and increases the book value of the other-than-temporarily impaired loan-backed securities which were written down to fair value during 2008 and the first half of 2009, to the amount of cash flows that are expected to be collected.

Expanded use of 2001 CSO Preferred Mortality tables:
The NAIC adopted the 2001 CSO Preferred Mortality tables for contracts issued on or after January 1, 2007 in Model Regulation 815 (Reg. 815). The Company applied this table to its term life insurance business and recognized a decrease in reserves of $1.8 million at December 31, 2009, which was reported as a change in reserves on account of change in valuation basis (Summary of Operations line 43, and Exhibit 5A).

Actuarial Guideline XLIII— CARVM for Variable Annuities ("VACARVM" or "AG 43")
In December 2009, the NAIC issued AG 43 for valuation of reserves for variable annuity and other contracts involving certain guaranteed benefits. The guideline addresses the issue of applying a uniform reserve standard to these guaranteed benefits by applying principles of asset adequacy analysis directly to the risks associated with these products and guarantees. The reserve is based on a minimum floor determined using a standard scenario plus the excess over this floor, if any, of a reserve calculated using a stochastic set of scenarios. AG 43 is effective December 31, 2009 and affects all contracts issued on or after January 1, 1981.

The impact of RiverSource Life's adoption of AG 43 was a $69.3 million reduction to reserves, which was recognized in current period income. This includes a discretionary reserve increase of $290.0 million for a provisional margin as differing interpretations of AG 43 are resolved.

Conversion to New Valuation System and Correction of Errors
During 2009, RiverSource Life converted to a new industry standard reserve valuation system. In the second quarter of 2009, the Company completed the conversion for fixed and variable annuities and single premium life insurance. The conversion resulted in a decrease of approximately $39.0 million in variable annuity and guaranteed minimum death benefit ("GMDB") reserves. This reserve decrease primarily related to the treatment of rider fees in the computation of reserves. In the fourth quarter of 2009, the Company completed the conversion for universal life and variable universal life insurance resulting in a net increase to reserves of $18.0 million related to system valuation enhancements. These system conversion impacts were classified as changes in accounting estimates based on *SSAP No. 3-Accounting Changes and Corrections of Errors*, and recorded in current period income.

In 2009, RiverSource recorded a net prior period correction to surplus of $2.1 million on Line 53 of the Summary of Operations, which was comprised of the following:

- ($16.0) million correction of coding errors discovered during the conversion of fixed annuities to the new actuarial valuation system, which resulted in an understatement of fixed annuity reserves.
- ($16.8) million correction of coding errors on a closed block of single premium life insurance policies, resulting in an understatement of reserves.
- Manual general ledger entries which were incomplete or coded incorrectly, resulting in an overstatement of cash of $8.9 million, an overstatement of reserves of $20 million and an understatement of pending claim reserves of $11.1 million.
- $16.0 million primarily due to the former system inappropriately applying Actuarial Guideline XXX (AG XXX) to variable universal life insurance, and an incorrect application of banded X-factors to universal life contracts in the AG XXX calculation.
- $18.9 million to establish a prepaid reinsurance premium asset for traditional life insurance.

Reclassification of Reinsurance Allowances
In the first quarter of 2009, RiverSource Life reclassified reinsurance allowances for coinsurance contracts for traditional life and long term care insurance from premiums to commissions and expense allowances on reinsurance ceded. This change in presentation conforms with the NAIC Annual Statement instructions. The impact for 2009 was a reduction in premiums of $46.4 million, with a corresponding increase in commissions and expense allowance on reinsurance ceded. There was no net impact to total revenues, net income or surplus.

3. Business Combinations and Goodwill
Not applicable

4. Discontinued Operations
Not applicable

5. Investments
A. Mortgage Loans
(1) The maximum and minimum lending rates for mortgage loans during 2009 were: 7.25% and 6.0%.
(2) During 2009, the Company reduced interest rates of outstanding mortgage loans as follows:

Percentage received	Carrying value	Number of loans
2.51%	$ 8,754,356	6
2.70%	3,787,692	1

(3) The maximum percentage of any one loan to the value of security at the time of loan, exclusive of insured or guaranteed or purchase money mortgage was 80%.
(4) At December 31, 2009, the Company held no mortgages with interest more than 180 days past due.

NOTES TO FINANCIAL STATEMENTS

		2009	2008
(5)	Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ –	$ –
(6)	Impaired loans with related allowance for credit losses	15,072,129	17,522,134
	a. Related allowance for credit losses	2,000,000	1,000,000
(7)	Impaired loans without an allowance for credit losses	3,191,743	–
(8)	Average recorded investment in impaired loans	7,536,065	8,761,067
(9)	Interest income recognized during the period the loans were impaired	329,638	86,881
(10)	Amount of interest income recognized on a cash-basis during the period the loans were impaired	–	–
(11)	Allowance for credit losses:		
	a. Balance at beginning of period	$ 1,000,000	$ –
	b. Additions charged to operations	2,000,000	1,000,000
	c. Direct write-downs charged against the allowances	–	–
	d. Recoveries of amounts previously charged off	(1,000,000)	–
	e. Balance at end of period	$ 2,000,000	$ 1,000,000

(12) Interest accrual is stopped when a mortgage is 90 days delinquent. Income received during the 90+ delinquent period is collected on a cash basis until the loan is brought current and then is returned to a normal accrual status.

B. Debt Restructuring

		2009	2008
(1)	The total recorded investment in restructured loans, as of year end	$ 30,494,525	$ –
(2)	The realized capital losses related to these loans	–	–
(3)	Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings	–	–

(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

C. Reverse Mortgages

None

D. Loan-Backed Securities

Prepayment assumptions for pass-through, loan-backed bonds and structured securities are based on financial information provided by a licensed data provider. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value all types of these securities except in situations where rate changes result in recalculation of the effective yield. The recalculated yield is used to amortize the investment as of the rate change date.

The Company has no loan-backed securities for which an other-than-temporary impairment ("OTTI") was recognized due to intent to sell or inability or lack of intent to retain for a period of time sufficient to recover the amortized cost basis.

The following table provides information about loan-backed securities at December 31, 2009 for which an OTTI has been recognized due to the fact that the present value of cash flows expected to be collected is less than amortized cost basis of the securities. There is no information presented for the first half of the year, as this was prior to the effective date of SSAP 43R (refer to Footnote 1 for discussion of SSAP 43R).

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value
Quarter ended September 30, 2009:					
32051GQD0	$ 3,418,201	$ 2,242,681	$ 1,175,520	$ 2,242,681	$ 1,484,408
863579TA6	1,759,272	1,570,755	188,517	1,570,755	1,305,256
05946XYW7	1,577,738	1,112,124	465,614	1,112,124	718,246
126694VL9	4,138,959	4,015,831	123,128	4,015,831	3,400,654
12667G5U3	24,157,281	23,692,786	464,495	23,692,786	16,166,886
Total 3rd quarter	$ 35,051,451	$ 32,634,177	$ 2,417,274	$ 32,634,177	$ 23,075,450
Quarter ended December 31, 2009:					
12667FPB5	$ 9,326,830	$ 9,125,487	$ 201,343	$ 9,125,487	$ 3,609,034
12668AXF7	15,321,476	15,177,896	143,580	15,177,896	10,233,353
12667G5U3	22,620,644	22,554,899	65,745	22,554,899	15,553,635
126694A40	3,599,019	3,568,825	30,194	3,568,825	2,097,841
07386HVY4	3,259,686	2,729,003	530,683	2,729,003	2,535,616
126694VL9	3,691,807	3,224,730	467,077	3,224,730	2,795,088
32051GQD0	2,096,939	1,029,807	1,067,132	1,029,807	1,118,707
863579TA6	1,438,604	1,301,830	136,774	1,301,830	1,218,746
Total 4th quarter	$ 61,355,005	$ 58,712,477	$ 2,642,528	$ 58,712,477	$ 39,162,020
Annual aggregate total			**$ 5,059,802**		

The following table provides information about loan-backed securities for which the carrying value exceeds fair value and the length of time that individual securities have continuously had amortized cost in excess of fair value, as of December 31, 2009:

	Less than 12 months		12 months or more		Total	
Description of securities:	Fair Value	Excess of Carry Value over Fair Value	Fair Value	Excess of Carry Value over Fair Value	Fair Value	Excess of Carry Value over Fair Value
Special Revenue	$ 738,753,716	$ (12,826,101)	$ 9,053,520	$ (556,523)	$ 747,807,236	$ (13,382,624)
Industrial and miscellaneous	599,112,702	(16,539,605)	540,743,884	(174,412,626)	1,139,856,586	(190,952,231)
Total	**$ 1,337,866,418**	**$ (29,365,706)**	**$ 549,797,404**	**$ (174,969,149)**	**$ 1,887,663,822**	**$ (204,334,855)**

E. Repurchase Agreements

Reverse repurchase agreements are financing transactions that are accounted for as collateralized borrowings. The underlying securities continue to be accounted for as an investment by the Company and a liability is recorded for the cash proceeds received in the transaction. Interest expense is accrued over the term of the agreement. The Company receives cash collateral of at least 95% of the fair value of the securities transferred. There were no amounts outstanding for repurchase agreements at December 31, 2009.

F. Real Estate

Not applicable

G. Low Income Housing Tax Credits

None

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. None

7. Investment Income

A. The Company stops accruing interest when it determines a bond is in default. All investment income due and accrued with amounts that are over 90 days past due is nonadmitted.

B. There was no due and accrued interest excluded from surplus (nonadmitted) in 2009.

8. Derivative Instruments

A. Economic hedging of Equity Indexed Annuities:

Option transactions and long and short financial futures mitigate the exposure to equity and fixed income market risks associated with the equity-indexed annuity ("EIA") product. To economically hedge the appreciation in obligations under the EIA contracts, the Company purchases call options, purchases financial futures and both purchases and writes knock-in put options. On the purchased calls, the Company pays an initial premium to the counterparty. If the identified index level exceeds the strike price on the expiration date, the Company receives a payment. For purchased financial futures, gains are generated if the market rises above the index level that existed when the contracts were opened and a payment will be received by the Company. A return to the client is locked-in if the index rises above 150% of its initial value and subsequently drops below. If the index level rises above this strike price and subsequently drops below the strike price, a payment is received by the Company on the purchased knock-in puts. If the index level subsequently drops below another identified strike price, the Company is obligated to pay the counterparty on the written knock-in puts.

Economic hedging of Variable Annuity Living Benefits:

Under interest rate swap agreements, the Company contracts with other parties to receive or pay fixed rate interest amounts and pay or receive variable rate interest amounts as calculated on an agreed upon notional amount at specified determination dates.

Under total return swap agreements, the Company contracts with other parties to receive or pay variable interest amounts and pay or receive payments based on the return of an underlying index.

The Company has entered into purchased option contracts on swaps (swaptions) that provide the right but not the obligation, to enter into swap contracts at a future date. The Company may also choose a cash settlement on option expiration date if the option has a positive value as determined by the present value of the underlying swap transaction.

Exchange traded index futures are used to protect the Company in the event of changes in the market indices which impact the liabilities being economically hedged. There is no cash exchanged at the origination of the contract, but cash settles daily over the life of the contract to record the changes to the underlying index.

Purchase put and call index options are used to protect the Company in the event of changes in the market indices which impact the liabilities being economically hedged. The premium associated with certain of these options is paid semi-annually over the life of the option contract, while the rest of the option premiums are paid up front. These contracts are European options. The Company receives a payment at expiration on a call (put) if the value of the underlying index is above (below) the strike price of the option.

The Company is exposed to credit risk in the event of non-performance by counterparties. The Company monitors credit exposure through established approval procedures. Credit risk exposure is represented by a positive fair value (market value) of contracts at the reporting date. Refer to Schedule DB for additional details.

B. The Company enters into derivative financial instruments to manage exposure to interest rate risk and equity market risk. To manage these exposures, and any related mismatches between assets and liabilities, the Company invests in Interest Rate Swaps, Floors, Index Options, Swap options and Financial Futures contracts. Option transactions include purchased and written calls, and purchased and written puts and swaptions. The futures transactions are long and short positions resulting from purchases or sale of the futures contracts. The Company holds no derivative instruments for trading purposes.

C. Options that are not part of a hedging transaction are marked to fair value with changes reflected in unrealized gains (losses). Purchased swap option contracts are accounted for at fair value with changes in fair value being recorded in surplus as unrealized gains and losses.

Interest rate swaps are reported at fair value with changes in fair value reflected in unrealized gains (losses). Interest earned or paid is recognized currently in earnings. Realized gains and losses on sale of interest rate swaps are recorded in earnings.

Futures contracts are stated at the value of any cash deposits that have been made. Futures contracts are marked-to-market daily with changes in market value being paid or received and recorded in unrealized gains (losses). When the futures contracts are closed, the change in value is realized in earnings.

D. The Company's derivative contracts are not part of a designated hedge and therefore have not been monitored for hedge effectiveness. Fair value accounting is used. The following amounts are included in change of unrealized capital gains (losses) for 2009:

Swaps	$ (695,856,109)
Futures	60,806,326
Options	(1,170,647,342)
Total	$ (1,805,697,125)

E. Not applicable.

F. Not applicable

9. Income Taxes

As discussed in footnote 2, the Company adopted SSAP 10R effective December 31, 2009. The December 31, 2009 balances and related disclosures are calculated and presented pursuant to SSAP 10R. The December 31, 2008 balances and related disclosures are calculated and presented pursuant to SSAP 10 prior to its modification by SSAP 10R.

A. The net deferred tax asset/(liability) at December 31 and the change from the prior year are comprised of the following:

		December 31, 2009			December 31, 2008	
		Ordinary	Capital	Total	Total	Change
(1)	Total gross deferred tax assets*	$ 573,247,295	$ 181,142,150	$ 754,389,445	$ 1,024,588,528	$ (270,199,083)
(2)	Total gross deferred tax liabilities	10,014,753	–	10,014,753	522,112,102	(512,097,349)
(3)	Net deferred tax assets /(liabilities)	563,232,542	181,142,150	744,374,692	502,476,426	241,898,266
(4)	Total deferred tax assets nonadmitted	205,235,431	73,970,646	279,206,077	318,342,833	(39,136,756)
(5)	Net admitted deferred tax assets/(liabilities)	$ 357,997,111	$ 107,171,504	$ 465,168,615	$ 184,133,593	$ 281,035,022

(6) Net change in total deferred tax assets nonadmitted ... (39,136,756)

* There are no valuation allowance adjustments to gross deferred tax assets as of December 31, 2009 and 2008.

NOTES TO FINANCIAL STATEMENTS

(7) The Company has elected to admit deferred tax assets pursuant to paragraph 10.e. of SSAP 10R for the current reporting period. Such election was not available in 2008.

(8) The amount of admitted adjusted gross deferred tax assets calculated under each component of SSAP 10R is:

		December 31, 2009			December 31, 2008	
		Ordinary	Capital	Total	Total	Change
10.a	Federal income taxes recoverable through loss carryback	$ 153,463,120	$ 33,666,088	$ 187,129,208	$ –	$ 187,129,208
10.b	Lesser of adjusted gross deferred tax assets expected to be realized in one year or 10% adjusted statutory capital and surplus limit	–	15,277,267	15,277,267	184,133,593	(168,856,326)
10.c	Admitted pursuant to paragraph 10.c	10,014,753	–	10,014,753	522,112,102	(512,097,349)
	Total admitted from the application of paragraph 10.a - 10.c.	163,477,873	48,943,355	212,421,228	706,245,695	(493,824,467)
10.e.i	Additional admitted pursuant to paragraph 10.e.i.	204,533,991	–	204,533,991	–	204,533,991
10.e.ii	Lesser of adjusted gross deferred tax assets expected to be realized in three years or 15% adjusted statutory capital and surplus limit	–	58,228,149	58,228,149	–	58,228,149
	Total admitted from the application of paragraph 10.e.	204,533,991	58,228,149	262,762,140	–	262,762,140
	Total admitted adjusted gross deferred tax assets	368,011,864	107,171,504	475,183,368	706,245,695	(231,062,327)
	Deferred tax liabilities	(10,014,753)	–	(10,014,753)	(522,112,102)	512,097,349
	Net admitted deferred tax asset	$ 357,997,111	$ 107,171,504	$ 465,168,615	$ 184,133,593	$ 281,035,022

The Company's risk-based capital level used for purposes of paragraph 10.d. of SSAP 10R is based on authorized control level risk based capital of $394.5 million and total adjusted capital of $3,187.3 million.

(9) The increased amount by tax character, and the change in such, of admitting adjusted gross deferred tax asset as a result of the application of paragraph 10e:

	Ordinary	Capital	Total	Change
Increased amount of admitted deferred tax assets	$ 204,533,991	$ 58,228,149	$ 262,762,140	$ 262,762,140

(10) The amount of admitted deferred tax assets, admitted assets, statutory surplus and total adjusted capital in the risk-based capital calculation and the increased amount of deferred tax assets, admitted assets and surplus as the result of the application of paragraph 10e:

	SSAP 10R 10.a-c.	SSAP 10R 10.e.	Difference (Increase after application of 10e)
Admitted deferred tax assets	$ 202,406,475	$ 465,168,615	$ 262,762,140
Admitted assets	81,050,352,350	81,313,114,490	262,762,140
Statutory surplus	3,104,908,640	3,367,670,780	262,762,140
Total adjusted capital	3,187,313,184	3,450,075,324	262,762,140

(11) The change in deferred income taxes reported in surplus before consideration of nonadmitted assets is comprised of the following components:

	December 31, 2009	December 31, 2008	Change
Gross deferred tax assets	$ 754,389,445	$ 1,024,588,528	$ (270,199,083)
Less: Total deferred tax liabilities	10,014,753	522,112,102	(512,097,349)
Net deferred tax assets in excess of deferred tax liabilities	$ 744,374,692	$ 502,476,426	241,898,266
Tax effect on unrealized gains (losses)			(651,751,424)
Change in net deferred income taxes			(409,853,158)
Less: Deferred tax liabilities associated with contribution from parent in Summary of Operations Line 51.1 Paid in Surplus			3,371,506
Change in net deferred income taxes			$ (406,481,652)

B. Unrecognized deferred tax liabilities

(1) There are no temporary differences for which deferred tax liabilities are not recognized.

C. Current income taxes incurred consist of the following major components:

	December 31, 2009	December 31, 2008
Current year expense	$ 327,930,647	$ 127,359,005
Tax contingency reserve	56,697,817	(211,291,202)
Tax credits	(11,400,953)	(3,576,576)
Prior year over-accrual of tax reserves	(15,262,800)	(17,028,000)
Current income taxes incurred	$ 357,964,711	$ (104,536,773)

Deferred income tax assets and liabilities consist of the following major components:

	December 31, 2009	December 31, 2008	Change
Deferred tax assets:			
Deferred acquisition costs	$ 288,216,055	$ 279,364,686	$ 8,851,369
Reserves	263,339,981	457,223,982	(193,884,001)
Unrealized losses	109,251,189	–	109,251,189
Investments	89,902,975	198,317,736	(108,414,761)
Depreciation	1,727,532	10,418,412	(8,690,880)
Foreign tax credit carryforward	–	19,724,581	(19,724,581)
AMT carryforward	–	56,451,341	(56,451,341)
Other	1,951,713	3,087,790	(1,136,077)
Total gross deferred tax assets	754,389,445	1,024,588,528	(270,199,083)
Nonadmitted deferred tax assets	279,206,077	318,342,833	(39,136,756)
Admitted deferred tax assets	$ 475,183,368	$ 706,245,695	$ (231,062,327)

Deferred tax liabilities:			
Other accrued liabilities	$ 10,014,753	$ 106,953	$ 9,907,800
Unrealized (gains) losses	–	522,005,149	(522,005,149)
Total deferred tax liabilities	10,014,753	522,112,102	(512,097,349)
Net admitted deferred tax asset (liability)	$ 465,168,615	$ 184,133,593	$ 281,035,022

D. The Company's income tax incurred and change in deferred income tax differs from the amount obtained by applying the federal statutory rate of 35% to income before income taxes as follows:

	Amount	Tax Effect at 35%	Effective Tax Rate
Net gain from operations before federal income taxes	$ 2,053,728,258		
Realized capital gains	279,236,585		
Income before taxes	$ 2,332,964,843	$ 816,537,696	35.0%
Permanent differences:			
Dividends received deduction		(59,463,863)	(2.5)%
Other		7,372,530	0.2%
Total		$ 764,446,363	32.7%
Federal and foreign income taxes incurred		$ 357,964,711	15.3%
Change in net deferred income taxes		406,481,652	17.4%
Total statutory income tax		$ 764,446,363	32.7%

E. Loss carryforward

(1) As of December 31, 2009, there are no operating loss or capital loss carryforwards available for tax purposes.

(2) The amount of Federal income taxes incurred that are available for recoupment in the event of future net losses are:

2009	$ 357,964,711
2008	$ –
2007	$ –

(3) There are no aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Code.

F. Consolidated federal income tax return

(1) The Company's federal income tax return is consolidated with RiverSource Life Insurance Co. of New York.

(2) The method of allocation among the companies is subject to written agreement, approved by the Board of Directors. Allocation is based upon separate return calculations with current credit for net losses to the extent they are utilized by the consolidated group. Inter-company tax balances are settled quarterly in accordance with the terms of the written agreement.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. B., and C.

RiverSource Life is a wholly owned subsidiary of Ameriprise Financial, Inc. (“Ameriprise Financial”).

On December 31, 2008, Ameriprise Financial contributed all of the issued and outstanding shares of RiverSource Tax Advantaged Investments, Inc. (“RTA”) to RiverSource Life. RTA is a stock company domiciled in Delaware and is a limited partner in affordable housing partnership investments.

Dividends paid and received were as follows:

	Years Ended December 31,	
	2009	2008
	(in millions)	
Cash dividends paid to Ameriprise Financial	$ —	$ 775
Cash dividends paid to RiverSource Life from RiverSource Life of NY	—	77
Cash dividend paid to RiverSource Life from RTA	22	—
Non-cash dividend paid to Ameriprise Financial from RTA	—	118

During 2008, RiverSource Life received a non-cash capital contribution of $83 million comprised of below investment grade syndicated bank loans from Ameriprise Financial. In addition, RiverSource Life Insurance Company received a $239 million contribution from Ameriprise Financial, consisting of all the issued and outstanding shares of RTA.

During 2009, RiverSource Life received a non-cash capital contribution of $121 million comprised of two buildings and the related land from Ameriprise Financial. As part of the transaction, RiverSource Life entered into agreements to lease the buildings to Ameriprise Financial.

In addition, RiverSource Life received a capital contribution of $200 million consisting of a reduction of the outstanding balance due to Ameriprise Financial under a line of credit. Refer to footnote 11 for additional information.

D. The following amounts for receivables from/payables to affiliates are included on the balance sheet:

	December 31, 2009	December 31, 2008
Receivable from affiliates	$ 25.4 million	$ 20.7 million
Payable to affiliates reported as a component of “General expenses due or accrued”	$ 26.8 million	$ 23.4 million
Borrowed money	$300.0 million	–

These balances will be settled in the ordinary course of business.

E. The Company has not made any guarantees or undertakings for the benefit of any affiliates or related parties which result in a material contingent exposure of the Company's assets or liabilities, except as described in Note 14.

F. RiverSource Life currently had in place the following intercompany agreements during 2009:

(1) “Intercompany Tax Allocation Agreement”, dated August 31, 1985 between IDS Life Insurance Company and IDS Life Insurance Company of New York terminated February 1, 2007.

(2) “Mortgage Loan Services”, dated February 26, 1996, between IDS Life Insurance Company and IDS Life Insurance Company of New York terminated September 1, 2008.

(3) “Administrative Services Agreement”, dated April 1, 1998 between IDS Life Insurance Company and IDS Life Insurance Company of New York terminated on March 2, 2009.

(4) “Agreement a/k/a Supplementary Agreement Number 1”, effective January 1, 2007, by and among RiverSource Life, Ameriprise India Private Limited and Ameriprise Financial, Inc., under which Ameriprise India Private Limited provides accounting, data-entry, data management, and information analysis activities for RiverSource Life in accordance with an umbrella export agreement between Ameriprise Financial, Inc. and Ameriprise India Private Limited.

(5) “Beneficiary Account Services Agreement”, effective January 1, 2007, between Ameriprise Bank, FSB (“the Bank”) and RiverSource Life, pursuant to which the Bank establishes checking accounts for beneficiaries of life insurance and annuity products issued by RiverSource Life in order to receive death benefit proceeds paid out on such policies.

NOTES TO FINANCIAL STATEMENTS

(6) "Illinois Income Tax Sharing Agreement", effective January 1, 2007, by and among RiverSource Life, IDS Property Casualty Company, and Ameriprise Insurance Company, under which RiverSource Life is responsible for filing Illinois unitary income tax returns on behalf of the members of the unitary group and provision is made for fair allocation of tax charges and credits among the unitary group members.

(7) "Intercompany Service Agreement", effective January 1, 2007, between Ameriprise Financial, Inc. and RiverSource Life, pursuant to which Ameriprise Financial, Inc. provides services and incurs expenses on behalf of RiverSource Life, including accounting, controllership, finance, financial reporting, treasury, corporate communications, loan servicing, actuarial, corporate and brand marketing, corporate tax, customer relations, executive management, human resources, information systems, internal audit, legal counsel, strategic planning, and other support services; also includes paying and charging back for occupancy costs, communications equipment and services, office equipment, employee benefits, and other directly allocable expenses.

(8) "Investment Management and Services Agreement", effective January 1, 2007, between RiverSource Investments, LLC and RiverSource Life, under which RiverSource Investments, LLC provides investment management and asset-liability management services for assets held in the investment accounts of RiverSource Life.

(9) "Management, Service, and Marketing Support Agreement", effective January 1, 2007, by and between RiverSource Life, RiverSource Investments, LLC and RiverSource Service Corporation, under which RiverSource Investments, LLC and RiverSource Service Corporation agree to provide certain transfer agent, shareholder servicing, and support for the offer, sale, and servicing of shares in connection with separate account funds offered through variable contracts issued by RiverSource Life.

(10) "Marketing Support Services Agreement", effective January 1, 2007, between Ameriprise Financial Services, Inc. and RiverSource Life, pursuant to which RiverSource Life compensates Ameriprise Financial Services, Inc. for its proportionate share of expenses relating to maintaining a field organization including: establishing and maintaining a network of area sales offices; staffing of area offices; local marketing expenses; marketing and sales management; retail distribution services; incentive management programs; expenses related to pre-client ready advisors; field compensation and administration services; marketing programs; advice information services; maintaining a financial services center; associated legal expenses; and other expenses necessary to support marketing sales and services.

(11) "Participation Agreement", effective January 1, 2007, by and among RiverSource Life, RiverSource Life of NY, and RiverSource Distributors, Inc., under which RiverSource Distributors, Inc., in its role as principal underwriter for RiverSource Variable Portfolio Funds, allows for purchase and redemption of shares of certain RiverSource Variable Portfolio Funds on behalf of variable separate accounts sponsored by RiverSource Life and RiverSource Life-NY. An Assignment was made effective April 30, 2009, whereby RiverSource Distributors, Inc. assigned its responsibilities under the agreement to RiverSource Fund Distributors Inc.

(12) "Principal Underwriter Agreement", for Variable Annuities and Variable Life Insurance, effective January 1, 2007, between RiverSource Distributors, Inc. and RiverSource Life, pursuant to which RiverSource Life appoints RiverSource Distributors, Inc. to serve as principal underwriter for distribution and sale of RiverSource Life variable annuities and variable life insurance products; authorizes RiverSource Distributors, Inc. to enter into selling agreements with retail broker dealer firms and provide wholesaling support services to such firms.

(13) "Revolving Credit Agreement" effective August 1, 2007, by and among Ameriprise Financial Inc., RiverSource Life Insurance Company and RiverSource Life of NY, under which Ameriprise Financial Inc. provides RiverSource Life Insurance Company and RiverSource Life of NY with a revolving line of credit not to exceed $200 million in aggregate and for RiverSource Life of NY, $25 million or 5% of admitted assets, excluding separate account business as of December 31 of the immediately preceding year.

(14) "RiverSource Variable Portfolio Funds Service Agreement", effective January 1, 2007, by and between RiverSource Distributions, Inc. and RiverSource Life, pursuant to which RiverSource Life provides distribution and shareholder services to assist in the promotion, distribution, and account servicing of RiverSource Variable Portfolio Fund shares for the benefit of RiverSource Life clients who own or are considering purchasing RiverSource Life variable contracts. An Assignment was made effective April 30, 2009, whereby RiverSource Distributors, Inc. assigned its responsibilities under the agreement to RiverSource Fund Distributors Inc.

(15) "Selling Agreement", effective January 1, 2007, by and among Securities America, Inc., RiverSource Distributors, Inc. and RiverSource Life, pursuant to which RiverSource Life and RiverSource Distributors, Inc. appoint and authorize Securities America, Inc. to sell insurance policies and annuity contracts issued by RiverSource Life including both variable and non-variable products.

(16) "Selling Agreement", effective January 1, 2007, by and among Ameriprise Financial Services, Inc., RiverSource Distributors, Inc. and RiverSource Life, pursuant to which RiverSource Life and RiverSource Distributors, Inc. appoint and authorize Ameriprise Financial Services, Inc. to sell insurance policies and annuity contracts issued by RiverSource Life including both variable and non-variable products.

(17) "Wholesaling Agreement", effective January 1, 2007, between RiverSource Distributors, Inc. and RiverSource Life, pursuant to which RiverSource Distributors, Inc. provides specified wholesaling services in connection with distribution of RiverSource Life non-variable products including: providing insurance distributors with product information; developing and disseminating approved sales materials and strategies; sponsoring informational events; answering technical questions; and providing other promotional and distribution related services.

(18) "Federal Income Tax Sharing", effective February 1, 2007, by and among Ameriprise Financial, Inc., RiverSource Life and RiverSource Life Insurance Co. of New York, under which RiverSource Life is responsible for filing consolidated federal income tax returns on behalf of the members of the consolidated group and provision is made for fair allocation for tax charges and credits among the consolidated group members.

(19) "Intercompany Service Agreement", effective September 1, 2008, by and among RiverSource Life and RiverSource Life Insurance Co. of New York, under which RiverSource Life provides services including business analysis, business transformation and project management, compliance support, insurance and annuity executive management, insurance and annuity product marketing, product development and product management, insurance and annuity marketing communications and outside distribution electronic data interchange. This agreement replaced "Administrative Services Agreement" dated October 26, 1972, between IDS Life Insurance Company and IDS Life Insurance Company of New York.

(20) "Revolving Credit Agreement", effective September 1, 2008, by and among Ameriprise Financial Inc. and RiverSource Life under which RiverSource Life provides Ameriprise Financial Inc. with a revolving line of credit not to exceed certain limits in the agreement. This agreement expired on September 1, 2009, pursuant to the terms of the agreement.

(21) "Subcontracting Agreement", effective April 1, 2009, by and among Ameriprise Financial Inc. and RiverSource Life whereby Ameriprise Financial Inc. delegates to RiverSource Life the administrative duties Ameriprise Financial Inc. has agreed to provide to various corporations and their trusts and series resulting from such corporations, trusts and series making their shares available as investment options under variable insurance products manufactured by RiverSource Life.

(22) "Revolving Credit Agreement", effective July 15, 2009, by and among Ameriprise Financial Inc. and RiverSource Life under which Ameriprise Financial, Inc. provides RiverSource Life with a revolving line of credit not to exceed $800 million.

(23) "Revolving Credit Agreement", effective December 14, 2009, by and among Ameriprise Financial Inc. and RiverSource Life under which RiverSource Life provides Ameriprise Financial Inc. with a revolving line of credit not to exceed certain limits in the agreement.

G. All outstanding shares of the Company were owned by Ameriprise Financial at December 31, 2009. Refer to the organization chart at Schedule Y for disclosure of the other entities within the holding company group.

H. The Company owns no shares of an upstream parent.

I. None of the Company's investments in subsidiary, controlled or affiliated entities exceed 10% of the Company's admitted assets.

J. The Company does not have any impaired investments in subsidiaries, controlled or affiliated entities.

K. Not applicable.

L. Not applicable

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. Capital Notes
None

B. Other Debt
In July 2009, RiverSource Life, as the borrower, entered into a revolving credit agreement with Ameriprise Financial as the lender. The aggregate amount outstanding under the line of credit may not exceed $800 million at any time. The interest rate for any borrowing under the new agreement is established by reference to LIBOR plus 28 basis points. Amounts borrowed may be repaid at any time with no prepayment penalty. In the third quarter of 2009, Ameriprise Financial loaned $500 million in cash to RiverSource Life under this line of credit agreement. In the fourth quarter of 2009, the outstanding balance was reduced by $200 million, as a non-cash contribution to RiverSource Life. As of December 31, 2009, the outstanding balance under this credit line was $300 million which was repaid in full in the first quarter of 2010.

Federal Home Loan Bank

(1) The Company is a member of the Federal Home Loan Bank of Des Moines. The FHLB provides a reliable source of short-term and long-term, competitively priced funding. Members of FHLB Des Moines benefit from a range of funding products, the ability to better manage liquidity needs and the opportunity to partner with the Bank on affordable housing, economic development initiatives. Funding products offered include an overnight fed funds advance, short term (<6 month) repo agreement, long term fixed rate advance (6 months to 30 years), letters of credit and long term variable rate advances. RiverSource Life has not engaged in any funding activities and has no intent to do so. Federal Home Loan Bank membership is intended to be a contingent source of back-up liquidity for RiverSource Life.

(2) In the first quarter of 2009 RiverSource Life purchased $10 million of FHLB Des Moines stock (100,000 shares) to become a member of the FHLB.

(3) None

(4) RiverSource Life is able to borrow up to 30% of total assets (general and separate account), provided the Company is able to post sufficient collateral and purchase activity-based stock in support of the transaction.

(5) None

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plans
Not applicable

B. Defined Contribution Plans
The Company participates in defined contribution pension plans of Ameriprise Financial, which cover all employees who have met certain employment requirements. Company contributions to the plans are a percent of either each employee's eligible compensation or basic contributions. Costs of these plans charged to operations were $1.6 million and nil in 2009 and 2008, respectively.

C. Multiemployer Plans
Not applicable

D. Consolidated/Holding Company Plans
The Company participates in the Ameriprise Financial Retirement Plan which covers all permanent employees age 21 and over who have met certain employment requirements. Employer contributions to the plan are based on participants' age, years of service and total compensation for the year. Funding of retirement costs for this plan complies with the applicable minimum funding requirements specified by ERISA. The Company's share of the total net periodic pension cost was $1.5 million and $1.2 million in 2009 and 2008, respectively.

The Company participates in defined benefit health care plans of Ameriprise Financial that provide health care and life insurance benefits to retired employees and retired financial advisors. The plans include participant contributions and service- related eligibility requirements. Upon retirement, eligible employees are considered to have been employees of Ameriprise Financial. Ameriprise Financial expenses these benefits and allocates the expenses to its subsidiaries in accordance with an intercompany cost-sharing agreement. The Company's allocated share of postretirement benefit plan expenses in 2009 and 2008 was $0.4 million and $0.8 million, respectively.

The Company also participates in the Ameriprise Financial 2005 Incentive Compensation Plan. Employees, directors and independent contractors are eligible to receive incentive awards including stock options, restricted stock awards, restricted stock units, performance shares and similar awards designed to comply with the applicable federal regulations and laws of jurisdiction. The expense for incentive awards for 2009 and 2008 was $2.6 million and $3.1 million, respectively.

E. Postemployment Benefits and Compensated Absences
Not applicable

F Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
Not applicable

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

(1) The Company has 100,000 shares of common stock authorized, issued and outstanding at year-end. All shares have a $30 par value.

(2) The Company has no preferred stock outstanding.

(3) Dividends in excess of statutory unassigned funds (surplus) require advance notice to the Minnesota Department of Commerce and are subject to potential disapproval. In addition, dividends whose fair market value, together with that of other dividends or distributions made within the preceding 12 months, exceed the greater of (1) the previous year's statutory net gain from operations or (2) 10% of the previous year-end statutory capital and surplus are referred to as "extraordinary dividends." Extraordinary dividends also require advance notice to the Minnesota Department of Commerce, and are subject to potential disapproval. Dividends are not cumulative.

(4) RiverSource Life did not pay dividends in 2009.

(5) Within the limitations of (3) above, there are no restrictions on the portion of Company profits that may be paid as dividends.

(6) There are no restrictions on the Company's unassigned funds (surplus) other than restrictions on the amount that may be distributed.

(7) Mutual company advances to surplus – Not applicable

(8) The Company does not hold any of its own stock or that of its affiliated companies for special purposes.

(9) Not applicable

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) is $186.0 million unrealized loss.

(11) Surplus Notes – Not applicable

(12) - (13) Quasi-reorganization's - Not applicable

14. Contingencies

A. Contingent Commitments
In 1981, RiverSource Life guaranteed that it will maintain the capital and surplus of RiverSource Life of NY at or above $3,000,000, subject to several conditions, in order to secure authorization from the Superintendent of Insurance of the State of New York for the establishment of variable annuity separate account operations by RiverSource Life of NY.

B. Assessments
None

C. Gain Contingencies
None

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits.
None

E. All Other Contingencies
At December 31, 2009, RiverSource Life had no material commitments to purchase investments other than mortgage loan fundings.

RiverSource Life's annuity and life products all have minimum interest rate guarantees in their fixed accounts. As of December 31, 2009, these guarantees range up to 5.0%. To the extent the yield on RiverSource Life's invested assets portfolio declines below its target spread plus the minimum guarantee, RiverSource Life's profitability would be negatively affected.

The Securities and Exchange Commission, the Financial Industry Regulatory Authority, commonly referred to as FINRA, and several state authorities have brought proceedings challenging several mutual fund and variable product financial practices, generally including suitability, late trading, market timing, compensation and disclosure of revenue sharing arrangements. RiverSource Life has received requests for information and has been contacted by regulatory authorities concerning its practices and is cooperating fully with these inquiries.

RiverSource Life and its affiliates are involved in the normal course of business in a number of other legal and arbitration proceedings concerning matters arising in connection with the conduct of its business activities. RiverSource Life believes that it is not a party to, nor are any of its properties the subject of, any pending legal, arbitration or regulatory proceedings that would have a material adverse effect on its financial condition, results of operations or liquidity. However, it is possible that the outcome of any such proceedings could have a material impact on results of operations in any particular reporting period as the proceedings are resolved.

15. Leases
None

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
A. (1) The table below summarizes the notional amounts of the Company's derivatives as of December 31, 2009 and 2008.

	ASSETS		LIABILITIES	
	2009	2008	2009	2008
a. Swaps	$ 6,468,831,204	$ 7,274,790,880	$ 8,319,186,791	$ 5,820,138,308
b. Futures	269,381,325	675,075	385,445,156	540,062,800
c. Options	14,666,303,992	18,086,983,086	8,250,901,351	4,064,662,098
d. Total	$ 21,404,516,521	$ 25,362,449,041	$ 16,955,533,298	$ 10,424,863,206

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

(2) Under exchange-traded futures and options, the Company agrees to purchase or sell a specified number of contracts with other parties and for the futures to post 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 and options are regulated futures commissions merchants who are members of a trading exchange.

(3) The Company is exposed to credit-related losses in the event of non-performance by counterparties. The Company monitors credit exposure through established approval procedures. Credit risk exposure is represented by a positive fair value (market value) of contracts at the reporting date. Because exchanged-traded futures and options are affected through a regulated exchange and the futures positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company is required to furnish collateral for certain option contracts. The amount of collateral that is required is determined by the Company and the counterparty and is governed by a negotiated Credit Support Agreement (CSA).

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and by obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk using various credit monitoring techniques; 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
A. Transfers of Receivables Reported as Sales
Not applicable

B. Transfer and Servicing of Financial Assets
Not applicable

C. Wash Sales
None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not applicable

20. Other Items

A. Extraordinary Items
None

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures
Assets in the amount of $5,196,135 and $4,641,896 at December 31, 2009 and 2008, respectively, were on deposit with government authorities as required by law. Assets in the amount of $1,126,793 and $1,132,278 at December 31, 2009 and 2008, respectively, were pledged as collateral for bank loans.

D. Uncollectible Accounts
None

E. Business Interruption Insurance Recoveries
None

F. State Transferable Tax Credits
(1) Carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state credits by state and in total:

(1) Description of State Transferable Tax Credit	(2) State	(3) Carrying Value	(4) Unused Amount
Premium Tax Credit	FL	$ 83,002	$ 83,002

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

(3) Impairment loss
None

NOTES TO FINANCIAL STATEMENTS

G. Subprime-Mortgage-Related Risk Exposure

(1) Sub-prime mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles. Alt-A mortgage lending is the origination of residential mortgage loans to customers who have credit ratings above sub-prime but may not conform to government-sponsored standards. RiverSource Life has exposure to these types of loans only through mortgage-backed and asset-backed securities. The slow down in the U.S. housing market, combined with relaxed underwriting standards by some originators, has recently led to higher delinquency and loss rates for some of these investments. As a part of RiverSource Life's risk management process, an internal rating system is used in conjunction with market data as the basis for analysis to assess the likelihood that RiverSource Life will not receive all contractual principal and interest payments for these investments. For the investments that are more at risk for impairment, RiverSource Life performs its own assessment of projected cash flows incorporating assumptions about default rates, prepayment speeds, loss severity, and geographic concentrations to determine if an OTTI should be recognized. Based on this analysis, for the year ended December 31, 2009, RiverSource Life recognized $21.8 million, of other than temporary impairments related to Alt-A mortgage-backed securities. All other contractual payments are expected to be received.

(2) There is no direct exposure to subprime mortgage loans.

(3) Securities with underlying subprime exposure, as of December 31, 2009:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
Asset-backed securities	$ 112,072,745	$ 112,886,860	$ 91,407,362	$ –
Equity investment in wholly-owned subsidiary RiverSource Life of NY	$ 6,009,469	$ 6,340,123	$ 5,464,648	$ –

Securities with underlying Alt – A exposure, as of December 31, 2009:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
Mortgage-backed securities	$ 367,016,332	$ 352,608,483	$ 245,121,877	$ 20,528,028
Equity investment in wholly-owned subsidiary RiverSource Life of NY	$ 29,261,196	$ 29,328,233	$ 23,273,591	$ 499,462

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

21. Events Subsequent

Subsequent events have been considered through February 18, 2010 for the statutory statement issued on February 25, 2010.

22. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
   Yes ( ) No (X)

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 an insured or any other person not primarily engaged in the insurance business?
   Yes ( ) No (X)

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)

2. Does the Company 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)

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 of 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 ( ) No (X)

B. The Company has no uncollectible reinsurance.

C. The Company has no commuted reinsurance.

23. Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

24. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

25. Intercompany Pooling Arrangements

Not applicable

26. Structured Settlements

Not applicable

27. Health Care Receivables

Not applicable

28. Participating Policies

Not applicable

29. Premium Deficiency Reserves

None

30. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives the deduction of deferred fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Any surrender values promised in excess of the legally computed reserves are included in Exhibit 5 – aggregated reserves for life contracts ("Exhibit 5") with the basic reserve.

(2) Additional premiums are charged for policies issued on substandard lives according to underwriting classification. The corresponding reserves held on such policies are calculated using the standard reserves plus unearned gross extra premium for policies with a flat extra premium and standard reserve, plus an additional approximate reserve based on multiple reserves for policies issued with multiple table ratings.

(3) As of December 31, 2009, the Company had $3.1 billion of insurance in force for which gross premiums are less than net premiums according to the standard valuation set by the State of Minnesota. Total reserves to cover the above insurance totaled the gross amount of $58.5 million at

year-end. These reserves are reported in Exhibit 5 Part 1, Line 0700003. Through coinsurance agreements, $2.3 million of this reserve is ceded to reinsurers.

(4) Tabular interest, tabular less actual reserve released and tabular cost have been determined by formula, as described in the NAIC Instructions.

(5) Actual interest is credited on accounts.

(6) "Other increases, net" in the Analysis of Increase in Reserves includes the following:

	Total	Ordinary Life Insurance	Individual Annuities	Group Life Insurance
		(in millions)		
Change in the implicit reserve for guaranteed benefits within VA contracts	$ (1,352.6)	$ –	$ (1,352.6)	$ –
One-time impact of a change in the separate account allocation of VA reserves under AG 43	(373.4)	–	(373.4)	–
SPL/Fund One - valuation system conversion	16.8	11.8	–	5.0
UL/VUL updated X-factors and other reserve changes	4.6	4.6	–	
Analysis of increase in reserves, Line 7 Other increases, net	$ (1,704.6)	$ 16.4	$ (1,726.0)	$ 5.0

Refer to footnote 2 for accounting changes and other adjustments impacting reserves.

31. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

		Amount	% of Total
A.	Subject to discretionary withdrawal:		
(1)	With market value adjustment	$ 230,886,907	0.4%
(2)	At book value less current surrender charge of 5% or more	7,067,454,078	10.9%
(3)	At fair value	43,803,769,635	67.7%
(4)	Total with adjustment or at market value	**51,102,110,620**	**79.0%**
(5)	At book value without adjustment **	11,630,379,131	18.0%
B.	Not subject to discretionary withdrawal	1,994,585,396	3.0%
C.	Total (gross)	$ **64,727,075,147**	**100.0%**
D.	Reinsurance ceded	–	
E.	Total (net)	$ **64,727,075,147**	

** Approximately $3,040.3 million of these reserves are subject to withdrawal with a surrender charge that is contingent or less than 5% (but greater than 0%)

F.	Life, Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 20,519,638,260
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	90,129
(3)	Exhibit of Deposit-Type Contracts, Line 14, Column 1	94,692,967
(4)	Subtotal	$ **20,614,421,356**
	Separate Accounts Annual Statement:	
(5)	Exhibit 3 – aggregated reserve for life, annuity and accident and health contracts ("Exhibit 3"), Line 0299999, Column 2	$ 44,112,653,791
(6)	Exhibit 3, Line 0399999, Column 2	–
(7)	Page 3, Line 2, Column 3	–
(8)	Page 3, Line 3.1, Column 3	–
(9)	Page 3, Line 3.2, Column 3	–
(10)	Page 3, Line 3.3, Column 3	–
(11)	Subtotal	$ **44,112,653,791**
(12)	Combined Total	$ **64,727,075,147**

32. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2009 were as follows:

Type	(1) Gross	(2) Net of Loading
(1) Industrial	$ –	$ –
(2) Ordinary new business	5,516,211	18
(3) Ordinary renewal	48,225,029	9,489,054
(4) Credit Life	–	–
(5) Group Life	5,730	5,542
(6) Group Annuity	–	–
(7) Totals	$ 53,746,970	$ 9,494,614

33. Separate Accounts

A. General Nature and Characteristics of Separate Accounts Business

Most separate and variable accounts held by the Company relate to variable annuities and variable life of a nonguaranteed return nature. The net investment experience of the separate account is credited directly to the policyholder and can be positive or negative. The assets and liabilities of these accounts are carried at market value.

Some of the separate account business is of a modified guaranteed annuity type and some of the variable annuities offer a modified guaranteed annuity fixed investment option. A policyholder selects a guarantee duration and is then credited a rate for that duration. If the policyholder surrenders the policy during the period of the guarantee, a market value adjustment is applied. These guaranteed benefit reserves are reported in Exhibit 3 of the separate account annual statement. This business has been included in columns 2 and 3 of the table below.

Many of the variable annuity contracts provide a guaranteed death benefit approximately equal to the maximum of the account value, premium paid, or the account value as of the most recent 6th contract anniversary. The cost for these additional death benefits is priced into the product or added for a separate fee via a rider. The additional death benefits include:

- Maximum anniversary account value
- 5% annual rising floor
- Maximum of (maximum anniversary account value, 5% annual rising floor)
- 5 year reset ratchet
- Gain gross up (40% if issue age < 70, 15% otherwise)
- A bonus (from 3.75% to 20%, depending on issue age and contract year) of amounts transferred over from a 1035 exchange

All of the death benefits listed above are adjusted for partial withdrawals.

The Company also sells products with guaranteed living benefits. These include guaranteed minimum withdrawal benefit, guaranteed minimum withdrawal benefit for life, guaranteed minimum accumulation benefit, and performance credit which are described in the general interrogatories. The guaranteed minimum income benefit rider is no longer available for newly issued annuities.

Variable annuity guaranteed benefit reserves are reported in Exhibit 5, miscellaneous reserves.

One annuity product has a loyalty bonus that pays a 0.5% bonus at year 8, adjusted for partial withdrawals.

NOTES TO FINANCIAL STATEMENTS

Variable life insurance products inforce are single premium variable life and variable universal life. Variable life insurance guaranteed benefits are limited to minimum guaranteed death benefits. For current products, these typically last for the longer of 10 years and attained age 70 or attained age 100, if chosen. These guarantees are subject to minimum premium payments. These guaranteed benefits reserves are reported in Exhibit 5, miscellaneous reserves.

All non-modified guaranteed annuity business and life insurance has been included in column 4 of the table below.

Information regarding the separate accounts of the Company is as follows:

		(1) Indexed	(2) Nonindexed guarantee less than/ equal to 4%	(3) Nonindexed guarantee more than 4%	(4) Nonguaranteed separate accounts	(5) Total
(1)	Premiums, considerations or deposits for year ended 12/31/2009	$ –	$ 31,867,408	$ 35,344,701	$ 4,868,725,398	$ **4,935,937,507**
	Reserves at 12/31/2009					
(2)	For accounts with assets at:					
	a. Market value ("MV")	$ –	$ 95,588,084	$ 135,298,823	$ 48,474,554,927	$ **48,705,441,834**
	b. Amortized cost	–	–	–	–	**–**
	c. Total reserves	**$ –**	**$ 95,588,084**	**$ 135,298,823**	**$ 48,474,554,927**	**$ 48,705,441,834**
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal	$ –	$ –	$ –	$ –	$ **–**
	b. With MV adjustment	–	95,588,084	135,298,823	–	**230,886,907**
	c. At book value without MV adjustment and with current surrender charge of 5% or more	–	–	–	–	**–**
	d. At market value	–	–	–	48,396,557,677	**48,396,557,677**
	e. At book value without MV adjustment and with current surrender charge less than 5%	–	–	–	–	**–**
	f. Subtotal	**–**	**95,588,084**	**135,298,823**	**48,396,557,677**	**48,627,444,584**
	g. Not subject to discretionary withdrawal	–	–	–	77,997,250	**77,997,250**
	h. Total (gross)	**$ –**	**$ 95,588,084**	**$ 135,298,823**	**$ 48,474,554,927**	**$ 48,705,441,834**

(4) None

B. Reconciliation of transfers to (from) Separate Accounts

(1)	Separate Account transfers	
	a. Transfers to Separate Accounts (Separate Accounts statement, Page 4 line 1.4)	$ 4,996,517,154
	b. Less: Transfers from Separate Accounts (Separate Accounts statement, Page 4 line 10)	4,030,381,710
	c. Net transfers to (from) Separate Accounts (a) – (b)	$ 966,135,444
(2)	Reconciling adjustments	(21,720,122)
(3)	Transfers as Reported in the Summary of Operations (Page 4, Line 26)	$ 944,415,322

34. Loss/Claim Adjustment Expenses

A. The liability balance for unpaid accident and health claim adjustment expenses as of December 31, 2009 and December 31, 2008 was $15.3 million and $13.7 million, respectively.

B. The Company incurred $5.5 million and paid $3.9 million of claim adjustment expenses in the current year, of which $2.8 million of the paid amount was attributable to insured or covered events of prior years.

C. See part B above.

D. Not applicable

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? ..... Minnesota

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2005

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. 12/31/2005

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). 08/13/2007

3.4 By what department or departments?
Minnesota Department of Commerce

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 [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

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

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 name of 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

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

6.2 If yes, give full information:

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(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

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.

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
American Enterprise Investment Services	Minneapolis, MN					YES
Ameriprise Advisor Services, Inc.	Detroit, MI					YES
Ameriprise Bank, FSB	New York, NY			YES		
Ameriprise Certificate Company	Minneapolis, MN					YES
Ameriprise Financial, Inc.	Minneapolis, MN			YES		
Ameriprise Financial Services, Inc.	Minneapolis, MN					YES
IDS Capital Holdings, Inc.	Minneapolis, MN					YES
J.W. Seligman & Co. Incorporated	New York, NY					YES
Kenwood Capital Management LLC	Minneapolis, MN					YES
RiverSource Distributors	Minneapolis, MN					YES
RiverSource Fund Distributors, Inc.	New York, NY					YES
RiverSource Investments LLC	Minneapolis, MN					YES
RiverSource Service Corporation	Minneapolis, MN					YES
RiverSource Services, Inc.	New York, NY					YES
Securities America Advisors, Inc.	Omaha, NE					YES
Securities America, Inc.	Omaha, NE					YES

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

Ernst & Young, LLP 220 South Sixth Street, Suite 1400, Minneapolis, MN 55402-4502

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

Stephen P. Blaske, FSA, MAAA, 2905 Ameriprise Financial Center, Minneapolis, MN 55474 - Appointed Actuary, Officer of the Company

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

11.11 Name of real estate holding company ..... RiverSource REO 1, LLC

11.12 Number of parcels involved 1

11.13 Total book/adjusted carrying value ..... $ 16,997,496

11.2 If, yes provide explanation:

Refer to Schedule BA and Schedule Y for additional information .....

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

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

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

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

12.4 If answer to (12.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [X]

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

13.11 If the response to 13.1 is No, please explain:

.....

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

13.21 If the response to 13.2 is Yes, provide information related to amendment(s).

.....

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

13.31 If the response to 13.3 is Yes, provide the nature of any waiver(s).

.....

BOARD OF DIRECTORS

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

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

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

GENERAL INTERROGATORIES

FINANCIAL

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

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

18.11	To directors or other officers	$
18.12	To stockholders not officers	$
18.13	Trustees, supreme or grand (Fraternal Only)	$

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

18.21	To directors or other officers	$
18.22	To stockholders not officers	$
18.23	Trustees, supreme or grand (Fraternal Only)	$

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

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

19.21	Rented from others	$
19.22	Borrowed from others	$
19.23	Leased from others	$
19.24	Other	$

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

20.2 If answer is yes,

20.21	Amount paid as losses or risk adjustment	$
20.22	Amount paid as expenses	$
20.23	Other amounts paid	$

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

21.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 9,337,096

INVESTMENT

22.1 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 22.3) ..... Yes [X] No [ ]

22.2 If no, give full and complete information relating thereto:

22.3 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 16 where this information is also provided)

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

22.5 If answer to 22.4 is YES, report amount of collateral. ..... $

22.6 If answer to 22.4 is NO, report amount of collateral. ..... $

23.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 19.1 and 22.3). ..... Yes [X] No [ ]

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

23.21	Subject to repurchase agreements	$
23.22	Subject to reverse repurchase agreements	$
23.23	Subject to dollar repurchase agreements	$
23.24	Subject to reverse dollar repurchase agreements	$
23.25	Pledged as collateral	$ 326,821,309
23.26	Placed under option agreements	$
23.27	Letter stock or other securities restricted as to sale	$
23.28	On deposit with state or other regulatory body	$ 6,322,928
23.29	Other	$

23.3 For category (23.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan	ONE Chase Manhatten Plaza New York, New York 10005

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

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

26.03 Have there been any changes, including name changes, in the custodian(s) identified in 26.01 during the current year? Yes [ ] No [X]

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

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

26.05 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
	RiverSource Investments, LLC	50189 Ameriprise Financial Center Minneapolis, MN 55474

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

27.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
27.2999 - Total		

27.3 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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
28.1 Bonds	23,858,336,516	24,702,484,364	844,147,848
28.2 Preferred stocks	29,952,500	23,475,000	(6,477,500)
28.3 Totals	23,888,289,016	24,725,959,364	837,670,348

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

When an NAIC price is available from the Securities Valuation Office, it is used to determine fair values. If an NAIC price is not available: the fair value is determined using independent pricing services, broker quotes and internal models.

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

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

29.3 If no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

RiverSource Life Insurance Company uses an independent pricing service, broker quotes and internal model to provide security evaluations. The Company gains comfort with the pricing service through due diligence trips, conference calls and through daily monitoring of their pricing. The Company gains comfort with broker quotes through review by investment professionals.

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

30.2 If no, list exceptions:

OTHER

31.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 25,349

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

1 Name	2 Amount Paid

32.1 Amount of payments for legal expenses, if any? ..... $ 1,261,680

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

1 Name	2 Amount Paid

33.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 580,410

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

1 Name	2 Amount Paid
American Council of Life Insurance	580,410

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		
2.2	Premium Denominator	9,759,167,905	9,838,077,146
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	6,321,801	5,151,903
2.5	Reserve Denominator	26,025,023,029	23,260,614,186
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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? $ 2,784,573,214

3.4 State the authority under which Separate Accounts are maintained:
Minnesota Statutes §61A.14

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 $ 547,336,185
4.22 Received $ 140,999,237

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: $ 2,672,200,597

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 5,515,560,850
7.12 Stock $

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	0	0	0

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

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000		
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
None	GMAB	6 years	1,885,892	34,003,285	18,622	Exhibit 5	None	
		7 years	17,717,613		181,923			
		8 years	8,859,664		158,989			
		9 years	3,379,693		45,461			
		10 years	2,160,424		26,744			
	GMWB	N/A	321,236,074	321,236,074	5,066,840	Exhibit 5	None	
	None	N/A	835,235,695	835,235,695	10,756,374	Exhibit 5	None	
ROP	GMAB	6 years	111,597,020	2,246,037,961	1,734,149	Exhibit 5	None	
		7 years	721,007,475		10,018,193			
		8 years	539,089,221		8,532,098			
		9 years	485,595,592		7,195,141			
		10 years	388,748,653		4,603,311			
	GMWB	N/A	14,743,917,953	14,743,917,953	231,605,731	Exhibit 5	None	
	None	N/A	12,152,161,724	12,152,161,724	307,900,416	Exhibit 5	None	
	PFC - 7.2%TV	1 years	29,432	1,763,082	489	Exhibit 5	None	
		2 years	108,403	1,733,650	1,184	Exhibit 5	None	
		3 years	742,685		9,204			
		4 years	822,358		12,286			
		5 years	19,959		161			
		6 years	13,906		809			
		10 years	26,338		2,040			
	PFC - 8%TV	0 years	935,888	935,888	210,775	Exhibit 5	None	
	GMIB	5 years	13,046,234	110,374,608	1,100,565	Exhibit 5	None	
		6 years	59,739,488		4,559,361			
		7 years	33,991,734		2,299,420			
		8 years	3,597,152		196,182			
ROP - EEB 15%	GMAB	10 years	34,154	34,154	493	Exhibit 5	None	
	GMWB	N/A	4,902,944	4,902,944	65,786	Exhibit 5	None	
	None	N/A	7,810,577	7,810,577	132,951	Exhibit 5	None	
ROP - EEB 40%	GMAB	6 years	817,505	4,336,751	8,892	Exhibit 5	None	
		7 years	1,008,297		16,692			
		8 years	962,503		62,284			
		9 years	1,190,085		51,761			
		10 years	358,361		12,465			
	GMWB	N/A	33,592,181	33,592,181	1,481,898	Exhibit 5	None	
	None	N/A	32,029,531	32,029,531	950,416	Exhibit 5	None	
ROP - EEP 15%	GMAB	7 years	31,980	31,980	209	Exhibit 5	None	
	GMWB	N/A	2,503,714	2,503,714	25,092	Exhibit 5	None	
	None	N/A	7,112,704	7,112,704	99,742	Exhibit 5	None	
ROP - EEP 40%	GMAB	7 years	533,845	1,328,512	14,718	Exhibit 5	None	
		8 years	457,197		40,300			
		9 years	337,469		50,817			
	GMWB	N/A	10,540,808	10,540,808	684,634	Exhibit 5	None	
	None	N/A	17,398,348	17,398,348	1,287,230	Exhibit 5	None	
ROP - GGB 15%	GMAB	8 years	121,408	121,408	2,718	Exhibit 5	None	
	GMWB	N/A	354,322	354,322	5,605	Exhibit 5	None	
	None	N/A	1,211,469	1,211,469	15,846	Exhibit 5	None	
ROP - GGB 40%	GMAB	7 years	207,738	939,806	4,930	Exhibit 5	None	
		8 years	205,467		2,062			
		9 years	493,973		9,292			
		10 years	32,628		493			
	GMWB	N/A	3,765,706	3,765,706	208,944	Exhibit 5	None	
	None	N/A	3,515,373	3,515,373	76,087	Exhibit 5	None	
	PFC - 7.2%TV	3 years	52,042	52,042	765	Exhibit 5	None	
	GMIB	8 years	64,516	64,516	2,844	Exhibit 5	None	
ROP - GGP 15%	GMAB	8 years	65,063	137,342	1,991	Exhibit 5	None	
		9 years	72,279		497			

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
	GMWB	N/A	1,187,040	1,187,040	28,421	Exhibit 5	None	
	None	N/A	2,272,113	2,272,113	38,873	Exhibit 5	None	
	GMIB	5 years	78,872	220,654	688	Exhibit 5	None	
		6 years	141,782		1,416			
ROP - GGP 40%	GMAB	6 years	691,913	4,401,728	17,439	Exhibit 5	None	
		7 years	589,337		18,133			
		8 years	406,599		14,977			
		9 years	2,609,395		101,607			
		10 years	104,484		971			
	GMWB	N/A	6,749,130	6,749,130	461,168	Exhibit 5	None	
	None	N/A	4,904,011	4,904,011	270,631	Exhibit 5	None	
	PFC - 7.2%TV	4 years	29,616	29,616	217	Exhibit 5	None	
	GMIB	5 years	425,666	1,406,101	19,126	Exhibit 5	None	
		6 years	575,142		64,261			
		7 years	405,292		71,897			
ROP	None	N/A	12,186,972	12,186,972	2,857,088	Exhibit 5	None	
6-Yr Reset	None	N/A	13,002,049,015	13,002,049,015	193,625,703	Exhibit 5	None	
6-Yr Reset - EEB 15%	None	N/A	3,154,109	3,154,109	44,668	Exhibit 5	None	
6-Yr Reset - EEB 40%	None	N/A	37,717,636	37,717,636	480,253	Exhibit 5	None	
6-Yr Reset - EEP 15%	None	N/A	2,409,584	2,409,584	35,891	Exhibit 5	None	
6-Yr Reset - EEP 40%	None	N/A	12,901,135	12,901,135	316,464	Exhibit 5	None	
MAV	GMAB	6 years	50,029,797	364,180,227	885,148	Exhibit 5	None	
		7 years	132,723,630		2,345,053			
		8 years	80,652,532		1,407,874			
		9 years	58,796,882		1,047,684			
		10 years	41,977,386		622,061			
	GMWB	N/A	2,343,437,046	2,343,437,046	37,994,292	Exhibit 5	None	
	None	N/A	3,097,241,196	3,097,241,196	49,770,266	Exhibit 5	None	
	PFC - 7.2%TV	1 years	423,276	5,960,800	7,559	Exhibit 5	None	
		2 years	1,197,964		18,711			
		3 years	2,724,339		43,718			
		4 years	1,609,934		27,224			
		5 years	5,287		44			
	PFC - 8%TV	0 years	3,825,274	3,825,274	535,429	Exhibit 5	None	
	GMIB	0 years	10,212,355	293,212,854	8,020,053	Exhibit 5	None	
		1 years	95,650,273		6,950,733			
		2 years	70,051,900		4,258,078			
		3 years	24,190,645		1,554,225			
		4 years	8,402,654		68,545			
		5 years	27,873,593		2,301,859			
		6 years	35,691,120		3,274,280			
		7 years	17,586,638		2,059,795			
		8 years	3,553,676		284,243			
MAV - EEB 15%	GMAB	7 years	149,893	1,023,143	3,285	Exhibit 5	None	
		8 years	479,315		4,226			
		9 years	23,543		258			
		10 years	370,392		6,170			
	GMWB	N/A	4,981,635	4,981,635	41,223	Exhibit 5	None	
	None	N/A	25,097,153	25,097,153	1,152,615	Exhibit 5	None	
MAV - EEB 40%	GMAB	6 years	264,546	13,734,150	3,872	Exhibit 5	None	
		7 years	4,958,834		70,405			
		8 years	4,217,731	11,651,680	170,622	Exhibit 5	None	
		9 years	2,475,114		73,308			
		10 years	1,817,924		98,804			
	GMWB	N/A	67,993,368	67,993,368	1,948,798	Exhibit 5	None	
	None	N/A	244,572,801	244,572,801	5,061,621	Exhibit 5	None	
MAV - EEP 15%	GMAB	7 years	103,075	103,075	971	Exhibit 5	None	
	GMWB	N/A	2,053,870	2,053,870	34,962	Exhibit 5	None	
	None	N/A	18,435,778	18,435,778	543,126	Exhibit 5	None	
MAV - EEP 40%	GMAB	7 years	1,348,150	1,951,284	51,835	Exhibit 5	None	
		8 years	470,943		22,906			
		9 years	61,048		801			
		10 years	71,143		8,391			
	GMWB	N/A	18,760,502	18,760,502	1,225,372	Exhibit 5	None	
	None	N/A	75,217,359	75,217,359	3,847,114	Exhibit 5	None	
MAV - GGB 15%	GMWB	N/A	1,322,664	1,322,664	19,789	Exhibit 5	None	
	None	N/A	5,416,630	5,416,630	265,353	Exhibit 5	None	
	GMIB	1 years	189,801	897,487	2,459	Exhibit 5	None	
		2 years	214,764		36,134			
		3 years	111,390		28,316			
		4 years	78,700		604			
		6 years	266,213		5,529			
		7 years	36,620		1,126			
MAV - GGB 40%	GMAB	6 years	769,645	1,436,399	16,187	Exhibit 5	None	
		7 years	297,363		6,821			
		8 years	130,505		2,004			
		9 years	113,157		9,384			
		10 years	125,729		3,077			
	GMWB	N/A	7,637,942	7,637,942	205,218	Exhibit 5	None	
	None	N/A	17,479,408	17,479,408	304,952	Exhibit 5	None	
	GMIB	1 years	3,355,824	8,459,469	384,642	Exhibit 5	None	
		2 years	1,783,895		193,251			
		3 years	1,573,724		55,355			
		4 years	763,172		5,979			
		5 years	153,748		3,817			
		6 years	750,988		149,669			
		7 years	78,119		20,053			
MAV - GGP 15%	GMAB	10 years	72,132	72,132	454	Exhibit 5	None	
	GMWB	N/A	3,882,900	3,882,900	16,631	Exhibit 5	None	
	None	N/A	8,226,911	8,226,911	317,560	Exhibit 5	None	
	GMIB	1 years	39,508	1,451,288	5,009	Exhibit 5	None	
		2 years	331,161		31,025			
		3 years	279,510		86,316			
		5 years	232,747		12,608			
		6 years	161,277		3,391			
		7 years	407,085		10,656			
MAV - GGP 40%	GMAB	6 years	750,359	2,777,608	12,347	Exhibit 5	None	
		7 years	183,830		6,241			

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
		8 years	284,880		10,513			
		9 years	1,413,349		65,435			
		10 years	145,189		14,134			
	GMWB	N/A	29,412,743	29,412,743	1,762,599	Exhibit 5	None	
	None	N/A	23,533,018	23,533,018	1,336,789	Exhibit 5	None	
	PFC - 7.2%TV	3 years	148,235	148,235	2,246	Exhibit 5	None	
	GMIB	0 years	102,146	17,506,929	8,722	Exhibit 5	None	
		1 years	3,370,253		393,336			
		2 years	2,923,937		203,579			
		3 years	1,240,775		113,000			
		4 years	200,907		1,747			
		5 years	739,646		79,069			
		6 years	5,701,616		937,601			
		7 years	2,831,417		603,610			
		8 years	396,232		41,392			
5-Yr Ratchet	GMAB	6 years	3,240,037	41,163,280	42,737	Exhibit 5	None	
		7 years	15,083,891		165,162			
		8 years	11,124,203		155,630			
		9 years	5,828,841		91,199			
		10 years	5,886,308		79,179			
	GMWB	N/A	334,623,672	334,623,672	4,387,209	Exhibit 5	None	
	None	N/A	684,687,646	684,687,646	9,829,447	Exhibit 5	None	
5-Yr Ratchet - EEB 15%	GMWB	N/A	105,715	105,715	(1,557)	Exhibit 5	None	
	None	N/A	1,003,018	1,003,018	15,174	Exhibit 5	None	
5-Yr Ratchet - EEB 40%	GMAB	7 years	823,094	1,748,966	9,419	Exhibit 5	None	
		8 years	770,086		10,310			
		9 years	155,786		1,265			
	GMWB	N/A	4,775,675	4,775,675	136,264	Exhibit 5	None	
	None	N/A	20,635,624	20,635,624	318,708	Exhibit 5	None	
5-Yr Ratchet - EEP 15%	None	N/A	721,419	721,419	17,133	Exhibit 5	None	
5-Yr Ratchet - EEP 40%	GMAB	7 years	901,971	919,675	53,591	Exhibit 5	None	
		8 years	17,703		1,010			
	GMWB	N/A	1,062,281	1,062,281	50,535	Exhibit 5	None	
	None	N/A	9,264,791	9,264,791	283,413	Exhibit 5	None	
5% Roll-up	GMAB	6 years	2,536,657	10,776,925	42,933	Exhibit 5	None	
		7 years	4,298,523		82,974			
		8 years	2,301,523		24,936			
		9 years	1,211,900		18,090			
		10 years	428,323		5,809			
	GMWB	N/A	58,767,402	58,767,402	1,278,324	Exhibit 5	None	
	None	N/A	21,860,167	21,860,167	649,047	Exhibit 5	None	
	PFC - 8%TV	0 years	1,491,340	1,491,340	438,860	Exhibit 5	None	
	GMIB	0 years	3,274,070	32,119,132	4,148,644	Exhibit 5	None	
		1 years	404,578		47,624			
		2 years	48,130		4,359			
		5 years	6,650,462		741,714			
		6 years	14,832,337		1,694,184			
		7 years	6,371,040		1,031,654			
		8 years	538,514		42,282			
5% Roll-up - GGB 40%	GMIB	0 years	100,037	100,037	1,716	Exhibit 5	None	
MAV/5% Roll-up	GMAB	6 years	5,512,339	29,415,813	102,342	Exhibit 5	None	
		7 years	11,396,089		231,023			
		8 years	6,808,015		135,773			
		9 years	3,169,777		61,908			
		10 years	2,529,594		47,043			
	GMWB	N/A	147,813,852	147,813,852	3,022,434	Exhibit 5	None	
	None	N/A	110,037,751	110,037,751	3,967,062	Exhibit 5	None	
	PFC - 7.2%TV	4 years	77,279	183,469	616	Exhibit 5	None	
		5 years	106,190		1,869			
	GMIB	1 years	24,070,887	136,950,631	7,212,411	Exhibit 5	None	
		2 years	23,404,674		5,178,807			
		3 years	10,228,193		1,389,361			
		4 years	13,497,167		916,983			
		5 years	24,227,934		2,466,032			
		6 years	26,559,178		3,602,752			
		7 years	14,114,081		1,646,060			
		8 years	848,517		70,816			
5-Yr Reset	None	N/A	25,981,849	25,981,849	375,116	Exhibit 5	None	

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

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

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

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

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 2009	2 2008	3 2007	4 2006	5 2005
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	106,084,311	109,717,070	111,446,195	107,247,433	101,568,385
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	75,159,069	71,038,031	64,731,767	56,413,753	48,691,316
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	716,543	738,731	767,025	794,023	843,347
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	181,959,923	181,493,832	176,944,987	164,455,209	151,103,048
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	4,682,371	6,994,058	12,307,689	13,362,990	11,484,331
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	7,940,404	9,945,779	9,361,482	8,418,012	8,646,152
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	171		19	15	32
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	12,622,946	16,939,837	21,669,190	21,781,017	20,130,515
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	862,931,632	961,090,937	996,165,800	966,675,446	930,412,227
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	8,496,903,672	8,478,257,519	10,284,250,819	9,794,002,864	6,828,324,002
16	Credit life (group and individual) (Line 20.4, Col. 5)				5,930	213,871
17.1	Group life insurance (Line 20.4, Col. 6)	(129,134)	(266,114)	(235,411)	(230,209)	(189,214)
17.2	Group annuities (Line 20.4, Col. 7)	125,351,465	134,593,089	139,574,030	168,213,909	200,229,684
18.1	A & H-group (Line 20.4, Col. 8)	6,446,134	7,410,598	11,787,283	8,563,686	7,455,240
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	267,664,137	256,991,117	280,298,111	292,800,550	267,990,350
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	9,759,167,906	9,838,077,146	11,711,840,632	11,230,032,176	8,234,436,160
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	29,709,431,288	28,143,306,453	24,689,615,317	27,776,461,379	30,425,249,385
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	26,365,108,933	25,655,139,302	21,916,705,329	24,568,262,131	27,546,505,682
23.	Aggregate life reserves (Page 3, Line 1)	24,786,642,259	22,688,394,954	21,616,695,398	24,231,249,711	26,978,200,820
24.	Aggregate A & H reserves (Page 3, Line 2)	2,067,444,633	1,930,910,167	1,769,744,000	1,599,593,207	1,446,296,603
25.	Deposit-type contract funds (Page 3, Line 3)	94,692,967	99,204,383	108,414,393	121,066,513	125,229,554
26.	Asset valuation reserve (Page 3, Line 24.1)	77,609,409	179,613,323	182,363,860	235,978,761	310,054,819
27.	Capital (Page 3, Lines 29 and 30)	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000
28.	Surplus (Page 3, Line 37)	3,367,670,780	2,525,647,160	2,817,440,818	3,255,057,648	2,939,153,332
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	3,169,382,131	413,317,199	(2,221,949,209)	(2,465,415,088)	(456,144,428)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,450,075,324	2,721,728,797	3,016,695,229	3,510,667,084	3,270,284,795
31.	Authorized control level risk - based capital	401,469,958	275,691,745	220,766,236	295,225,047	375,487,677
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 10, Col. 3) x 100.0					
32.	Bonds (Line 1)	80.5	65.8	80.2	85.4	85.6
33.	Stocks (Lines 2.1 and 2.2)	1.9	1.8	1.3	1.3	1.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	8.3	9.3	11.1	9.4	8.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4				0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	2.9	10.9	2.6	(0.1)	0.6
37.	Contract loans (Line 6)	2.4	2.5	2.7	2.3	1.9
38.	Other invested assets (Line 7)	0.9	1.0	0.3	0.9	1.8
39.	Receivables for securities (Line 8)	0.7	0.0	0.5	0.0	0.0
40.	Aggregate write-ins for invested assets (Line 9)	2.1	8.7	1.3	0.7	0.4
41.	Cash, cash equivalents and invested assets (Line 10)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2009	2 2008	3 2007	4 2006	5 2005
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	505,101,925	454,678,317	274,326,592	331,605,722	289,750,815
45.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated				27,157,275	39,096,840
48.	Total of above Lines 42 to 47	505,101,925	454,678,317	274,326,592	358,762,997	328,847,655
	Total Nonadmitted and Admitted Assets					
49.	Total nonadmitted assets (Page 2, Line 26, Col. 2)	330,634,689	363,012,694	423,518,505	423,083,284	553,919,092
50.	Total admitted assets (Page 2, Line 26, Col. 3)	81,313,114,490	67,906,201,447	79,870,146,548	74,682,920,418	66,595,715,846
	Investment Data					
51.	Net investment income (Exhibit of Net Investment Income)	1,360,056,983	1,243,886,680	1,432,693,088	1,541,729,446	1,654,995,033
52.	Realized capital gains (losses)	279,236,585	(348,408,937)	73,544,843	84,288,925	43,032,637
53.	Unrealized capital gains (losses)	(1,790,178,022)	1,485,288,529	(31,973,985)	(11,736,500)	(10,623,528)
54.	Total of above Lines 51, 52 and 53	(150,884,454)	2,380,766,272	1,474,263,946	1,614,281,871	1,687,404,142
	Benefits and Reserve Increases (Page 6)					
55.	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)	5,767,745,083	7,302,994,106	9,212,914,728	8,818,630,395	6,514,654,921
56.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	111,901,735	91,963,049	83,551,766	78,130,256	69,850,180
57.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	110,084,923	58,896,651	(10,738,448)	(32,572,955)	7,507,377
58.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	136,534,466	142,742,219	142,680,542	153,296,603	124,957,791
59.	Dividends to policyholders (Line 30, Col. 1)					
	Operating Percentages					
60.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	10.1	11.8	12.5	12.0	14.8
61.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	6.4	6.3	5.1	5.1	4.8
62.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	90.7	95.7	77.5	76.8	70.7
63.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
64.	A & H expense percent excluding cost conatinment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	18.4	30.5	44.1	39.8	43.7
	A & H Claim Reserve Adequacy					
65.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	9,370,369	7,946,406	7,109,486	6,491,442	5,627,648
66.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	8,488,383	7,717,970	6,769,716	6,797,221	5,540,106
67.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	423,758,699	377,341,362	331,792,183	284,817,795	254,618,704
68.	Prior years' claim liability and reserve-health other than Group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	410,597,445	357,597,567	311,634,460	278,209,131	262,954,338
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
69.	Industrial life (Col. 2)					
70.	Ordinary - life (Col. 3)	193,961,977	29,043,957	179,726,493	151,038,989	88,332,594
71.	Ordinary - individual annuities (Col. 4)	1,467,419,535	(1,327,250,454)	262,791,332	263,979,764	130,819,261
72.	Ordinary-supplementary contracts (Col. 5)	(538)	888	(1,713)	(1,406)	(57)
73.	Credit life (Col. 6)				729,217	262,250
74.	Group life (Col. 7)	(1,084,386)	41,923,729	9,154,360	7,373,670	15,954,865
75.	Group annuities (Col. 8)	35,351,390	9,490,917	16,744,242	21,896,018	52,540,956
76.	A & H-group (Col. 9)	(1,369,762)	(441,386)	5,087,084	1,293,600	1,386,533
77.	A & H-credit (Col. 10)					
78.	A & H-other (Col. 11)	95,181,552	57,425,935	49,341,996	22,438,574	37,683,147
79.	Aggregate of all other lines of business (Col. 12)	4,036,578	6,119,947			
80.	Total (Col. 1)	1,793,496,346	(1,183,686,467)	522,843,794	468,748,426	326,979,549

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 2009 OF THE RiverSource Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2009

NAIC Group Code 0004 — NAIC Company Code 65005

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,006,509,941				1,006,509,941
2. Annuity considerations	8,496,971,447		123,152,856		8,620,124,303
3. Deposit-type contract funds	18,793,951	XXX		XXX	18,793,951
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,522,275,339		123,152,856		9,645,428,195
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	335,580,968				335,580,968
10. Matured endowments					
11. Annuity benefits	1,108,061,672		27,521,428		1,135,583,100
12. Surrender values and withdrawals for life contracts	4,151,582,590		200,276,970		4,351,859,560
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	496,131				496,131
15. Totals	5,595,721,361		227,798,398		5,823,519,759
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

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	546	44,658,729							546	44,658,729
17. Incurred during current year	2,994	338,213,206							2,994	338,213,206
Settled during current year:										
18.1 By payment in full	3,029	336,077,098							3,029	336,077,098
18.2 By payment on compromised claims	4	855,386							4	855,386
18.3 Totals paid	3,033	336,932,484							3,033	336,932,484
18.4 Reduction by compromise	4	1,494,614							4	1,494,614
18.5 Amount rejected	1	100,000							1	100,000
18.6 Total settlements	3,038	338,527,098							3,038	338,527,098
19. Unpaid Dec. 31, current year (16+17-18.6)	502	44,344,837							502	44,344,837
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	590,497	180,750,899,698		(a)	12	738,730,757			590,509	181,489,630,455
21. Issued during year	26,521	12,622,775,103				170,656			26,521	12,622,945,759
22. Other changes to in force (Net)	(40,522)	(12,181,380,649)				(68,494,736)			(40,522)	(12,249,875,385)
23. In force December 31 of current year	576,496	181,192,294,153		(a)	12	670,406,676			576,508	181,862,700,829

(a) Includes Individual Credit Life Insurance: prior year $ ..... current year $ .....

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

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

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)	12,494,606	12,452,060		7,502,285	7,590,213
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	152,546,827	152,561,914		36,023,050	36,352,632
25.2 Guaranteed renewable (b)	208,958,776	208,865,333		135,082,025	136,317,917
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	361,505,603	361,427,247		171,105,075	172,670,549
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	374,000,209	373,879,306		178,607,360	180,260,762

(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			590,508	180,755,101			12	5,419	738,731	181,493,832
2.	Issued during year			26,521	12,622,775				1	171	12,622,946
3.	Reinsurance assumed										
4.	Revived during year			459	254,495				8	926	255,421
5.	Increased during year (net)									15,238	15,238
6.	Subtotals, Lines 2 to 5			26,980	12,877,270				9	16,335	12,893,605
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases								223	1,026	1,026
9.	Totals (Lines 1 and 6 to 8)			617,488	193,632,371			12	5,651	756,092	194,388,463
	Deductions during year:										
10.	Death			2,789	333,496			XXX	218	31,530	365,026
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry			440	4,996						4,996
14.	Surrender			21,136	5,360,339				41	3,396	5,363,735
15.	Lapse			16,132	6,218,857				95	4,623	6,223,480
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)			4	468,728						468,728
18.	Reinsurance										
19.	Aggregate write-ins for decreases			247	2,575						2,575
20.	Totals, (Lines 10 to 19)			40,748	12,388,991				354	39,549	12,428,540
21.	In force end of year, (Line 9 minus Line 20)			576,740	181,243,380			12	5,297	716,543	181,959,923
22.	Reinsurance ceded end of year	XXX		XXX	124,664,767	XXX		XXX	XXX	14,738	124,679,505
23.	Line 21 minus Line 22	XXX		XXX	56,578,613	XXX	(b)	XXX	XXX	701,805	57,280,418
	DETAILS OF WRITE-INS										
0801.	Miscellaneous Increases								223	1,026	1,026
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)								223	1,026	1,026
1901.	Miscellaneous Decreases			247	2,575						2,575
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)			247	2,575						2,575

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance			3,996	37,142
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			1,983	35,973
28.	Term policies - other	14,853	7,936,808	181,448	75,045,060
29.	Other term insurance - decreasing	XXX		XXX	3,752
30.	Other term insurance	XXX	3,596	XXX	68,127
31.	Totals, Lines 27 to 30	14,853	7,940,404	183,431	75,152,912
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	296	6,159
34.	Totals, whole life and endowment	11,668	4,682,371	393,013	106,084,311
35.	Totals (Lines 31 to 34)	26,521	12,622,775	576,740	181,243,382

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	12,622,775		181,243,381	
38.	Credit Life (Group and Individual)				
39.	Group	171		716,543	
40.	Totals (Lines 36 to 39)	12,622,946		181,959,924	

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	4,881	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			4,881	712,534

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	357,196

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Actuarial Risk Amount

47.2 Family rider - spouse's age; children $1,000 each unit; UL - for each $5,000 on husband; wife $1,000

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 Certifi-cates	8 Amount of Insurance (a)
48.	Waiver of Premium			67,620	16,763,005				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	67,620	(b) 16,763,005		(b)		(b)

(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	5			
2.	Issued during year				
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	5			
	Deductions during year:				
6.	Decreased (net)		2		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		2		
9.	In force end of year	5	(2)		
10.	Amount on deposit		(a)		(a)
11.	Income now payable	10,190			
12.	Amount of income payable	(a)	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	66,515	1,035,088	1,494	67,242
2.	Issued during year	1,851	128,098		126
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	68,366	1,163,186	1,494	67,368
	Deductions during year:				
6.	Decreased (net)	4,723	88,076		4,700
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	4,723	88,076		4,700
9.	In force end of year	63,643	1,075,110	1,494	62,668
	Income now payable:				
10.	Amount of income payable	(a) 314,195,895	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a) 63,587,725,918	XXX	(a) 1,878,100,100
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 9,886,552,199	XXX	(a) 46,070,604

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	7,406	11,129,979			313,262	364,292,394
2.	Issued during year					6,241	10,403,730
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	7,406	XXX		XXX	319,503	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	332	XXX		XXX	19,489	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	332	XXX		XXX	19,489	XXX
10.	In force end of year	7,074	(a) 12,469,079		(a)	300,014	(a) 360,746,686

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	201	
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	201	
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)		
9.	In force end of year	201	
10.	Amount of account balance	(a) 68,543	(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	77,634,849
2.	Current year's realized pre-tax capital gains/(losses) of $ 136,056,694 transferred into the reserve net of taxes of $ 47,619,843	88,436,851
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	166,071,700
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	16,396,036
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	149,675,664

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.	2009	6,241,748	10,154,288		16,396,036
2.	2010	9,406,919	13,854,104		23,261,023
3.	2011	12,872,553	11,320,383		24,192,936
4.	2012	13,584,581	9,125,487		22,710,068
5.	2013	10,307,686	6,810,131		17,117,817
6.	2014	7,477,521	4,335,164		11,812,685
7.	2015	5,141,406	2,978,792		8,120,199
8.	2016	3,244,247	2,944,980		6,189,227
9.	2017	1,227,779	2,890,946		4,118,725
10.	2018	554,616	2,856,108		3,410,724
11.	2019	703,758	2,825,359		3,529,117
12.	2020	639,186	2,582,204		3,221,390
13.	2021	595,639	2,206,120		2,801,760
14.	2022	579,431	1,760,603		2,340,034
15.	2023	599,286	1,339,066		1,938,352
16.	2024	625,944	822,862		1,448,806
17.	2025	657,939	580,636		1,238,575
18.	2026	664,550	603,564		1,268,114
19.	2027	659,948	626,493		1,286,441
20.	2028	610,741	633,011		1,243,752
21.	2029	491,201	664,835		1,156,035
22.	2030	362,986	695,279		1,058,265
23.	2031	236,032	750,901		986,933
24.	2032	109,913	792,618		902,531
25.	2033	28,210	862,146		890,355
26.	2034	9,982	917,768		927,750
27.	2035	2,772	862,146		864,918
28.	2036	(1,293)	695,279		693,985
29.	2037	(431)	514,506		514,075
30.	2038		319,828		319,828
31.	2039 and Later		111,245		111,245
32.	Total (Lines 1 to 31)	77,634,849	88,436,851		166,071,700

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	147,081,497	24,144,635	171,226,132		8,387,191	8,387,191	179,613,323
2. Realized capital gains/(losses) net of taxes - General Account	92,176,296		92,176,296	569,063	321,570	890,633	93,066,929
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(335,610)		(335,610)				(335,610)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(1,208,847,859)	(1,300,000)	(1,210,147,859)	72,358,523	(637,267)	71,721,255	(1,138,426,603)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	12,350,989		12,350,989				12,350,989
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	40,249,773	8,169,911	48,419,683		4,359,777	4,359,777	52,779,461
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	(917,324,915)	31,014,546	(886,310,369)	72,927,586	12,431,271	85,358,857	(800,951,512)
9. Maximum reserve	192,010,918	24,570,613	216,581,531	38,138,475	29,642,983	67,781,458	284,362,988
10. Reserve objective	133,870,345	15,496,966	149,367,311	38,138,475	24,776,523	62,914,998	212,282,309
11. 20% of (Line 10 - Line 8)	210,239,052	(3,103,516)	207,135,536	(6,957,822)	2,469,050	(4,488,772)	202,646,764
12. Balance before transfers (Lines 8 + 11)	(707,085,863)	27,911,030	(679,174,833)	65,969,764	14,900,322	80,870,085	(598,304,748)
13. Transfers	3,340,417	(3,340,417)					XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	703,745,446		703,745,446	(27,831,289)		(27,831,289)	675,914,157
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)		24,570,613	24,570,613	38,138,475	14,900,322	53,038,797	77,609,409

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	819,192,834	XXX	XXX	819,192,834	0.0000		0.0000		0.0000	
2.	1	Highest Quality	12,648,991,411	XXX	XXX	12,648,991,411	0.0004	5,059,597	0.0023	29,092,680	0.0030	37,946,974
3.	2	High Quality	8,391,321,300	XXX	XXX	8,391,321,300	0.0019	15,943,510	0.0058	48,669,664	0.0090	75,521,892
4.	3	Medium Quality	801,900,644	XXX	XXX	801,900,644	0.0093	7,457,676	0.0230	18,443,715	0.0340	27,264,622
5.	4	Low Quality	374,146,147	XXX	XXX	374,146,147	0.0213	7,969,313	0.0530	19,829,746	0.0750	28,060,961
6.	5	Lower Quality	78,478,516	XXX	XXX	78,478,516	0.0432	3,390,272	0.1100	8,632,637	0.1700	13,341,348
7.	6	In or Near Default	38,751,890	XXX	XXX	38,751,890	0.0000		0.2000	7,750,378	0.2000	7,750,378
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net Admitted Asset)	23,152,782,743	XXX	XXX	23,152,782,743	XXX	39,820,368	XXX	132,418,819	XXX	189,886,175
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality	29,952,500	XXX	XXX	29,952,500	0.0019	56,910	0.0058	173,725	0.0090	269,573
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16) (Page 2, Line 2.1, Net Admitted Asset)	29,952,500	XXX	XXX	29,952,500	XXX	56,910	XXX	173,725	XXX	269,573
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality	1,971,447	XXX	XXX	1,971,447	0.0004	789	0.0023	4,534	0.0030	5,914
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of lines 18 through 24)	1,971,447	XXX	XXX	1,971,447	XXX	789	XXX	4,534	XXX	5,914

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality	45,060,136	XXX	XXX	45,060,136	0.0004	18,024	0.0023	103,638	0.0030	135,180
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	45,060,136	XXX	XXX	45,060,136	XXX	18,024	XXX	103,638	XXX	135,180
34.		Total (Lines 9 + 17 + 25 + 33)	23,229,766,826	XXX	XXX	23,229,766,826	XXX	39,896,090	XXX	132,700,716	XXX	190,296,842
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
36.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
37.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
38.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
39.		Commercial Mortgages - All Other	2,340,626,729		XXX	2,340,626,729	0.0032 (a)	7,490,006	0.0060 (a)	14,043,760	0.0095 (a)	22,235,954
40.		In Good Standing With Restructured Terms	30,494,525		XXX	30,494,525	0.0179 (b)	545,852	0.0397 (b)	1,210,633	0.0640 (b)	1,951,650
		Overdue, Not in Process:										
41.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
42.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
43.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
44.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
45.		Commercial Mortgages - All Other	3,191,743		XXX	3,191,743	0.0420	134,053	0.0760	242,572	0.1200	383,009
		In Process of Foreclosure:										
46.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
48.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
50.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50) (Page 2, Line 3, Net Admitted Asset)	2,374,312,997		XXX	2,374,312,997	XXX	8,169,911	XXX	15,496,966	XXX	24,570,613
52.		Schedule DA Mortgages			XXX		(c)		(c)		(c)	
53.		Total Mortgage Loans on Real Estate (Line 51 + 52)	2,374,312,997		XXX	2,374,312,997	XXX	8,169,911	XXX	15,496,966	XXX	24,570,613

(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	14,082,654	XXX	XXX	14,082,654	0.0000		0.2000 (d)	2,816,531	0.2000 (d)	2,816,531
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1600		0.1600	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	284,339,774	XXX	XXX	284,339,774	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (d)		0.1300 (d)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Mortgage Loans					(c)		(c)		(c)	
15.		Real Estate					(e)		(e)		(e)	
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
17.		Affiliated - All Other	220,762,151	XXX	XXX	220,762,151	0.0000		0.1600	35,321,944	0.1600	35,321,944
18.		Total Common Stock (Sum of Lines 1 through 17)(Page 2, Line 2.2, Net Admitted Asset)	519,184,579			519,184,579	XXX		XXX	38,138,475	XXX	38,138,475
		REAL ESTATE										
19.		Home Office Property (General Account only)	116,745,284			116,745,284	0.0000		0.0750	8,755,896	0.0750	8,755,896
20.		Investment Properties	6,899,757			6,899,757	0.0000		0.0750	517,482	0.0750	517,482
21.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
22.		Total Real Estate (Sum of Lines 19 through 21)	123,645,041			123,645,041	XXX		XXX	9,273,378	XXX	9,273,378
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
24.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
25.	2	High Quality	5,165,570	XXX	XXX	5,165,570	0.0019	9,815	0.0058	29,960	0.0090	46,490
26.	3	Medium Quality	46,643,256	XXX	XXX	46,643,256	0.0093	433,782	0.0230	1,072,795	0.0340	1,585,871
27.	4	Low Quality	145,356,294	XXX	XXX	145,356,294	0.0213	3,096,089	0.0530	7,703,884	0.0750	10,901,722
28.	5	Lower Quality	18,983,598	XXX	XXX	18,983,598	0.0432	820,091	0.1100	2,088,196	0.1700	3,227,212
29.	6	In or Near Default	11,290,276	XXX	XXX	11,290,276	0.0000		0.2000	2,258,055	0.2000	2,258,055
30.		Total with Bond characteristics (Sum of Lines 23 through 29)	227,438,994	XXX	XXX	227,438,994	XXX	4,359,777	XXX	13,152,890	XXX	18,019,350

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		XXX	XXX		0.0004		0.0023		0.0030	
32.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
33.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
34.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
35.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
36.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
37.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
38.		Total with Preferred Stock characteristics(Sum of Lines 31 through 37)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
44.		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		Overdue, Not in Process:										
45.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
46.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
47.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
48.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
49.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
50.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
51.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
52.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
53.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
54.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)			XXX		XXX		XXX		XXX	

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	2,402,651	XXX	XXX	2,402,651	0.0000		0.2000 (d)	480,530	0.2000 (d)	480,530
57.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
58.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
60.		Affiliated Other – All Other		XXX	XXX		0.0000		0.1600		0.1600	
61.		Total with Common Stock characteristics (Sum of Lines 56 through 60)	2,402,651	XXX	XXX	2,402,651	XXX		XXX	480,530	XXX	480,530
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
63.		Investment Properties					0.0000		0.0750		0.0750	
64		Properties Acquired in Satisfaction of Debt	16,997,496			16,997,496	0.0000		0.1100	1,869,725	0.1100	1,869,725
65.		Total with Real Estate Characteristics (Lines 62 through 64)	16,997,496			16,997,496	XXX		XXX	1,869,725	XXX	1,869,725
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
67.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
68.		State Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
69.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
70.		Total LIHTC					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets – Schedule BA		XXX			0.0000		0.1300		0.1300	
72.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
73.		Total All Other (Sum of Lines 71 + 72)		XXX			XXX		XXX		XXX	
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	246,839,140			246,839,140	XXX	4,359,777	XXX	15,503,144	XXX	20,369,604

(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
0599999 - Total								

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
9000-8045744	426963	CA	2009	500,000	350,000		suicide - Compromised
9000-8051212	432458	PA	2009	250,000	500		suicide - returned premium
9090-8208100	424587	FL	2009	1,000,000	4,887		suicide - returned premium
9090-7667525	356197	IL	2008	500,000	410,000		death after policy terminated - Compromised
0199999. Death Claims - Ordinary				2,250,000	765,386		XXX
0599999. Death Claims - Disposed Of				2,250,000	765,386		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				2,250,000	765,386		XXX
9000-4983623	358346	WI	2006	100,000		100,000	Client died under suspicious circumstances
2799999. Death Claims - Ordinary				100,000		100,000	XXX
3199999. Death Claims - Resisted				100,000		100,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				100,000		100,000	XXX
5399999 - Totals				2,350,000	765,386	100,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	274,110,270	XXX	6,446,134	XXX		XXX		XXX	160,963,655	XXX	106,700,481	XXX		XXX		XXX		XXX
2. Premiums earned	274,056,524	XXX	6,424,184	XXX		XXX		XXX	160,979,574	XXX	106,652,766	XXX		XXX		XXX		XXX
3. Incurred claims	152,051,933	55.5	6,460,490	100.6					47,059,693	29.2	98,531,750	92.4						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	152,051,933	55.5	6,460,490	100.6					47,059,693	29.2	98,531,750	92.4						
6. Increase in contract reserves	96,384,020	35.2	4,309,229	67.1					5,896,265	3.7	86,178,526	80.8						
7. Commissions (a)	(1,235,464)	(0.5)	2,523,586	39.3					10,626,226	6.6	(14,385,276)	(13.5)						
8. Other general insurance expenses	42,375,511	15.5	723,346	11.3					25,048,125	15.6	16,604,040	15.6						
9. Taxes, licenses and fees	9,229,061	3.4	298,160	4.6					5,370,725	3.3	3,560,176	3.3						
10. Total other expenses incurred	50,369,108	18.4	3,545,092	55.2					41,045,076	25.5	5,778,940	5.4						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(24,748,537)	(9.0)	(7,890,627)	(122.8)					66,978,540	41.6	(83,836,450)	(78.6)						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(24,748,537)	(9.0)	(7,890,627)	(122.8)					66,978,540	41.6	(83,836,450)	(78.6)						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	309					309			
2. Advance premiums	2,905,217	112,140			351,214	2,441,863			
3. Reserve for rate credits									
4. Total premium reserves, current year	2,905,526	112,140			351,214	2,442,172			
5. Total premium reserves, prior year	2,959,271	134,399			335,295	2,489,577			
6. Increase in total premium reserves	(53,745)	(22,259)			15,919	(47,405)			
B. Contract Reserves:									
1. Additional reserves (a)	1,613,360,142	87,880,361			141,855,833	1,383,623,948			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	1,613,360,142	87,880,361			141,855,833	1,383,623,948			
4. Total contract reserves, prior year.	1,516,976,122	83,571,132			135,959,568	1,297,445,422			
5. Increase in contract reserves	96,384,020	4,309,229			5,896,265	86,178,526			
C. Claim Reserves and Liabilities:									
1. Total current year	460,405,674	10,939,178			248,048,707	201,417,789			
2. Total prior year	419,085,828	8,488,383			236,044,832	174,552,613			
3. Increase	41,319,846	2,450,795			12,003,875	26,865,176			
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	102,178,951	3,561,411			33,572,957	65,044,583			
1.2 On claims incurred during current year	8,553,136	448,284			1,482,861	6,621,991			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	330,950,117	5,808,958			208,783,786	116,357,373			
2.2 On claims incurred during current year	129,455,557	5,130,220			39,264,921	85,060,416			
3. Test:									
3.1 Lines 1.1 and 2.1	433,129,068	9,370,369			242,356,743	181,401,956			
3.2 Claim reserves and liabilities, December 31, prior year	419,085,828	8,488,383			236,044,832	174,552,613			
3.3 Line 3.1 minus Line 3.2	14,043,240	881,986			6,311,911	6,849,343			
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	109,207,135	6,138,482			830,075	102,238,578			
2. Premiums earned	109,207,135	6,138,482			830,075	102,238,578			
3. Incurred claims	96,823,618	6,014,114			(261,248)	91,070,752			
4. Commissions	19,680,369	1,104,471			564,942	18,010,956			

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			248,875,551	248,875,551
2. Beginning Claim Reserves and Liabilities			605,731,884	605,731,884
3. Ending Claim Reserves and Liabilities			676,000,076	676,000,076
4. Claims Paid			178,607,359	178,607,359
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims			96,823,618	96,823,618
10. Beginning Claim Reserves and Liabilities			186,646,056	186,646,056
11. Ending Claim Reserves and Liabilities			215,611,346	215,611,346
12. Claims Paid			67,858,328	67,858,328
D. Net:				
13. Incurred Claims			152,051,933	152,051,933
14. Beginning Claim Reserves and Liabilities			419,085,828	419,085,828
15. Ending Claim Reserves and Liabilities			460,388,730	460,388,730
16. Claims Paid			110,749,031	110,749,031
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			152,051,933	152,051,933
18. Beginning Reserves and Liabilities			419,085,828	419,085,828
19. Ending Reserves and Liabilities			460,388,730	460,388,730
20. Paid Claims and Cost Containment Expenses			110,749,031	110,749,031

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
70025	91-6027719	09/30/1987	GENWORTH LIFE INS CO	RICHMOND, VA	CO/G	670,406,697	514,879,630		5,846,530		
70025	91-6027719	09/30/1987	GENWORTH LIFE INS CO	RICHMOND, VA	CO/I	152,815,794	110,093,967		3,478,204		
70025	91-6027719	10/01/1995	GENWORTH LIFE INS CO	RICHMOND, VA	ACO/G		17,750,141	2,127,373			
70025	91-6027719	10/01/1995	GENWORTH LIFE INS CO	RICHMOND, VA	ACO/I		286,983	3,460			
65676	35-0472300	06/01/1970	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	YRT/I	9,381,063	132,665	126,246	45,814		
68713	84-0499703	01/01/1990	SECURITY LIFE OF DENVER INS CO	DENVER, CO	CO/G	42,127,000	26,012,525				
0299999. General Account, Non-Affiliates						874,730,554	669,155,911	2,257,079	9,370,548		
0399999. Total General Account						874,730,554	669,155,911	2,257,079	9,370,548		
0699999. Total Separate Accounts											
0799999 - Totals						874,730,554	669,155,911	2,257,079	9,370,548		

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999 - Totals											

NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Paid Losses	7 Unpaid Losses
97071	13-3126819	01/24/2006	GENERALI USA LIFE REASSUR CO	KANAS CITY, MO		113,291
65676	35-0472300	06/01/1981	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	548,233	1,363,332
66346	58-0828824	12/01/1986	MUNICH AMER REASSUR CO	ATLANTA, GA	1,096,630	2,301,178
93572	43-1235868	04/01/1990	RGA REINS CO	ST LOUIS, MO	1,700,136	3,613,627
87572	23-2038295	11/25/2002	SCOTTISH RE US INC	WILMINGTON, DE	412,342	880,181
68713	84-0499703	08/01/1990	SECURITY LIFE OF DENVER INS CO	DENVER, CO	454,744	1,071,108
82627	06-0839705	09/01/1982	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	1,785,433	2,214,190
86231	39-0989781	08/30/2005	TRANSAMERICA LIFE INS CO	CEDAR RAPIDS, IA	706,808	1,462,823
0299999. Life and Annuity - Non-Affiliates					6,704,326	13,019,730
0399999. Totals - Life and Annuity					6,704,326	13,019,730
86258	13-2572994	10/08/2007	GENERAL RE LIFE CORP	HARTFORD, CT	8,472	
70025	91-6027719	06/01/1989	GENWORTH LIFE INS CO	RICHMOND, VA		3,621,485
66346	58-0828824	10/08/2007	MUNICH AMER REASSUR CO	ATLANTA, GA	8,472	
67598	04-1768571	10/15/1975	PAUL REVERE LIFE INS CO	WORCHESTER, MA		19,860
82627	06-0839705	01/01/1995	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT		2,565
0599999. Accident and Health - Non-Affiliates					16,944	3,643,910
0699999. Totals - Accident and Health					16,944	3,643,910
0799999 Totals - Life, Annuity and Accident and Health					6,721,270	16,663,640

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	Location	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	05/01/1979	GENERAL RE LIFE CORP	HARTFORD, CT	DIS/I		16,097	17,512	2,990				
86258	13-2572994	05/01/1979	GENERAL RE LIFE CORP	HARTFORD, CT	YRT/I	6,795,279	33,624	33,595	158,041				
97071	13-3126819	01/24/2006	GENERALI USA LIFE REASSUR CO	KANSAS CITY, MO	YRT/I	1,169,671,148	3,482,008	2,159,534	942,872				
97071	13-3126819	07/01/2009	GENERALI USA LIFE REASSUR CO	KANSAS CITY, MO	CO/I	299,026,164	113,886		363,343				
70025	91-6027719	01/02/1985	GENWORTH LIFE INS CO	RICHMOND, VA	YRT/I			100,798	(7,245)				
65676	35-0472300	09/26/2001	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	CO/I	2,383,165,822	23,042,787	20,670,429	3,440,414				
65676	35-0472300	06/01/1981	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	DIS/I		7,388	8,167	31,283				
65676	35-0472300	08/01/1990	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	YRT/G	7,369,545	83,433	83,433	74,276				
65676	35-0472300	11/01/1983	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	YRT/I	2,645,403,194	6,368,785	6,679,179	6,259,264				
66346	58-0828824	09/26/2001	MUNICH AMER REASSUR CO	ATLANTA, GA	CO/I	10,850,755,779	74,620,294	65,806,728	15,053,649				
66346	58-0828824	07/01/1979	MUNICH AMER REASSUR CO	ATLANTA, GA	DIS/I		357	357	1,154				
66346	58-0828824	12/01/1986	MUNICH AMER REASSUR CO	ATLANTA, GA	YRT/I	11,874,260,037	28,115,840	28,240,706	11,213,918				
93572	43-1235868	09/26/2001	RGA REINS CO	ST LOUIS, MO	CO/I	14,989,203,794	84,095,165	74,168,588	21,427,910				
93572	43-1235868	04/01/1990	RGA REINS CO	ST LOUIS, MO	DIS/I		363	363	10,606				
93572	43-1235868	04/01/1990	RGA REINS CO	ST LOUIS, MO	YRT/I	15,200,363,542	31,703,800	28,681,668	14,542,148				
87572	23-2038295	08/30/2005	SCOTTISH RE US INC	WILMINGTON, DE	CO/I	3,609,815,583	12,747,584	10,793,437	4,673,042				
87572	23-2038295	11/25/2002	SCOTTISH RE US INC	WILMINGTON, DE	YRT/I	6,744,636,646	12,757,469	12,982,120	4,424,660				
68713	84-0499703	09/26/2001	SECURITY LIFE OF DENVER INS CO	DENVER, CO	CO/I	4,828,114,979	49,654,428	45,443,396	7,177,391				
68713	84-0499703	08/01/1990	SECURITY LIFE OF DENVER INS CO	DENVER, CO	YRT/G	7,369,545	83,433	83,433	74,276				
68713	84-0499703	04/29/1983	SECURITY LIFE OF DENVER INS CO	DENVER, CO	YRT/I	4,235,458,403	11,561,649	11,216,078	5,354,913				
82627	06-0839705	02/16/1984	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	CO/I	8,295,504,087	53,359,331	46,178,176	12,095,789				
82627	06-0839705	03/01/1985	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	DIS/I		857,960	970,103	22,439				
82627	06-0839705	07/01/1984	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	MCO/I				(151,441)				
82627	06-0839705	07/01/1984	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	YRT/I			201,596	(14,489)				
82627	06-0839705	04/01/1990	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	YRT/I	6,755,973	81,331	10,392	152,917				
82627	06-0839705	09/01/1982	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	YRT/I	13,426,758,767	28,348,102	27,773,204	13,607,683				
86231	39-0989781	08/30/2005	TRANSAMERICA LIFE INS CO	CEDAR RAPIDS, IA	CO/I	17,862,747,243	39,354,446	33,586,645	21,999,834				
86231	39-0989781	08/30/2005	TRANSAMERICA LIFE INS CO	CEDAR RAPIDS, IA	YRT/I	6,236,330,209	11,269,644	9,389,853	3,350,017				
0299999. Authorized General Account, Non-Affiliates						124,679,505,739	471,759,204	425,279,490	146,281,654				
0399999. Total Authorized General Account						124,679,505,739	471,759,204	425,279,490	146,281,654				
0699999. Total Unauthorized General Account													
0799999. Total Authorized and Unauthorized General Account						124,679,505,739	471,759,204	425,279,490	146,281,654				
1099999. Total Authorized Separate Accounts													
1399999. Total Unauthorized Separate Accounts													
1499999. Total Authorized and Unauthorized Separate Accounts													
1599999 - Totals						124,679,505,739	471,759,204	425,279,490	146,281,654				

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
86258	13-2572994	10/08/2007	GENERAL RE LIFE CORP	HARTFORD, CT	CO/I	415,516		22,842				
70025	91-6027719	06/01/1989	GENWORTH LIFE INS CO	RICHMOND, VA	CO/I	102,240,524		1,581,548,964				
70025	91-6027719	06/01/1989	GENWORTH LIFE INS CO	RICHMOND, VA	CO/G	6,136,536		98,523,768				
66346	58-0828824	10/08/2007	MUNICH AMER REASSUR CO	ATLANTA, GA	CO/I	412,613		22,842				
67598	04-1768571	10/15/1975	PAUL REVERE LIFE INS CO	WORCHESTER, MA	YRT/I			2,876,154				
82627	06-0839705	06/01/1995	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	YRT/G	1,946		435,167				
0299999. Authorized General Account, Non-Affiliates						109,207,135		1,683,429,737				
0399999. Total Authorized General Account						109,207,135		1,683,429,737				
0699999. Total Unauthorized General Account												
0799999. Total Authorized and Unauthorized General Account						109,207,135		1,683,429,737				
1099999. Total Authorized Separate Accounts												
1399999. Total Unauthorized Separate Accounts												
1499999. Total Authorized and Unauthorized Separate Accounts												
1599999 - Totals						109,207,135		1,683,429,737				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total Cols. (5 + 6 + 7)	9 Letters of Credit	10 Trust Agreements	11 Funds Deposited by and Withheld from Reinsurers	12 Other	13 Miscellaneous Balances (Credit)	14 Sum of Cols. 9+10+11+12+13 but not in Excess of Col. 8
1199999 - Total													

NONE

SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

	1 2009	2 2008	3 2007	4 2006	5 2005
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	255,489	233,669	184,461	161,092	166,652
2. Commissions and reinsurance expense allowances	46,363	4	5	6	11
3. Contract claims	162,081	138,199	123,201	111,552	102,459
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders					
6. Reserve adjustments on reinsurance ceded		(173)	(134)	(156)	(58)
7. Increase in aggregate reserve for life and accident and health contracts	149,438	214,012	174,042	230,736	162,655
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	686		1,277	1,029	970
9. Aggregate reserves for life and accident and health contracts	2,155,189	1,989,702	1,775,690	1,601,648	1,371,044
10. Liability for deposit-type contracts					
11. Contract claims unpaid	16,664	15,666	14,994	10,675	20,038
12. Amounts recoverable on reinsurance	6,721	2,778	7,713	3,713	9,608
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends (not included in Line 10)					
15. Commissions and reinsurance expense allowances unpaid					
16. Unauthorized reinsurance offset					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Funds deposited by and withheld from (F)					
18. Letters of credit (L)					
19. Trust agreements (T)					
20. Other (O)					

SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 10)	28,761,919,303		28,761,919,303
2.	Reinsurance (Line 14)	6,721,271	(6,721,271)	
3.	Premiums and considerations (Line 13)	11,716,154	685,682	12,401,836
4.	Net credit for ceded reinsurance	XXX	2,216,650,300	2,216,650,300
5.	All other admitted assets (balance)	929,074,560	(42,367,718)	886,706,842
6.	Total assets excluding Separate Accounts (Line 24)	29,709,431,288	2,168,246,993	31,877,678,281
7.	Separate Account assets (Line 25)	51,603,683,202		51,603,683,202
8.	Total assets (Line 26)	81,313,114,490	2,168,246,993	83,481,361,483
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	26,854,086,892	2,155,189,534	29,009,276,426
10.	Liability for deposit-type contracts (Line 3)	94,692,967		94,692,967
11.	Claim reserves (Line 4)	52,768,248	16,663,640	69,431,888
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	4,285,513		4,285,513
14.	Other contract liabilities (Line 9)	156,348,052	(3,606,181)	152,741,871
15.	Reinsurance in unauthorized companies (Line 24.2)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3)			
17.	All other liabilities (balance)	(797,072,739)		(797,072,739)
18.	Total liabilities excluding Separate Accounts (Line 26)	26,365,108,933	2,168,246,993	28,533,355,926
19.	Separate Account liabilities (Line 27)	51,577,334,777		51,577,334,777
20.	Total liabilities (Line 28)	77,942,443,710	2,168,246,993	80,110,690,703
21.	Capital & surplus (Line 38)	3,370,670,780	XXX	3,370,670,780
22.	Total liabilities, capital & surplus (Line 39)	81,313,114,490	2,168,246,993	83,481,361,483
	NET CREDIT FOR CEDED REINSURANCE			
23.	Contract reserves	2,155,189,534		
24.	Claim reserves	16,663,640		
25.	Policyholder dividends/reserves			
26.	Premium & annuity considerations received in advance			
27.	Liability for deposit-type contracts			
28.	Other contract liabilities	(3,606,181)		
29.	Reinsurance ceded assets	6,721,271		
30.	Other ceded reinsurance recoverables	42,367,718		
31.	Total ceded reinsurance recoverables	2,217,335,982		
32.	Premiums and considerations	685,682		
33.	Reinsurance in unauthorized companies			
34.	Funds held under reinsurance treaties with unauthorized reinsurers			
35.	Other ceded reinsurance payables/offsets			
36.	Total ceded reinsurance payable/offsets	685,682		
37.	Total net credit for ceded reinsurance	2,216,650,300		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	8,941,408	114,155,834	3,867,219		126,964,461	
2. Alaska	AK	L	614,536	7,927,883	125,576		8,667,995	
3. Arizona	AZ	L	13,595,660	126,696,464	5,742,981		146,035,106	116,000
4. Arkansas	AR	L	7,598,909	81,670,311	2,332,121		91,601,341	
5. California	CA	L	110,155,587	839,144,018	36,903,266		986,202,871	1,596,751
6. Colorado	CO	L	11,315,851	84,586,328	5,814,509		101,716,689	252,522
7. Connecticut	CT	L	23,527,402	242,716,464	9,352,311		275,596,177	436,821
8. Delaware	DE	L	3,332,247	31,873,335	1,691,269		36,896,850	
9. District of Columbia	DC	L	2,638,973	17,793,208	978,293		21,410,474	
10. Florida	FL	L	55,486,801	692,714,970	21,696,986		769,898,757	1,994,918
11. Georgia	GA	L	20,959,032	204,211,260	8,017,181		233,187,474	66,558
12. Hawaii	HI	L	11,676,326	82,931,164	4,698,328		99,305,817	396,852
13. Idaho	ID	L	2,459,391	27,636,930	946,982		31,043,303	20,069
14. Illinois	IL	L	38,353,359	267,756,379	13,246,603		319,356,341	1,580,581
15. Indiana	IN	L	16,304,217	132,275,780	5,263,033		153,843,031	1,137,321
16. Iowa	IA	L	15,815,614	156,328,675	6,822,960		178,967,249	576,809
17. Kansas	KS	L	12,515,949	88,303,405	4,202,289		105,021,642	35,187
18. Kentucky	KY	L	5,513,281	52,267,317	2,728,520		60,509,119	
19. Louisiana	LA	L	8,913,924	102,508,899	2,872,677		114,295,500	
20. Maine	ME	L	6,581,105	48,285,436	3,083,756		57,950,297	133,943
21. Maryland	MD	L	22,982,940	174,155,403	9,345,402		206,483,745	224,518
22. Massachusetts	MA	L	50,373,196	372,999,893	20,343,900		443,716,989	2,589,227
23. Michigan	MI	L	37,583,637	346,601,902	17,079,795		401,265,333	974,222
24. Minnesota	MN	L	62,032,076	553,669,997	17,049,115		632,751,188	926,698
25. Mississippi	MS	L	2,722,222	37,147,120	1,075,107		40,944,449	
26. Missouri	MO	L	12,827,147	117,545,177	5,788,882		136,161,206	310,404
27. Montana	MT	L	3,180,476	21,411,842	1,320,001		25,912,319	100,603
28. Nebraska	NE	L	6,117,768	72,646,843	3,023,146		81,787,758	193,772
29. Nevada	NV	L	10,272,557	72,220,982	2,818,883		85,312,422	
30. New Hampshire	NH	L	10,091,279	55,474,872	3,635,747		69,201,899	268,302
31. New Jersey	NJ	L	33,305,320	345,321,798	13,886,256		392,513,374	239,768
32. New Mexico	NM	L	2,090,934	33,049,514	1,107,456		36,247,904	57,948
33. New York	NY	N	5,409,084	33,885,346	2,226,898		41,521,329	
34. North Carolina	NC	L	26,383,295	250,077,672	9,878,095		286,339,061	182,252
35. North Dakota	ND	L	3,742,107	34,518,047	1,228,933		39,489,087	
36. Ohio	OH	L	49,889,102	418,652,442	16,775,329		485,316,873	593,967
37. Oklahoma	OK	L	5,769,144	59,481,826	2,172,808		67,423,779	424,985
38. Oregon	OR	L	14,575,248	93,934,591	5,466,051		113,975,890	26,223
39. Pennsylvania	PA	L	51,229,573	452,191,325	20,087,783		523,508,681	979,712
40. Rhode Island	RI	L	4,867,399	56,191,085	2,065,099		63,123,583	52,000
41. South Carolina	SC	L	8,104,171	125,054,907	4,743,146		137,902,224	266,810
42. South Dakota	SD	L	3,387,579	52,694,593	1,865,840		57,948,013	
43. Tennessee	TN	L	14,233,930	188,006,393	6,854,949		209,095,273	379,640
44. Texas	TX	L	89,097,289	452,339,758	25,687,186		567,124,233	872,254
45. Utah	UT	L	8,069,765	61,591,921	1,976,488		71,638,174	35,328
46. Vermont	VT	L	2,341,135	31,084,966	999,280		34,425,381	
47. Virginia	VA	L	36,233,063	278,320,427	14,193,497		328,746,987	100,000
48. Washington	WA	L	27,696,866	148,810,875	10,119,662		186,627,403	362,453
49. West Virginia	WV	L	2,988,511	43,159,186	1,530,547		47,678,244	230,463
50. Wisconsin	WI	L	19,107,250	218,068,961	7,454,531		244,630,743	58,070
51. Wyoming	WY	L	1,896,614	17,400,462	560,101		19,857,177	
52. American Samoa	AS	N	27,635				27,635	
53. Guam	GU	N	1,188	4,200			5,388	
54. Puerto Rico	PR	N	7,223	32,515	15,558		55,296	
55. U.S. Virgin Islands	VI	N	32,679	14,400	12,499		59,578	
56. Northern Mariana Islands	MP	N	380		1,946		2,326	
57. Canada	CN	N	20,210	39,210	20,438		79,858	
58. Aggregate Other Aliens	OT	XXX	1,520,376	539,788	1,202,993		3,263,157	
59. Subtotal		(a) 50	1,006,509,941	8,620,124,303	374,000,209		10,000,634,453	18,793,951
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	635,929		9,587,052		10,222,980	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	1,007,145,869	8,620,124,303	383,587,261		10,010,857,433	18,793,951
96. Plus reinsurance assumed		XXX	126,247	2,130,833			2,257,079	
97 Totals (All Business)		XXX	1,007,272,116	8,622,255,135	383,587,261		10,013,114,512	18,793,951
98. Less reinsurance ceded		XXX	146,511,452		109,207,136		255,718,588	
99. Totals (All Business) less Reinsurance Ceded		XXX	860,760,664	8,622,255,135	(b) 274,380,125		9,757,395,924	18,793,951
DETAILS OF WRITE-INS								
5801. Alien: 001		XXX	1,520,376	539,788	1,202,993		3,263,157	
5802.		XXX						
5803.		XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	1,520,376	539,788	1,202,993		3,263,157	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

Premiums are allocated to the states based on the location of the contract holder

(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.

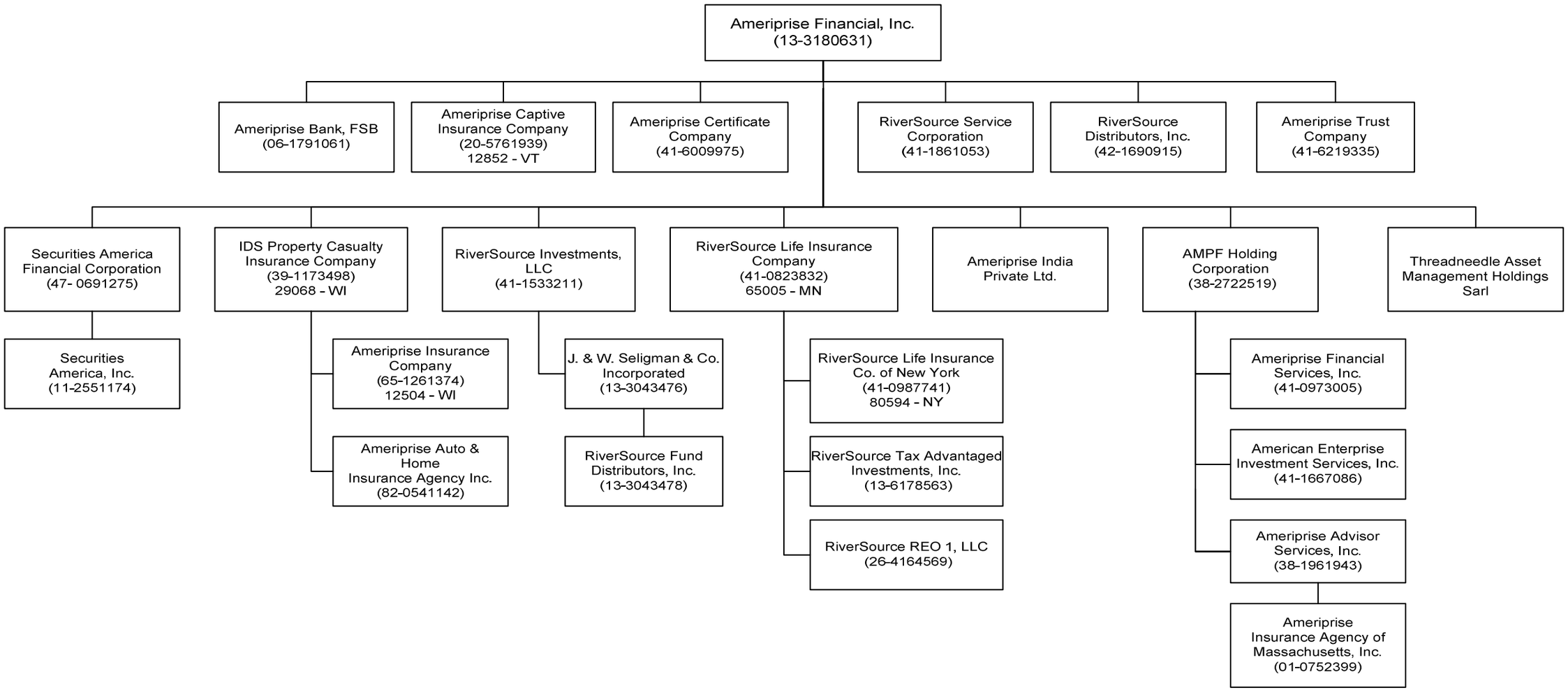
SCHEDULE T - PART 2

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	8,941,408	114,155,834	1,305,862	2,561,357		126,964,461
2. Alaska	AK	614,536	7,927,883	33,084	92,492		8,667,995
3. Arizona	AZ	13,595,660	126,696,464	1,673,552	4,069,429	116,000	146,151,105
4. Arkansas	AR	7,598,909	81,670,311	628,335	1,703,786		91,601,342
5. California	CA	110,155,587	839,144,018	20,066,735	16,836,531	1,596,751	987,799,622
6. Colorado	CO	11,315,851	84,586,328	2,225,096	3,589,413	252,522	101,969,210
7. Connecticut	CT	23,527,402	242,716,464	3,756,603	5,595,708	436,821	276,032,999
8. Delaware	DE	3,332,247	31,873,335	772,736	918,532		36,896,850
9. District of Columbia	DC	2,638,973	17,793,208	725,986	252,307		21,410,474
10. Florida	FL	55,486,801	692,714,970	9,135,278	12,561,708	1,994,918	771,893,676
11. Georgia	GA	20,959,032	204,211,260	4,839,280	3,177,902	66,558	233,254,033
12. Hawaii	HI	11,676,326	82,931,164	1,279,404	3,418,924	396,852	99,702,669
13. Idaho	ID	2,459,391	27,636,930	178,653	768,329	20,069	31,063,372
14. Illinois	IL	38,353,359	267,756,379	4,474,497	8,772,106	1,580,581	320,936,922
15. Indiana	IN	16,304,217	132,275,780	1,395,821	3,867,212	1,137,321	154,980,351
16. Iowa	IA	15,815,614	156,328,675	681,051	6,141,910	576,809	179,544,058
17. Kansas	KS	12,515,949	88,303,405	989,270	3,213,019	35,187	105,056,830
18. Kentucky	KY	5,513,281	52,267,317	687,190	2,041,330		60,509,119
19. Louisiana	LA	8,913,924	102,508,899	1,386,564	1,486,113		114,295,500
20. Maine	ME	6,581,105	48,285,436	955,150	2,128,607	133,943	58,084,241
21. Maryland	MD	22,982,940	174,155,403	5,109,798	4,235,605	224,518	206,708,264
22. Massachusetts	MA	50,373,196	372,999,893	11,626,778	8,717,122	2,589,227	446,306,216
23. Michigan	MI	37,583,637	346,601,902	4,325,996	12,753,799	974,222	402,239,555
24. Minnesota	MN	62,032,076	553,669,997	7,623,361	9,425,754	926,698	633,677,886
25. Mississippi	MS	2,722,222	37,147,120	289,123	785,984		40,944,449
26. Missouri	MO	12,827,147	117,545,177	1,576,028	4,212,854	310,404	136,471,610
27. Montana	MT	3,180,476	21,411,842	171,505	1,148,495	100,603	26,012,922
28. Nebraska	NE	6,117,768	72,646,843	307,959	2,715,188	193,772	81,981,530
29. Nevada	NV	10,272,557	72,220,982	1,323,877	1,495,006		85,312,422
30. New Hampshire	NH	10,091,279	55,474,872	1,380,656	2,255,092	268,302	69,470,201
31. New Jersey	NJ	33,305,320	345,321,798	7,331,067	6,555,189	239,768	392,753,142
32. New Mexico	NM	2,090,934	33,049,514	217,261	890,195	57,948	36,305,852
33. New York	NY	5,409,084	33,885,346	989,914	1,236,984		41,521,329
34. North Carolina	NC	26,383,295	250,077,672	3,977,220	5,900,875	182,252	286,521,313
35. North Dakota	ND	3,742,107	34,518,047	181,723	1,047,210		39,489,087
36. Ohio	OH	49,889,102	418,652,442	4,762,601	12,012,728	593,967	485,910,840
37. Oklahoma	OK	5,769,144	59,481,826	497,868	1,674,940	424,985	67,848,764
38. Oregon	OR	14,575,248	93,934,591	1,793,208	3,672,842	26,223	114,002,113
39. Pennsylvania	PA	51,229,573	452,191,325	7,119,507	12,968,275	979,712	524,488,393
40. Rhode Island	RI	4,867,399	56,191,085	897,465	1,167,634	52,000	63,175,583
41. South Carolina	SC	8,104,171	125,054,907	1,275,705	3,467,441	266,810	138,169,034
42. South Dakota	SD	3,387,579	52,694,593	(35,306)	1,901,147		57,948,014
43. Tennessee	TN	14,233,930	188,006,393	2,034,239	4,820,711	379,640	209,474,914
44. Texas	TX	89,097,289	452,339,758	15,612,844	10,074,343	872,254	567,996,488
45. Utah	UT	8,069,765	61,591,921	703,769	1,272,719	35,328	71,673,501
46. Vermont	VT	2,341,135	31,084,966	450,466	548,814		34,425,381
47. Virginia	VA	36,233,063	278,320,427	6,369,605	7,823,892	100,000	328,846,987
48. Washington	WA	27,696,866	148,810,875	4,262,378	5,857,284	362,453	186,989,856
49. West Virginia	WV	2,988,511	43,159,186	274,423	1,256,125	230,463	47,908,707
50. Wisconsin	WI	19,107,250	218,068,961	1,596,290	5,858,242	58,070	244,688,814
51. Wyoming	WY	1,896,614	17,400,462	106,082	454,019		19,857,177
52. American Samoa	AS	27,635					27,635
53. Guam	GU	1,188	4,200				5,388
54. Puerto Rico	PR	7,223	32,515	15,558			55,296
55. U.S. Virgin Islands	VI	32,679	14,400	12,499			59,578
56. Northern Mariana Islands	MP	380		1,946			2,326
57. Canada	CN	20,210	39,210	20,438			79,858
58. Aggregate Other Alien	OT	1,520,376	539,788	1,152,826	50,162		3,263,152
59. Total		1,006,509,941	8,620,124,303	152,546,824	221,453,385	18,793,951	10,019,428,404

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

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

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	13-3180631	Ameriprise Financial Inc. (parent)	85,000,000	(319,673,643)			204,287,687				(30,385,956)	
	82-0541142	Ameriprise Auto & Home Insurance Agency	(500,000)								(500,000)	
12504	65-1261374	Ameriprise Insurance Company	(2,500,000)								(2,500,000)	2,138,681
29068	39-1173498	IDS Property Casualty Insurance Co.	(82,000,000)								(82,000,000)	(2,138,681)
65005	41-0823832	RiverSource Life Insurance Company		319,686,190			(465,555,065)				(145,868,875)	
80594	41-0987741	RiverSource Life Insurance Co. of NY		(12,547)							(12,547)	
	41-0973005	Ameriprise Financial Services, Inc.					261,267,378				261,267,378	
9999999 Control Totals									XXX			

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

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	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed by March 1?	NO
15.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed by March 1?	YES
16.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
28.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
29.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
31.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
32.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES

Explanations:

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Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



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



13. Trusteed Surplus Statement [Document Identifier 490]



14. Participating Opinion for Exhibit 5 [Document Identifier 371]



17. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



18. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



20. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



21. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



26. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



27. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



29. Medicare Part D Coverage Supplement [Document Identifier 365]



32. Credit Insurance Experience Exhibit [Document Identifier 230]



OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	8,023,132	0.028	6,896,339	0.024
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies	21,625,249	0.075	21,625,249	0.075
1.22 Issued by U.S. government sponsored agencies	108,425,184	0.377	108,425,184	0.377
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	89,657,015	0.312	89,657,015	0.312
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :				
1.41 States, territories and possessions general obligations	56,585,876	0.197	56,585,876	0.197
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	127,048,025	0.442	127,048,025	0.442
1.43 Revenue and assessment obligations	395,433,638	1.375	395,433,638	1.375
1.44 Industrial development and similar obligations		0.000		0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	646,920,818	2.249	646,920,818	2.249
1.512 Issued or guaranteed by FNMA and FHLMC	1,115,112,555	3.877	1,115,112,555	3.877
1.513 All other	2,085,061,028	7.249	2,085,061,028	7.249
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,470,185,706	5.111	1,470,185,706	5.112
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		0.000
1.523 All other	3,981,063,731	13.841	3,981,063,731	13.841
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	10,135,211,197	35.237	10,135,211,197	35.238
2.2 Unaffiliated non-U.S. securities (including Canada)	2,913,556,382	10.129	2,913,556,382	10.130
2.3 Affiliated securities		0.000		0.000
3. Equity interests:				
3.1 Investments in mutual funds		0.000		0.000
3.2 Preferred stocks:				
3.21 Affiliated		0.000		0.000
3.22 Unaffiliated	29,952,500	0.104	29,952,500	0.104
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated		0.000		0.000
3.32 Unaffiliated	11,464	0.000	11,464	0.000
3.4 Other equity securities:				
3.41 Affiliated	505,101,926	1.756	505,101,926	1.756
3.42 Unaffiliated	14,071,190	0.049	14,071,190	0.049
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated		0.000		0.000
3.52 Unaffiliated		0.000		0.000
4. Mortgage loans:				
4.1 Construction and land development		0.000		0.000
4.2 Agricultural		0.000		0.000
4.3 Single family residential properties		0.000		0.000
4.4 Multifamily residential properties		0.000		0.000
4.5 Commercial loans	2,374,312,997	8.255	2,374,312,997	8.255
4.6 Mezzanine real estate loans		0.000		0.000
5. Real estate investments:				
5.1 Property occupied by the company	116,745,284	0.406	116,745,284	0.406
5.2 Property held for the production of income (including $ ..... of property acquired in satisfaction of debt)	6,899,756	0.024	6,899,756	0.024
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000		0.000
6. Contract loans	679,342,662	2.362	679,163,825	2.361
7. Receivables for securities	206,075,111	0.716	206,075,111	0.716
8. Cash, cash equivalents and short-term investments	829,574,137	2.884	829,574,137	2.884
9. Other invested assets	847,228,370	2.946	847,228,370	2.946
10. Total invested assets	28,763,224,933	100.000	28,761,919,303	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)	123,900,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		123,900,000
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	254,960	
	8.2 Totals, Part 3, Column 9		254,960
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		123,645,040
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		123,645,040

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,541,540,526
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	103,575,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	847,029	104,422,029
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(2,000,000)	
	5.2 Totals, Part 3, Column 8		(2,000,000)
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		269,649,558
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,374,312,997
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		2,374,312,997
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		2,374,312,997

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		261,871,327
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	38,430,174	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		38,430,174
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	41,012	
	3.2 Totals, Part 3, Column 12	16,008	57,020
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(597,555)	
	5.2 Totals, Part 3, Column 9	(175,730)	(773,285)
6.	Total gain (loss) on disposals, Part 3, Column 19		652,893
7.	Deduct amounts received on disposals, Part 3, Column 16		61,934,241
8.	Deduct amortization of premium and depreciation		(8,535,247)
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		246,839,136
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		246,839,136

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		18,505,015,698
2.	Cost of bonds and stocks acquired, Part 3, Column 7		12,969,258,897
3.	Accrual of discount		136,850,715
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(61,402,848)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	72,361,200	
	4.4. Part 4, Column 11	49,795,882	60,754,234
5.	Total gain (loss) on disposals, Part 4, Column 19		145,422,003
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,984,645,466
7.	Deduct amortization of premium		68,540,085
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	28,756,559	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	32,312,822	61,069,381
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		23,703,046,614
11.	Deduct total nonadmitted amounts		1,126,793
12.	Statement value at end of current period (Line 10 minus Line 11)		23,701,919,821

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	1,251,063,662	1,263,318,879	1,244,710,422	1,250,952,311
Governments	2.	Canada	28,623,522	34,257,303	29,822,922	26,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	61,033,495	68,810,271	61,612,243	59,529,044
	4.	Totals	1,340,720,679	1,366,386,453	1,336,145,587	1,336,481,355
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	56,585,876	55,510,120	56,592,290	56,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	127,048,025	129,594,427	127,034,509	126,890,000
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	2,514,662,624	2,558,574,783	2,530,368,843	2,525,907,719
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (unaffiliated)	8.	United States	16,217,543,019	16,806,144,273	16,361,809,056	16,905,291,558
	9.	Canada	1,263,803,612	1,404,929,491	1,288,935,418	1,297,663,000
	10.	Other Countries	1,633,545,701	1,677,022,357	1,656,398,299	1,679,513,831
	11.	Totals	19,114,892,332	19,888,096,121	19,307,142,773	19,882,468,389
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	23,153,909,536	23,998,161,904	23,357,284,002	23,928,247,463
PREFERRED STOCKS	14.	United States	29,952,500	23,475,000	29,952,500	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	29,952,500	23,475,000	29,952,500	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	29,952,500	23,475,000	29,952,500	
COMMON STOCKS	20.	United States	10,216,639	10,216,639	10,218,693	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	3,866,015	3,866,015	3,865,447	
	23.	Totals	14,082,654	14,082,654	14,084,140	
Parent, Subsidiaries and Affiliates	24.	Totals	505,101,925	505,101,925	355,487,412	
	25.	Total Common Stocks	519,184,579	519,184,579	369,571,552	
	26.	Total Stocks	549,137,079	542,659,579	399,524,052	
	27.	Total Bonds and Stocks	23,703,046,615	24,540,821,483	23,756,808,054	

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 10.7	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		141,869,807	115,107,287	285,326,966	708,759,602	1,251,063,662	5.2	1,777,117,437	8.4	1,251,063,662	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals		141,869,807	115,107,287	285,326,966	708,759,602	1,251,063,662	5.2	1,777,117,437	8.4	1,251,063,662	
2. All Other Governments											
2.1 Class 1		1,228,523	18,647,856	9,975,666		29,852,045	0.1			29,852,045	
2.2 Class 2		8,900,442	23,815,732	1,279,637	9,115,008	43,110,819	0.2			33,995,811	9,115,008
2.3 Class 3		8,480,096	4,114,376			12,594,472	0.1			11,143,342	1,451,130
2.4 Class 4		4,099,681				4,099,681	0.0				4,099,681
2.5 Class 5											
2.6 Class 6											
2.7 Totals		22,708,742	46,577,964	11,255,303	9,115,008	89,657,017	0.4			74,991,198	14,665,819
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1								30,035,808	0.1		
3.2 Class 2					56,585,876	56,585,876	0.2	43,016,953	0.2	56,585,876	
3.3 Class 3								12,732,572	0.1		
3.4 Class 4								4,090,038	0.0		
3.5 Class 5											
3.6 Class 6											
3.7 Totals					56,585,876	56,585,876	0.2	89,875,371	0.4	56,585,876	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		35,418,477	23,441,184	21,188,364	47,000,000	127,048,025	0.5	40,888,016	0.2	127,048,025	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		35,418,477	23,441,184	21,188,364	47,000,000	127,048,025	0.5	40,888,016	0.2	127,048,025	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	245,110,024	789,192,425	318,143,587	464,321,647	562,105,123	2,378,872,806	10.0	4,737,873,330	22.5	2,378,872,806	
5.2 Class 2		48,650,774			87,139,044	135,789,818	0.6	49,608,883	0.2	135,789,818	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	245,110,024	837,843,199	318,143,587	464,321,647	649,244,167	2,514,662,624	10.5	4,787,482,213	22.7	2,514,662,624	

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 10.7	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	1,244,513,920	3,137,730,765	1,058,921,522	255,460,393	4,692,978,201	10,389,604,801	43.5	8,663,004,548	41.2	7,584,822,511	2,804,782,290
6.2 Class 2	328,907,765	2,853,151,014	3,246,737,008	366,774,607	1,360,659,309	8,156,229,703	34.2	4,476,115,968	21.3	6,241,919,985	1,914,309,718
6.3 Class 3	37,863,503	468,065,377	130,675,518	43,566,771	109,135,008	789,306,177	3.3	832,201,279	4.0	602,101,742	187,204,435
6.4 Class 4		240,124,208	14,542,697	3,684,460	111,695,100	370,046,465	1.6	280,246,955	1.3	358,596,054	11,450,411
6.5 Class 5		3,173,297	39,000,000		36,305,219	78,478,516	0.3	79,916,282	0.4	39,478,516	39,000,000
6.6 Class 6		2,618,397	1,627,818		34,505,675	38,751,890	0.2	17,935,432	0.1	38,751,890	
6.7 Totals	1,611,285,188	6,704,863,058	4,491,504,563	669,486,231	6,345,278,512	19,822,417,552	83.1	14,349,420,464	68.2	14,865,670,698	4,956,746,854
7. Credit Tenant Loans											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Hybrid Securities											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											
9. Parent, Subsidiaries and Affiliates											
9.1 Class 1											
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals											

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 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	(d) 1,489,623,944	4,105,439,997	1,534,261,436	1,036,273,036	6,010,842,926	14,176,441,339	59.4	XXX	XXX	11,371,659,049	2,804,782,290
10.2 Class 2	(d) 328,907,765	2,910,702,230	3,270,552,740	368,054,244	1,513,499,237	8,391,716,216	35.2	XXX	XXX	6,468,291,490	1,923,424,726
10.3 Class 3	(d) 37,863,503	476,545,473	134,789,894	43,566,771	109,135,008	801,900,649	3.4	XXX	XXX	613,245,084	188,655,565
10.4 Class 4	(d)	244,223,889	14,542,697	3,684,460	111,695,100	374,146,146	1.6	XXX	XXX	358,596,054	15,550,092
10.5 Class 5	(d)	3,173,297	39,000,000		36,305,219	(c) 78,478,516	0.3	XXX	XXX	39,478,516	39,000,000
10.6 Class 6	(d)	2,618,397	1,627,818		34,505,675	(c) 38,751,890	0.2	XXX	XXX	38,751,890	
10.7 Totals	1,856,395,212	7,742,703,283	4,994,774,585	1,451,578,511	7,815,983,165	(b) 23,861,434,756	100.0	XXX	XXX	18,890,022,083	4,971,412,673
10.8 Line 10.7 as a % of Col. 6	7.8	32.4	20.9	6.1	32.8	100.0	XXX	XXX	XXX	79.2	20.8
11. Total Bonds Prior Year											
11.1 Class 1	3,026,762,688	6,570,848,487	2,341,261,974	1,053,842,620	2,256,203,370	XXX	XXX	15,248,919,139	72.5	14,191,049,081	1,057,870,058
11.2 Class 2		2,625,354,780	1,264,918,934	165,934,296	512,533,794	XXX	XXX	4,568,741,804	21.7	3,591,876,981	976,864,823
11.3 Class 3		577,568,148	204,856,656	47,965,593	14,543,454	XXX	XXX	844,933,851	4.0	714,433,251	130,500,600
11.4 Class 4		232,043,642	52,293,351			XXX	XXX	284,336,993	1.4	279,536,300	4,800,693
11.5 Class 5		60,383,680	14,365,131		5,167,471	XXX	XXX	(c) 79,916,282	0.4	79,916,282	
11.6 Class 6		16,117,647	1,817,785			XXX	XXX	(c) 17,935,432	0.1	17,935,432	
11.7 Totals	3,026,762,688	10,082,316,384	3,879,513,831	1,267,742,509	2,788,448,089	XXX	XXX	(b) 21,044,783,501	100.0	18,874,747,327	2,170,036,174
11.8 Line 11.7 as a % of Col. 8	14.4	47.9	18.4	6.0	13.3	XXX	XXX	100.0	XXX	89.7	10.3
12. Total Publicly Traded Bonds											
12.1 Class 1	1,408,535,476	3,877,355,273	1,098,921,502	961,052,048	4,025,794,750	11,371,659,049	47.7	14,191,049,081	67.4	11,371,659,049	XXX
12.2 Class 2	222,655,237	2,263,372,541	2,539,081,410	262,633,614	1,180,548,688	6,468,291,490	27.1	3,591,876,981	17.1	6,468,291,490	XXX
12.3 Class 3	37,863,503	399,123,091	81,900,880	36,354,547	58,003,063	613,245,084	2.6	714,433,251	3.4	613,245,084	XXX
12.4 Class 4		228,673,797	14,542,697	3,684,460	111,695,100	358,596,054	1.5	279,536,300	1.3	358,596,054	XXX
12.5 Class 5		3,173,297			36,305,219	39,478,516	0.2	79,916,282	0.4	39,478,516	XXX
12.6 Class 6		2,618,397	1,627,818		34,505,675	38,751,890	0.2	17,935,432	0.1	38,751,890	XXX
12.7 Totals	1,669,054,216	6,774,316,396	3,736,074,307	1,263,724,669	5,446,852,495	18,890,022,083	79.2	18,874,747,327	89.7	18,890,022,083	XXX
12.8 Line 12.7 as a % of Col. 6	8.8	35.9	19.8	6.7	28.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	7.0	28.4	15.7	5.3	22.8	79.2	XXX	XXX	XXX	79.2	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	81,088,468	228,084,724	435,339,934	75,220,988	1,985,048,176	2,804,782,290	11.8	1,057,870,058	5.0	XXX	2,804,782,290
13.2 Class 2	106,252,528	647,329,689	731,471,330	105,420,630	332,950,549	1,923,424,726	8.1	976,864,823	4.6	XXX	1,923,424,726
13.3 Class 3		77,422,382	52,889,014	7,212,224	51,131,945	188,655,565	0.8	130,500,600	0.6	XXX	188,655,565
13.4 Class 4		15,550,092				15,550,092	0.1	4,800,693	0.0	XXX	15,550,092
13.5 Class 5			39,000,000			39,000,000	0.2			XXX	39,000,000
13.6 Class 6										XXX	
13.7 Totals	187,340,996	968,386,887	1,258,700,278	187,853,842	2,369,130,670	4,971,412,673	20.8	2,170,036,174	10.3	XXX	4,971,412,673
13.8 Line 13.7 as a % of Col. 6	3.8	19.5	25.3	3.8	47.7	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.8	4.1	5.3	0.8	9.9	20.8	XXX	XXX	XXX	XXX	20.8

(a) Includes $ 1,138,536,200 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 98,687,690 current year, $ prior year of bonds with Z designations and $ 2,789,285,018 , current year $ 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 $ 39,000,000 current year, $ prior year of bonds with 5* designations and $ 1,632,615 , current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	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		52,596,465	35,477,100			88,073,565	0.4	1,774,959,300	8.4	88,073,565	
1.2 Single Class Mortgage-Backed /Asset Backed Securities		89,273,342	79,630,187	285,326,966	708,759,602	1,162,990,097	4.9	2,158,137	0.0	1,162,990,097	
1.7 Totals		141,869,807	115,107,287	285,326,966	708,759,602	1,251,063,662	5.2	1,777,117,437	8.4	1,251,063,662	
2. All Other Governments											
2.1 Issuer Obligations		22,708,742	46,577,964	11,255,303	9,115,008	89,657,017	0.4			74,991,198	14,665,819
2.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3 Defined											
2.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
2.5 Defined											
2.6 Other											
2.7 Totals		22,708,742	46,577,964	11,255,303	9,115,008	89,657,017	0.4			74,991,198	14,665,819
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations					56,585,876	56,585,876	0.2	89,875,371	0.4	56,585,876	
3.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3 Defined											
3.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
3.5 Defined											
3.6 Other											
3.7 Totals					56,585,876	56,585,876	0.2	89,875,371	0.4	56,585,876	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		35,418,477	23,441,184	21,188,364	47,000,000	127,048,025	0.5	40,888,015	0.2	127,048,025	
4.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
4.5 Defined											
4.6 Other											
4.7 Totals		35,418,477	23,441,184	21,188,364	47,000,000	127,048,025	0.5	40,888,015	0.2	127,048,025	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations		98,650,774	46,000,000	54,679,894	246,102,970	445,433,638	1.9	608,380,061	2.9	445,433,638	
5.2 Single Class Mortgage-Backed /Asset Backed Securities	22,766,444	422,955,958	37,819,369	288,834,566	359,319,244	1,131,695,581	4.7	1,703,452,063	8.1	1,131,695,581	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined	222,343,580	316,236,467	234,324,218	120,807,187	43,821,953	937,533,405	3.9	2,176,173,020	10.3	937,533,405	
5.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
5.5 Defined								299,477,069	1.4		
5.6 Other											
5.7 Totals	245,110,024	837,843,199	318,143,587	464,321,647	649,244,167	2,514,662,624	10.5	4,787,482,213	22.7	2,514,662,624	

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 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,444,318,444	5,924,960,150	4,170,881,514	548,162,681	1,667,970,006	13,756,292,795	57.7	12,067,037,832	57.3	11,037,930,714	2,718,362,081
6.2 Single Class Mortgage-Backed /Asset Backed Securities								191,574,808	0.9		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined		4,285,136	21,601,750		1,706,283,109	1,732,169,995	7.3	1,041,698,915	4.9	667,048,094	1,065,121,901
6.4 Other				3,325,963	1,053,789,060	1,057,115,023	4.4	10,884,970	0.1	334,900,120	722,214,903
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
6.5 Defined	166,966,744	733,604,155	274,407,902	96,058,318	1,823,209,562	3,094,246,681	13.0	988,277,315	4.7	2,815,871,836	278,374,845
6.6 Other		42,013,617	24,613,397	21,939,269	94,026,775	182,593,058	0.8	49,946,624	0.2	9,919,934	172,673,124
6.7 Totals	1,611,285,188	6,704,863,058	4,491,504,563	669,486,231	6,345,278,512	19,822,417,552	83.1	14,349,420,464	68.2	14,865,670,698	4,956,746,854
7. Credit Tenant Loans											
7.1 Issuer Obligations											
7.2 Single Class Mortgage-Backed Securities											
7.7 Totals											
8. Hybrid Securities											
8.1 Issuer Obligations											
8.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3 Defined											
8.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
8.5 Defined											
8.6 Other											
8.7 Totals											
9. Parent, Subsidiaries and Affiliates											
9.1 Issuer Obligations											
9.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
9.5 Defined											
9.6 Other											
9.7 Totals											

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 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	1,444,318,444	6,134,334,608	4,322,377,762	635,286,242	2,026,773,860	14,563,090,916	61.0	XXX	XXX	11,830,063,016	2,733,027,900
10.2 Single Class Mortgage-Backed /Asset Backed Securities	22,766,444	512,229,300	117,449,556	574,161,532	1,068,078,846	2,294,685,678	9.6	XXX	XXX	2,294,685,678	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	222,343,580	320,521,603	255,925,968	120,807,187	1,750,105,062	2,669,703,400	11.2	XXX	XXX	1,604,581,499	1,065,121,901
10.4 Other				3,325,963	1,053,789,060	1,057,115,023	4.4	XXX	XXX	334,900,120	722,214,903
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
10.5 Defined	166,966,744	733,604,155	274,407,902	96,058,318	1,823,209,562	3,094,246,681	13.0	XXX	XXX	2,815,871,836	278,374,845
10.6 Other		42,013,617	24,613,397	21,939,269	94,026,775	182,593,058	0.8	XXX	XXX	9,919,934	172,673,124
10.7 Totals	1,856,395,212	7,742,703,283	4,994,774,585	1,451,578,511	7,815,983,165	23,861,434,756	100.0	XXX	XXX	18,890,022,083	4,971,412,673
10.8 Line 10.7 as a % of Col. 6	7.8	32.4	20.9	6.1	32.8	100.0	XXX	XXX	XXX	79.2	20.8
11. Total Bonds Prior Year											
11.1 Issuer Obligations	3,026,762,688	7,656,681,697	2,728,098,589	390,212,072	779,385,533	XXX	XXX	14,581,140,579	69.3	12,566,062,147	2,015,078,432
11.2 Single Class Mortgage-Backed /Asset Backed Securities		564,381,139	58,347,968	383,900,024	890,555,877	XXX	XXX	1,897,185,008	9.0	1,878,349,114	18,835,894
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined		1,688,015,740	594,708,652	293,572,376	641,575,167	XXX	XXX	3,217,871,935	15.3	3,197,542,026	20,329,909
11.4 Other					10,884,970	XXX	XXX	10,884,970	0.1	10,884,970	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined		150,487,807	498,358,622	172,861,413	466,046,542	XXX	XXX	1,287,754,384	6.1	1,199,159,070	88,595,314
11.6 Other		22,750,000		27,196,624		XXX	XXX	49,946,624	0.2	22,750,000	27,196,624
11.7 Totals	3,026,762,688	10,082,316,383	3,879,513,831	1,267,742,509	2,788,448,089	XXX	XXX	21,044,783,500	100.0	18,874,747,327	2,170,036,173
11.8 Line 11.7 as a % of Col. 8	14.4	47.9	18.4	6.0	13.3	XXX	XXX	100.0	XXX	89.7	10.3
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	1,256,977,448	5,219,970,508	3,173,496,644	493,919,143	1,685,699,273	11,830,063,016	49.6	12,566,062,147	59.7	11,830,063,016	XXX
12.2 Single Class Mortgage-Backed /Asset Backed Securities	22,766,444	512,229,300	117,449,556	574,161,532	1,068,078,846	2,294,685,678	9.6	1,878,349,114	8.9	2,294,685,678	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	222,343,580	320,521,603	251,050,827	120,807,187	689,858,302	1,604,581,499	6.7	3,197,542,026	15.2	1,604,581,499	XXX
12.4 Other				2,961,449	331,938,671	334,900,120	1.4	10,884,970	0.1	334,900,120	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
12.5 Defined	166,966,744	721,594,985	194,077,280	71,875,358	1,661,357,469	2,815,871,836	11.8	1,199,159,070	5.7	2,815,871,836	XXX
12.6 Other					9,919,934	9,919,934	0.0	22,750,000	0.1	9,919,934	XXX
12.7 Totals	1,669,054,216	6,774,316,396	3,736,074,307	1,263,724,669	5,446,852,495	18,890,022,083	79.2	18,874,747,327	89.7	18,890,022,083	XXX
12.8 Line 12.7 as a % of Col. 6	8.8	35.9	19.8	6.7	28.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	7.0	28.4	15.7	5.3	22.8	79.2	XXX	XXX	XXX	79.2	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	187,340,996	914,364,100	1,148,881,118	141,367,099	341,074,587	2,733,027,900	11.5	2,015,078,432	9.6	XXX	2,733,027,900
13.2 Single Class Mortgage-Backed /Asset Backed Securities								18,835,894	0.1	XXX	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined			4,875,141		1,060,246,760	1,065,121,901	4.5	20,329,909	0.1	XXX	1,065,121,901
13.4 Other				364,514	721,850,389	722,214,903	3.0			XXX	722,214,903
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
13.5 Defined		12,009,170	80,330,622	24,182,960	161,852,093	278,374,845	1.2	88,595,314	0.4	XXX	278,374,845
13.6 Other		42,013,617	24,613,397	21,939,269	84,106,841	172,673,124	0.7	27,196,624	0.1	XXX	172,673,124
13.7 Totals	187,340,996	968,386,887	1,258,700,278	187,853,842	2,369,130,670	4,971,412,673	20.8	2,170,036,173	10.3	XXX	4,971,412,673
13.8 Line 13.7 as a % of Col. 6	3.8	19.5	25.3	3.8	47.7	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.8	4.1	5.3	0.8	9.9	20.8	XXX	XXX	XXX	XXX	20.8

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	428,305,952	428,305,952			
2. Cost of short-term investments acquired	1,710,285,444	1,710,285,444			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	2,136,619,950	2,136,619,950			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,971,446	1,971,446			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,971,446	1,971,446			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Owned

1.	Book value, December 31, prior year (Line 8, prior year)		439,630,802
2.	Cost/Option Premium (Section 2, Column 7)		698,134,030
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	115,137,908	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)		115,137,908
5.	Consideration Received on Terminations (Section 3, Column 12)		848,427,837
6.	Used to Adjust Basis on Open Contracts (Section 1, Column 13)		
7.	Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, December 31, current year (Lines 1+2+3+4-5-6-7)		404,474,903

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Written

1.	Book value, December 31, prior year (Line 8, prior year)		255,845,447
2.	Consideration received (Section 2, Column 7)		688,473,949
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	65,035,103	
	4.2 Used to Adjust Basis (Section 3, Column 15)		65,035,103
5.	Consideration Paid on Terminations (Section 3, Column 12)		579,911,117
6.	Used to Adjust Basis on Open Contracts (Section 1, Column 13)		
7.	Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis		
8.	Book value, December 31, current year		299,373,176

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

1.	Book value, December 31, prior year (Line 8, prior year)		
2.	Cost or (Consideration Received) (Section 2, Column 7)		
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	228,377,689	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)		228,377,689
5.	Consideration Received (or Paid) on Terminations (Section 3, Column 12)		228,377,689
6.	Used to Adjust Basis of Hedged Item on Open Contracts (Section 1, Column 13)		
7.	Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, December 31, current year (Lines 1+2+3+4-5-6-7)		

SCHEDULE DB - PART D- VERIFICATION BETWEEN YEARS

Futures Contracts and Insurance Futures Contracts

1.	Book value, December 31, prior year (Line 8, prior year)		
2.	Change in total Variation Margin on Open Contracts (Difference between years - Section 1, Column 6)		60,806,326
3.1	Change in Variation Margin on Open Contracts Used to Adjust Basis of Hedged Item (Section 1, Column 11)		
3.2	Change in Variation Margin on Open Contracts Recognized (Difference between years - Section 1, Column 10)		60,806,326
4.1	Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)	(214,319,984)	
4.2	Less:		
	4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11)	(214,319,984)	
	4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12)		(214,319,984)
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.1	Net additions to Cash Deposits (Section 2, Column 7)		
5.2	Less: Net Reductions to Cash Deposits (Section 3, Column 9)		
6.	Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2)		
7.	7. Disposition of Gain/(Loss) on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, December 31, current year (Lines 6+7.1+7.2)		

SCHEDULE DB - PART E - VERIFICATION

Statement Value and Fair Value of Open Contracts

		Statement Value	
1.	Part A, Section 1, Column 10	216,951,733	
2.	Part B, Section 1, Column 10	263,071,912	
3.	Part C, Section 1, Column 10	(97,621,927)	
4.	Part D, Section 1, Column 9 - 12		
5.	Lines (1) - (2) + (3) + (4)		(143,742,106)
6.	Part E, Section 1, Column 4	600,389,230	
7.	Part E, Section 1, Column 5	(744,131,336)	
8.	Lines (5) - (6) - (7)		
		Fair Value	
9.	Part A, Section 1, Column 11	216,951,733	
10.	Part B, Section 1, Column 11	263,071,912	
11.	Part C, Section 1, Column 11	(97,621,927)	
12.	Part D, Section 1, Column 9		
13.	Lines (9) - (10) + (11) + (12)		(143,742,106)
14.	Part E, Section 1, Column 7	600,389,230	
15.	Part E, Section 1, Column 8	(744,131,336)	
16.	Lines (13) - (14) - (15)		

Schedule DB - Part F - Section 1 - Replicated (Synthetic) Assets Open

N O N E

Schedule DB - Part F - Section 2 - Reconciliation of Replicated (Synthetic) Assets Open

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,598,456,734	2,598,456,734	
2. Cost of cash equivalents acquired	55,061,170,555	55,061,170,555	
3. Accrual of discount	3,038,669	3,038,669	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	357	357	
6. Deduct consideration received on disposals	56,957,112,542	56,957,112,542	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	705,553,773	705,553,773	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	705,553,773	705,553,773	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Ameriprise Client Service Center		Minneapolis	Minnesota	12/01/2009	10/22/2009	117,000,000		116,745,284	117,000,000	254,716			(254,716)		399,315	
0199999. Property occupied by the reporting entity - Health Care Delivery						117,000,000		116,745,284	117,000,000	254,716			(254,716)		399,315	
0399999. Total Property occupied by the reporting entity						117,000,000		116,745,284	117,000,000	254,716			(254,716)		399,315	
Ameriprise Financial Building	LS	Minneapolis	Minnesota	12/01/2009	10/16/2009	6,900,000		6,899,756	6,900,000	244			(244)		45,000	
0499999. Properties held for the production of income						6,900,000		6,899,756	6,900,000	244			(244)		45,000	
0699999 - Totals						123,900,000		123,645,040	123,900,000	254,960			(254,960)		444,315	

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Ameriprise Client Service Center	Minneapolis	Minnesota	12/01/2009	Ameriprise Financial, Inc.	117,000,000		117,000,000	
Ameriprise Financial Building	Minneapolis	Minnesota	12/01/2009	Ameriprise Financial, Inc.	6,900,000		6,900,000	
0299999. Acquired by Internal Transfer					123,900,000		123,900,000	
0399999 - Totals					123,900,000		123,900,000	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment 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
694000458		Pell City	AL		07/15/2003	5.720	3,492,839						5,600,000	04/08/2003
694002028		Decatur	AL		10/17/2002	6.720	6,966,334						11,565,000	09/05/2002
694002085		Athens	AL		12/11/2003	6.130	3,561,240						5,700,000	11/17/2003
694002097		Mobile	AL		03/15/2004	5.870	3,128,478						4,415,000	09/24/2007
694082100		Cullman	AL		04/29/2004	5.670	3,566,821						5,750,000	04/15/2004
694082136		Cottondale	AL		03/28/2005	5.940	7,340,890						12,000,000	02/15/2005
694082466		Little Rock	AR		06/23/2008	6.240	4,332,214						7,240,000	05/13/2008
694000260		Payson	AZ		08/21/1995	7.530	1,748,153						3,200,000	06/06/1995
694001934		Tucson	AZ		11/27/2000	8.060	1,092,232						3,300,000	10/04/2000
694001983		Phoenix	AZ		08/27/2001	7.650	2,033,043						3,650,000	05/01/2001
694080461		Tucson	AZ		06/26/2003	5.740	1,721,200						2,900,000	06/11/2003
694080462		Phoenix	AZ		06/26/2003	5.630	1,588,712						3,465,000	05/28/2003
694080467		Mesa	AZ		08/28/2003	5.300	3,421,582						7,380,000	08/06/2003
694080468		Chandler	AZ		09/25/2003	5.410	2,592,298						4,300,000	07/28/2003
694081862		Flagstaff	AZ		12/15/1999	6.500	2,585,704						4,300,000	09/22/1999
694081864		Mesa	AZ		12/16/1999	5.790	2,978,232						6,250,000	02/28/2005
694082062		Phoenix	AZ		06/11/2003	5.850	1,788,164						4,060,000	04/29/2003
694082091		Tucson	AZ		12/18/2003	6.150	6,381,193						12,500,000	11/18/2003
694082102		Chandler	AZ		04/14/2004	5.670	3,075,152						8,300,000	03/16/2003
694082109		Phoenix	AZ		05/27/2004	5.520	3,513,882						8,350,000	03/29/2004
694082124		Chandler	AZ		07/01/2004	5.890	3,543,742						7,400,000	06/10/2004
694082138		Tempe	AZ		10/12/2004	5.720	2,674,928						6,850,000	10/07/2004
694082155		Tempe	AZ		02/10/2005	5.640	2,426,241						4,620,000	01/07/2004
694082156		Phoenix	AZ		02/11/2005	5.640	3,616,139						5,050,000	02/02/2004
694082163		Phoenix	AZ		05/04/2005	5.550	5,882,062						13,600,000	01/12/2005
694082170		Chandler	AZ		03/15/2005	5.560	4,497,891						10,400,000	03/15/2005
694082233		Mesa	AZ		03/01/2006	5.650	3,964,640						8,340,000	01/26/2006
694082304		Mesa	AZ		06/07/2007	6.600	5,264,854						9,250,000	04/16/2007
694082331		Tucson	AZ		11/30/2006	5.830	1,130,262						2,150,000	11/21/2006
694082354		Phoenix	AZ		05/01/2007	5.980	3,165,582						6,300,000	02/26/2007
694082382		Peoria	AZ		06/01/2007	5.750	1,520,028						3,200,000	04/16/2007
694082390		Scottsdale	AZ		07/11/2007	6.020	1,291,774						2,355,000	06/26/2007
694082418		Phoenix	AZ		09/25/2007	6.160	4,470,196						10,260,000	09/14/2007
694082443		Scottsdale	AZ		12/06/2007	5.900	2,700,347						5,940,000	10/12/2007
694082463		Phoenix	AZ		12/13/2007	5.960	6,630,082						16,995,000	12/05/2007
694084008		Glendale	AZ		10/21/1999	5.700	2,230,929						5,150,000	10/08/2004
694084041		Phoenix	AZ		02/26/2003	6.000	856,337						1,775,000	02/19/2003
694084042		Phoenix	AZ		04/02/2003	5.860	815,369						2,100,000	02/07/2003
694001054		San Rafael	CA		12/16/1986	5.750	2,082,505						3,400,000	12/01/1986
694001694		Westminster	CA		01/29/1997	8.250	356,896						2,380,000	12/02/1996
694001789		Modesto	CA		11/16/1999	6.800	9,095,827						16,730,000	09/10/1999
694001838		Temple City	CA		06/28/1999	7.350	1,438,494						3,325,000	03/30/1999
694001875		Poway	CA		05/30/2000	5.430	6,115,198						13,000,000	04/08/2005
694001889		Brea	CA		08/03/2000	8.070	2,532,733						5,720,000	05/17/2000
694001905		Inglewood	CA		10/19/2000	8.280	1,616,636						3,325,000	03/06/2000
694001922		Brea	CA		12/20/2000	8.070	3,100,222						6,575,000	11/20/2000
694001971		Los Angeles	CA		06/27/2001	6.010	2,600,000						4,900,000	05/29/2001
694001973		San Juan Capistrano	CA		08/23/2001	8.140	2,258,649						7,000,000	05/15/2001
694002014		Walnut Creek	CA		05/29/2002	5.960	4,378,233						10,500,000	04/19/2002
694002021		Walnut Creek	CA		06/25/2002	5.640	1,900,000						6,250,000	05/07/2002
694002026		San Francisco	CA		10/01/2002	7.310	4,338,447						9,000,000	08/20/2002
694002056		San Diego	CA		05/15/2003	6.110	1,791,137						7,400,000	03/01/2003
694002077		Modesto	CA		09/26/2003	5.240	1,905,395						6,600,000	08/15/2003
694002106		Cardiff-By-The-Sea	CA		06/01/2004	5.630	1,060,866						2,350,000	04/28/2004
694002117		National City	CA		06/24/2004	5.230	2,283,835						4,800,000	04/28/2004
694002122		Fresno	CA		06/28/2004	5.740	4,429,153						9,530,000	05/13/2004
694002144		San Diego	CA		09/20/2004	5.990	1,342,928						2,850,000	07/28/2004
694002145		San Diego	CA		11/15/2004	5.430	1,379,771						5,000,000	10/18/2004
694002219		Sacramento	CA		09/02/2005	4.920	35,434,317						73,050,000	07/19/2005
694002226		Sacramento	CA		09/02/2005	5.010	4,667,345						10,030,000	08/01/2005
694002251		San Francisco	CA		03/20/2006	5.890	3,800,825						8,000,000	01/31/2006
694002266		Rancho Cordova	CA		02/24/2006	5.500	6,854,410						14,400,000	12/19/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
694002493		Dublin	CA		08/11/2009	7.000	1,594,040						5,300,000	07/03/2009
694003008		Van Nuys	CA		06/15/1998	7.180	1,018,128						3,100,000	04/20/1998
694004013		Industry	CA		02/17/2000	5.000	1,218,778						2,380,000	01/10/2000
694004034		Garden Grove	CA		12/12/2001	6.854	2,102,270						4,340,000	05/04/2006
694004036		Riverside	CA		08/20/2002	6.970	860,107						2,000,000	07/26/2002
694080464		Temecula	CA		08/18/2003	4.560	489,205						2,800,000	07/10/2003
694081809		Torrance	CA		05/13/1999	6.750	1,548,422						3,545,000	03/30/1999
694081811		Mission Viejo	CA		04/22/1999	6.010	2,425,535						4,000,000	11/18/1998
694081960		Fullerton	CA		06/14/2001	5.370	884,071						12,270,000	07/20/2005
694081992		Long Beach	CA		12/12/2001	6.170	11,495,905						26,960,000	10/31/2001
694081993		Long Beach	CA		12/12/2001	6.170	3,676,812						8,775,000	10/31/2001
694082011		Huntington Beach	CA		05/28/2002	5.500	4,448,315						7,670,000	03/29/2002
694082048		Carlsbad	CA		03/06/2003	5.850	3,423,786						8,400,000	02/13/2003
694082049		Carlsbad	CA		03/06/2003	5.970	2,573,945						5,440,000	02/07/2003
694082050		Carlsbad	CA		03/06/2003	5.970	3,303,228						6,510,000	02/07/2003
694082051		San Diego	CA		03/06/2003	5.870	2,568,861						6,100,000	01/31/2003
694082095		Huntington Park	CA		03/02/2004	7.000	1,701,578						7,930,000	01/06/2004
694082107		Los Angeles	CA		04/27/2004	5.600	3,604,745						9,500,000	03/29/2004
694082137		Concord	CA		03/29/2005	5.960	1,450,441						5,460,000	10/01/2004
694082169		Carlsbad	CA		03/09/2005	5.570	3,155,963						5,435,000	01/12/2005
694082177		Temecula	CA		05/17/2005	5.230	1,860,148						3,095,000	03/21/2005
694082182		Diamond Bar	CA		06/09/2005	5.670	3,180,907						6,200,000	05/04/2005
694082189		Murrieta	CA		06/08/2005	5.600	5,519,938						9,655,000	04/15/2005
694082207		San Jose	CA		08/17/2005	5.430	4,085,757						9,400,000	03/25/2005
694082214		Canoga Park	CA		08/29/2005	5.220	4,537,245						8,200,000	07/01/2005
694082215		Venice	CA		11/09/2005	5.090	1,657,035						8,950,000	07/18/2005
694082223		Placentia	CA		09/07/2005	4.880	1,314,953						10,580,000	07/12/2005
694082260		San Diego	CA		08/01/2006	5.600	6,303,354						16,330,000	05/22/2006
694082264		Agoura Hills	CA		10/10/2006	5.860	3,761,473						11,200,000	08/18/2006
694082277		Fresno	CA		06/01/2006	5.710	3,226,130						10,650,000	04/07/2006
694082282		Fullerton	CA		06/14/2006	5.840	2,276,696						6,200,000	04/20/2006
694082290		Pasadena	CA		06/19/2006	6.380	724,411						2,225,000	05/02/2006
694082295		Chino Hills	CA		07/05/2007	6.480	921,560						3,400,000	04/05/2007
694082296		Redlands	CA		07/12/2006	6.400	817,434						2,540,000	06/09/2006
694082299		Chatsworth	CA		07/12/2006	6.220	3,149,191						6,400,000	05/23/2006
694082307		Carson	CA		09/15/2006	6.340	2,073,613						4,300,000	08/14/2006
694082321		San Diego	CA		11/13/2006	5.990	2,263,580						5,075,000	09/22/2006
694082336		Concord	CA		02/22/2007	5.990	2,104,498						5,100,000	01/17/2007
694082341		Carson	CA		01/16/2007	5.810	1,377,611						3,230,000	10/20/2006
694082357		Garden Grove	CA		04/16/2007	6.030	1,427,921						3,130,000	03/14/2007
694082359		El Cajon	CA		04/12/2007	5.910	4,089,849						6,450,000	03/14/2007
694082362		Garden Grove	CA		05/10/2007	6.000	1,451,798						3,500,000	03/23/2007
694082364		Downey	CA		05/22/2007	5.780	4,436,065						25,800,000	04/16/2007
694082374		Rancho Cucamenga	CA		05/29/2007	5.710	4,186,498						7,750,000	04/16/2007
694082375		Walnut Creek	CA		05/29/2007	5.610	3,327,774						6,650,000	04/18/2007
694082389		El Cajon	CA		06/28/2007	5.770	1,933,041						4,000,000	05/25/2007
694082394		San Diego	CA		08/01/2007	5.580	7,632,787						20,200,000	06/21/2007
694082406		San Diego	CA		01/07/2008	6.400	1,452,641						5,175,000	12/03/2007
694082409		San Juan Capistrano	CA		09/26/2007	6.260	1,695,113						3,360,000	08/06/2007
694082410		Oceanside	CA		06/30/2008	6.380	6,885,079						13,665,000	04/20/2008
694082417		San Diego	CA		10/18/2007	6.060	4,810,021						14,450,000	10/08/2007
694082426		Pico Rivera	CA		01/07/2008	5.970	2,637,315						7,960,000	09/10/2007
694082435		Costa Mesa	CA		10/24/2007	6.160	3,850,193						6,700,000	09/26/2007
694082440		San Bernadino	CA		12/10/2007	6.000	1,985,000						5,360,000	10/08/2007
694082441		Mission Viejo	CA		12/13/2007	6.140	1,952,818						6,000,000	11/08/2007
694082444		Costa Mesa	CA		12/06/2007	6.070	7,000,000						14,960,000	10/15/2007
694082446		San Diego	CA		12/14/2007	6.260	3,961,498						7,850,000	11/20/2007
694082450		Fresno	CA		01/24/2008	6.160	967,275						3,750,000	12/18/2007
694082452		El Cajon	CA		12/19/2007	5.890	1,838,787						10,620,000	11/29/2007
694082453		Anaheim	CA		12/19/2007	5.890	4,621,036						13,550,000	11/29/2007
694082476		Orange	CA		01/12/2009	6.000	9,655,360						26,300,000	11/09/2008
694082479		Huntington Bch	CA		01/12/2009	6.250	7,689,134						20,300,000	11/17/2008

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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
694082480		San Leandro	CA		02/13/2009	7.000	2,372,705						5,950,000	02/10/2009
694082482		San Diego	CA		04/20/2009	6.750	1,686,796						7,600,000	02/27/2009
694082484		La Jolla	CA		07/30/2009	6.750	1,294,279						6,095,000	05/20/2009
694082487		Glendale	CA		05/28/2009	6.500	1,788,423						6,170,000	05/15/2009
694082490		Cerritos	CA		06/25/2009	6.750	3,232,071						8,380,000	05/27/2009
694082491		San Diego	CA		07/01/2009	6.000	2,161,796						20,500,000	04/23/2009
694082492		Rancho Dom	CA		09/10/2009	6.750	2,086,421						5,000,000	08/31/2009
694082497		Irvine	CA		10/13/2009	6.700	2,298,000						4,810,000	09/03/2009
694082500		El Monte	CA		12/16/2009	6.500	9,000,000						20,000,000	11/03/2009
694084002		Newport Beach	CA		04/28/1999	5.910	1,939,348						11,900,000	07/20/2007
694084011		San Marcos	CA		01/20/2000	6.450	998,654						2,625,000	11/10/1999
694084048		Poway	CA		09/01/2005	5.220	1,111,625						3,350,000	07/19/2005
694084052		Vista	CA		12/19/2005	5.840	922,112						2,400,000	12/02/2005
694084053		San Diego	CA		03/29/2006	5.630	1,666,014						3,520,000	02/02/2006
694084055		Santa Fe Springs	CA		10/24/2006	6.130	1,131,067						2,650,000	09/20/2006
694000329		Loveland	CO		08/27/1996	5.860	2,792,906						7,500,000	05/26/1996
694000425		Fort Collins	CO		02/24/1998	7.250	1,344,664						6,450,000	01/12/1998
694001703		Littleton	CO		07/10/1997	5.450	14,372,167						43,000,000	03/27/2007
694001742		Denver	CO		02/13/1998	7.310	736,238						1,650,000	01/20/1998
694002127		Colorado Springs	CO		07/27/1993	6.500	6,879,164						12,200,000	08/23/2000
694002128		Colorado Springs	CO		07/29/1993	6.500	7,296,083						13,500,000	08/23/2000
694002366		Louisville	CO		05/09/2007	5.650	6,132,837						10,600,000	03/28/2007
694080325		Aurora	CO		05/07/1996	6.220	2,824,428						5,400,000	03/01/1996
694081768		Littleton	CO		09/28/1998	5.780	24,280,484						69,500,000	03/23/2007
694082308		Golden	CO		09/28/2006	6.310	5,418,760						8,200,000	09/08/2006
694000295		Cromwell	CT		02/01/1996	7.170	2,865,184						5,100,000	09/19/1995
694000302		New Britain	CT		02/26/1996	8.125	482,573						4,700,000	10/23/1995
694001770		Trumbull	CT		11/12/1998	6.950	2,676,234						6,000,000	09/29/1998
694001904		New London	CT		10/06/2000	8.350	5,318,691						9,200,000	01/20/2000
694001963		Westport	CT		07/16/2001	7.320	2,055,582						3,700,000	06/01/2001
694001964		Norwalk	CT		08/09/2001	7.550	3,250,775						20,200,000	06/28/2001
694002035		Ansonia	CT		12/12/2002	6.350	2,756,021						5,200,000	03/01/2003
694002037		Stamford	CT		04/01/2003	6.150	4,304,978						24,500,000	02/15/2003
694002060		Fairfield	CT		06/05/2003	6.050	2,554,212						5,150,000	04/01/2003
694082001		Westport	CT		12/11/2001	6.130	4,233,818						8,600,000	08/15/2006
694082087		Wilton	CT		09/14/2004	6.130	4,816,549						16,000,000	07/06/2004
694082090		Danbury	CT		03/25/2004	5.980	2,386,897						4,400,000	01/01/2004
694082096		Westport	CT		06/23/2005	6.260	3,845,611						7,400,000	01/21/2005
694082118		Westport	CT		02/15/2005	6.030	1,716,137						7,000,000	12/01/2004
694082126		Bethel	CT		09/08/2004	6.110	2,152,500						4,150,000	08/01/2004
694082244		Westport	CT		02/14/2006	5.380	5,710,893						17,500,000	01/03/2006
694082254		Rocky Hill	CT		08/23/2006	5.910	8,155,780						14,850,000	08/01/2006
694082289		Hartford	CT		08/30/2006	6.190	6,634,589						11,000,000	07/14/2006
694082303		Stamford	CT		09/13/2006	6.180	3,645,317						6,000,000	07/15/2006
694082358		Stamford	CT		05/07/2007	5.800	3,339,135						8,000,000	12/01/2007
694082398		Westport	CT		07/09/2007	5.860	1,816,167						6,150,000	06/11/2007
694082071		Washington	DC		09/10/2003	5.370	2,069,805						4,200,000	08/21/2003
694082099		Washington	DC		04/22/2004	5.620	5,719,725						16,720,000	03/17/2004
694082101		Washington	DC		04/28/2004	5.650	3,169,445						5,700,000	02/20/2004
694082114		Washington	DC		07/13/2004	5.270	912,977						1,960,000	05/21/2004
694082115		Washington	DC		08/11/2004	5.510	1,020,341						1,750,000	05/21/2004
694082116		Washington	DC		07/13/2004	5.510	2,863,050						5,250,000	05/21/2004
694082146		Washington	DC		12/06/2004	5.570	4,993,437						8,300,000	10/08/2004
694082158		Washington	DC		03/03/2005	5.580	1,367,859						3,200,000	03/03/2005
694082159		Washington	DC		03/03/2005	5.480	1,109,618						4,500,000	03/03/2005
694082340		Washington	DC		04/12/2007	5.690	14,243,949						24,000,000	12/29/2006
694084049		Claymont	DE		11/10/2005	5.440	1,310,220						3,670,000	09/20/2005
794001054		New Castle	DE		12/14/1993	7.380	3,100,557						7,209,000	03/04/2002
694000365		Port Charlotte	FL		03/13/1997	9.000	790,625						5,690,000	10/14/1996
694001866		Miami	FL		02/22/2000	7.880	11,373,009						18,500,000	01/05/2000
694001951		Clearwater	FL		02/08/2001	7.750	1,919,068						5,300,000	01/22/2001
694002012		Lantana	FL		06/19/2002	7.190	2,237,405						4,700,000	05/13/2002

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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
694002325		W Palm Beach	FL		12/21/2006	5.740	2,562,526						4,800,000	11/28/2006
694080285		Tampa	FL		10/18/1995	5.090	5,100,648						7,800,000	12/11/2001
694080414		Dunedin	FL		10/27/1997	5.720	1,494,460						3,900,000	08/04/1997
694081501		Key West	FL		09/20/1994	5.870	14,185,339						32,450,000	12/26/2006
694082168		St Petersburg	FL		03/07/2005	5.140	12,546,508						27,170,000	12/13/2004
694082395		Ponte Vedra Beach	FL		06/21/2007	5.780	1,907,334						3,680,000	05/04/2007
694082422		Miami	FL		10/25/2007	6.110	4,092,420						10,100,000	09/20/2007
694082423		Coral Springs	FL		10/25/2007	6.110	2,728,280						6,175,000	09/17/2007
694082445		Ponte Vedra Beach	FL		12/04/2007	6.290	5,073,424						8,070,000	10/26/2007
694082455		Orange Park	FL		01/08/2008	5.850	2,752,012						13,000,000	11/27/2007
694001968		Atlanta	GA		07/05/2001	7.600	4,492,500						10,000,000	04/27/2001
694002032		Atlanta	GA		10/07/2002	6.380	1,769,861						4,100,000	08/12/2002
694004019		Atlanta	GA		08/02/2000	8.380	694,048						2,850,000	07/03/2000
694081103		Atlanta	GA		08/04/1994	5.180	8,681,730						22,000,000	10/28/1999
694081608		Norcross	GA		03/21/1996	5.530	7,643,994						14,000,000	12/15/1995
694081825		Chamblee	GA		06/09/1999	5.430	5,676,828						11,500,000	08/10/2005
694082110		Norcross	GA		05/24/2004	5.250	1,265,513						3,650,000	04/20/2004
694082111		Norcross	GA		05/24/2004	5.250	1,755,389						5,250,000	05/20/2004
694082112		Atlanta	GA		05/24/2004	5.250	1,551,274						3,600,000	04/21/2004
694082198		Athens	GA		06/30/2005	5.500	4,993,819						7,550,000	06/01/2005
694082210		Marietta	GA		07/06/2005	5.070	9,000,000						21,300,000	06/13/2005
694082281		Buford	GA		06/14/2006	5.890	7,784,840						16,120,000	05/03/2006
694082322		Conyers	GA		11/09/2006	5.950	8,644,448						14,925,000	10/01/2006
694082330		Atlanta	GA		12/21/2006	5.830	4,238,481						7,500,000	10/27/2006
694082379		Marietta	GA		05/22/2007	5.870	2,336,673						4,950,000	04/15/2007
694082380		Peachtree City	GA		08/02/2007	5.840	1,962,088						3,135,000	06/07/2007
694082388		McDonough	GA		06/28/2007	5.970	1,678,359						4,125,000	06/01/2007
694082392		Atlanta	GA		06/13/2007	6.080	2,500,000						9,150,000	05/30/2007
694082448		Atlanta	GA		12/18/2007	6.050	9,410,433						14,400,000	11/10/2007
694082451		Warner Robins	GA		01/30/2008	6.090	2,528,613						3,695,000	11/16/2007
694082454		Fayetteville	GA		01/17/2008	5.890	1,738,787						4,450,000	11/29/2007
694001779		Des Moines	IA		04/01/1999	6.630	9,563,594						39,200,000	11/30/1998
694082257		Clive	IA		03/02/2006	5.800	2,486,931						4,500,000	02/14/2006
694082258		Clive	IA		03/02/2006	5.690	766,907						2,840,000	02/15/2005
694082350		West Des Moines	IA		04/20/2007	5.750	6,618,690						12,200,000	02/08/2007
694002280		Boise	ID		06/12/2006	5.970	2,055,345						5,125,000	04/26/2006
694000460		Glenview	IL		07/22/2003	5.830	2,679,117						4,500,000	06/09/2003
694001522		Crystal Lake	IL		03/29/1995	7.000	2,729,040						13,330,000	12/23/1998
694001751		Peoria	IL		06/09/1998	6.960	2,133,493						8,700,000	03/16/1998
694001952		Chicago	IL		02/15/2001	7.420	3,403,090						6,200,000	12/01/2000
694001961		Glen Ellyn	IL		09/10/2001	7.210	2,646,976						7,980,000	05/31/2001
694002232		Addison	IL		12/01/2005	5.520	2,456,454						4,800,000	12/01/2005
694002447		Dekalb	IL		01/11/2008	6.200	4,729,507						6,950,000	12/07/2007
694004050		South Elgin	IL		12/01/2005	5.520	1,429,777						3,300,000	09/30/2005
694081079		Chicago	IL		05/14/1987	5.610	1,593,172						2,310,000	05/15/2007
694082150		Chicago	IL		12/27/2004	4.020	1,949,616						12,600,000	10/06/2004
694082190		Arlington Heights	IL		08/16/2005	5.270	6,400,000						9,900,000	04/27/2005
694082192		Chicago	IL		08/05/2005	5.700	2,556,518						3,800,000	05/12/2005
694082209		Lombard	IL		10/19/2005	5.000	2,250,000						4,225,000	10/19/2005
694082211		Shaumburg	IL		10/19/2005	5.030	2,900,000						4,935,000	06/07/2005
694082213		Chicago	IL		08/17/2005	5.270	1,817,639						3,900,000	06/22/2005
694082367		Wheeling	IL		05/31/2007	5.850	1,142,907						2,800,000	05/03/2007
694082384		Lombard	IL		08/16/2007	5.830	4,595,412						7,700,000	05/04/2007
694082385		Lombard	IL		08/29/2007	5.830	5,983,609						11,420,000	05/04/2007
694082386		Oakbrook Terrace	IL		06/28/2007	5.830	3,577,473						5,830,000	05/29/2007
694082387		Naperville	IL		08/29/2007	5.830	5,265,576						10,020,000	05/04/2007
694082420		Chicago	IL		12/10/2007	6.110	2,268,864						4,170,000	08/14/2007
694082421		Chicago	IL		01/28/2008	6.110	13,538,849						19,615,000	08/14/2007
694082437		Schaumburg	IL		11/19/2007	5.680	2,764,536						4,040,000	10/19/2007
694082438		Northbrook	IL		11/19/2007	5.680	1,971,234						3,000,000	10/03/2007
694082457		Skokie	IL		02/19/2008	6.030	3,195,295						6,000,000	12/07/2007
694001624		Fort Wayne	IN		04/18/1996	7.500	819,873						8,600,000	02/05/1996

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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
694002061		Fort Wayne	IN		05/06/2003	7.000	1,780,625						5,800,000	04/10/2003
694002063		Indianapolis	IN		04/15/1993	6.000	2,212,116						5,200,000	04/01/2003
694080391		Kendallville	IN		05/20/1997	6.170	4,188,232						7,100,000	09/28/2006
694080409		Angola	IN		10/03/1997	6.170	4,235,291						7,070,000	09/28/2006
694081896		Auburn	IN		06/08/2000	6.150	6,587,086						10,980,000	09/28/2006
794001062		Merrillville	IN		12/16/1993	5.750	994,382						4,857,052	10/26/1993
694001235		Overland Park	KS		05/18/1990	7.000	797,081						2,600,000	06/01/1990
694002079		Lenexa	KS		08/05/2003	5.110	5,320,839						9,200,000	06/25/2003
694002069		Louisville	KY		09/08/2003	5.690	2,657,593						4,700,000	06/13/2003
694002173		Louisville	KY		04/21/2005	5.530	1,949,213						3,600,000	01/24/2005
694002269		Erlanger	KY		03/16/2006	5.520	3,543,162						7,000,000	02/06/2006
694082310		Erlanger	KY		09/28/2006	6.290	3,297,523						5,830,000	08/11/2006
694000280		Spencer	MA		11/07/1995	4.900	1,977,574						4,300,000	12/07/1999
694000443		Springfield	MA		08/05/1998	6.970	779,613						3,275,000	06/01/1998
694001681		Boston	MA		10/10/1996	5.900	5,754,532						17,500,000	03/11/2003
694001727		Acton, Boxborough	MA		11/06/1997	6.150	4,813,276						20,600,000	07/24/1997
694002002		Waltham	MA		02/13/2002	6.040	3,984,353						6,100,000	01/18/2007
694082252		Boston	MA		02/01/2006	5.520	4,721,398						8,840,000	11/23/2005
694082253		Boston	MA		02/01/2006	5.520	1,416,419						3,575,000	11/23/2005
694082284		Pembroke	MA		07/27/2006	6.050	3,934,199						7,300,000	05/01/2006
694082285		Pembroke	MA		07/27/2006	6.050	1,686,085						3,100,000	05/01/2006
694082305		Shrewsbury	MA		09/28/2006	6.400	2,499,031						3,600,000	09/18/2006
694082449		Boston	MA		01/30/2008	5.840	5,794,479						11,500,000	11/13/2007
694082459		Woburn	MA		12/20/2007	5.820	5,362,476						11,500,000	11/15/2007
694084043		Lowell	MA		03/02/2004	6.030	2,103,703						4,150,000	01/02/2004
694000261		Linthicum	MD		07/26/1995	9.250	262,517						14,000,000	02/17/1995
694000357		Linthicum	MD		10/24/1996	8.625	796,570						5,700,000	08/26/1996
694000373		Columbia	MD		12/10/1996	5.440	1,305,082						2,200,000	11/04/1996
694000374		Columbia	MD		01/27/1997	5.620	2,430,932						4,200,000	12/01/1996
694000393		Lexington	MD		08/27/1997	8.625	1,510,769						7,800,000	08/22/1997
694000418		Gaithersburg	MD		02/12/1998	6.120	3,004,140						6,900,000	11/04/1997
694001787		Timonium	MD		02/10/1999	6.250	6,910,399						18,500,000	10/29/1998
694001872		Baltimore	MD		04/13/2000	8.200	2,462,313						4,400,000	02/04/2000
694002058		College Park	MD		04/01/2003	6.020	1,657,817						4,250,000	03/04/2003
694004039		Temple Hills	MD		11/06/2002	6.300	1,282,543						2,360,000	10/09/2002
694081869		Burtonsville	MD		12/15/1999	6.500	4,450,000						9,000,000	11/03/1999
694082149		Hyattville	MD		01/18/2005	5.580	5,050,293						9,200,000	01/18/2005
694082160		Gaithersburg	MD		03/03/2005	5.580	983,149						2,807,000	03/03/2005
694082161		Chevy Chase	MD		03/03/2005	5.480	1,664,428						4,920,000	03/03/2005
694082240		Silver Spring	MD		12/05/2005	5.320	1,649,825						3,450,000	10/05/2005
694082262		Gaithersburg	MD		02/21/2006	5.690	3,142,604						7,000,000	02/21/2006
694082293		Lanham	MD		07/26/2006	6.350	1,054,527						3,000,000	06/30/2006
694082399		Beltsville	MD		09/27/2007	5.680	3,397,803						8,500,000	06/26/2007
694082465		Rockville	MD		02/27/2008	5.630	2,212,520						11,000,000	01/09/2008
694082478		Landover Hills	MD		01/28/2009	6.000	2,955,722						8,400,000	01/06/2009
694082483		Silver Spring	MD		06/03/2009	6.750	7,451,301						19,400,000	04/15/2009
694002038		Portland	ME		11/21/2002	5.950	3,889,118						9,350,000	10/15/2002
694000327		Marshall	MI		05/01/1996	5.500	1,614,629						3,700,000	12/15/1995
694000349		Monroe	MI		08/13/1996	5.150	2,499,953						5,700,000	05/01/1996
694001231		Southfield	MI		05/29/1990	7.300	2,070,504						4,100,000	02/01/1996
694001483		Bridgeport	MI		12/22/1993	8.250	546,975						10,500,000	11/03/1993
694001888		Lake Orion	MI		06/27/2000	8.170	2,893,912						5,000,000	06/05/2000
694002023		Flint	MI		10/29/2002	7.230	3,820,888						6,100,000	02/11/2002
694002031		Grand Blanc	MI		12/19/2002	6.250	8,563,062						13,950,000	08/08/2002
694002094		Farmington Hills	MI		12/11/2003	5.550	3,220,615						5,000,000	10/21/2003
694002317		Macomb Twp	MI		11/29/2006	5.960	1,885,843						3,800,000	09/20/2006
694004004		Troy	MI		08/12/1999	7.000	873,784						2,200,000	05/19/1999
694004027		Sterling Heights	MI		12/19/2000	8.120	1,614,724						2,800,000	10/23/2000
694080342		Rochester Hills	MI		07/02/1996	5.600	1,852,940						4,800,000	05/01/1996
694080410		Niles	MI		10/03/1997	6.170	2,117,646						3,650,000	08/21/1997
694081272		Howell	MI		12/11/1990	5.430	4,647,867						7,900,000	12/06/2004
694081356		Howell	MI		10/15/1991	5.430	1,519,495						2,600,000	12/06/2004

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		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
694081395		Adrian	MI		05/28/1992	6.200	5,742,664						9,133,000	09/28/2006
694082119		Clarkston	MI		07/01/2004	5.920	3,020,471						4,850,000	06/09/2004
694082273		Shelby	MI		04/24/2006	5.690	2,320,033						3,800,000	02/28/2006
694082412		Warren	MI		09/04/2007	6.330	1,648,800						2,800,000	07/20/2007
794081042		Livonia	MI		12/15/1993	5.170	4,755,825						7,059,518	07/28/2005
694000232		St Louis Park	MN		04/20/1995	6.000	1,817,069						3,000,000	06/21/1999
694000328		Eden Prairie	MN		05/17/1996	7.500	503,533						4,700,000	05/01/1996
694000351		Apple Valley	MN		08/21/1996	8.500	593,716						4,480,000	07/15/1996
694000382		Minneapolis	MN		04/15/1997	8.000	2,438,264						6,350,000	02/21/1997
694000385		Hopkins	MN		06/02/1997	7.830	4,391,927						9,260,000	03/15/2001
694000441		Edina	MN		10/26/1998	7.010	2,080,324						4,550,000	09/30/1998
694000453		Minneapolis	MN		07/30/1998	7.010	3,017,330						6,400,000	07/01/1998
694000456		Plymouth	MN		08/14/1998	6.980	2,518,986						5,550,000	06/19/1998
694001049		New Hope	MN		12/30/1986	8.750	523,523						3,400,000	12/01/1986
694001053		Vadnais Heights	MN		12/23/1986	7.670	902,397						6,550,000	12/01/1986
694001333		Brooklyn Park	MN		08/13/1991	7.500	5,313,101						8,550,000	04/01/1999
694001634		Brooklyn Park	MN		05/20/1996	5.650	10,457,673						19,600,000	03/01/1996
694001656		Spring Park	MN		07/25/1996	5.390	1,510,595						3,100,000	06/04/1996
694001679		Cottage Grove	MN		10/21/1996	5.550	3,874,182						9,000,000	07/22/1996
694001685		Minneapolis	MN		11/26/1996	8.500	855,528						3,300,000	09/04/1996
694001686		Richfield	MN		11/26/1996	8.500	706,152						4,200,000	09/04/1996
694001689		Edina	MN		11/26/1996	8.500	665,413						2,575,000	09/04/1996
694001699		Edina	MN		04/15/1997	4.950	6,865,412						15,000,000	02/17/1997
694001705		Fridley	MN		06/02/1997	5.990	7,371,881						16,500,000	11/03/1999
694001729		St Louis Park	MN		10/14/1997	7.500	1,085,730						4,200,000	08/05/1997
694001755		Edina	MN		03/20/1998	3.750	14,349,998						32,500,000	01/01/1998
694001764		Apple Valley	MN		09/17/1998	6.830	2,430,857						5,700,000	08/01/1998
694001771		Golden Valley	MN		10/22/1998	6.800	7,855,346						13,310,000	09/01/1998
694001772		Marshall	MN		10/28/1998	7.030	331,876						810,000	07/07/1998
694001777		Arden Hills	MN		10/26/1998	6.960	1,537,183						3,500,000	09/22/1998
694001782		Bloomington	MN		12/11/1998	6.750	680,505						2,525,000	11/19/1998
694001783		Bloomington	MN		12/11/1998	6.750	604,894						2,175,000	11/23/1998
694001799		Minneapolis	MN		03/01/1999	5.080	6,862,833						15,300,000	02/05/1999
694001830		Richfield	MN		08/04/2000	7.050	6,480,973						12,300,000	07/14/2000
694001876		Woodbury	MN		10/27/2000	8.730	3,205,629						7,750,000	08/31/2000
694001989		Bloomington	MN		10/29/2001	7.480	3,291,930						14,000,000	09/21/2001
694001990		Fairmont	MN		12/03/2001	7.270	1,272,163						3,740,000	10/03/2001
694002030		St Louis Park	MN		12/04/2002	7.080	4,992,961						11,725,000	07/24/2002
694002045		Edina	MN		03/07/2003	6.100	2,368,558						6,300,000	01/15/2003
694002068		Edina	MN		09/12/2003	5.880	4,023,809						20,700,000	07/15/2003
694002104		Bloomington	MN		06/01/2004	7.250	1,806,113						3,810,000	04/05/2004
694002142		Champlin	MN		03/17/2005	5.670	4,066,609						7,100,000	09/30/2004
694002151		New Hope	MN		12/15/2004	4.900	5,319,299						9,750,000	11/11/2004
694002154		Coon Rapids	MN		02/14/2005	4.790	1,810,676						5,100,000	12/16/2004
694002171		Wayzata	MN		05/11/2005	6.070	1,637,713						23,100,000	01/09/2005
694002178		Andover,Fridley&B Park	MN		06/01/2005	5.760	10,322,821						23,100,000	03/09/2005
694002275		Edina	MN		04/12/2006	5.780	2,786,641						4,350,000	01/04/2006
694002302		Eden Prairie	MN		09/01/2006	6.230	2,819,906						3,800,000	03/04/2006
694002324		Blaine	MN		07/02/2007	5.940	12,151,208						17,630,000	06/05/2007
694002383		Bloomington	MN		06/28/2007	5.580	3,226,719						7,800,000	05/10/2007
694002405		Eden Prairie	MN		09/04/2007	6.420	2,261,613						3,400,000	06/19/2007
694002477		Minnetonka	MN		01/22/2009	6.400	9,861,059						20,000,000	11/13/2008
694003002		Bloomington	MN		04/01/1998	7.080	465,468						2,500,000	02/19/1998
694003005		Minnetonka	MN		06/08/1998	6.960	1,076,537						2,525,000	05/15/1998
694003014		Edina	MN		09/01/1998	6.670	899,720						2,650,000	07/13/1998
694003015		Plymouth	MN		08/18/1998	6.760	795,824						2,020,000	06/19/1998
694082201		Edina	MN		08/05/2005	5.530	1,303,241						2,950,000	05/18/2005
694082202		St Paul	MN		08/05/2005	5.500	794,413						2,100,000	05/18/2005
694082218		Rogers	MN		08/16/2005	5.330	3,725,113						6,975,000	07/12/2005
694082345		Rogers	MN		02/09/2007	5.710	6,257,201						11,150,000	01/10/2007
694001900		Kansas City	MO		08/07/2000	8.050	2,856,771						7,000,000	06/08/2000
694082089		St Louis	MO		01/20/2004	5.520	2,847,438						8,080,000	11/25/2003

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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
694082113		O'Fallon	MO		06/28/2004	5.150	6,853,131						13,600,000	05/26/2004
694082129		St Louis	MO		06/09/2005	6.050	5,652,764						12,500,000	12/15/2004
694082234		St Louis	MO		11/16/2005	5.540	5,410,458						8,250,000	09/19/2005
694082238		St. Louis	MO		12/06/2005	5.260	5,770,245						8,400,000	10/31/2005
694082250		Maryland Heights	MO		12/13/2005	5.810	5,530,798						8,100,000	12/05/2005
694082365		St Charles	MO		05/22/2007	5.850	2,415,444						4,230,000	03/28/2007
694082313		Olive Branch	MS		10/30/2006	6.130	1,089,595						5,250,000	10/09/2006
694000255		Hampstead	NC		09/07/1995	9.000	991,664						3,325,000	08/10/1995
694001400		Winston-Salem	NC		07/28/1992	7.190	994,002						3,100,000	04/01/1992
694001663		Ashville	NC		12/17/1996	8.625	280,804						1,725,000	10/01/1996
694001664		Garner	NC		01/28/1997	5.760	759,583						1,975,000	11/01/1996
694001720		Gastonia	NC		09/25/1997	8.500	887,752						2,375,000	07/09/1997
694001765		Mt. Airy	NC		08/13/1998	6.910	1,282,151						3,425,000	07/11/1998
694001781		Harrisburg	NC		12/21/1998	6.850	1,286,988						3,825,000	10/27/1998
694001884		Chapel Hill	NC		05/16/2000	8.510	2,537,677						7,100,000	03/23/2000
694001901		Raleigh	NC		06/29/2000	8.590	2,072,133						4,900,000	05/04/2000
694001994		Wilmington	NC		12/20/2001	7.270	5,872,017						10,750,000	10/01/2001
694004025		Raleigh	NC		12/18/2000	8.030	996,955						2,550,000	11/06/2000
694080387		Morganton	NC		05/15/1997	6.060	1,546,778						4,400,000	04/01/1997
694082196		Mooresville	NC		06/20/2005	5.300	2,490,002						8,200,000	05/26/2005
694082203		Fayetteville	NC		10/18/2005	5.440	3,427,413						5,530,000	08/31/2005
694082212		Elon	NC		01/24/2006	5.290	1,791,330						4,550,000	11/29/2005
694082224		Charlotte	NC		10/07/2005	5.060	2,943,824						6,200,000	08/30/2005
694082248		Rocky Mount	NC		12/16/2005	5.720	2,670,489						6,820,000	11/17/2005
694082292		Raleigh	NC		08/03/2006	6.190	3,259,415						6,060,000	05/22/2006
694082297		Wilson	NC		01/25/2007	5.910	3,130,993						5,550,000	12/12/2006
694082319		Charlotte	NC		10/16/2006	6.010	1,129,910						2,450,000	09/05/2006
694082347		Chapel Hill	NC		03/07/2007	5.900	2,495,622						4,480,000	02/05/2007
694082363		Raleigh	NC		05/01/2007	5.790	1,695,574						3,500,000	03/22/2007
694082368		Greensboro	NC		04/27/2007	5.600	2,555,296						6,390,000	06/23/2007
694082408		Cary	NC		08/28/2007	6.390	1,849,194						3,275,000	08/06/2007
694082411		Wilmington	NC		10/12/2007	6.150	1,443,741						4,200,000	07/13/2007
694082424		Morrisville	NC		10/25/2007	5.980	3,282,109						6,550,000	08/21/2007
694082473		Kernersville	NC		11/20/2008	6.250	2,915,432						9,185,000	10/17/2008
694082481		Spring Lake	NC		08/11/2009	7.000	1,093,628						4,375,000	02/27/2009
694082495		Waxhaw	NC		09/18/2009	6.750	6,483,260						13,095,000	08/20/2009
694082501		Cornelius	NC		12/07/2009	6.750	1,250,000						2,750,000	10/16/2009
694000427		Fargo	ND		04/01/1998	7.210	2,894,381						5,600,000	09/18/1997
694000439		Fargo	ND		09/20/1999	6.810	4,608,774						16,800,000	06/08/1999
694001773		West Fargo	ND		11/05/1998	7.030	356,853						825,000	06/15/1998
794001055		Grand Forks	ND		08/17/1994	7.700	3,875,515						6,763,303	07/12/1999
694001218		Omaha	NE		02/21/1990	5.460	1,492,196						3,000,000	11/01/1989
694001980		Papillion	NE		11/20/2001	7.570	684,869						4,100,000	09/05/2001
694002103		Omaha	NE		04/29/2004	5.670	1,056,836						1,700,000	04/06/2004
694004024		Omaha	NE		12/07/2000	7.820	1,520,356						2,810,000	10/23/2000
694082391		Lincoln	NE		08/07/2007	5.860	2,809,975						4,400,000	06/21/2007
694082057		Manchester	NH		04/01/2003	5.860	1,969,830						3,400,000	03/01/2003
694001640		Totowa	NJ		05/29/1996	7.320	1,539,373						5,800,000	01/29/2002
694001919		S Plainfield	NJ		12/14/2000	7.990	3,345,675						5,525,000	11/21/2000
694001996		Haskell	NJ		02/13/2002	7.150	233,096						2,100,000	12/11/2001
694002007		Lyndhurst	NJ		05/01/2002	5.900	2,910,032						7,150,000	01/10/2002
694002040		Keasbey	NJ		02/25/2003	5.950	1,488,896						3,300,000	01/24/2003
694002041		Cranford	NJ		02/25/2003	5.950	2,429,251						4,950,000	01/23/2003
694002042		Mountainside	NJ		02/25/2003	6.000	2,039,766						4,050,000	01/14/2003
694002044		E Brunswick	NJ		04/08/2003	5.970	5,160,761						11,800,000	01/29/2003
694002047		Avenel	NJ		03/20/2003	5.980	1,968,491						5,175,000	02/26/2003
694082027		East Rutherford	NJ		05/01/2003	6.730	2,872,310						6,100,000	07/08/2002
694082166		Kenilworth	NJ		02/23/2005	5.540	2,128,531						5,000,000	12/27/2004
694082220		Eatontown	NJ		09/29/2005	5.150	3,634,583						6,020,000	07/29/2005
694084045		Runnemede	NJ		08/10/2004	5.900	1,050,262						1,900,000	06/28/2004
694084047		Avenel	NJ		09/29/2005	5.390	1,739,949						4,000,000	07/14/2005
694001855		Albuquerque	NM		11/23/1999	5.290	10,576,562						15,700,000	07/20/2005

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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
694001959		Santa Fe	NM		06/27/2001	5.180	3,627,886						6,300,000	05/21/2001
694002378		Santa Fe	NM		05/11/2007	6.270	3,475,574						5,250,000	04/19/2007
694001871		Las Vegas	NV		02/10/2000	6.250	5,161,390						9,245,000	06/15/2006
694001873		Las Vegas	NV		03/29/2000	8.490	2,479,190						5,220,000	02/04/2000
694002033		Las Vegas	NV		10/28/2002	6.300	8,102,453						13,650,000	09/17/2002
694002401		Las Vegas	NV		08/14/2007	5.930	12,500,000						20,700,000	05/11/2007
694002425		Las Vegas	NV		11/01/2007	5.920	1,997,875						5,975,000	09/04/2007
694003004		Reno	NV		04/09/1998	7.060	591,847						1,400,000	01/25/1996
694003012		Las Vegas	NV		07/30/1998	6.320	4,638,082						9,600,000	07/24/2007
694004012		Las Vegas	NV		03/30/2000	8.180	1,025,472						2,400,000	02/04/2000
694081734		Henderson	NV		12/11/1997	5.980	4,832,165						7,400,000	12/07/2007
694081776		Las Vegas	NV		10/28/1998	5.970	2,802,514						5,750,000	01/11/2007
694082316		Las Vegas	NV		12/11/2006	6.100	2,175,153						7,350,000	10/12/2006
694082472		Las Vegas	NV		12/17/2008	6.410	6,892,891						23,040,000	10/23/2008
694082488		Henderson	NV		06/18/2009	7.250	2,264,068						7,680,000	05/15/2009
694082489		Las Vegas	NV		07/01/2009	7.000	1,661,727						8,200,000	05/21/2009
694000292		Lake Placid	NY		02/13/1996	5.800	2,798,443						5,845,000	01/01/1996
694000303		Tarrytown	NY		02/12/1996	8.000	255,124						3,850,000	10/23/1995
694000337		New York	NY		09/04/1996	6.190	9,611,554						40,100,000	08/22/2006
694000395		Armonk	NY		08/26/1997	6.100	8,231,213						14,200,000	08/06/2007
694000429		Centereach	NY		03/26/1998	6.026	7,752,820						20,250,000	05/02/2007
694000431		Endicott	NY		05/27/1998	6.850	3,902,353						8,800,000	04/01/1998
694001312		West Nyack	NY		04/17/1991	4.570	2,454,197						8,350,000	02/01/1991
694001447		Albany	NY		01/13/1993	6.770	3,648,939						13,500,000	08/21/1998
694001586		Binghamton	NY		11/15/1995	8.130	2,519,537						7,100,000	07/18/1995
694001616		Oneonta	NY		08/26/1996	6.220	2,561,779						7,132,000	06/10/1996
694001658		Lake Success	NY		06/25/1996	5.660	8,878,291						16,000,000	02/14/1996
694001805		Liverpool	NY		04/28/1999	7.250	442,884						1,850,000	02/24/1999
694001806		Liverpool	NY		04/28/1999	7.250	1,260,515						4,750,000	02/24/1999
694001954		Suffern	NY		08/06/2001	7.550	5,085,041						9,750,000	05/18/2001
694001987		New City	NY		02/05/2002	7.250	2,305,610						8,500,000	11/01/2001
694002029		Cheektowaga	NY		09/17/2002	6.780	1,983,870						4,250,000	07/29/2002
694002172		Schenectady	NY		06/02/2005	5.730	1,211,847						2,550,000	01/31/2005
694002237		New York	NY		02/01/2006	5.530	5,210,227						16,600,000	10/14/2005
694002436		Middletown	NY		11/28/2007	6.310	6,051,664						9,800,000	07/24/2007
694002460		Mineola	NY		02/27/2008	5.900	4,976,631						7,350,000	11/19/2007
694080356		Cortlandt Manor	NY		05/20/1997	5.800	2,680,202						9,100,000	05/31/1997
694082082		Buffalo	NY		09/22/2003	5.650	7,378,560						13,500,000	07/25/2003
694082183		Amherst	NY		07/07/2005	5.620	797,712						1,475,000	04/05/2005
694082184		Amherst	NY		07/07/2005	5.620	2,141,685						4,500,000	04/05/2005
694082185		Lockport	NY		07/07/2005	5.530	2,527,772						3,600,000	04/01/2005
694082186		Amherst/Buffalo	NY		07/07/2005	5.720	1,407,304						2,050,000	04/05/2005
694082217		North Bellmore	NY		10/14/2005	5.800	5,558,722						9,500,000	07/18/2005
694082230		Brighton	NY		10/27/2005	5.480	4,023,473						8,000,000	09/12/2005
694082235		Brooklyn	NY		11/17/2005	5.500	1,594,981						3,375,000	09/09/2005
694082300		E Syracuse	NY		08/10/2006	6.290	2,996,392						4,550,000	06/28/2006
694082419		Greece	NY		11/27/2007	6.320	1,183,560						2,180,000	09/14/2007
694084040		Williamsville	NY		03/25/2003	5.900	4,358,674						9,960,000	03/28/2007
694001100		Oregon	OH		10/22/1987	7.080	1,305,078						4,300,000	10/01/1987
694004009		Cleveland	OH		01/20/2000	7.970	1,183,600						3,300,000	04/12/2006
694081099		Cincinnati	OH		10/19/1987	5.280	2,366,761						4,550,000	10/01/1987
694082162		Dayton	OH		02/07/2005	5.730	1,262,435						2,400,000	01/06/2005
694082206		Dayton	OH		08/08/2005	5.400	2,182,984						3,240,000	07/05/2005
694082267		Cincinnati	OH		03/29/2006	5.610	3,558,315						6,045,000	02/28/2006
694082279		Columbus	OH		05/05/2006	5.840	4,656,338						7,900,000	05/04/2006
694082287		Newton	OH		10/06/2006	5.870	7,516,519						12,760,000	09/11/2006
694082312		Centerville	OH		12/07/2006	6.330	5,785,138						8,000,000	11/21/2006
694082335		Cincinnati	OH		03/19/2007	6.030	1,574,768						4,040,000	02/21/2007
694082355		Cincinnati	OH		05/11/2007	6.090	1,645,667						2,645,000	04/20/2007
694001826		Portland	OR		07/01/1999	7.780	1,044,195						6,050,000	04/13/1999
694002020		Portland	OR		06/20/2002	7.550	11,859,356						19,800,000	04/12/2002
694002086		King City	OR		12/08/2003	5.820	2,054,085						7,680,000	10/15/2003

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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
694002467		Wilsonville	OR		09/25/2008	5.990	1,139,619						3,690,000	11/05/1998
694003009		Beaverton	OR		07/08/1998	7.010	522,110						4,530,000	05/26/1998
694082075		Eugene	OR		06/09/2004	6.410	9,046,017						18,650,000	10/01/2001
694082346		Medford	OR		04/05/2007	5.710	7,501,893						21,440,000	01/03/2007
694082356		Portland	OR		08/06/2007	5.880	1,405,191						3,748,000	08/01/2007
694082403		Portland	OR		09/06/2007	6.100	1,911,715						4,570,000	07/10/2007
694082461		Tigard	OR		01/29/2008	6.060	1,595,254						4,100,000	11/20/2007
694082474		Clackamas	OR		12/08/2008	6.250	2,263,945						4,300,000	10/23/2008
694001998		Philadelphia	PA		12/13/2001	7.000	2,109,722						5,500,000	10/06/2001
694002326		Lancaster	PA		06/07/1994	5.750	2,451,022						16,600,000	04/18/1994
694080297		McCandless Twp	PA		12/19/1995	5.240	3,058,817						5,200,000	10/03/1995
694080330		Tannersville	PA		07/30/1996	6.050	7,532,824						14,465,000	10/01/2005
694082098		Philadelphia	PA		04/29/2004	5.530	2,879,437						5,700,000	04/20/2004
694082123		Thorndale	PA		07/22/2004	5.850	3,557,622						5,500,000	07/15/2004
694082227		Indiana	PA		11/01/2005	5.210	3,007,497						7,250,000	08/02/2005
694082231		Exton	PA		10/06/2005	5.390	3,653,654						6,000,000	09/14/2005
694082242		Philadelphia	PA		01/19/2006	5.390	969,630						1,825,000	10/01/2005
694082243		Philadelphia	PA		01/19/2006	5.430	1,942,946						2,900,000	01/05/2006
694082255		Pittsburgh	PA		12/06/2005	5.760	3,685,111						7,200,000	08/08/2005
694082256		Moon Township	PA		12/06/2005	5.810	2,765,399						5,000,000	08/08/2005
694082306		Bethel Park	PA		08/31/2006	6.440	4,143,465						6,010,000	07/13/2006
694082343		Philadelphia	PA		08/23/2007	5.900	4,122,487						7,400,000	08/09/2007
694082429		New Hope	PA		11/14/2007	6.280	3,786,457						10,300,000	10/08/2007
694082486		Springhouse	PA		07/01/2009	6.600	9,866,569						16,200,000	06/01/2009
694084046		Pittsburgh	PA		07/21/2005	5.240	1,035,854						3,000,000	06/09/2005
694082369		Warwick	RI		05/01/2007	5.710	1,424,606						2,300,000	01/24/2007
694082370		Warwick	RI		05/01/2007	5.710	2,849,212						4,400,000	01/24/2007
794001058		Warwick	RI		10/28/1993	6.040	4,364,397						10,230,170	05/26/2004
694000274		Sumter	SC		12/13/1995	8.375	497,905						1,350,000	11/01/1995
694000315		Columbia	SC		03/27/1996	7.750	178,308						1,710,000	08/04/1995
694001426		Sumter	SC		10/28/1992	7.100	1,821,014						4,100,000	04/14/1998
694001832		Spartanburg	SC		07/15/1999	7.500	1,310,620						6,750,000	05/27/1999
694004020		Myrtle Beach	SC		09/06/2000	8.680	1,095,523						1,800,000	06/20/2000
694004037		Little River	SC		03/27/2002	6.890	765,066						2,450,000	01/24/2002
694082157		Spartanburg	SC		03/24/2005	5.300	1,795,143						5,400,000	02/09/2005
694082187		West Columbia/Charleston	SC		09/29/2005	5.920	4,031,649						7,900,000	06/06/2005
694082216		Columbia	SC		08/11/2005	5.300	910,594						2,025,000	07/15/2005
694082288		Irmo	SC		08/02/2006	6.280	1,453,783						2,850,000	05/23/2006
694082301		Columbia	SC		09/11/2006	6.350	1,095,449						1,950,000	07/24/2006
694000447		Sioux Falls	SD		07/08/1998	6.710	3,444,912						7,575,000	04/24/1998
694000450		Sioux Falls	SD		08/24/1998	7.060	818,278						5,150,000	11/01/2004
694001784		Sioux Falls	SD		02/04/1999	6.360	2,454,648						6,300,000	12/02/1998
694001785		Sioux Falls	SD		02/23/1999	6.360	1,265,920						3,500,000	12/02/1998
694002053		Sioux Falls	SD		05/15/2003	6.210	1,352,937						4,250,000	05/15/2003
694001736		Nashville	TN		12/22/1997	7.720	754,231						2,850,000	10/31/1997
694001976		Shelbyville	TN		10/11/2001	7.500	3,436,846						5,750,000	09/19/2001
694002164		Hendersonville	TN		03/09/2005	5.670	1,305,596						2,350,000	12/27/2004
694082194		Smyrna, Gallatin,Lavergne	TN		08/10/2005	5.570	2,584,777						5,520,000	05/18/2005
694082199		Smyrna	TN		08/04/2005	5.500	1,435,032						2,970,000	05/31/2005
694082259		Cookeville	TN		02/13/2006	5.680	2,382,804						5,000,000	12/21/2005
694082309		Memphis	TN		10/11/2006	6.380	2,563,854						4,080,000	08/01/2006
694000308		Addison	TX		03/07/1996	6.440	1,373,983						3,100,000	07/05/2007
694000334		Houston	TX		05/29/1996	5.110	1,970,738						3,950,000	03/08/1996
694000364		Houston	TX		12/05/1996	5.110	1,825,429						3,895,000	09/20/1996
694000369		Spring	TX		02/13/1997	8.250	667,293						5,500,000	12/03/1996
694000433		Houston	TX		05/26/1998	6.990	1,724,081						5,300,000	09/27/2004
694000466		Houston	TX		08/11/2003	5.510	1,232,665						2,300,000	06/18/2003
694001660		Alamo	TX		09/26/1996	5.650	4,933,144						15,071,000	02/22/1996
694001675		Austin	TX		08/20/1996	5.250	822,843						7,120,000	07/15/1996
694001760		Houston	TX		07/14/1998	6.940	3,439,044						7,770,000	12/20/1997
694001920		Austin	TX		12/19/2000	8.200	2,294,409						4,225,000	10/01/2000
694001975		Austin	TX		08/28/2001	7.670	1,565,636						5,000,000	05/02/2001

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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
694001984		Weatherford	TX		10/11/2001	7.550	2,283,283						5,100,000	08/21/2001
694001997		Austin	TX		12/19/2001	7.100	2,125,615						5,365,000	10/15/2001
694002009		Dallas	TX		04/15/2002	7.300	1,098,574						3,600,000	03/06/2002
694002188		Dallas	TX		08/03/2005	5.430	10,464,168						17,400,000	05/05/2005
694002222		Houston	TX		08/15/2006	5.250	1,518,150						3,600,000	06/15/2005
694002225		Houston	TX		09/01/2005	5.120	4,078,131						14,900,000	05/12/2005
694002283		Houston	TX		06/23/2006	5.950	1,214,270						1,850,000	04/27/2006
694002311		Houston	TX		09/27/2006	6.320	5,749,400						10,800,000	07/24/2006
694002314		Houston	TX		12/13/2006	6.130	16,369,140						39,350,000	09/12/2006
694002396		Baytown	TX		08/16/2007	5.900	11,972,497						29,000,000	06/11/2007
694080281		Austin	TX		10/24/1995	6.030	1,381,732						3,675,000	08/31/1995
694082059		Fort Worth	TX		04/23/2003	5.870	2,329,923						6,250,000	03/07/2003
694082081		San Antonio	TX		09/09/2004	5.670	7,305,856						12,300,000	06/28/2004
694082083		Irving	TX		10/29/2003	5.830	2,582,613						7,600,000	08/19/2003
694082132		Addison	TX		11/30/2004	5.250	3,557,189						10,300,000	09/15/2004
694082174		Carrollton	TX		04/14/2005	5.440	1,112,762						2,420,000	02/22/2005
694082175		Addison	TX		04/14/2005	5.680	3,445,063						5,000,000	02/12/2007
694082180		Addison	TX		09/21/2005	5.740	1,923,401						4,100,000	07/06/2005
694082197		Addison	TX		09/01/2005	5.510	1,662,318						3,900,000	05/19/2005
694082200		Dallas	TX		02/01/2006	5.140	7,054,595						10,600,000	06/15/2005
694082204		Plano	TX		09/01/2005	5.290	5,177,200						8,500,000	05/25/2005
694082221		Carrollton	TX		09/29/2005	5.170	2,272,203						5,800,000	06/24/2005
694082239		Irving	TX		02/01/2006	5.410	3,264,193						5,000,000	07/26/2005
694082268		Dallas	TX		03/30/2006	5.700	6,332,116						13,300,000	11/10/2005
694082270		Plano	TX		08/01/2006	5.680	3,197,012						6,100,000	05/01/2006
694082271		Richardson	TX		08/01/2006	5.680	2,800,302						5,300,000	05/01/2006
694082272		Dallas	TX		04/05/2006	5.680	904,719						1,650,000	02/13/2006
694082294		Dallas	TX		06/20/2006	6.240	2,201,100						4,200,000	05/15/2006
694082332		Dallas	TX		12/20/2006	5.870	1,692,577						3,325,000	11/01/2006
694082333		Garland	TX		12/20/2006	5.870	1,558,953						2,800,000	11/01/2006
694082353		Castle Hill	TX		02/07/2007	6.040	2,542,397						3,800,000	01/10/2007
694082360		Irving	TX		03/22/2007	5.970	2,137,158						3,500,000	02/01/2007
694082361		Addison	TX		03/22/2007	5.970	1,282,295						2,000,000	02/12/2007
694082393		San Antonio	TX		08/01/2007	5.790	4,777,188						9,060,000	06/27/2007
694082430		Austin	TX		10/22/2007	6.360	1,204,527						2,600,000	09/28/2007
694082456		Dallas	TX		01/28/2008	5.900	1,434,843						6,300,000	12/07/2007
694082464		San Antonio	TX		01/28/2008	5.930	1,195,762						2,725,000	12/03/2007
694082471		Austin	TX		12/01/2008	5.810	4,810,276						8,500,000	10/21/2008
694082496		The Woodlands	TX		10/30/2009	7.170	2,270,722						4,850,000	10/06/2009
694082376		Layton	UT		06/25/2007	5.920	1,027,043						1,610,000	05/07/2007
694082404		St. George	UT		10/02/2007	6.180	6,738,594						16,700,000	09/24/2007
694082416		Park City	UT		02/14/2008	6.280	1,481,093						5,900,000	01/14/2008
694082442		Murray	UT		12/20/2007	6.260	4,459,653						7,600,000	10/30/2007
694082458		Spanish Fork	UT		01/29/2008	5.990	966,482						3,200,000	12/21/2007
694082468		Orem	UT		09/25/2008	6.630	1,476,712						3,740,000	09/03/1998
694000398		Blacksburg	VA		09/04/1997	8.375	3,488,789						8,200,000	06/10/1997
694000444		Suffolk	VA		07/20/1998	6.870	864,786						4,000,000	10/14/1997
694001545		Springfield	VA		05/23/1995	7.480	7,870,534						17,500,000	02/08/2002
694001625		Virginia Beach	VA		06/27/1996	8.000	174,265						2,000,000	11/09/1995
694001844		Virginia Beach	VA		07/08/1999	7.000	3,475,794						4,950,000	04/29/1999
694001874		Norfolk	VA		04/26/2000	8.600	1,796,515						8,900,000	02/17/2000
694001886		Chesapeake	VA		06/22/2000	8.140	3,522,806						6,100,000	04/12/2000
694001916		Vienna	VA		11/16/2000	5.240	9,751,711						16,000,000	10/05/2000
694002004		Chesapeake	VA		01/24/2002	6.950	2,655,399						4,450,000	12/31/2001
694002228		Richmond	VA		10/26/2005	5.200	1,822,495						3,500,000	09/13/2005
694002229		Richmond	VA		10/26/2005	5.200	2,278,119						5,065,000	09/13/2005
694002342		Arlington	VA		12/20/2006	5.420	12,950,719						36,000,000	11/30/2006
694004038		Richmond	VA		09/26/2002	6.760	1,760,217						3,560,000	08/08/2002
694080353		Woodbridge	VA		07/23/1996	5.320	4,894,175						10,000,000	05/26/2005
694080360		Chesapeake	VA		11/25/1996	5.150	3,626,447						7,600,000	09/07/2005
694080361		Virginia Beach	VA		11/25/1996	5.050	1,294,080						3,200,000	08/01/2005
694080362		Virginia Beach	VA		11/25/1996	5.150	1,684,814						3,500,000	09/07/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
694081793		Fairfax	VA		12/17/1998	6.010	14,654,279						30,700,000	11/27/2007
694081831		Virginia Beach	VA		06/18/1999	6.040	3,272,058						4,700,000	04/16/1999
694082088		McLean	VA		10/24/2003	5.760	10,091,778						16,150,000	09/17/2003
694082141		Virginia Beach	VA		10/21/2004	5.900	9,685,986						20,300,000	09/01/2004
694082195		Richmond	VA		09/29/2005	5.620	3,927,648						5,850,000	08/01/2005
694082241		Manassas	VA		12/08/2005	5.320	2,520,566						5,600,000	10/11/2005
694082246		Colonial Hgts	VA		11/10/2005	5.290	1,035,302						5,000,000	10/21/2005
694082263		Alexandria	VA		02/27/2006	5.390	4,722,063						13,300,000	01/20/2006
694082274		Harrisonburg	VA		06/22/2006	5.720	2,587,376						9,400,000	03/28/2006
694082286		Norfolk	VA		10/16/2006	6.120	4,319,620						8,500,000	05/25/2006
694082298		Falls Church	VA		08/15/2006	5.920	6,480,191						13,600,000	07/07/2006
694082323		Chesapeake	VA		12/04/2006	5.940	2,333,257						5,400,000	11/02/2006
694082329		Norfolk	VA		01/23/2007	5.860	1,512,982						2,835,000	11/13/2006
694082338		Springfield	VA		02/26/2007	5.920	1,542,192						3,825,000	01/08/2007
694082339		Roanoke	VA		01/11/2007	5.770	3,496,237						8,865,000	12/08/2006
694082344		Sandston	VA		04/12/2007	5.830	1,389,469						2,275,000	04/12/2007
694082348		Newport News	VA		02/14/2007	5.800	3,150,692						8,800,000	01/30/2007
694082373		Virginia Beach	VA		06/14/2007	5.780	4,950,147						7,350,000	04/04/2007
694082377		McLean	VA		07/03/2007	5.720	9,311,197						32,000,000	05/22/2007
694082397		Richmond	VA		07/12/2007	5.540	2,033,678						5,400,000	06/27/2007
694082407		Falls Church	VA		10/31/2007	6.330	10,389,996						113,000,000	09/04/2007
694082413		Fairfax	VA		09/06/2007	6.100	9,000,000						30,900,000	07/25/2007
694082414		Herndon	VA		10/01/2007	6.150	15,000,000						30,300,000	08/02/2007
694082415		Fairfax	VA		09/06/2007	6.100	5,000,000						13,100,000	08/06/2007
694082432		Manassas	VA		11/01/2007	6.160	13,640,444						24,350,000	10/12/2007
694082439		Richmond	VA		12/05/2007	6.020	2,026,544						2,800,000	10/10/2007
694082470		Virginia Beach	VA		12/01/2008	6.300	1,277,877						2,700,000	10/15/2008
694082485		Portsmouth	VA		05/21/2009	6.500	6,447,215						12,100,000	04/27/2009
694082494		Arlington	VA		10/27/2009	6.200	6,091,465						24,200,000	08/24/2009
694001982		So Burlington	VT		10/04/2001	7.570	2,284,419						6,000,000	08/06/2001
694001050		Spokane	WA		12/24/1986	6.000	906,131						2,820,000	12/01/1993
694001307		Seattle	WA		08/25/1988	6.950	3,667,955						11,000,000	11/27/2001
694001308		Seattle	WA		12/15/1988	7.050	1,029,244						4,365,000	06/01/1988
694002054		Seattle	WA		04/23/2003	5.960	3,955,816						8,600,000	01/01/2003
694002080		Seattle	WA		11/17/2003	5.270	3,887,035						7,425,000	10/01/2003
694002462		Spokane	WA		03/20/2008	5.920	5,331,546						9,540,000	01/10/2008
694082005		Bellingham	WA		02/14/2002	5.730	7,279,757						12,700,000	01/01/2002
694082084		Spokane	WA		11/25/2003	6.170	2,691,960						5,800,000	06/30/2003
694082092		Seattle	WA		12/19/2003	5.950	3,155,798						6,500,000	11/20/2003
694082120		Tukwila	WA		07/21/2004	5.940	1,959,434						3,890,000	05/25/2004
694082131		Kent	WA		09/13/2005	6.010	3,038,153						7,200,000	08/01/2005
694082139		Seattle	WA		09/28/2004	5.880	1,340,718						2,590,000	09/01/2004
694082147		Kent	WA		11/10/2004	5.600	1,206,944						3,000,000	09/20/2004
694082167		University Place	WA		03/24/2005	5.370	4,600,000						14,050,000	02/16/2005
694082245		Tukwila/Auburn	WA		12/09/2005	5.450	2,294,954						6,000,000	05/29/2008
694082247		Seattle	WA		12/14/2005	5.660	2,116,250						4,410,000	11/16/2005
694082249		Issaquah	WA		02/15/2006	5.760	888,459						2,925,000	11/23/2005
694082261		Monroe	WA		05/25/2006	5.800	2,559,959						4,700,000	01/04/2006
694082265		Everett	WA		02/07/2006	5.740	4,219,131						9,500,000	01/13/2006
694082276		Lynnwood	WA		05/17/2006	5.800	4,282,112						7,750,000	03/09/2006
694082318		Tacoma	WA		10/26/2006	6.080	3,297,545						5,650,000	10/11/2006
694082351		Spokane Valley	WA		04/26/2007	5.870	2,139,417						4,600,000	02/14/2007
694082352		Spokane Valley	WA		04/26/2007	5.870	1,045,937						2,050,000	02/14/2007
694082381		Seattle	WA		07/05/2007	5.950	3,200,640						5,500,000	05/02/2007
694082428		Redmond	WA		11/05/2007	6.320	3,666,862						6,000,000	09/21/2007
694082433		Bellevue	WA		10/05/2007	6.280	2,437,184						5,920,000	09/11/2007
694082434		Woodinville	WA		11/20/2007	6.180	7,316,241						19,250,000	09/20/2007
694084044		Bellevue	WA		05/06/2004	5.070	1,330,772						7,400,000	03/03/2004
694084051		Vancouver	WA		12/15/2005	5.500	1,374,884						2,600,000	10/24/2005
694000377		Plymouth	WI		02/13/1997	7.875	889,110						5,500,000	11/11/1996
694000378		Manitowoc	WI		02/13/1997	7.875	818,914						5,660,000	11/12/1996
694001287		Waukesha	WI		03/15/1991	6.040	1,487,000						3,050,000	02/01/1991

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 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
694001314		Hudson	WI		04/30/1991	7.750	1,907,810						12,710,000	04/26/2001
694001839		Village of Shorewood Hill	WI		10/07/1999	6.500	2,147,760						3,800,000	09/10/1999
694082427		Brown Deer	WI		10/30/2007	5.800	2,070,777						5,720,000	09/28/2007
794001012		Charleston	WV		03/09/1993	6.980	2,501,565						7,035,294	12/05/1995
0599999. Mortgages in good standing - Commercial mortgages-all other							2,340,626,729						5,485,150,338	XXX
0899999. Total Mortgages in good standing							2,340,626,729						5,485,150,338	XXX
694001943		Glendale	AZ		01/30/2001	5.500	2,595,279						7,150,000	12/14/2000
694001947		Indianapolis	IN		01/30/2001	5.500	832,230						2,400,000	01/09/2001
694001944		Kansas City	KS		01/30/2001	5.500	2,053,026						5,450,000	12/20/2000
694001945		Louisville	KY		01/30/2001	5.500	432,063						1,140,000	12/26/2000
694082349		Mansfield	MA		03/05/2007	6.030	4,880,347						7,140,000	01/10/2007
694001950		W Bloomfield	MI		02/15/2001	5.000	3,787,692						6,650,000	01/08/2001
694002148		Las Vegas	NV		10/26/2004	6.000	7,367,453	(1,000,000)					13,050,000	10/13/2004
694001941		Chattanooga	TN		01/30/2001	5.500	681,442						2,040,000	12/27/2000
694001942		El Paso	TX		01/30/2001	5.500	2,160,316						5,325,000	12/08/2000
694082133		Dallas	TX		09/21/2004	5.130	5,704,676	(1,000,000)					11,400,000	08/03/2004
1199999. Restructured mortgages - Residential mortgages-all other							30,494,525	(2,000,000)					61,745,000	XXX
1699999. Total - Restructured Mortgages							30,494,525	(2,000,000)					61,745,000	XXX
694004029		Indianapolis	IN		05/24/2001	7.750	777,637						1,490,000	05/01/2001
694001912		Amherst	NY		11/28/2000	8.230	2,414,107						4,300,000	09/21/2000
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							3,191,743						5,790,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days							3,191,743						5,790,000	XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							2,374,312,997	(2,000,000)					5,552,685,338	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 $ 10,022 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
694081862	Flagstaff	AZ		02/10/2009	6.500		516,484	4,300,000
694082490	Cerritos	CA		06/25/2009	6.750	3,250,000		8,380,000
694002493	Dublin	CA		08/11/2009	7.000	1,600,000		5,300,000
694082500	El Monte	CA		12/16/2009	6.500	9,000,000		20,000,000
694082487	Glendale	CA		05/28/2009	6.500	1,800,000		6,170,000
694082479	Huntington Bch	CA		01/12/2009	6.250	7,800,000		20,300,000
694082497	Irvine	CA		10/13/2009	6.700	2,300,000		4,810,000
694082484	La Jolla	CA		07/30/2009	6.750	1,300,000		6,095,000
694082476	Orange	CA		01/12/2009	6.000	9,800,000		26,300,000
694082492	Rancho Dom	CA		09/10/2009	6.750	2,100,000		5,000,000
694082482	San Diego	CA		04/20/2009	6.750	1,700,000		7,600,000
694082491	San Diego	CA		07/01/2009	6.000	2,200,000		20,500,000
694082480	San Leandro	CA		02/13/2009	7.000	2,400,000		5,950,000
694084011	San Marcos	CA		10/21/2009	6.450		179,229	2,625,000
694081869	Burtonsville	MD		11/19/2009	6.500		118,742	9,000,000
694082478	Landover Hills	MD		01/28/2009	6.000	3,000,000		8,400,000
694082483	Silver Spring	MD		06/03/2009	6.750	7,500,000		19,400,000
694004004	Troy	MI		08/12/2009	7.000		32,574	2,200,000
694002477	Minnetonka	MN		01/22/2009	6.400	10,000,000		20,000,000
694082501	Cornelius	NC		12/07/2009	6.750	1,250,000		2,750,000
694082481	Spring Lake	NC		08/11/2009	7.000	1,100,000		4,375,000
694082495	Waxhaw	NC		09/18/2009	6.750	6,500,000		13,095,000
694082488	Henderson	NV		06/18/2009	7.250	2,300,000		7,680,000
694082489	Las Vegas	NV		07/01/2009	7.000	1,700,000		8,200,000
694082486	Springhouse	PA		07/01/2009	6.600	10,100,000		16,200,000
694082496	The Woodlands	TX		10/30/2009	7.170	2,275,000		4,850,000
694082494	Arlington	VA		10/27/2009	6.200	6,100,000		24,200,000
694082485	Portsmouth	VA		05/21/2009	6.500	6,500,000		12,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						103,575,000	847,029	295,780,000
0899999. Total Mortgages in good standing						103,575,000	847,029	295,780,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						103,575,000	847,029	295,780,000

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	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					
694001837	Palm Desert	CA		06/28/1999	06/18/2009	972,674							955,654	955,654			
694001815	Colorado Springs	CO		05/04/1999	03/31/2009	1,333,276							1,318,195	1,318,195			
694001841	Colorado Springs	CO		09/15/1999	09/17/2009	3,502,971							3,411,487	3,411,487			
694004006	Conifer	CO		08/06/1999	09/01/2009	797,425							771,681	771,681			
694002108	Golden	CO		06/28/2004	10/08/2009	11,041,612							10,811,669	10,811,669			
694001921	Enfield	CT		12/19/2000	04/07/2009	9,957,318							9,793,072	9,793,072			
694001821	Melbourne	FL		06/18/1999	06/16/2009	2,012,444							1,976,372	1,976,372			
694001822	Melbourne	FL		06/15/1999	06/16/2009	4,427,377							4,348,019	4,348,019			
694001383	Miami	FL		03/30/1992	03/10/2009	152,298							51,046	51,046			
694001906	Tampa	FL		08/29/2000	07/10/2009	11,176,918							11,045,276	11,045,276			
694000363	Elkhart	IN		12/09/1996	02/26/2009	1,143,921							1,089,323	1,089,323			
694001611	Wichita	KS		04/04/1996	07/31/2009	9,521,603							9,279,957	9,279,957			
694000207	Boston	MA		04/21/1994	05/07/2009	51,527							10,444	10,444			
694001834	Reisterstown	MD		07/09/1999	06/30/2009	5,283,412							5,154,263	5,154,263			
694000250	Fenton	MI		08/10/1995	09/24/2009	1,743,605							1,669,543	1,669,543			
694000234	Fort Gratiot	MI		05/16/1995	03/11/2009	1,172,150							1,115,007	1,115,007			
797002004	Hillsdale	MI		12/15/1992	02/23/2009	310,707							306,331	306,331			
694000277	Milan	MI		10/24/1995	11/30/2009	1,645,663							1,558,922	1,558,922			
694000279	Sturgis	MI		09/25/1995	08/25/2009	1,648,316							1,586,195	1,586,195			
694000368	Sturgis	MI		12/18/1996	08/25/2009	1,215,931							1,176,421	1,176,421			
694004005	Troy	MI		08/12/1999	08/11/2009	804,362							778,597	778,597			
694001140	Bloomington	MN		01/18/1989	01/21/2009	10,809							5,418	5,418			
694001775	Bloomington	MN		10/28/1998	04/30/2009	631,315							616,449	616,449			
694000237	Brooklyn Park	MN		12/15/1994	02/05/2009	299,809							277,441	277,441			
694001788	Edina	MN		09/10/1999	05/01/2009	5,877,829							5,807,746	5,807,746			
694001794	Golden Valley	MN		04/01/1999	04/28/2009	2,381,880							2,352,361	2,352,361			
694001204	Minneapolis	MN		01/30/1990	02/06/2009	648,239							633,313	633,313			
694001824	Minnetonka	MN		04/28/1999	03/30/2009	2,874,687							2,848,509	2,848,509			
694001859	Robbinsdale	MN		10/27/1999	06/01/2009	4,244,773							4,188,710	4,188,710			
694001549	Rochester	MN		08/30/1995	04/02/2009	4,436,064							4,380,674	4,380,674			
694000371	Wayzata	MN		04/10/1997	06/26/2009	1,382,350							1,203,489	1,203,489			
694001107	Warren	NJ		02/18/1988	02/19/2009	1,376,723							1,360,951	1,360,951			
694001558	West Long Branch	NJ		11/09/1995	07/09/2009	6,400,846							6,221,673	6,221,673			
694002469	New York	NY		11/14/2008	12/01/2009	2,250,000							2,201,078	2,201,078			
694001469	Rochester	NY		01/18/1994	02/02/2009	43,814							21,988	21,988			
694001134	Akron	OH		10/19/1988	01/28/2009	972,810							957,704	957,704			
694001898	Cincinnati	OH		07/19/2000	10/14/2009	4,553,681							4,347,706	4,347,706			
694001790	Middletown	RI		01/11/1999	01/30/2009	2,026,156							2,014,716	2,014,716			
694001849	Knoxville	TN		11/01/1999	12/08/2009	6,202,870							5,807,154	5,807,154			
694001588	Houston	TX		01/17/1996	05/07/2009	24,767,612							24,351,245	24,351,245			
694004010	Lufkin	TX		12/21/1999	04/14/2009	198,058							155,084	155,084			
694000449	Alexandria	VA		07/01/1998	05/04/2009	3,945,137							3,892,549	3,892,549			
794001052	Herndon	VA		12/15/1993	07/14/2009	7,971,434							7,777,350	7,777,350			
694001769	Leesburg	VA		09/10/1998	03/20/2009	638,751							610,701	610,701			
694082337	Vancouver	WA		01/25/2007	03/10/2009	1,367,259							1,224,591	1,224,591			
0199999. Mortgages closed by repayment						155,418,411							151,466,075	151,466,075			
694002085	Athens	AL		12/11/2003		3,656,740							95,499	95,499			
694082136	Cottondale	AL		03/28/2005		7,521,672							180,783	180,783			
694082100	Cullman	AL		04/29/2004		3,664,943							98,122	98,122			
694002028	Decatur	AL		10/17/2002		7,160,772							194,438	194,438			
694002097	Mobile	AL		03/15/2004		3,191,017							62,540	62,540			
694000458	Pell City	AL		07/15/2003		3,594,729							101,890	101,890			
694082466	Little Rock	AR		06/23/2008		4,452,177							119,963	119,963			
694080468	Chandler	AZ		09/25/2003		2,675,779							83,482	83,482			
694082102	Chandler	AZ		04/14/2004		3,167,234							92,082	92,082			
694082124	Chandler	AZ		07/01/2004		3,645,635							101,893	101,893			
694082170	Chandler	AZ		03/15/2005		4,624,319							126,428	126,428			
694081862	Flagstaff	AZ		12/15/1999		2,204,376							135,155	135,155			
694001943	Glendale	AZ		01/30/2001		2,793,035							197,756	197,756			
694084008	Glendale	AZ		10/21/1999		2,294,735							63,806	63,806			
694080467	Mesa	AZ		08/28/2003		3,534,742							113,159	113,159			

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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					
694081864	Mesa	AZ		12/16/1999		3,059,573							81,341	81,341			
694082233	Mesa	AZ		03/01/2006		4,066,870							102,230	102,230			
694082304	Mesa	AZ		06/07/2007		5,371,516							106,662	106,662			
694000260	Payson	AZ		08/21/1995		1,799,287							51,134	51,134			
694082382	Peoria	AZ		06/01/2007		1,555,013							34,984	34,984			
694001983	Phoenix	AZ		08/27/2001		2,090,743							57,701	57,701			
694080462	Phoenix	AZ		06/26/2003		1,635,873							47,161	47,161			
694082062	Phoenix	AZ		06/11/2003		1,871,984							83,820	83,820			
694082109	Phoenix	AZ		05/27/2004		3,620,243							106,360	106,360			
694082156	Phoenix	AZ		02/11/2005		3,718,174							102,035	102,035			
694082163	Phoenix	AZ		05/04/2005		5,984,136							102,074	102,074			
694082354	Phoenix	AZ		05/01/2007		3,209,948							44,366	44,366			
694082418	Phoenix	AZ		09/25/2007		4,603,971							133,775	133,775			
694082463	Phoenix	AZ		12/13/2007		6,828,336							198,254	198,254			
694084041	Phoenix	AZ		02/27/2003		881,449							25,112	25,112			
694084042	Phoenix	AZ		04/02/2003		839,300							23,931	23,931			
694082390	Scottsdale	AZ		07/11/2007		1,317,730							25,956	25,956			
694082443	Scottsdale	AZ		12/06/2007		2,753,741							53,394	53,394			
694082138	Tempe	AZ		10/12/2004		2,751,246							76,318	76,318			
694082155	Tempe	AZ		02/10/2005		2,494,229							67,988	67,988			
694001934	Tucson	AZ		11/27/2000		1,228,370							136,138	136,138			
694080461	Tucson	AZ		06/26/2003		1,771,661							50,461	50,461			
694082091	Tucson	AZ		12/18/2003		6,554,217							173,024	173,024			
694082331	Tucson	AZ		11/30/2006		1,154,872							24,610	24,610			
694082264	Agoura Hills	CA		10/10/2006		3,836,929							75,457	75,457			
694082453	Anaheim	CA		12/19/2007		4,713,146							92,110	92,110			
694001889	Brea	CA		08/03/2000		2,675,175							142,442	142,442			
694001922	Brea	CA		12/20/2000		3,190,775							90,553	90,553			
694082214	Canoga Park	CA		08/29/2005		4,655,518							118,273	118,273			
694002106	Cardiff-By-The-Sea	CA		06/01/2004		1,106,930							46,064	46,064			
694082048	Carlsbad	CA		03/06/2003		3,525,133							101,347	101,347			
694082049	Carlsbad	CA		03/06/2003		2,649,116							75,171	75,171			
694082050	Carlsbad	CA		03/06/2003		3,399,698							96,470	96,470			
694082169	Carlsbad	CA		03/09/2005		3,237,374							81,411	81,411			
694082307	Carson	CA		09/15/2006		2,116,290							42,677	42,677			
694082341	Carson	CA		01/16/2007		1,423,120							45,508	45,508			
694082490	Cerritos	CA		06/25/2009									17,929	17,929			
694082299	Chatsworth	CA		07/12/2006		3,187,689							38,498	38,498			
694082295	Chino Hills	CA		07/05/2007		948,609							27,049	27,049			
694082137	Concord	CA		03/29/2005		1,486,071							35,630	35,630			
694082336	Concord	CA		02/22/2007		2,217,610							113,112	113,112			
694082435	Costa Mesa	CA		10/24/2007		3,924,495							74,302	74,302			
694082182	Diamond Bar	CA		06/09/2005		3,260,288							79,382	79,382			
694082364	Downey	CA		05/22/2007		4,671,437							235,372	235,372			
694002493	Dublin	CA		08/11/2009									5,960	5,960			
694082359	El Cajon	CA		04/12/2007		4,175,015							85,166	85,166			
694082389	El Cajon	CA		06/28/2007		1,963,243							30,202	30,202			
694082452	El Cajon	CA		12/19/2007		1,875,439							36,652	36,652			
694002122	Fresno	CA		06/28/2004		4,548,284							119,132	119,132			
694082277	Fresno	CA		06/01/2006		3,340,659							114,529	114,529			
694082450	Fresno	CA		01/24/2008		1,013,551							46,276	46,276			
694081960	Fullerton	CA		06/14/2001		2,125,314							1,241,243	1,241,243			
694082282	Fullerton	CA		06/14/2006		2,327,901							51,205	51,205			
694004034	Garden Grove	CA		12/12/2001		2,164,994							62,724	62,724			
694082357	Garden Grove	CA		04/16/2007		1,457,158							29,237	29,237			
694082362	Garden Grove	CA		05/10/2007		1,471,948							20,150	20,150			
694082487	Glendale	CA		05/28/2009									11,577	11,577			
694082479	Huntington Bch	CA		01/12/2009									110,866	110,866			
694082011	Huntington Beach	CA		05/28/2002		4,555,022							106,707	106,707			
694082095	Huntington Park	CA		03/02/2004		1,831,604							130,026	130,026			
694004013	Industry	CA		02/17/2000		1,270,803							52,025	52,025			

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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					
694001905	Inglewood	CA		10/19/2000		1,704,243							87,607	87,607			
694082497	Irvine	CA		10/13/2009									2,000	2,000			
694082484	La Jolla	CA		07/30/2009									5,721	5,721			
694081992	Long Beach	CA		12/12/2001		11,656,675							160,770	160,770			
694081993	Long Beach	CA		12/12/2001		4,145,679							468,867	468,867			
694001971	Los Angeles	CA		06/27/2001		3,075,644							475,644	475,644			
694082107	Los Angeles	CA		04/27/2004		3,887,664							282,919	282,919			
694081811	Mission Viejo	CA		04/22/1999		2,458,728							33,193	33,193			
694082441	Mission Viejo	CA		12/13/2007		1,978,125							25,307	25,307			
694001789	Modesto	CA		11/16/1999		9,710,536							614,709	614,709			
694002077	Modesto	CA		09/26/2003		2,070,748							165,353	165,353			
694082189	Murrieta	CA		06/08/2005		5,614,380							94,442	94,442			
694002117	National City	CA		06/24/2004		2,349,123							65,289	65,289			
694084002	Newport Beach	CA		04/28/1999		1,966,366							27,018	27,018			
694082410	Oceanside	CA		06/30/2008		6,967,268							82,190	82,190			
694082476	Orange	CA		01/12/2009									144,640	144,640			
694001837	Palm Desert	CA		06/28/1999		972,674							17,020	17,020			
694082290	Pasadena	CA		06/19/2006		748,260							23,849	23,849			
694082426	Pico Rivera	CA		01/07/2008		2,672,354							35,039	35,039			
694082223	Placentia	CA		09/07/2005		1,505,198							190,245	190,245			
694001875	Poway	CA		05/30/2000		6,272,508							157,310	157,310			
694084048	Poway	CA		09/01/2005		1,140,602							28,977	28,977			
694002266	Rancho Cordova	CA		02/24/2006		6,967,982							113,572	113,572			
694082374	Rancho Cucamenga	CA		05/29/2007		4,275,563							89,065	89,065			
694082492	Rancho Dom	CA		09/10/2009									13,579	13,579			
694082296	Redlands	CA		07/12/2006		844,073							26,639	26,639			
694004036	Riverside	CA		08/20/2002		883,836							23,729	23,729			
694002219	Sacramento	CA		09/02/2005		36,098,768							664,451	664,451			
694002226	Sacramento	CA		09/02/2005		4,753,612							86,267	86,267			
694002056	San Diego	CA		05/15/2003		1,874,082							82,945	82,945			
694002144	San Diego	CA		09/20/2004		1,377,228							34,300	34,300			
694002145	San Diego	CA		11/15/2004		1,450,937							71,166	71,166			
694082051	San Diego	CA		03/06/2003		2,644,731							75,870	75,870			
694082260	San Diego	CA		08/01/2006		6,526,131							222,777	222,777			
694082321	San Diego	CA		11/13/2006		2,311,796							48,216	48,216			
694082394	San Diego	CA		08/01/2007		7,796,021							163,234	163,234			
694082406	San Diego	CA		01/07/2008		1,479,159							26,518	26,518			
694082417	San Diego	CA		10/18/2007		4,904,198							94,177	94,177			
694082446	San Diego	CA		12/14/2007		4,035,826							74,327	74,327			
694082482	San Diego	CA		04/20/2009									13,204	13,204			
694082491	San Diego	CA		07/01/2009									38,204	38,204			
694084053	San Diego	CA		03/29/2006		1,705,333							39,319	39,319			
694002026	San Francisco	CA		10/01/2002		4,452,737							114,290	114,290			
694002251	San Francisco	CA		03/20/2006		3,859,467							58,642	58,642			
694082207	San Jose	CA		08/17/2005		4,198,605							112,848	112,848			
694001973	San Juan Capistrano	CA		08/23/2001		2,369,058							110,409	110,409			
694082409	San Juan Capistrano	CA		09/26/2007		1,745,288							50,175	50,175			
694082480	San Leandro	CA		02/13/2009									27,295	27,295			
694084011	San Marcos	CA		01/20/2000		842,375							22,951	22,951			
694001054	San Rafael	CA		12/18/1986		2,123,774							41,269	41,269			
694084055	Santa Fe Springs	CA		10/24/2006		1,154,863							23,795	23,795			
694080464	Temecula	CA		08/18/2003		606,161							116,957	116,957			
694082177	Temecula	CA		05/17/2005		1,894,124							33,976	33,976			
694001838	Temple City	CA		06/28/1999		1,945,346							506,852	506,852			
694081809	Torrance	CA		05/13/1999		1,589,782							41,359	41,359			
694003008	Van Nuys	CA		06/15/1998		1,102,098							83,969	83,969			
694082215	Venice	CA		11/09/2005		1,722,479							65,444	65,444			
694084052	Vista	CA		12/19/2005		943,718							21,606	21,606			
694002014	Walnut Creek	CA		05/29/2002		4,516,295							138,063	138,063			
694082375	Walnut Creek	CA		05/29/2007		3,399,568							71,795	71,795			
694001694	Westminster	CA		01/29/1997		501,361							144,465	144,465			

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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					
694080325	Aurora	CO		05/07/1996		2,908,398							83,970	83,970			
694001815	Colorado Springs	CO		05/04/1999		1,333,276							15,080	15,080			
694001841	Colorado Springs	CO		09/15/1999		3,502,971							91,483	91,483			
694002127	Colorado Springs	CO		07/27/1993		7,064,623							185,459	185,459			
694002128	Colorado Springs	CO		07/29/1993		7,492,782							196,699	196,699			
694004006	Conifer	CO		08/06/1999		797,425							25,744	25,744			
694001742	Denver	CO		02/13/1998		799,008							62,770	62,770			
694000425	Fort Collins	CO		02/24/1998		1,709,216							364,552	364,552			
694002108	Golden	CO		06/28/2004		11,041,612							229,943	229,943			
694082308	Golden	CO		09/28/2006		5,513,698							94,937	94,937			
694001703	Littleton	CO		07/10/1997		14,591,946							219,780	219,780			
694081768	Littleton	CO		09/28/1998		24,630,877							350,392	350,392			
694002366	Louisville	CO		05/09/2007		6,223,390							90,553	90,553			
694000329	Loveland	CO		08/27/1996		3,120,717							327,811	327,811			
694002035	Ansonia	CT		12/12/2002		2,887,121							131,100	131,100			
694082126	Bethel	CT		09/08/2004		2,206,673							54,173	54,173			
694000295	Cromwell	CT		02/01/1996		2,945,112							79,928	79,928			
694082090	Danbury	CT		03/25/2004		2,480,884							93,987	93,987			
694001921	Enfield	CT		12/19/2000		9,957,318							164,245	164,245			
694002060	Fairfield	CT		06/05/2003		2,662,458							108,246	108,246			
694082289	Hartford	CT		08/30/2006		6,853,724							219,136	219,136			
694000302	New Britain	CT		02/26/1996		834,963							352,389	352,389			
694001904	New London	CT		10/06/2000		5,472,549							153,858	153,858			
694001964	Norwalk	CT		08/09/2001		3,900,337							649,561	649,561			
694082254	Rocky Hill	CT		08/23/2006		8,432,969							277,189	277,189			
694002037	Stamford	CT		04/01/2003		4,428,180							123,202	123,202			
694082303	Stamford	CT		09/13/2006		3,764,886							119,569	119,569			
694082358	Stamford	CT		05/07/2007		3,409,748							70,613	70,613			
694001770	Trumbull	CT		11/12/1998		2,883,187							206,952	206,952			
694001963	Westport	CT		07/16/2001		2,116,504							60,922	60,922			
694082001	Westport	CT		12/11/2001		4,323,506							89,688	89,688			
694082096	Westport	CT		06/23/2005		3,934,614							89,003	89,003			
694082118	Westport	CT		02/15/2005		1,782,815							66,678	66,678			
694082244	Westport	CT		02/14/2006		5,851,093							140,200	140,200			
694082398	Westport	CT		07/09/2007		1,853,500							37,333	37,333			
694082087	Wilton	CT		09/14/2004		5,009,993							193,445	193,445			
694082071	Washington	DC		09/10/2003		2,168,111							98,305	98,305			
694082099	Washington	DC		04/22/2004		5,878,011							158,286	158,286			
694082101	Washington	DC		04/28/2004		3,256,843							87,398	87,398			
694082114	Washington	DC		07/13/2004		983,571							70,594	70,594			
694082115	Washington	DC		08/11/2004		1,064,008							43,667	43,667			
694082116	Washington	DC		07/13/2004		2,986,597							123,547	123,547			
694082146	Washington	DC		12/06/2004		5,124,928							131,491	131,491			
694082158	Washington	DC		03/03/2005		1,422,801							54,942	54,942			
694082159	Washington	DC		03/03/2005		1,154,599							44,981	44,981			
694082340	Washington	DC		04/12/2007		14,549,833							305,884	305,884			
694084049	Claymont	DE		11/10/2005		1,360,656							50,436	50,436			
794001054	New Castle	DE		12/14/1993		3,249,369							148,813	148,813			
694001951	Clearwater	FL		02/08/2001		2,022,100							103,032	103,032			
694082423	Coral Springs	FL		10/25/2007		2,863,013							134,734	134,734			
694080414	Dunedin	FL		10/27/1997		1,647,548							153,088	153,088			
694081501	Key West	FL		09/20/1994		14,488,417							303,079	303,079			
694002012	Lantana	FL		06/19/2002		2,373,718							136,314	136,314			
694001821	Melbourne	FL		06/18/1999		2,012,444							36,072	36,072			
694001822	Melbourne	FL		06/15/1999		4,427,377							79,357	79,357			
694001383	Miami	FL		03/30/1992		152,298							101,252	101,252			
694001866	Miami	FL		02/22/2000		11,744,468							371,459	371,459			
694082422	Miami	FL		10/25/2007		4,294,520							202,100	202,100			
694082455	Orange Park	FL		01/08/2008		2,834,692							82,680	82,680			
694082395	Ponte Vedra Beach	FL		06/21/2007		1,947,250							39,916	39,916			
694082445	Ponte Vedra Beach	FL		12/04/2007		5,168,196							94,773	94,773			

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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					
694000365	Port Charlotte	FL		03/13/1997		1,118,028							327,403	327,403			
694082168	St Petersburg	FL		03/07/2005		12,887,901							341,393	341,393			
694001906	Tampa	FL		08/29/2000		11,176,918							131,642	131,642			
694080285	Tampa	FL		10/18/1995		5,244,034							143,387	143,387			
694002325	W Palm Beach	FL		12/21/2006		2,648,451							85,924	85,924			
694082198	Athens	GA		06/30/2005		5,121,153							127,334	127,334			
694001968	Atlanta	GA		07/05/2001		4,725,793							233,293	233,293			
694002032	Atlanta	GA		10/07/2002		1,893,920							124,058	124,058			
694004019	Atlanta	GA		08/02/2000		784,263							90,216	90,216			
694081103	Atlanta	GA		08/04/1994		8,921,531							239,801	239,801			
694082112	Atlanta	GA		05/24/2004		1,621,457							70,183	70,183			
694082330	Atlanta	GA		12/21/2006		4,330,770							92,289	92,289			
694082448	Atlanta	GA		12/18/2007		9,592,493							182,060	182,060			
694082281	Buford	GA		06/14/2006		8,009,211							224,371	224,371			
694081825	Chamblee	GA		06/09/1999		5,895,562							218,734	218,734			
694082322	Conyers	GA		11/09/2006		8,770,065							125,617	125,617			
694082454	Fayetteville	GA		01/17/2008		1,772,992							34,205	34,205			
694082379	Marietta	GA		05/22/2007		2,452,589							115,916	115,916			
694082388	McDonough	GA		06/28/2007		1,730,824							52,466	52,466			
694081608	Norcross	GA		03/21/1996		7,857,802							213,808	213,808			
694082110	Norcross	GA		05/24/2004		1,322,768							57,254	57,254			
694082111	Norcross	GA		05/24/2004		1,834,806							79,417	79,417			
694082380	Peachtree City	GA		08/02/2007		2,078,264							116,176	116,176			
694082451	Warner Robins	GA		01/30/2008		2,576,923							48,311	48,311			
694082257	Clive	IA		03/02/2006		2,637,820							150,888	150,888			
694082258	Clive	IA		03/02/2006		864,730							97,822	97,822			
694001779	Des Moines	IA		04/01/1999		11,407,853							1,844,259	1,844,259			
694082350	West Des Moines	IA		04/20/2007		6,833,746							215,056	215,056			
694002280	Boise	ID		06/12/2006		2,100,770							45,425	45,425			
694002232	Addison	IL		12/01/2005		2,549,560							93,106	93,106			
694001952	Chicago	IL		02/15/2001		3,507,370							104,279	104,279			
694081079	Chicago	IL		05/14/1987		1,616,861							23,690	23,690			
694082150	Chicago	IL		12/27/2004		2,531,847							582,231	582,231			
694082192	Chicago	IL		08/05/2005		2,619,210							62,692	62,692			
694082213	Chicago	IL		08/17/2005		1,889,861							72,223	72,223			
694082420	Chicago	IL		12/10/2007		2,312,377							43,513	43,513			
694082421	Chicago	IL		01/28/2008		13,796,761							257,912	257,912			
694001522	Crystal Lake	IL		03/29/1995		3,261,820							532,780	532,780			
694002447	Dekalb	IL		01/11/2008		4,805,313							75,806	75,806			
694001961	Glen Ellyn	IL		09/10/2001		2,936,429							289,454	289,454			
694000460	Glenview	IL		07/22/2003		2,756,295							77,178	77,178			
694082384	Lombard	IL		08/16/2007		4,689,652							94,240	94,240			
694082385	Lombard	IL		08/29/2007		6,106,318							122,708	122,708			
694082387	Naperville	IL		08/29/2007		5,373,559							107,983	107,983			
694082438	Northbrook	IL		11/19/2007		2,011,733							40,498	40,498			
694082386	Oakbrook Terrace	IL		06/28/2007		3,651,815							74,342	74,342			
694001751	Peoria	IL		06/09/1998		2,695,512							562,018	562,018			
694082437	Schaumburg	IL		11/19/2007		2,821,332							56,796	56,796			
694082457	Skokie	IL		02/19/2008		3,256,472							61,177	61,177			
694004050	South Elgin	IL		12/01/2005		1,503,011							73,235	73,235			
694082367	Wheeling	IL		05/31/2007		1,166,748							23,841	23,841			
694080409	Angola	IN		10/03/1997		4,324,519							89,228	89,228			
694081896	Auburn	IN		06/08/2000		6,726,243							139,156	139,156			
694000363	Elkhart	IN		12/09/1996		1,143,921							54,597	54,597			
694001624	Fort Wayne	IN		04/18/1996		1,348,490							528,617	528,617			
694002061	Fort Wayne	IN		05/06/2003		1,946,081							165,456	165,456			
694001947	Indianapolis	IN		01/30/2001		895,644							63,414	63,414			
694002063	Indianapolis	IN		04/15/1993		2,314,550							102,433	102,433			
694004029	Indianapolis	IN		05/24/2001		810,783							33,147	33,147			
694080391	Kendallville	IN		05/20/1997		4,276,469							88,237	88,237			
794001062	Merrillville	IN		12/16/1993		1,280,907							286,526	286,526			

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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					
694001944	Kansas City	KS		01/30/2001		2,209,463							156,437	156,437			
694002079	Lenexa	KS		08/05/2003		5,581,180							260,342	260,342			
694001235	Overland Park	KS		05/23/1990		945,908							148,827	148,827			
694001611	Wichita	KS		04/04/1996		9,521,603							241,646	241,646			
694002269	Erlanger	KY		03/16/2006		3,674,352							131,190	131,190			
694082310	Erlanger	KY		09/28/2006		3,365,858							68,336	68,336			
694001945	Louisville	KY		01/30/2001		464,986							32,923	32,923			
694002069	Louisville	KY		09/08/2003		2,780,528							122,935	122,935			
694002173	Louisville	KY		04/21/2005		2,083,937							134,724	134,724			
694001727	Acton, Boxborough	MA		11/06/1997		5,010,661							197,385	197,385			
694000207	Boston	MA		04/21/1994		51,527							41,083	41,083			
694001681	Boston	MA		10/10/1996		6,023,179							268,647	268,647			
694082252	Boston	MA		02/01/2006		4,799,839							78,440	78,440			
694082253	Boston	MA		02/01/2006		1,439,951							23,532	23,532			
694082449	Boston	MA		01/30/2008		5,909,297							114,819	114,819			
694084043	Lowell	MA		03/02/2004		2,159,546							55,843	55,843			
694082349	Mansfield	MA		03/05/2007		4,946,281							65,934	65,934			
694082284	Pembroke	MA		07/27/2006		4,019,625							85,426	85,426			
694082285	Pembroke	MA		07/27/2006		1,722,696							36,611	36,611			
694082305	Shrewsbury	MA		09/28/2006		2,550,041							51,009	51,009			
694000280	Spencer	MA		11/07/1995		2,124,115							146,541	146,541			
694000443	Springfield	MA		08/05/1998		955,414							175,801	175,801			
694002002	Waltham	MA		02/13/2002		4,066,933							82,580	82,580			
694082459	Woburn	MA		12/20/2007		5,436,135							73,659	73,659			
694001872	Baltimore	MD		04/13/2000		2,545,727							83,414	83,414			
694082399	Beltsville	MD		09/27/2007		3,446,532							48,729	48,729			
694081869	Burtonsville	MD		12/15/1999		4,478,448							147,190	147,190			
694082161	Chevy Chase	MD		03/03/2005		1,731,899							67,471	67,471			
694002058	College Park	MD		04/01/2003		1,806,601							148,785	148,785			
694000373	Columbia	MD		12/10/1996		1,339,297							34,216	34,216			
694000374	Columbia	MD		01/27/1997		2,493,680							62,748	62,748			
694000418	Gaithersburg	MD		02/12/1998		3,152,381							148,242	148,242			
694082160	Gaithersburg	MD		03/03/2005		1,022,638							39,490	39,490			
694082262	Gaithersburg	MD		02/21/2006		3,216,685							74,081	74,081			
694082149	Hyattville	MD		01/18/2005		5,182,206							131,913	131,913			
694082478	Landover Hills	MD		01/28/2009									44,278	44,278			
694082293	Lanham	MD		07/26/2006		1,069,190							14,663	14,663			
694000393	Lexington	MD		08/27/1997		1,977,435							466,666	466,666			
694000261	Linthicum	MD		07/26/1995		627,262							364,745	364,745			
694000357	Linthicum	MD		10/24/1996		1,162,915							366,345	366,345			
694001834	Reisterstown	MD		07/09/1999		5,283,412							129,148	129,148			
694082465	Rockville	MD		02/27/2008		2,321,902							109,382	109,382			
694082240	Silver Spring	MD		12/05/2005		1,691,184							41,359	41,359			
694082483	Silver Spring	MD		06/03/2009									48,699	48,699			
694004039	Temple Hills	MD		11/06/2002		1,319,758							37,215	37,215			
694001787	Timonium	MD		02/10/1999		7,542,099							631,700	631,700			
694002038	Portland	ME		11/21/2002		4,006,419							117,301	117,301			
694081395	Adrian	MI		05/28/1992		5,863,152							120,488	120,488			
694001483	Bridgeport	MI		12/22/1993		1,374,282							827,307	827,307			
694082119	Clarkston	MI		07/01/2004		3,099,971							79,499	79,499			
694002094	Farmington Hills	MI		12/11/2003		3,313,051							92,436	92,436			
694000250	Fenton	MI		08/10/1995		1,743,605							74,063	74,063			
694002023	Flint	MI		10/29/2002		3,921,612							100,724	100,724			
694000234	Fort Gratiot	MI		05/16/1995		1,172,150							57,143	57,143			
694002031	Grand Blanc	MI		12/19/2002		8,811,000							247,938	247,938			
797002004	Hillsdale	MI		12/15/1992		310,707							4,376	4,376			
694081272	Howell	MI		12/11/1990		4,772,381							124,515	124,515			
694081356	Howell	MI		10/15/1991		1,560,202							40,707	40,707			
694001888	Lake Orion	MI		06/27/2000		2,982,421							88,509	88,509			
794081042	Livonia	MI		12/15/1993		4,879,768							123,944	123,944			
694002317	Macomb Twp	MI		11/29/2006		1,926,178							40,336	40,336			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
694000327	Marshall	MI		05/02/1996		1,713,610							98,981	98,981			
694000277	Milan	MI		10/24/1995		1,645,663							86,741	86,741			
694000349	Monroe	MI		08/13/1996		2,650,991							151,037	151,037			
694080410	Niles	MI		10/03/1997		2,162,260							44,614	44,614			
694080342	Rochester Hills	MI		07/02/1996		1,977,810							124,870	124,870			
694082273	Shelby	MI		04/24/2006		2,373,992							53,958	53,958			
694001231	Southfield	MI		05/29/1990		2,181,505							111,000	111,000			
694004027	Sterling Heights	MI		12/19/2000		1,661,649							46,925	46,925			
694000279	Sturgis	MI		09/25/1995		1,648,316							62,121	62,121			
694000368	Sturgis	MI		12/18/1996		1,215,931							39,510	39,510			
694004004	Troy	MI		08/12/1999		878,875							37,665	37,665			
694004005	Troy	MI		08/12/1999		804,362							25,764	25,764			
694001950	W Bloomfield	MI		02/15/2001		3,870,842							83,150	83,150			
694082412	Warren	MI		09/04/2007		1,697,230							48,430	48,430			
694002178	Andover,Fridley&B Park	MN		06/01/2005		10,727,318							404,497	404,497			
694000351	Apple Valley	MN		08/21/1996		895,499							301,783	301,783			
694001764	Apple Valley	MN		09/17/1998		2,624,840							193,982	193,982			
694001777	Arden Hills	MN		10/26/1998		1,657,482							120,299	120,299			
694002324	Blaine	MN		07/02/2007		12,529,387							378,180	378,180			
694001140	Bloomington	MN		01/18/1989		10,809							5,391	5,391			
694001775	Bloomington	MN		10/28/1998		631,315							14,866	14,866			
694001782	Bloomington	MN		12/11/1998		820,539							140,034	140,034			
694001783	Bloomington	MN		12/11/1998		729,368							124,474	124,474			
694001989	Bloomington	MN		10/29/2001		3,642,410							350,480	350,480			
694002104	Bloomington	MN		05/28/2004		1,942,418							136,305	136,305			
694002383	Bloomington	MN		06/28/2007		3,559,359							332,640	332,640			
694003002	Bloomington	MN		04/01/1998		585,053							119,585	119,585			
694000237	Brooklyn Park	MN		12/15/1994		299,809							22,367	22,367			
694001333	Brooklyn Park	MN		08/20/1991		5,494,325							181,224	181,224			
694001634	Brooklyn Park	MN		05/20/1996		10,837,010							379,338	379,338			
694002142	Champlin	MN		03/17/2005		4,228,603							161,994	161,994			
694002154	Coon Rapids	MN		02/14/2005		2,106,957							296,282	296,282			
694001679	Cottage Grove	MN		10/21/1996		4,019,458							145,276	145,276			
694000328	Eden Prairie	MN		05/17/1996		809,182							305,649	305,649			
694002302	Eden Prairie	MN		09/01/2006		2,879,240							59,335	59,335			
694002405	Eden Prairie	MN		09/04/2007		2,303,933							42,320	42,320			
694000441	Edina	MN		10/26/1998		2,244,750							164,426	164,426			
694001689	Edina	MN		11/26/1996		733,259							67,846	67,846			
694001699	Edina	MN		04/15/1997		7,470,289							604,877	604,877			
694001755	Edina	MN		03/20/1998		15,029,979							679,982	679,982			
694001788	Edina	MN		09/01/1999		5,877,829							70,084	70,084			
694002045	Edina	MN		03/07/2003		2,480,344							111,786	111,786			
694002068	Edina	MN		09/12/2003		4,207,036							183,227	183,227			
694002275	Edina	MN		04/12/2006		2,850,682							64,041	64,041			
694003014	Edina	MN		09/01/1998		973,044							73,323	73,323			
694082201	Edina	MN		08/05/2005		1,353,770							50,529	50,529			
694001990	Fairmont	MN		12/03/2001		1,404,724							132,561	132,561			
694001705	Fridley	MN		06/02/1997		7,779,755							407,874	407,874			
694001771	Golden Valley	MN		10/22/1998		8,183,501							328,155	328,155			
694001794	Golden Valley	MN		04/01/1999		2,381,880							29,520	29,520			
694000385	Hopkins	MN		06/02/1997		4,441,827							49,900	49,900			
694001772	Marshall	MN		10/28/1998		358,080							26,203	26,203			
694000382	Minneapolis	MN		04/15/1997		2,717,999							279,735	279,735			
694000453	Minneapolis	MN		07/30/1998		3,261,967							244,637	244,637			
694001204	Minneapolis	MN		01/30/1990		648,239							14,926	14,926			
694001685	Minneapolis	MN		11/26/1996		942,759							87,231	87,231			
694001799	Minneapolis	MN		03/01/1999		7,340,609							477,776	477,776			
694001824	Minnetonka	MN		04/28/1999		2,874,687							26,177	26,177			
694002477	Minnetonka	MN		01/22/2009									138,941	138,941			
694003005	Minnetonka	MN		06/08/1998		1,165,179							88,642	88,642			
694001049	New Hope	MN		12/30/1986		743,020							219,498	219,498			

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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					
694002151	New Hope	MN		12/15/2004		5,471,309							152,010	152,010			
694000456	Plymouth	MN		08/14/1998		2,720,945							201,959	201,959			
694003015	Plymouth	MN		08/18/1998		885,859							90,035	90,035			
694001686	Richfield	MN		11/26/1996		778,151							72,000	72,000			
694001830	Richfield	MN		08/04/2000		7,525,518							1,044,545	1,044,545			
694001859	Robbinsdale	MN		10/27/1999		4,244,773							56,063	56,063			
694001549	Rochester	MN		08/30/1995		4,436,064							55,391	55,391			
694082218	Rogers	MN		08/16/2005		3,872,294							147,181	147,181			
694082345	Rogers	MN		02/09/2007		6,464,486							207,285	207,285			
694001656	Spring Park	MN		07/25/1996		1,615,908							105,313	105,313			
694000232	St Louis Park	MN		04/20/1995		1,850,000							32,931	32,931			
694001729	St Louis Park	MN		10/14/1997		1,098,607							12,878	12,878			
694002030	St Louis Park	MN		12/04/2002		5,435,289							442,328	442,328			
694082202	St Paul	MN		08/05/2005		847,185							52,772	52,772			
694001053	Vadnais Heights	MN		12/23/1986		1,453,401							551,004	551,004			
694000371	Wayzata	MN		04/10/1997		1,382,350							178,861	178,861			
694002171	Wayzata	MN		05/11/2005		1,777,510							139,798	139,798			
694001876	Woodbury	MN		10/27/2000		3,889,680							684,051	684,051			
694001900	Kansas City	MO		08/07/2000		3,017,648							160,878	160,878			
694082250	Maryland Heights	MO		12/13/2005		5,660,899							130,101	130,101			
694082113	O'Fallon	MO		06/28/2004		7,275,110							421,979	421,979			
694082365	St Charles	MO		05/22/2007		2,492,512							77,068	77,068			
694082089	St Louis	MO		01/20/2004		3,116,087							268,649	268,649			
694082129	St Louis	MO		06/09/2005		5,864,826							212,063	212,063			
694082234	St Louis	MO		11/16/2005		5,543,169							132,711	132,711			
694082238	St. Louis	MO		12/06/2005		5,916,020							145,776	145,776			
694082313	Olive Branch	MS		10/30/2006		2,137,473							1,047,878	1,047,878			
694001663	Ashville	NC		12/17/1996		398,743							117,939	117,939			
694082408	Cary	NC		08/28/2007		1,872,676							23,482	23,482			
694001884	Chapel Hill	NC		05/16/2000		2,857,058							319,381	319,381			
694082347	Chapel Hill	NC		03/07/2007		2,576,046							80,423	80,423			
694082224	Charlotte	NC		10/07/2005		3,062,213							118,389	118,389			
694082319	Charlotte	NC		10/16/2006		1,152,117							22,207	22,207			
694082212	Elon	NC		01/24/2006		1,906,035							114,705	114,705			
694082203	Fayetteville	NC		10/18/2005		3,513,144							85,731	85,731			
694001664	Garner	NC		01/28/1997		842,826							83,244	83,244			
694001720	Gastonia	NC		09/25/1997		1,000,580							112,828	112,828			
694082368	Greensboro	NC		04/27/2007		2,593,585							38,289	38,289			
694000255	Hampstead	NC		09/07/1995		1,170,773							179,109	179,109			
694001781	Harrisburg	NC		12/21/1998		1,451,932							164,943	164,943			
694082473	Kernersville	NC		11/20/2008		2,950,000							34,568	34,568			
694082196	Mooresville	NC		06/20/2005		2,863,407							373,406	373,406			
694080387	Morganton	NC		05/15/1997		1,717,712							170,934	170,934			
694082424	Morrisville	NC		10/25/2007		3,489,181							207,072	207,072			
694001765	Mt. Airy	NC		08/13/1998		1,426,316							144,165	144,165			
694001901	Raleigh	NC		06/29/2000		2,187,447							115,315	115,315			
694004025	Raleigh	NC		12/18/2000		1,050,656							53,701	53,701			
694082292	Raleigh	NC		08/03/2006		3,305,713							46,298	46,298			
694082363	Raleigh	NC		05/01/2007		1,832,901							137,327	137,327			
694082248	Rocky Mount	NC		12/16/2005		2,734,049							63,560	63,560			
694082481	Spring Lake	NC		08/11/2009									6,372	6,372			
694082495	Waxhaw	NC		09/18/2009									16,740	16,740			
694001994	Wilmington	NC		12/20/2001		6,165,096							293,079	293,079			
694082411	Wilmington	NC		10/12/2007		1,471,643							27,902	27,902			
694082297	Wilson	NC		01/25/2007		3,257,186							126,192	126,192			
694001400	Winston-Salem	NC		07/28/1992		1,174,625							180,623	180,623			
694000427	Fargo	ND		04/01/1998		2,931,004							36,623	36,623			
694000439	Fargo	ND		09/20/1999		5,626,416							1,017,642	1,017,642			
794001055	Grand Forks	ND		08/17/1994		4,009,179							133,664	133,664			
694001773	West Fargo	ND		11/05/1998		384,329							27,476	27,476			
694082391	Lincoln	NE		08/07/2007		2,897,522							87,548	87,548			

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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					
694001218	Omaha	NE		02/22/1990		1,550,897							58,701	58,701			
694002103	Omaha	NE		04/29/2004		1,085,909							29,073	29,073			
694004024	Omaha	NE		12/07/2000		1,584,670							64,314	64,314			
694001980	Papillion	NE		11/20/2001		849,713							164,845	164,845			
694082057	Manchester	NH		04/01/2003		2,028,074							58,243	58,243			
694002047	Avenel	NJ		03/20/2003		2,062,292							93,801	93,801			
694084047	Avenel	NJ		09/29/2005		1,807,775							67,826	67,826			
694002041	Cranford	NJ		02/25/2003		2,546,343							117,092	117,092			
694002044	E Brunswick	NJ		04/08/2003		5,310,360							149,598	149,598			
694082027	East Rutherford	NJ		05/01/2003		2,955,454							83,144	83,144			
694082220	Eatontown	NJ		09/29/2005		3,729,547							94,963	94,963			
694001996	Haskell	NJ		02/13/2002		424,437							191,341	191,341			
694002040	Keasbey	NJ		02/25/2003		1,560,662							71,766	71,766			
694082166	Kenilworth	NJ		02/23/2005		2,215,037							86,506	86,506			
694002007	Lyndhurst	NJ		05/01/2002		3,213,939							303,908	303,908			
694002042	Mountainside	NJ		02/25/2003		2,137,695							97,929	97,929			
694084045	Runnemede	NJ		08/10/2004		1,103,962							53,701	53,701			
694001919	S Plainfield	NJ		12/14/2000		3,444,194							98,519	98,519			
694001640	Totowa	NJ		05/29/1996		1,812,119							272,746	272,746			
694001107	Warren	NJ		02/18/1988		1,376,723							15,771	15,771			
694001558	West Long Branch	NJ		11/09/1995		6,400,846							179,172	179,172			
694001855	Albuquerque	NM		11/23/1999		10,992,775							416,213	416,213			
694001959	Santa Fe	NM		06/27/2001		3,722,933							95,048	95,048			
694002378	Santa Fe	NM		05/11/2007		3,653,345							177,771	177,771			
694081734	Henderson	NV		12/11/1997		4,925,982							93,818	93,818			
694082488	Henderson	NV		06/18/2009									35,932	35,932			
694001871	Las Vegas	NV		02/10/2000		5,270,458							109,067	109,067			
694001873	Las Vegas	NV		03/29/2000		2,554,823							75,633	75,633			
694002033	Las Vegas	NV		10/28/2002		8,339,386							236,933	236,933			
694002148	Las Vegas	NV		10/26/2004		8,498,583							131,129	131,129			
694002425	Las Vegas	NV		11/01/2007		2,098,000							100,125	100,125			
694003012	Las Vegas	NV		07/30/1998		4,726,747							88,665	88,665			
694004012	Las Vegas	NV		03/30/2000		1,057,709							32,237	32,237			
694081776	Las Vegas	NV		10/28/1998		2,857,005							54,491	54,491			
694082316	Las Vegas	NV		12/11/2006		2,220,475							45,322	45,322			
694082472	Las Vegas	NV		12/17/2008		7,000,000							107,109	107,109			
694082489	Las Vegas	NV		07/01/2009									38,273	38,273			
694003004	Reno	NV		04/09/1998		641,608							49,761	49,761			
694001447	Albany	NY		01/13/1993		4,435,969							787,030	787,030			
694001912	Amherst	NY		11/28/2000		2,459,696							45,590	45,590			
694082183	Amherst	NY		07/07/2005		828,625							30,912	30,912			
694082184	Amherst	NY		07/07/2005		2,224,678							82,993	82,993			
694082186	Amherst/Buffalo	NY		07/07/2005		1,430,773							23,469	23,469			
694000395	Armonk	NY		08/26/1997		8,479,163							247,950	247,950			
694001586	Binghamton	NY		11/15/1995		2,832,763							313,226	313,226			
694082230	Brighton	NY		10/27/2005		4,123,598							100,125	100,125			
694082235	Brooklyn	NY		11/17/2005		1,889,569							294,588	294,588			
694082082	Buffalo	NY		09/22/2003		7,723,998							345,438	345,438			
694000429	Centereach	NY		03/26/1998		7,945,768							192,948	192,948			
694002029	Cheektowaga	NY		09/17/2002		2,172,182							188,312	188,312			
694080356	Cortlandt Manor	NY		05/20/1997		2,839,605							159,403	159,403			
694082300	E Syracuse	NY		08/10/2006		3,129,452							133,060	133,060			
694000431	Endicott	NY		05/27/1998		4,229,695							327,342	327,342			
694082419	Greece	NY		11/27/2007		1,217,826							34,267	34,267			
694000292	Lake Placid	NY		02/13/1996		2,969,946							171,503	171,503			
694001658	Lake Success	NY		06/25/1996		9,422,063							543,772	543,772			
694001805	Liverpool	NY		04/28/1999		525,000							82,116	82,116			
694001806	Liverpool	NY		04/28/1999		1,494,230							233,715	233,715			
694082185	Lockport	NY		07/07/2005		2,571,247							43,475	43,475			
694002436	Middletown	NY		11/28/2007		6,128,165							76,501	76,501			
694002460	Mineola	NY		02/27/2008		5,050,000							73,369	73,369			

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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					
694001987	New City	NY		02/05/2002		2,418,506							112,896	112,896			
694000337	New York	NY		09/04/1996		9,849,344							237,790	237,790			
694002237	New York	NY		02/01/2006		5,404,459							194,232	194,232			
694002469	New York	NY		11/14/2008		2,250,000							48,922	48,922			
694082217	North Bellmore	NY		10/14/2005		5,692,374							133,652	133,652			
694001616	Oneonta	NY		08/26/1996		2,858,080							296,301	296,301			
694001469	Rochester	NY		01/18/1994		43,814							21,827	21,827			
694002172	Schenectady	NY		06/02/2005		1,258,700							46,853	46,853			
694001954	Suffern	NY		08/06/2001		5,230,890							145,849	145,849			
694000303	Tarrytown	NY		02/12/1996		455,686							200,561	200,561			
694001312	West Nyack	NY		04/17/1991		2,915,507							461,311	461,311			
694084040	Williamsville	NY		03/25/2003		4,585,735							227,061	227,061			
694001134	Akron	OH		10/19/1988		972,810							15,106	15,106			
694082312	Centerville	OH		12/07/2006		5,863,302							78,164	78,164			
694001898	Cincinnati	OH		07/19/2000		4,553,681							205,975	205,975			
694081099	Cincinnati	OH		10/21/1987		2,471,822							105,061	105,061			
694082267	Cincinnati	OH		03/29/2006		3,687,897							129,582	129,582			
694082335	Cincinnati	OH		03/19/2007		1,664,546							89,778	89,778			
694082355	Cincinnati	OH		05/11/2007		1,678,853							33,185	33,185			
694004009	Cleveland	OH		01/20/2000		1,256,342							72,742	72,742			
694082279	Columbus	OH		05/05/2006		4,761,776							105,439	105,439			
694082162	Dayton	OH		02/07/2005		1,294,579							32,143	32,143			
694082206	Dayton	OH		08/08/2005		2,238,604							55,620	55,620			
694082287	Newton	OH		10/06/2006		7,769,059							252,541	252,541			
694001100	Oregon	OH		10/22/1987		1,364,824							59,746	59,746			
694003009	Beaverton	OR		07/08/1998		642,769							120,659	120,659			
694082474	Clackamas	OR		12/08/2008		2,300,000							36,055	36,055			
694082075	Eugene	OR		06/09/2004		9,200,001							153,984	153,984			
694002086	King City	OR		12/08/2003		2,092,095							38,011	38,011			
694082346	Medford	OR		04/05/2007		7,905,770							403,877	403,877			
694001826	Portland	OR		07/01/1999		1,226,755							182,560	182,560			
694002020	Portland	OR		06/20/2002		12,171,324							311,967	311,967			
694082356	Portland	OR		08/06/2007		1,448,876							43,686	43,686			
694082403	Portland	OR		09/06/2007		2,049,499							137,783	137,783			
694082461	Tigard	OR		01/29/2008		1,625,866							30,612	30,612			
694002467	Wilsonville	OR		09/25/2008		1,234,698							95,079	95,079			
694082306	Bethel Park	PA		08/31/2006		4,228,174							84,709	84,709			
694082231	Exton	PA		10/06/2005		3,745,632							91,978	91,978			
694082227	Indiana	PA		11/01/2005		3,084,971							77,474	77,474			
694002326	Lancaster	PA		06/07/1994		3,157,271							706,249	706,249			
694080297	McCandless Twp	PA		12/19/1995		3,177,908							119,091	119,091			
694082256	Moon Township	PA		12/06/2005		2,830,450							65,050	65,050			
694082429	New Hope	PA		11/14/2007		3,896,571							110,114	110,114			
694001998	Philadelphia	PA		12/13/2001		2,171,701							61,978	61,978			
694082098	Philadelphia	PA		04/29/2004		3,106,315							226,879	226,879			
694082242	Philadelphia	PA		01/19/2006		1,006,272							36,641	36,641			
694082243	Philadelphia	PA		01/19/2006		2,016,084							73,138	73,138			
694082343	Philadelphia	PA		08/23/2007		4,250,373							127,885	127,885			
694082255	Pittsburgh	PA		12/06/2005		3,772,363							87,253	87,253			
694084046	Pittsburgh	PA		07/21/2005		1,101,111							65,257	65,257			
694082486	Springhouse	PA		07/01/2009									233,431	233,431			
694080330	Tannersville	PA		07/30/1996		7,801,894							269,070	269,070			
694082123	Thorndale	PA		07/22/2004		3,651,382							93,760	93,760			
694001790	Middletown	RI		01/11/1999		2,026,156							11,440	11,440			
694082369	Warwick	RI		05/01/2007		1,455,114							30,508	30,508			
694082370	Warwick	RI		05/01/2007		2,910,227							61,015	61,015			
794001058	Warwick	RI		11/04/1993		4,476,798							112,400	112,400			
694000315	Columbia	SC		03/27/1996		300,491							122,183	122,183			
694082216	Columbia	SC		08/11/2005		971,858							61,264	61,264			
694082301	Columbia	SC		09/11/2006		1,130,757							35,307	35,307			
694082288	Irmo	SC		08/02/2006		1,534,946							81,163	81,163			

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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					
694004037	Little River	SC		03/27/2002		803,162							38,095	38,095			
694004020	Myrtle Beach	SC		09/06/2000		1,126,471							30,948	30,948			
694001832	Spartanburg	SC		07/15/1999		1,536,756							226,136	226,136			
694082157	Spartanburg	SC		03/24/2005		2,078,925							283,781	283,781			
694000274	Sumter	SC		12/13/1995		558,176							60,271	60,271			
694001426	Sumter	SC		10/28/1992		1,971,820							150,806	150,806			
694082187	West Columbia/Charleston	SC		09/29/2005		4,181,067							149,418	149,418			
694000447	Sioux Falls	SD		07/08/1998		3,728,627							283,715	283,715			
694000450	Sioux Falls	SD		08/24/1998		1,002,394							184,116	184,116			
694001784	Sioux Falls	SD		02/04/1999		2,643,675							189,027	189,027			
694001785	Sioux Falls	SD		02/23/1999		1,363,406							97,486	97,486			
694002053	Sioux Falls	SD		05/15/2003		1,470,197							117,260	117,260			
694001941	Chattanooga	TN		01/30/2001		733,366							51,925	51,925			
694082259	Cookeville	TN		02/13/2006		2,488,473							105,669	105,669			
694002164	Hendersonville	TN		03/09/2005		1,357,604							52,008	52,008			
694001849	Knoxville	TN		11/01/1999		6,202,870							395,716	395,716			
694082309	Memphis	TN		10/11/2006		2,645,573							81,719	81,719			
694001736	Nashville	TN		12/22/1997		870,924							116,693	116,693			
694001976	Shelbyville	TN		10/11/2001		3,534,231							97,385	97,385			
694082199	Smyrna	TN		08/04/2005		1,503,046							68,015	68,015			
694082194	Smyrna, Gallatin,Lavergne	TN		08/10/2005		2,755,717							170,940	170,940			
694000308	Addison	TX		03/07/1996		1,442,041							68,057	68,057			
694082132	Addison	TX		11/30/2004		3,655,264							98,075	98,075			
694082175	Addison	TX		04/14/2005		3,581,062							135,999	135,999			
694082180	Addison	TX		09/21/2005		1,995,923							72,522	72,522			
694082197	Addison	TX		09/01/2005		1,704,083							41,765	41,765			
694082361	Addison	TX		03/22/2007		1,308,952							26,657	26,657			
694001660	Alamo	TX		09/26/1996		5,232,504							299,360	299,360			
694001675	Austin	TX		08/20/1996		1,260,259							437,415	437,415			
694001920	Austin	TX		12/31/2000		2,416,576							122,166	122,166			
694001975	Austin	TX		08/28/2001		1,736,251							170,615	170,615			
694001997	Austin	TX		12/19/2001		2,233,041							107,426	107,426			
694080281	Austin	TX		10/24/1995		1,444,988							63,256	63,256			
694082430	Austin	TX		10/22/2007		1,239,517							34,990	34,990			
694082471	Austin	TX		12/01/2008		4,900,000							89,724	89,724			
694002396	Baytown	TX		08/16/2007		12,215,585							243,088	243,088			
694082174	Carrollton	TX		04/14/2005		1,157,676							44,914	44,914			
694082221	Carrollton	TX		09/29/2005		2,331,420							59,217	59,217			
694082353	Castle Hill	TX		02/07/2007		2,595,091							52,694	52,694			
694002009	Dallas	TX		04/15/2002		1,383,618							285,044	285,044			
694002188	Dallas	TX		08/03/2005		10,729,769							265,601	265,601			
694082133	Dallas	TX		09/21/2004		6,813,076							108,400	108,400			
694082200	Dallas	TX		02/01/2006		7,179,357							124,762	124,762			
694082268	Dallas	TX		03/30/2006		6,493,231							161,116	161,116			
694082272	Dallas	TX		04/05/2006		925,788							21,069	21,069			
694082294	Dallas	TX		06/20/2006		2,248,004							46,903	46,903			
694082332	Dallas	TX		12/20/2006		1,767,718							75,141	75,141			
694082456	Dallas	TX		01/28/2008		1,615,609							180,766	180,766			
694001942	El Paso	TX		01/30/2001		2,324,929							164,613	164,613			
694082059	Fort Worth	TX		04/23/2003		2,537,959							208,037	208,037			
694082333	Garland	TX		12/20/2006		1,628,161							69,209	69,209			
694000334	Houston	TX		05/29/1996		2,022,490							51,752	51,752			
694000364	Houston	TX		12/05/1996		1,873,366							47,937	47,937			
694000433	Houston	TX		05/26/1998		1,867,669							143,587	143,587			
694000466	Houston	TX		08/11/2003		1,291,041							58,375	58,375			
694001588	Houston	TX		01/17/1996		24,767,612							416,367	416,367			
694001760	Houston	TX		07/14/1998		3,718,894							279,850	279,850			
694002222	Houston	TX		08/15/2006		1,554,615							36,465	36,465			
694002225	Houston	TX		09/01/2005		4,185,787							107,656	107,656			
694002283	Houston	TX		06/23/2006		1,241,185							26,915	26,915			
694002311	Houston	TX		09/27/2006		5,935,284							185,884	185,884			

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					
694002314	Houston	TX		12/13/2006		16,598,220							229,080	229,080			
694082083	Irving	TX		10/29/2003		2,699,674							117,061	117,061			
694082239	Irving	TX		02/01/2006		3,344,543							80,350	80,350			
694082360	Irving	TX		03/22/2007		2,181,587							44,429	44,429			
694004010	Lufkin	TX		12/21/1999		198,058							42,974	42,974			
694082204	Plano	TX		09/01/2005		5,310,964							133,764	133,764			
694082270	Plano	TX		08/01/2006		3,269,984							72,972	72,972			
694082271	Richardson	TX		08/01/2006		2,864,220							63,917	63,917			
694082081	San Antonio	TX		09/09/2004		7,499,896							194,040	194,040			
694082393	San Antonio	TX		08/01/2007		4,876,366							99,178	99,178			
694082464	San Antonio	TX		01/28/2008		1,249,294							53,532	53,532			
694000369	Spring	TX		02/13/1997		926,481							259,188	259,188			
694082496	The Woodlands	TX		10/30/2009									4,278	4,278			
694001984	Weatherford	TX		10/11/2001		2,397,294							114,011	114,011			
694082376	Layton	UT		06/25/2007		1,168,993							141,949	141,949			
694082442	Murray	UT		12/20/2007		4,588,636							128,983	128,983			
694082468	Orem	UT		09/25/2008		1,539,873							63,161	63,161			
694082416	Park City	UT		02/14/2008		1,550,631							69,539	69,539			
694082458	Spanish Fork	UT		01/29/2008		985,219							18,737	18,737			
694082404	St. George	UT		10/02/2007		6,868,260							129,667	129,667			
694000449	Alexandria	VA		07/01/1998		3,945,137							52,588	52,588			
694082263	Alexandria	VA		02/27/2006		4,801,742							79,679	79,679			
694002342	Arlington	VA		12/20/2006		13,690,026							739,307	739,307			
694082494	Arlington	VA		10/27/2009									8,535	8,535			
694000398	Blacksburg	VA		09/04/1997		3,767,250							278,460	278,460			
694001886	Chesapeake	VA		06/22/2000		3,631,892							109,085	109,085			
694002004	Chesapeake	VA		01/24/2002		2,733,823							78,424	78,424			
694080360	Chesapeake	VA		11/25/1996		3,721,818							95,371	95,371			
694082323	Chesapeake	VA		12/04/2006		2,473,269							140,013	140,013			
694082246	Colonial Hgts	VA		11/10/2005		1,050,000							14,698	14,698			
694081793	Fairfax	VA		12/17/1998		14,847,555							193,277	193,277			
694082298	Falls Church	VA		08/15/2006		6,500,000							19,809	19,809			
694082407	Falls Church	VA		10/31/2007		10,692,816							302,820	302,820			
694082274	Harrisonburg	VA		06/22/2006		2,781,411							194,036	194,036			
794001052	Herndon	VA		12/15/1993		7,971,434							194,084	194,084			
694001769	Leesburg	VA		09/10/1998		638,751							28,050	28,050			
694082241	Manassas	VA		12/08/2005		2,583,754							63,187	63,187			
694082432	Manassas	VA		11/01/2007		13,818,778							178,334	178,334			
694082088	McLean	VA		10/24/2003		10,353,188							261,410	261,410			
694082377	McLean	VA		07/03/2007		9,506,430							195,233	195,233			
694082348	Newport News	VA		02/14/2007		3,322,404							171,712	171,712			
694001874	Norfolk	VA		04/26/2000		2,046,283							249,769	249,769			
694082286	Norfolk	VA		10/16/2006		4,404,411							84,791	84,791			
694082329	Norfolk	VA		01/24/2007		1,545,352							32,371	32,371			
694082485	Portsmouth	VA		05/21/2009									52,785	52,785			
694002228	Richmond	VA		10/26/2005		1,869,503							47,008	47,008			
694002229	Richmond	VA		10/26/2005		2,336,879							58,760	58,760			
694004038	Richmond	VA		09/26/2002		1,809,522							49,305	49,305			
694082195	Richmond	VA		09/29/2005		4,077,443							149,796	149,796			
694082397	Richmond	VA		07/12/2007		2,240,915							207,237	207,237			
694082439	Richmond	VA		12/05/2007		2,065,923							39,378	39,378			
694082339	Roanoke	VA		01/11/2007		3,571,977							75,739	75,739			
694082344	Sandston	VA		04/12/2007		1,434,236							44,766	44,766			
694001545	Springfield	VA		05/23/1995		8,300,998							430,464	430,464			
694082338	Springfield	VA		02/26/2007		1,564,307							22,115	22,115			
694000444	Suffolk	VA		07/20/1998		1,065,308							200,522	200,522			
694001916	Vienna	VA		11/16/2000		9,930,599							178,889	178,889			
694001625	Virginia Beach	VA		06/27/1996		273,516							99,251	99,251			
694001844	Virginia Beach	VA		07/08/1999		3,593,768							117,974	117,974			
694080361	Virginia Beach	VA		11/25/1996		1,346,571							52,492	52,492			
694080362	Virginia Beach	VA		11/25/1996		1,752,518							67,704	67,704			

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					
694081831	Virginia Beach	VA		06/18/1999		3,343,695							71,637	71,637			
694082141	Virginia Beach	VA		10/21/2004		10,042,757							356,771	356,771			
694082373	Virginia Beach	VA		06/14/2007		5,054,429							104,282	104,282			
694082470	Virginia Beach	VA		12/01/2008		1,300,000							22,123	22,123			
694080353	Woodbridge	VA		07/23/1996		4,965,657							71,482	71,482			
694001982	So Burlington	VT		10/04/2001		2,398,320							113,902	113,902			
694082433	Bellevue	WA		10/05/2007		2,468,359							31,175	31,175			
694084044	Bellevue	WA		05/06/2004		1,474,961							144,188	144,188			
694082005	Bellingham	WA		02/14/2002		7,618,336							338,579	338,579			
694082265	Everett	WA		02/07/2006		4,372,020							152,889	152,889			
694082249	Issaquah	WA		02/15/2006		920,591							32,132	32,132			
694082131	Kent	WA		09/13/2005		3,291,361							253,208	253,208			
694082147	Kent	WA		11/10/2004		1,294,575							87,631	87,631			
694082276	Lynnwood	WA		05/10/2006		4,379,597							97,484	97,484			
694082261	Monroe	WA		05/25/2006		2,618,237							58,279	58,279			
694082428	Redmond	WA		11/05/2007		3,735,528							68,666	68,666			
694001307	Seattle	WA		12/28/1990		3,855,381							187,426	187,426			
694001308	Seattle	WA		12/28/1990		1,279,715							250,471	250,471			
694002054	Seattle	WA		04/23/2003		4,070,616							114,799	114,799			
694002080	Seattle	WA		11/17/2003		4,003,081							116,045	116,045			
694082092	Seattle	WA		12/19/2003		3,242,236							86,438	86,438			
694082139	Seattle	WA		09/28/2004		1,375,426							34,708	34,708			
694082247	Seattle	WA		12/14/2005		2,194,766							78,515	78,515			
694082381	Seattle	WA		07/05/2007		3,244,913							44,273	44,273			
694001050	Spokane	WA		01/05/1987		1,022,175							116,044	116,044			
694002462	Spokane	WA		03/20/2008		5,434,601							103,055	103,055			
694082084	Spokane	WA		11/25/2003		2,809,504							117,545	117,545			
694082351	Spokane Valley	WA		04/26/2007		2,184,218							44,801	44,801			
694082352	Spokane Valley	WA		04/26/2007		1,067,840							21,903	21,903			
694082318	Tacoma	WA		10/26/2006		3,367,397							69,852	69,852			
694082120	Tukwila	WA		07/21/2004		2,010,514							51,080	51,080			
694082245	Tukwila/Auburn	WA		12/09/2005		2,351,527							56,573	56,573			
694082337	Vancouver	WA		01/25/2007		1,367,259							142,668	142,668			
694084051	Vancouver	WA		12/15/2005		1,411,524							36,641	36,641			
694082434	Woodinville	WA		11/20/2007		7,410,951							94,711	94,711			
694082427	Brown Deer	WI		10/30/2007		2,134,749							63,972	63,972			
694001314	Hudson	WI		05/02/1991		2,092,474							184,665	184,665			
694000378	Manitowoc	WI		02/13/1997		1,113,237							294,323	294,323			
694000377	Plymouth	WI		02/13/1997		1,208,660							319,550	319,550			
694001839	Village of Shorewood Hill	WI		10/07/1999		2,217,017							69,258	69,258			
694001287	Waukesha	WI		03/18/1991		1,573,994							86,994	86,994			
794001012	Charleston	WV		03/09/1993		2,800,309							298,744	298,744			
0299999. Mortgages with partial repayments						2,444,983,392							101,661,348	101,661,348			
694002039	Creve Coeur	MO		01/15/2003		16,522,134							16,522,134	16,522,134			
0499999. Mortgages transferred						16,522,134							16,522,134	16,522,134			
0599999 - Totals						2,616,923,936							269,649,558	269,649,558			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
0199999. Oil and Gas Production - Unaffiliated																			XXX
0299999. Oil and Gas Production - Affiliated																			XXX
0399999. Transportation Equipment - Unaffiliated																			XXX
0499999. Transportation Equipment - Affiliated																			XXX
0599999. Mineral Rights - Unaffiliated																			XXX
0699999. Mineral Rights - Affiliated																			XXX
00130H-B@-3	AES CORP/THE TERM LOAN			VA	COMPANY TRADE	4FE	02/22/2006		1,011,694	981,000	1,003,712		(2,325)				41,140		
00166@-AA-6	AMC ENTERTAINMENT INC TERM LOAN B			MO	COMPANY TRADE	4FE	01/27/2006		2,379,747	2,504,522	2,445,510		55,177				50,058		
00439@-A#-0	ACCURIDE CORP TERM LOAN			KY	COMPANY TRADE	6FE	01/28/2005		492,827	490,023	490,023	(2,804)					43,066		
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B			TX	COMPANY TRADE	3FE	03/29/2006		1,055,875	1,066,230	1,061,069		4,690				25,570		
01168#-AD-4	ALASKA COMM SYS HLDGS TERM LOAN			AK	COMPANY TRADE	4FE	01/31/2005		2,128,032	2,223,001	2,206,051		66,769				74,133		
02744R-A*-8	AMERICAN MEDIA INC TERM LOAN C			FL	COMPANY TRADE	5FE	05/09/2002		973,188	905,065	973,188	467,045			13,213		89,586		
03070Q-A#-8	AMERISTAR CASINOS INC TERM LOAN B			NV	COMPANY TRADE	3FE	11/09/2005		1,676,237	2,045,606	1,758,096		76,419				81,140		
038521-A#-7	ARAMARK CORP TERM LOAN			PA	COMPANY TRADE	4FE	04/23/2008		2,248,403	2,344,736	2,296,887		40,596				75,709		
038521-A*-1	ARAMARK CORP TERM LOAN LC			PA	COMPANY TRADE	4FE	04/23/2008		147,827	154,201	151,183		2,792				2,083		
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN			DE	COMPANY TRADE	4FE	05/08/2008		540,304	595,516	554,863		11,620				39,571		
04649@-AA-5	ASURION CORP TERM LOAN			DE	COMPANY TRADE	4FE	05/22/2008		1,654,583	1,907,780	1,713,794		49,986				75,499		
056039-A@-9	BWAY CORP TERM LOAN B			GA	COMPANY TRADE	4FE	04/16/2008		923,800	909,763	937,654		8,616				30,059		
085791-A*-2	BERRY PLASTICS CORP TERM LOAN C			IN	COMPANY TRADE	4FE	05/21/2008		1,138,731	1,069,312	1,157,982		12,788				29,720		
08873#-AA-1	BICENT POWER TERM LOAN			NY	COMPANY TRADE	4FE	11/19/2008		82,088	94,440	85,654		3,245				4,881		
090613-A*-1	BIOMET TERM LOAN			NY	COMPANY TRADE	4FE	11/19/2008		850,640	938,076	869,912		17,538				52,117		
10075#-AA-3	BOSTON GENERATING LLC TERM LOAN B			MA	COMPANY TRADE	5FE	05/09/2008		1,024,268	841,323	1,041,835		11,685				28,983		
10075#-AB-1	BOSTON GENERATING LLC TERM LOAN REVOLVING			MA	COMPANY TRADE	5FE	05/09/2008		65,241	53,591	66,424		767				574		
10075#-AC-9	BOSTON GENERATING LLC TERM LOAN LOC			MA	COMPANY TRADE	5FE	05/09/2008		233,003	191,397	237,226		2,777				2,108		
10734@-AB-6	BRESNAN COMMUNICATIONS GROUP L TERM LOAN			NY	COMPANY TRADE	4FE	05/09/2008		1,822,606	1,776,125	1,841,831		12,753				54,029		
12122*-AW-8	BURGER KING CORP TERM LOAN B			FL	COMPANY TRADE	3FE	07/12/2005		1,504,276	1,587,154	1,535,602		28,305				51,798		
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B1			TN	COMPANY TRADE	3FE	05/10/2006		116,406	132,367	121,531		4,648				4,827		
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN			UT	COMPANY TRADE	4FE	05/08/2008		310,404	312,820	318,054		5,157				10,295		
12547@-AC-7	CHG HEALTHCARE SERVICES INC TERM LOAN LOC			UT	COMPANY TRADE	4FE	05/08/2008		128,486	121,870	131,792		2,449				1,108		
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B			VA	COMPANY TRADE	3FE	04/23/2004		1,901,862	1,954,962	1,938,505		34,038				42,175		
13135B-A*-7	CALPINE CORP TERM LOAN			CA	COMPANY TRADE	4FE	05/09/2008		2,411,937	2,746,219	2,501,788		76,039				127,039		
13143#-AC-1	CALUMET LUBRICANTS CO LP TERM LOAN B			IN	COMPANY TRADE	4FE	11/19/2008		141,178	206,179	152,974		10,724				15,133		
13874T-A*-3	CANWEST MEDIA INC TERM LOAN			Canada	COMPANY TRADE	6FE	11/19/2008		641,834	762,302	699,055		52,327				42,631		
139733-A*-0	CAPITAL AUTOMOTIVE REIT TERM LOAN			VA	COMPANY TRADE	4FE	12/16/2005		1,432,023	1,618,841	1,553,428		111,375				34,190		
14985V-A*-2	CCM MERGER CORP TERM LOAN B			NY	COMPANY TRADE	5FE	07/25/2005		1,233,321	1,675,761	1,326,389		81,478				145,677		
150185-A#-3	CEDAR FAIR L.P. TERM LOAN			OH	COMPANY TRADE	4FE	05/27/2008		403,176	461,350	420,791		14,792				10,956		
15089#-AB-4	CELANESE AG TERM LOAN			TX	COMPANY TRADE	3FE	04/21/2008		2,446,727	2,548,886	2,494,099		39,323				77,183		
153527-A@-5	CENTRAL GARDEN AND PET CO TERM LOAN B			CA	COMPANY TRADE	4FE	03/01/2006		1,356,821	1,333,410	1,378,186		13,450				26,768		
171871-A@-5	CINCINNATI BELL INC TERM LOAN B			OH	COMPANY TRADE	4FE	08/26/2005		1,982,933	2,050,651	2,026,133		38,000				54,653		
172441-A#-4	CINEMARK USA INC TERM LOAN B			TX	COMPANY TRADE	4FE	04/16/2008		2,046,252	2,204,865	2,107,695		49,771				54,570		
21036P-C@-5	CONSTELLATION BRANDS INC TERM LOAN B			NY	COMPANY TRADE	3FE	05/12/2008		2,660,774	2,739,091	2,701,137		33,106				68,682		
21075*-AB-2	CONTECH CONSTRUCTION PRODUCTS TERM LOAN			NY	COMPANY TRADE	4FE	02/13/2006		859,913	836,429	877,543		15,987				23,458		
216762-A*-5	COOPER STANDARD AUTOMOTIVE TERM LOAN C			OH	COMPANY TRADE	6FE	12/21/2004		198,325	193,863	193,863	(4,462)					8,448		
22819@-AA-1	CROWN AMERICAS INC TERM LOAN B			DE	COMPANY TRADE	3FE	11/18/2005		360,000	348,901	360,000						8,229		
22822#-AB-2	CROWN CASTLE INTERNATIONAL COR TERM LOAN			TX	COMPANY TRADE	4FE	04/28/2008		2,171,854	2,410,094	2,234,609		51,467				74,580		
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B			WI	COMPANY TRADE	5FE	11/19/2008		475,929	721,466	527,680		46,493				29,599		
23918K-C#-3	DAVITA INC TERM LOAN B1			CA	COMPANY TRADE	3FE	05/08/2008		1,440,000	1,455,465	1,461,299		13,641				33,348		
242370-B@-2	DEAN FOODS CO TERM LOAN B			TX	COMPANY TRADE	4FE	04/15/2008		2,740,690	2,797,175	2,787,321		34,994				69,316		
25461#-AD-7	DIRECTV HOLDINGS LLC TERM LOAN B			DE	COMPANY TRADE	2	04/11/2005		1,766,088	1,836,495	1,792,801		24,073				39,875		
25470#-AA-2	DISCOVERY COMMUNICATIONS INC. TERM LOAN			MD	COMPANY TRADE	2FE	05/06/2008		2,576,688	2,709,100	2,615,907		32,857				83,546		
26157V-B@-5	DRESSER INDUSTRIES TERM LOAN - 1ST			TX	COMPANY TRADE	4FE	05/28/2008		1,304,492	1,265,846	1,317,833		8,870				43,604		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
290840-AA-4	EMDEON BUSINESS SERVICES LLC TERM LOAN			NJ	COMPANY TRADE	4FE	05/08/2008		1,707,441	1,837,063	1,754,259		38,070				62,167		
29410@-AB-7	ENVIROSOLUTIONS INC TERM LOAN B			NY	COMPANY TRADE	5FE	11/29/2005		776,236	544,283	767,658		(2,295)		8,527		81,811		
30277#-AA-7	FRESH START BAKERIES TERM LOAN B			DE	COMPANY TRADE	4FE	11/19/2008		641,228	857,197	688,862		43,271				47,266		
34354P-A@-4	FLOWSERVE CORP TERM LOAN			TX	COMPANY TRADE	3FE	08/11/2005		960,427	1,012,512	984,038		21,367				33,464		
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TERM LOAN			TX	COMPANY TRADE	5FE	11/19/2008		631,001	848,771	691,227		54,612				23,132		
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B			GA	COMPANY TRADE	3FE	02/13/2006		742,789	718,167	742,920		104				25,451		
382550-E@-6	GOODYEAR TIRE & RUBBER CO/THE TERM LOAN 2ND			OH	COMPANY TRADE	3FE	04/15/2008		2,316,038	2,322,925	2,362,482		28,472				54,885		
38869P-B#-0	GRAPHIC PACKAGING CORP TERM LOAN INCREMENTAL			CO	COMPANY TRADE	4FE	04/30/2008		2,506,209	2,494,052	2,521,112		9,816				95,697		
38869P-B@-2	GRAPHIC PACKAGING CORP TERM LOAN B			CO	COMPANY TRADE	4FE	11/19/2008		714,969	856,438	746,067		28,158				27,277		
389375-C*-5	GRAY TELEVISION INC TERM LOAN			GA	COMPANY TRADE	5FE	11/19/2008		420,515	748,061	470,065		45,002				36,732		
392484-A*-2	GREEKTOWN CASINO LLC TERM LOAN B			DE	COMPANY TRADE	6FE	11/30/2005		850,700	1,292,658	943,983	295,664	85,744						
39355#-AC-9	GREEN VALLEY RANCH GAMING TERM LOAN			DE	COMPANY TRADE	6FE	11/19/2008		505,354	674,782	576,178		64,720				32,319		
401794-C@-9	GUILFORD MILLS TERM LOAN			NC	COMPANY TRADE	4FE	05/20/2004		217,740	98,973	219,642		399				14,423		
404119-A*-0	HCA INC TERM LOAN B			TN	COMPANY TRADE	4FE	05/20/2008		2,490,265	2,647,287	2,552,091		48,968				91,828		
420029-B*-0	HAWAIIAN TELCOM COMMUNICATIONS TERM LOAN C			HI	COMPANY TRADE	6FE	11/19/2008		246,146	413,959	281,296		29,187		8,929		42,326		
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN			FL	COMPANY TRADE	4FE	05/08/2008		2,246,686	2,468,180	2,324,964		63,858				80,659		
428040-J*-1	HERTZ CORPORATION - THE TERM LOAN CREDIT LINKED			NJ	COMPANY TRADE	4FE	12/21/2005		429,480	467,464	444,527		12,805				4,432		
428040-J@-9	HERTZ CORPORATION - THE TERM LOAN B			NJ	COMPANY TRADE	4FE	12/21/2005		2,506,184	2,714,626	2,588,434		69,314				60,871		
428300-B*-7	HEXION SPECIALTY CHEMICALS INC TERM LOAN C1			DE	COMPANY TRADE	5FE	05/05/2006		1,347,960	1,450,273	1,408,443		55,273				56,987		
43163@-AB-7	HILLMAN GROUP INC TERM LOAN B			OH	COMPANY TRADE	4FE	03/30/2004		881,334	908,955	899,476		13,712				45,062		
43359#-AA-1	HIT ENTERTAINMENT INC TERM LOAN			DE	COMPANY TRADE	5FE	08/25/2005		226,930	194,405	226,930						7,690		
44701Q-A@-1	HUNTSMAN INTERNATIONAL LLC TERM LOAN B			TX	COMPANY TRADE	4FE	08/10/2005		2,463,072	2,556,631	2,509,272		40,198				62,100		
45072@-AA-4	IASIS HEALTHCARE CORP TERM LOAN LC			TN	COMPANY TRADE	4FE	05/08/2008		26,842	26,255	27,187		216				282		
451663-A*-9	IDEARC INC TERM LOAN			NY	COMPANY TRADE	6FE	11/19/2008		163,799	224,002	188,715		22,723				12,071		
45661@-AA-1	INEOS HOLDINGS LTD TERM LOAN B2			United Kingdom	COMPANY TRADE	5FE	02/10/2006		893,139	996,034	923,733		25,854				103,067		
45661@-AB-9	INEOS HOLDINGS LTD TERM LOAN C2			United Kingdom	COMPANY TRADE	5FE	02/10/2006		894,390	1,001,112	917,634		19,765				108,806		
456818-A#-0	INFOGROUP INC TERM LOAN B			NE	COMPANY TRADE	3FE	05/27/2004		171,528	164,024	171,528						5,577		
45768*-AA-5	INSIGHT MIDWEST TERM LOAN B			NY	COMPANY TRADE	4FE	04/14/2003		2,630,915	2,682,787	2,674,534		32,472				65,575		
471109-A#-5	JARDEN CORP TERM LOAN B2			NY	Tax Free Exchange	4FE	07/15/2005		53,798	51,982	53,798						2,094		
471109-A@-7	JARDEN CORP TERM LOAN B1			NY	Tax Free Exchange	4FE	12/14/2004		371,765	360,720	372,430		424				11,952		
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY TERM LOAN B			MO	COMPANY TRADE	4FE	04/28/2006		1,416,241	1,489,368	1,454,127		34,278				41,608		
500760-AA-0	KRATON POLYMERS LLC TERM LOAN B			DE	COMPANY TRADE	4FE	12/12/2003		384,039	409,777	390,683		8,941				13,687		
50375#-AF-5	LA PALOMA GENERATING CO LLC TERM LOAN			DE	COMPANY TRADE	4FE	11/19/2008		673,251	837,638	750,953		70,617				28,214		
51783#-AA-0	VENETIAN CASINO (LV SANDS) TERM LOAN			NV	COMPANY TRADE	5FE	05/22/2008		717,601	679,878	731,693		10,023				14,920		
51783#-AB-8	VENETIAN CASINO (LV SANDS) TERM LOAN DELAY DRAW			NV	COMPANY TRADE	4FE	05/22/2008		145,019	137,367	147,867		2,045				4,051		
52736R-C*-1	LEVI STRAUSS TERM LOAN			CA	COMPANY TRADE	4FE	05/22/2008		981,584	1,063,375	1,022,412		29,934				32,083		
53219L-A*-0	LIFEPOINT HOSPITALS INC TERM LOAN			TN	COMPANY TRADE	3	04/15/2005		341,459	330,361	341,459						9,072		
53954#-AA-9	METRO GOLDWYN MAYER INC TERM LOAN B			CA	COMPANY TRADE	6	04/06/2005		1,351,000	863,627	863,627	(487,373)					100,508		
554273-A*-3	MACDERMID INC TERM LOAN			CT	COMPANY TRADE	4FE	04/14/2008		1,113,922	1,186,784	1,163,548		39,206				36,660		
591405-A*-6	METAVANTE CORPORATION TERM LOAN B			WI	COMPANY TRADE	3FE	05/30/2008		971,791	1,076,314	990,944		16,101				46,277		
59170@-AC-2	METRO GOLDWYN MAYER INC TERM LOAN B1			CA	COMPANY TRADE	4FE	05/08/2008		687,755	667,357	763,048		56,959				67,610		
594087-A@-7	MICHAELS STORES INC TERM LOAN B1			TX	COMPANY TRADE	5FE	11/19/2008		238,136	378,353	268,052		27,150				12,839		
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN			NY	COMPANY TRADE	4FE	04/30/2008		847,169	979,372	872,907		20,869				52,397		
62906#-AA-9	NE ENERGY INC TERM LOAN B			DE	COMPANY TRADE	4FE	08/20/2008		701,430	790,390	732,660		27,922				30,351		
62906#-AB-7	NE ENERGY INC TERM LOAN CREDIT LINKED			DE	COMPANY TRADE	4FE	08/20/2008		104,937	118,246	109,924		4,480				3,483		
62937#-AC-8	NRG ENERGY INC TERM LOAN - SYNTHETIC LC			MN	COMPANY TRADE	3FE	05/09/2008		1,415,267	1,493,608	1,455,134		34,832				20,927		
629377-C#-7	NRG ENERGY INC TERM LOAN			MN	COMPANY TRADE	3FE	05/09/2008		1,072,459	1,064,959	1,086,086		9,943				27,408		
629855-A*-8	NALCO COMPANY TERM LOAN B			IL	COMPANY TRADE	3	10/31/2003		298,049	315,250	308,441		9,364				17,650		
63530@-AA-3	NATIONAL CINEMEDIA LLC TERM LOAN			CO	COMPANY TRADE	4FE	05/27/2008		2,345,489	2,639,719	2,416,128		57,512				82,074		
640204-A@-2	NEIMAN MARCUS GROUP INC TERM LOAN			TX	COMPANY TRADE	5FE	10/04/2005		3,145,275	3,157,849	3,227,124		69,964				104,920		
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN A			NY	COMPANY TRADE	4FE	05/15/2008		632,185	689,919	655,362		19,032				20,135		
65543A-A*-5	NORANDA ALUMINIUM ACQUISITION TERM LOAN			DE	COMPANY TRADE	4FE	05/22/2008		1,162,217	1,168,988	1,205,274		37,472				36,760		
67000#-AB-1	NOVELIS INC/GA TERM LOAN - US			Canada	COMPANY TRADE	4FE	05/22/2008		1,202,991	1,280,793	1,234,404		26,973				41,991		
67000X-A@-5	NOVELIS INC/GA TERM LOAN - CAN			Canada	COMPANY TRADE	3FE	05/22/2008		546,798	582,162	561,077		12,271				18,684		
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B			IL	COMPANY TRADE	5FE	05/15/2008		822,734	758,498	832,550		6,581				29,737		
688239-B@-0	OSHKOSH CORP TERM LOAN B			WI	COMPANY TRADE	4FE	05/22/2008		1,158,875	1,442,224	1,205,745		39,866				94,361		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	PAETEC COMMUNICATIONS TERM LOAN - INCREMENTAL																		
695459-A*-8				DE	COMPANY TRADE	4FE	11/19/2008		53,486	78,018	59,495		5,445				3,324		
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B			PA	COMPANY TRADE	3FE	05/28/2008		1,208,399	1,294,127	1,243,923		31,373				32,131		
716017-A*-9	PETCO ANIMAL SUPPLIES INC TERM LOAN			CA	COMPANY TRADE	4FE	04/14/2008		847,903	863,125	865,187		11,340				28,587		
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B			NY	COMPANY TRADE	4FE	04/07/2004		691,323	799,929	745,622		49,077				28,464		
74819R-A*-7	QUEBECOR MEDIA INC TERM LOAN B			Canada	COMPANY TRADE	3FE	01/12/2006		630,249	594,344	627,747		(801)				19,134		
74956E-B@-6	RH DONNELLEY CORPORATION TERM LOAN D			NY	COMPANY TRADE	6FE	08/27/2004		591,983	541,368	541,368	(50,615)					35,957		
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B			CO	COMPANY TRADE	4FE	05/06/2004		1,835,913	1,985,530	1,866,694		21,634				113,938		
76009N-B#-6	RENT A CENTER INC TERM LOAN B			TX	COMPANY TRADE	3FE	05/28/2008		72,048	71,946	72,889	(7,600)	8,193				1,524		
	REYNOLDS AND REYNOLDS COMPANY TERM LOAN - 1ST																		
761695-C*-4				OH	COMPANY TRADE	4FE	05/15/2008		1,710,941	1,940,087	1,804,263		80,286				47,955		
76913#-AA-0	RIVERSIDE ENERGY CENTER TERM LOAN			DE	COMPANY TRADE	3FE	06/16/2004		342,089	338,651	343,351		315				18,280		
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN			NY	COMPANY TRADE	3FE	04/22/2008		1,452,667	1,478,983	1,468,259		13,962				49,956		
79025Q-A@-6	ST JOHN KNITS INC TERM LOAN B			CA	COMPANY TRADE	4FE	05/29/2008		845,066	764,630	864,382		11,967				78,583		
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B			TX	COMPANY TRADE	4FE	04/23/2008		1,130,687	1,157,013	1,150,783		14,651				35,857		
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B			PA	COMPANY TRADE	4FE	02/22/2005		1,657,969	1,769,104	1,721,757		55,095				61,028		
828709-B#-1	SIMMONS COMPANY TERM LOAN D			GA	COMPANY TRADE	6FE	12/12/2003		1,153,657	1,440,578	1,237,378		75,472				153,797		
83066#-AA-1	SKILLED HEALTHCARE GROUP INC TERM LOAN			NY	COMPANY TRADE	4FE	06/17/2005		508,963	470,521	506,073		(833)				14,112		
83272#-AA-1	SMURFIT-STONE CONTAINER CORP TERM LOAN B			IL	COMPANY TRADE	6	10/28/2004		108,655	126,766	115,572		6,246				4,494		
	SMURFIT-STONE CONTAINER CORP TERM LOAN -																		
83272#-AC-7	DEPOSIT FUNDED			IL	COMPANY TRADE	6	10/28/2004		95,229	111,391	104,799		8,608				4,433		
846425-A*-7	SPANISH BROADCASTING SYSTEM IN TERM LOAN			FL	COMPANY TRADE	5FE	06/01/2005		358,125	291,872	358,125						9,884		
84857#-AA-2	MIDWESTERN AIRCRAFT SYSTEMS TERM LOAN B			DE	COMPANY TRADE	3FE	07/11/2005		721,160	723,775	727,464		5,765				21,020		
84917U-A@-8	SPORTS AUTHORITY TERM LOAN			CO	COMPANY TRADE	4FE	05/03/2006		967,744	1,050,001	1,028,901		55,711				44,810		
85181#-AA-6	SPRINGS WINDOWS TERM LOAN B			DE	COMPANY TRADE	4FE	12/22/2005		170,357	152,043	170,357						7,236		
85375C-A*-2	STANDARD PACIFIC CORP TERM LOAN B			CA	COMPANY TRADE	5FE	05/05/2006		1,012,500	840,375	1,012,500						27,461		
867363-A#-0	SUNGARD DATA TERM LOAN B			PA	COMPANY TRADE	4FE	05/05/2008		2,675,320	2,928,851	2,742,153		53,394				109,121		
868536-B@-1	SUPERVALU INC TERM LOAN B			MN	COMPANY TRADE	3FE	05/15/2008		2,285,730	2,405,570	2,352,316		54,993				40,392		
	TPF GENERATION HOLDINGS LLC TERM LOAN - 1ST																		
87277@-AA-9				DE	COMPANY TRADE	3FE	05/06/2008		637,641	629,005	645,217		4,845				20,230		
	TPF GENERATION HOLDINGS LLC TERM LOAN																		
87277@-AB-7	REVOLVER			DE	COMPANY TRADE	3FE	05/06/2008		72,999	71,323	74,448		1,156				921		
87277@-AC-5	TPF GENERATION HOLDINGS LLC TERM LOAN LC			NE	COMPANY TRADE	3FE	05/06/2008		232,867	230,415	235,797		1,954				2,573		
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B			NY	COMPANY TRADE	4FE	04/28/2008		1,932,953	2,062,813	1,993,902		49,056				49,321		
893647-A#-4	TRANSDIGM INC TERM LOAN			OH	COMPANY TRADE	4FE	11/19/2008		549,500	671,419	581,386		28,757				23,178		
90187@-AD-6	FITNESS HOLDINGS INC TERM LOAN B			DE	COMPANY TRADE	4FE	06/06/2005		892,625	825,678	892,625						28,054		
	UNIVISION COMMUNICATIONS INC TERM LOAN -																		
914906-A#-9	INITIAL			CA	COMPANY TRADE	4FE	05/15/2008		2,123,313	2,161,875	2,205,500		54,161				66,954		
91830#-AA-9	VENETIAN MACAO TERM LOAN INCREMENTAL			NV	COMPANY TRADE	4FE	11/19/2008		394,653	598,214	437,926		39,204				31,561		
922036-A@-7	VANGUARD HEALTH SYSTEMS TERM LOAN B			TN	COMPANY TRADE	4FE	09/16/2004		2,279,668	2,382,370	2,336,899		49,310				68,834		
92264N-C#-2	VENETIAN MACAO TERM LOAN - DELAY DRAW			NV	COMPANY TRADE	4FE	05/08/2008		1,081,107	1,136,392	1,115,070		24,385				51,660		
948626-B@-4	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B			NY	COMPANY TRADE	3FE	05/22/2008		1,085,753	1,063,595	1,091,638		3,943				24,540		
95082@-AA-7	WESCO INC TERM LOAN - 1ST			NY	COMPANY TRADE	4FE	05/05/2008		1,131,523	1,140,000	1,146,209		12,161				30,229		
959319-A*-5	WESTERN REFINING INC TERM LOAN			TX	COMPANY TRADE	4FE	11/19/2008		100,804	141,935	106,930		5,520				20,283		
96926#-AC-9	WILLIAM CARTER COMPANY TERM LOAN B			GA	COMPANY TRADE	3	06/27/2005		1,206,445	1,310,276	1,246,445		36,118				28,964		
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B			DE	COMPANY TRADE	4FE	12/01/2005		2,706,654	2,746,536	2,728,492		28,349				90,946		
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B			DE	COMPANY TRADE	6FE	05/17/2005		387,102	325,166	325,166	(61,936)					25,435		
984756-A@-5	YANKEE ACQUISITION CORP TERM LOAN B			NY	COMPANY TRADE	4FE	11/19/2008		444,089	672,649	489,580		41,486				24,330		
98745*-AG-9	YOUNG BROADCASTING TERM LOAN			NY	COMPANY TRADE	6FE	11/19/2008		91,521	140,047	112,642		19,439				1,549		
	ALASKA COMM SYS HLDGS TERM LOAN - INCREMENTAL																		
BAXORL-C3-6				AK	COMPANY TRADE	4FE	05/30/2008		531,560	521,477	540,997		6,324				15,487		
BAXOTZ-2F-7	IOWA TELECOMMUNICATIONS SERVIC TERM LOAN			IA	COMPANY TRADE	4FE	04/25/2008		2,430,618	2,471,875	2,461,126		20,436				76,884		
BAXOUT-VN-0	AGA MEDICAL CORP TERM LOAN B			DE	COMPANY TRADE	4FE	05/22/2008		1,170,133	1,149,438	1,212,296		30,482				37,868		
BAXOV4-3M-7	MEDIACOM LLC TERM LOAN C			NY	COMPANY TRADE	4FE	05/02/2006		1,844,665	1,988,417	1,893,961		41,800				40,613		
BAXOV5-BN-3	UPC BROADBAND HOLDING BV TERM LOAN N1			DE	Tax Free Exchange	4FE	05/05/2006		1,034,585	995,247	1,042,316		4,522				27,435		
BAXOXF-Z5-2	VENETIAN MACAO TERM LOAN B			NV	COMPANY TRADE	4FE	05/08/2008		1,102,410	1,074,791	1,111,765		6,208				42,160		
BAXOYX-7S-3	NATIONAL MENTOR INC TERM LOAN B			MA	COMPANY TRADE	4FE	05/05/2008		358,892	371,793	375,658		11,122				12,588		
BAXOYX-7T-1	NATIONAL MENTOR INC TERM LOAN LOC			MA	COMPANY TRADE	4FE	05/05/2008		22,145	22,942	23,230		686				174		
BAXOZY-KQ-9	REXNORD LLC TERM LOAN B1			WI	COMPANY TRADE	5FE	05/30/2008		121,842	118,819	123,394		1,053				4,217		

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BAX15X-32-4	ALIX PARTNERS TERM LOAN B			DE	COMPANY TRADE	3FE	04/23/2008		1,047,826	1,041,406	1,055,606		4,973				28,911		
BAX173-A5-3	PEP BOYS-MANNY MOE & JACK TERM LOAN B			PA	COMPANY TRADE	4FE	11/19/2008		628,798	882,736	689,446		46,672				35,467		
BAX17C-RG-1	EMMIS OPERATING COMPANY TERM LOAN B			DE	COMPANY TRADE	5FE	11/19/2008		498,858	756,364	568,429		63,091				47,838		
BAX17D-CE-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C4			DE	COMPANY TRADE	5FE	05/27/2008		627,330	563,351	638,548		7,438				22,570		
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE TERM LOAN B1			France	COMPANY TRADE	3FE	04/30/2008		767,155	763,261	770,193		1,925				37,508		
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - REPLACEMENT			DE	COMPANY TRADE	4FE	04/28/2008		218,077	212,703	220,083		1,269				7,537		
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B			NY	COMPANY TRADE	3FE	04/16/2008		2,770,953	2,871,231	2,811,801	6,980	33,888				85,523		
BAX1FK-7F-8	CHARTER COMMUNICATIONS OPERATI TERM LOAN			MO	COMPANY TRADE	6*	05/27/2008		2,456,725	2,763,794	2,556,470		75,061				170,044		
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 DELAY DRAW			FL	COMPANY TRADE	2FE	05/12/2008		363,865	349,314	365,523		1,106				9,195		
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 DELAY DRAW			FL	COMPANY TRADE	2FE	05/12/2008		100,987	96,948	101,446		309				1,956		
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN B3 DELAY DRAW			FL	COMPANY TRADE	2FE	05/12/2008		288,585	277,044	289,892		905				7,433		
BAX1HK-13-9	CATALENT PHARMA SOLUTIONS TERM LOAN			DE	COMPANY TRADE	4FE	05/08/2008		1,241,497	1,391,283	1,308,481		57,385				63,631		
BAX1HN-5C-9	USPF HOLDINGS LLC TERM LOAN LOC			DE	COMPANY TRADE	3FE	11/19/2008		240,000	292,500	250,750		9,774				9,220		
BAX1L9-K1-2	TRIBUNE CO TERM LOAN X			IL	COMPANY TRADE	6FE	04/15/2008		497,509	307,030	207,320	44,463	10,042						
BAX1L9-K3-8	NEW CUSTOMER SERVICE TERM LOAN B			VA	COMPANY TRADE	4FE	11/19/2008		716,478	900,002	757,155		36,855				33,176		
BAX1NP-D3-8	RRI ENERGY INC TERM LOAN - LOC			TX	COMPANY TRADE	4FE	05/09/2008		1,341,229	1,303,162	1,356,161		9,780				5,240		
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC			NY	COMPANY TRADE	4FE	08/28/2008		2,557,886	2,776,937	2,635,460		65,844				78,269		
BAX1PC-PC-2	JETRO HOLDINGS TERM LOAN			NY	COMPANY TRADE	4FE	04/18/2008		1,022,194	1,012,479	1,030,873		5,511				27,909		
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN			MA	COMPANY TRADE	4FE	05/22/2008		1,094,655	1,111,537	1,112,032		11,902				29,785		
BAX1PV-FU-1	CENGAGE LEARNING (THOMSON) TERM LOAN B			CT	COMPANY TRADE	4FE	11/19/2008		717,242	888,370	759,505		38,239				29,006		
BAX2GF-JQ-9	CALUMET LUBRICANTS CO LP TERM LOAN LC			IN	COMPANY TRADE	4FE	11/19/2008		18,966	27,698	20,822		1,698				637		
BAX2UE-AW-2	PANAMSAT CORPORATION TERM LOAN B-2-A			DE	COMPANY TRADE	4FE	05/08/2008		791,496	837,127	811,067		16,344				31,703		
BAX2UE-AX-0	PANAMSAT CORPORATION TERM LOAN B-2-B			DE	COMPANY TRADE	4FE	05/08/2008		791,254	836,871	810,827		16,330				31,693		
BAX2UE-AY-8	PANAMSAT CORPORATION TERM LOAN B-2-C			DE	COMPANY TRADE	4FE	05/08/2008		791,254	836,871	810,828		16,330				29,193		
BAX2VN-CE-9	YOUNG BROADCASTING TERM LOAN - INCREMENTAL			NY	COMPANY TRADE	6FE	11/19/2008		15,372	23,523	18,961		3,296				684		
BAX2VQ-TA-2	CENVEO CORP (MAIL-WELL) TERM LOAN C			CO	COMPANY TRADE	4FE	04/29/2008		1,426,571	1,455,922	1,448,202		13,650				72,979		
BAX2VQ-TB-0	CENVEO CORP (MAIL-WELL) TERM LOAN DELAY DRAW			CO	COMPANY TRADE	4FE	04/29/2008		57,972	59,093	58,875		588				2,295		
BAX2VR-LY-6	DIRECTV HOLDINGS LLC TERM LOAN C			DE	COMPANY TRADE	3FE	05/12/2008		1,126,215	1,210,616	1,146,141		16,519				63,903		
BAX2VS-3Z-1	METROPCS WIRELESS INC TERM LOAN B			NY	COMPANY TRADE	4FE	05/21/2008		1,854,174	1,857,079	1,877,923		17,056				57,614		
BAX2W2-54-4	LENDER PROCESSING SERVICES INC			FL	COMPANY TRADE	3FE	11/19/2008		113,563	122,512	115,336		1,596				3,516		
BAX2WR-MA-6	MANITOWOC CO INC/THE TERM LOAN B			WI	MORGAN (J.P.) SECURITIES	4FE	08/21/2008		386,484	412,037	391,772		4,588				31,122		
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS			CA	COMPANY TRADE	3FE	09/26/2008		449,901	491,575	457,045		6,223				34,892		
BAX2Z5-YS-9	LYONDELL CHEMICAL CO TERM LOAN - DIP NEW MONEY			TX	UBS SECURITIES	4FE	02/25/2009		159,550	166,939	160,164		614				12,967		
BAX2ZR-HH-4	LYONDELL CHEMICAL CO TERM LOAN - DIP ROLL UP			TX	Tax Free Exchange	4FE	04/14/2009		124,229	165,657	145,188		20,958				8,876		
BAX2ZV-AK-5	SMURFIT-STONE CONTAINER CORP TERM LOAN - CAN REVOLVER			IL	Tax Free Exchange	6FE	02/13/2009		159,327	184,065	167,376		8,049				6,431		
BAX2ZV-AL-3	SMURFIT-STONE CONTAINER CORP TERM LOAN - US REVOLVER			IL	Tax Free Exchange	6FE	02/13/2009		481,090	554,561	505,173		24,082				16,566		
BAX333-PB-4	GRAHAM PACKAGING COMPANY TERM LOAN B			MI	Tax Free Exchange	4FE	06/09/2009		191,920	206,545	195,856		3,936				4,621		
BAX333-PC-2	GRAHAM PACKAGING COMPANY TERM LOAN C			MI	Tax Free Exchange	4FE	06/09/2009		1,920,697	2,106,023	1,933,389		12,692				85,244		
BAX373-FE-5	NIELSEN FINANCE LLC TERM LOAN B			NY	Tax Free Exchange	4FE	07/20/2009		1,346,975	1,443,124	1,356,794		9,818				29,835		
BAX377-KZ-3	EURAMAX INTERNATIONAL INC TERM LOAN			GA	Tax Free Exchange	5FE	07/30/2009		225,152	146,349	225,152						11,633		
BAX377-L3-3	EURAMAX INTERNATIONAL INC TERM LOAN PIK			GA	Tax Free Exchange	5FE	07/30/2009		226,460	147,199	226,460				10,344		15,955		
BAX37Q-YH-6	JARDEN CORP TERM LOAN B4			NY	Tax Free Exchange	4FE	09/14/2009		1,179,272	1,282,886	1,184,509		5,237				18,360		
BAX37R-D6-1	CEDAR FAIR L.P. TERM LOAN B			OH	Tax Free Exchange	4FE	09/14/2009		1,664,865	1,848,209	1,674,063		9,198				25,344		
BAX37Y-9L-8	FIDELITY NATIONAL INFORMATION TERM LOAN C			CA	MORGAN (J.P.) SECURITIES	3FE	09/21/2009		372,463	372,929	372,463						5,321		
BAX37Y-R8-7	COOPER STANDARD AUTOMOTIVE TERM LOAN LOC			OH	Tax Free Exchange	6FE	09/30/2009		33,066	32,322	32,322	(744)					59		
BAX37Y-RA-2	COOPER STANDARD AUTOMOTIVE TERM LOAN REVOLVER			OH	Tax Free Exchange	6FE	09/30/2009		103,216	100,894	100,894	(2,322)					184		
BAX37Y-RB-0	COOPER STANDARD AUTOMOTIVE TERM LOAN A			OH	Tax Free Exchange	6FE	09/30/2009		26,038	25,452	25,452	(586)					30		
BAX37Y-RC-8	COOPER STANDARD AUTOMOTIVE TERM LOAN E			OH	Tax Free Exchange	6FE	09/30/2009		109,410	106,948	106,948	(2,462)					200		
BAX37Y-RD-6	COOPER STANDARD AUTOMOTIVE TERM LOAN D			OH	Tax Free Exchange	6FE	09/30/2009		220,459	215,499	215,499	(4,960)					3,404		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BAX38M-34-7	MICHAELS STORES INC TERM LOAN B2			TX	Tax Free Exchange	5FE	11/18/2009		356,216	529,616	358,542		2,326				3,771		
BAX392-AA-8	AMERICAN MEDIA INC			FL	Tax Free Exchange	5FE	12/10/2009		13,213	12,288	13,213						64		
BAX392-QE-3	RENT A CENTER INC TERM LOAN B			TX	Tax Free Exchange	3FE	12/28/2009		1,309,134	1,287,931	1,309,172		38				296		
BAX392-QK-9	YELL FINANCE B.V. TERM LOAN B1			DE	Tax Free Exchange	4FE	12/28/2009		1,514,237	1,295,610	1,514,607		371				795		
BRS1ZX-78-3	ROCKWOOD SPECIALTIES CORP TERM LOAN H			DE	Tax Free Exchange	4FE	07/21/2009		2,228,571	2,397,548	2,239,621		11,050				96,971		
BRS1ZX-A3-0	UPC BROADBAND HOLDING BV TERM LOAN T			DE	Tax Free Exchange	4FE	07/20/2009		574,580	562,434	574,880		299				14,846		
BRS1ZX-AB-2	NEWSDAY LOANS TERM LOAN			NY	COMPANY TRADE	3FE	11/19/2008		255,000	300,375	263,628		7,794				19,879		
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B			DE	COMPANY TRADE	4FE	05/16/2008		1,708,175	1,728,675	1,718,446		7,888				102,354		
BRS1ZX-KB-1	IASIS HEALTHCARE CORP TERM LOAN - INITIAL			TN	COMPANY TRADE	4FE	05/08/2008		785,167	767,991	794,744		6,136				18,598		
BRS1ZX-ND-4	COMMUNICATIONS & POWER INDUSTR TERM LOAN			CA	COMPANY TRADE	4FE	05/22/2008		494,121	504,741	501,474		4,974				15,696		
BRS26J-QO-0	CARESTREAM HEALTH TERM LOAN			DE	COMPANY TRADE	4FE	04/15/2008		923,517	1,160,708	1,001,897		58,126				38,719		
BRS26J-ST-5	DENNY'S CORP TERM LOAN B			SC	COMPANY TRADE	4FE	04/16/2008		405,215	406,400	413,937		5,423				16,511		
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2			GA	COMPANY TRADE	3FE	11/19/2008		376,983	440,501	396,285		17,421				13,677		
BRS26J-UU-9	GEORGIA-PACIFIC LLC TERM LOAN C			GA	Tax Free Exchange	3FE	07/21/2009		701,340	738,105	706,136		4,796				12,780		
BRS26J-WQ-6	IASIS HEALTHCARE CORP TERM LOAN - DELAY DRAW			TN	COMPANY TRADE	4FE	05/08/2008		270,948	265,021	274,253		2,121				7,482		
BRS26J-XJ-1	ISP CHEMICALS INC TERM LOAN B			DE	Tax Free Exchange	4FE	08/27/2009		1,694,217	1,773,936	1,706,751		12,534				16,529		
BRS26K-1Y-0	PQ CORP TERM LOAN			PA	COMPANY TRADE	4FE	05/12/2008		1,254,465	1,241,291	1,278,300		18,753				59,107		
BRS26K-3M-4	CSC HOLDINGS INC TERM LOAN - INCR			NY	Tax Free Exchange	3FE	06/24/2009		1,986,519	2,004,314	1,990,962		4,443				25,054		
BRS26K-4B-7	SENSUS METERING SYSTEMS TERM LOAN B3			DE	Tax Free Exchange	4FE	09/14/2009		344,788	344,788	344,788						11,628		
BRS26K-6A-7	UNIVAR HOLD CO NV TERM LOAN			Netherlands	COMPANY TRADE	4FE	04/23/2008		2,014,468	2,240,937	2,080,930		55,516				105,194		
BRS2ZU-MM-9	CBRL - CRACKER BARREL TERM LOAN B3			TN	Tax Free Exchange	3FE	11/24/2009		879,690	968,851	881,419		1,729				3,160		
BRS2ZU-P2-0	TXU (ENERGY FUTURE HOLDINGS) TERM LOAN B2			TX	COMPANY TRADE	4FE	04/14/2008		2,365,468	2,228,967	2,430,350		52,529				108,611		
BRS3BF-9K-5	BALDOR ELECTRIC CO TERM LOAN			AR	COMPANY TRADE	4FE	05/22/2008		370,190	385,571	374,314		2,580				19,363		
BRS43M-JC-4	LYONDELL CHEMICAL CO TERM LOAN - US B2			TX	COMPANY TRADE	6FE	05/22/2008		331,856	319,725	319,725	(24,752)	10,263				26,435		
C1466@-AA-8	CW MEDIA HOLDINGS INC TERM LOAN B			NY	COMPANY TRADE	5FE	04/23/2008		506,891	516,494	515,359		7,238				25,791		
C2702#-AA-8	COOPER STANDARD AUTOMOTIVE TERM LOAN B			OH	COMPANY TRADE	6FE	12/21/2004		79,395	77,609	77,609	(1,786)					3,634		
C8415#-AA-3	SMURFIT-STONE CONTAINER CORP TERM LOAN C			IL	COMPANY TRADE	6	10/28/2004		203,735	238,934	217,089		12,058				8,626		
C8415#-AB-1	SMURFIT-STONE CONTAINER CORP TERM LOAN C1			IL	Tax Free Exchange	6FE	11/19/2008		61,758	72,240	65,774		3,623				1,914		
D1401#-AA-3	BRENNTAG AG TERM LOAN - ACQ FACILITY			Germany	COMPANY TRADE	4FE	02/10/2006		129,246	145,645	133,859		4,288				6,603		
D3001#-AA-3	FRESENIUS SE TERM LOAN B			Germany	COMPANY TRADE	3FE	03/31/2006		1,513,282	1,617,620	1,551,378		34,472				43,172		
L1241@-AA-0	BRENNTAG AG TERM LOAN B2			Germany	COMPANY TRADE	4FE	02/10/2006		1,400,683	1,479,888	1,427,256		22,640				50,131		
N4050#-AA-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C2			DE	COMPANY TRADE	5FE	05/05/2006		292,815	315,041	306,022		12,069				14,204		
0799999. Fixed or Variable Rate - Bonds - Unaffiliated									222,581,415	234,810,897	227,438,994	161,749	4,882,439		41,012		8,331,667		XXX
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated																			XXX
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated																			XXX
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			XXX
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated																			XXX
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated																			XXX
1499999. Joint Venture Interests - Other Fixed Income - Affiliated																			XXX
023025-99-2	AMARANTH PARTNERS LLC			CT	COMPANY TRADE		11/29/2002		548,049	753,433	753,433	15,928							2.144
749200-99-4	VARDE FUND V LP			MN	COMPANY TRADE		01/01/2003		1,343,301	1,649,215	1,649,215	(390,563)							0.382
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,891,350	2,402,648	2,402,648	(374,635)							XXX
1699999. Joint Venture Interests - Common Stock - Affiliated																			XXX
1799999. Joint Venture Interests - Real Estate - Unaffiliated																			XXX
769318@-10-2	RIVERSOURCE REO 1 LLC			MN			01/29/2009		17,382,165	16,997,496	16,997,496	(384,669)							100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									17,382,165	16,997,496	16,997,496	(384,669)							XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
1999999. Joint Venture Interests - Other - Unaffiliated																			XXX
2099999. Joint Venture Interests - Other - Affiliated																			XXX
2199999. Surplus Debentures, etc - Unaffiliated																			XXX
2299999. Surplus Debentures, etc - Affiliated																			XXX
2399999. Collateral Loans - Unaffiliated																			XXX
2499999. Collateral Loans - Affiliated																			XXX
2599999. Non-collateral Loans - Unaffiliated																			XXX
2699999. Non-collateral Loans - Affiliated																			XXX
2799999. Capital Notes - Unaffiliated																			XXX
2899999. Capital Notes - Affiliated																			XXX
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			XXX
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			XXX
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			XXX
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			XXX
3399999. State Low Income Housing Tax Credit - Unaffiliated																			XXX
3499999. State Low Income Housing Tax Credit - Affiliated																			XXX
3599999. All Other Low Income Housing Tax Credit - Unaffiliated																			XXX
3699999. All Other Low Income Housing Tax Credit - Affiliated																			XXX
3799999. Any Other Class of Assets - Unaffiliated																			XXX
3899999. Any Other Class of Assets - Affiliated																			XXX
3999999. Total - Unaffiliated									224,472,764	237,213,545	229,841,641	(212,886)	4,882,439		41,012		8,331,667		XXX
4099999. Total - Affiliated									17,382,165	16,997,496	16,997,496	(384,669)							XXX
4199999 - Totals									241,854,929	254,211,040	246,839,137	(597,555)	4,882,439		41,012		8,331,667		XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
0199999. Oil and Gas Production - Unaffiliated										XXX
0299999. Oil and Gas Production - Affiliated										XXX
0399999. Transportation Equipment - Unaffiliated										XXX
0499999. Transportation Equipment - Affiliated										XXX
0599999. Mineral Rights - Unaffiliated										XXX
0699999. Mineral Rights - Affiliated										XXX
471109-A#-5	JARDEN CORP TERM LOAN B2		NY	COMPANY TRADE	10/28/2009		355			
471109-A@-7	JARDEN CORP TERM LOAN B1		NY	COMPANY TRADE	10/28/2009		2,463			
BAX0V5-BN-3	UPC BROADBAND HOLDING BV TERM LOAN N1		DE	COMPANY TRADE	04/08/2009		462,500			
BAX2Z5-YS-9	LYONDELL CHEMICAL CO TERM LOAN - DIP NEW MONEY		TX	UBS SECURITIES	02/25/2009		159,550			
BAX2ZR-HH-4	LYONDELL CHEMICAL CO TERM LOAN - DIP ROLL UP		TX	COMPANY TRADE	04/14/2009		124,413			
BAX2ZV-AK-5	SMURFIT-STONE CONTAINER CORP TERM LOAN - CAN REVOLVER		IL	COMPANY TRADE	02/13/2009		159,327			
BAX2ZV-AL-3	SMURFIT-STONE CONTAINER CORP TERM LOAN - US REVOLVER		IL	COMPANY TRADE	02/13/2009		481,523			
BAX333-PB-4	GRAHAM PACKAGING COMPANY TERM LOAN B		MI	COMPANY TRADE	06/09/2009		192,904			
BAX333-PC-2	GRAHAM PACKAGING COMPANY TERM LOAN C		MI	COMPANY TRADE	06/09/2009		1,930,349			
BAX373-FE-5	NIELSEN FINANCE LLC TERM LOAN B		NY	COMPANY TRADE	07/20/2009		1,350,360			
BAX377-KZ-3	EURAMAX INTERNATIONAL INC TERM LOAN		GA	COMPANY TRADE	07/30/2009		225,152			
BAX377-L3-3	EURAMAX INTERNATIONAL INC TERM LOAN PIK		GA	COMPANY TRADE	07/30/2009		217,014			
BAX37Q-YH-6	JARDEN CORP TERM LOAN B4		NY	COMPANY TRADE	09/14/2009		1,185,045			
BAX37R-D6-1	CEDAR FAIR L.P. TERM LOAN B		OH	COMPANY TRADE	09/14/2009		1,669,165			
BAX37Y-9L-8	FIDELITY NATIONAL INFORMATION TERM LOAN C		CA	MORGAN (J.P.) SECURITIES	09/21/2009		744,926			
BAX37Y-R8-7	COOPER STANDARD AUTOMOTIVE TERM LOAN LOC		OH	COMPANY TRADE	09/30/2009		33,066			
BAX37Y-RA-2	COOPER STANDARD AUTOMOTIVE TERM LOAN REVOLVER		OH	COMPANY TRADE	09/30/2009		103,216			
BAX37Y-RB-0	COOPER STANDARD AUTOMOTIVE TERM LOAN A		OH	COMPANY TRADE	09/30/2009		26,038			
BAX37Y-RC-8	COOPER STANDARD AUTOMOTIVE TERM LOAN E		OH	COMPANY TRADE	09/30/2009		109,410			
BAX37Y-RD-6	COOPER STANDARD AUTOMOTIVE TERM LOAN D		OH	COMPANY TRADE	09/30/2009		220,459			
BAX38M-34-7	MICHAELS STORES INC TERM LOAN B2		TX	COMPANY TRADE	11/18/2009		356,216			
BAX392-AA-8	AMERICAN MEDIA INC		FL	COMPANY TRADE	12/10/2009		13,213			
BAX392-QE-3	RENT A CENTER INC TERM LOAN B		TX	COMPANY TRADE	12/28/2009		1,309,134			
BAX392-QK-9	YELL FINANCE B.V. TERM LOAN B1		DE	COMPANY TRADE	12/28/2009		1,514,237			
BRS1ZX-78-3	ROCKWOOD SPECIALTIES CORP TERM LOAN H		DE	COMPANY TRADE	07/21/2009		2,239,770			
BRS1ZX-A3-0	UPC BROADBAND HOLDING BV TERM LOAN T		DE	COMPANY TRADE	07/20/2009		574,580			
BRS26J-UU-9	GEORGIA-PACIFIC LLC TERM LOAN C		GA	COMPANY TRADE	07/21/2009		703,158			
BRS26J-XJ-1	ISP CHEMICALS INC TERM LOAN B		DE	COMPANY TRADE	08/27/2009		1,698,550			
BRS26K-3M-4	CSC HOLDINGS INC TERM LOAN - INCR		NY	COMPANY TRADE	06/24/2009		1,996,633			
BRS26K-4B-7	SENSUS METERING SYSTEMS TERM LOAN B3		DE	COMPANY TRADE	09/14/2009		345,652			
BRS2ZU-MM-9	CBRL - CRACKER BARREL TERM LOAN B3		TN	COMPANY TRADE	11/24/2009		879,690			
C8415#-AB-1	SMURFIT-STONE CONTAINER CORP TERM LOAN C1		IL	COMPANY TRADE	02/13/2009		19,939			
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							21,048,010			XXX
0899999. Fixed or Variable Rate - Bonds - Affiliated										XXX
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated										XXX
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated										XXX
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated										XXX
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated										XXX
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated										XXX
1499999. Joint Venture Interests - Other Fixed Income - Affiliated										XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
1699999. Joint Venture Interests - Common Stock - Affiliated										XXX
1799999. Joint Venture Interests - Real Estate - Unaffiliated										XXX
769318-10-2	RIVERSOURCE REO 1 LLC		MN		03/10/2009		17,382,165			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							17,382,165			XXX
1999999. Joint Venture Interests - Other - Unaffiliated										XXX
2099999. Joint Venture Interests - Other - Affiliated										XXX
2199999. Surplus Debentures, etc - Unaffiliated										XXX
2299999. Surplus Debentures, etc - Affiliated										XXX
2399999. Collateral Loans - Unaffiliated										XXX
2499999. Collateral Loans - Affiliated										XXX
2599999. Non-collateral Loans - Unaffiliated										XXX
2699999. Non-collateral Loans - Affiliated										XXX
2799999. Capital Notes - Unaffiliated										XXX
2899999. Capital Notes - Affiliated										XXX
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										XXX
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated										XXX
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										XXX
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										XXX
3399999. State Low Income Housing Tax Credit - Unaffiliated										XXX
3499999. State Low Income Housing Tax Credit - Affiliated										XXX
3599999. All Other Low Income Housing Tax Credit - Unaffiliated										XXX
3699999. All Other Low Income Housing Tax Credit - Affiliated										XXX
3799999. Any Other Class of Assets - Unaffiliated										XXX
3899999. Any Other Class of Assets - Affiliated										XXX
3999999. Total - Unaffiliated							21,048,010			XXX
4099999. Total - Affiliated							17,382,165			XXX
4199999 - Totals							38,430,174			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
0199999. Oil and Gas Production - Unaffiliated																			
0299999. Oil and Gas Production - Affiliated																			
0399999. Transportation Equipment - Unaffiliated																			
0499999. Transportation Equipment - Affiliated																			
0599999. Mineral Rights - Unaffiliated																			
0699999. Mineral Rights - Affiliated																			
00166@-AA-6	AMC ENTERTAINMENT INC TERM LOAN B 1.732% 01/28/13		MO	Redemption 100.0000	01/27/2006	12/31/2008	6,067		790			790		6,857	6,857				(2)
00166@-AA-6	AMC ENTERTAINMENT INC TERM LOAN B 1.732% 01/28/13		MO	Redemption 100.0000	01/27/2006	03/31/2009	6,067		790			790		6,857	6,857				33
00166@-AA-6	AMC ENTERTAINMENT INC TERM LOAN B 1.732% 01/28/13		MO	Redemption 100.0000	01/27/2006	06/30/2009	6,067		790			790		6,857	6,857				67
00166@-AA-6	AMC ENTERTAINMENT INC TERM LOAN B 1.732% 01/28/13		MO	Redemption 100.0000	01/27/2006	09/30/2009	6,067		790			790		6,857	6,857				98
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 2.646% 11/02/11		CA	Redemption 100.0000	11/01/2005	12/31/2008	3,878							3,878	3,878				(28)
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 2.646% 11/02/11		CA	Redemption 100.0000	11/01/2005	03/31/2009	1,898							1,898	1,898				2
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 2.646% 11/02/11		CA	Redemption 100.0000	11/01/2005	05/01/2009	10,638							10,638	10,638				10
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 2.646% 11/02/11		CA	Redemption 100.0000	11/01/2005	06/16/2009	10,638							10,638	10,638				16
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 2.646% 11/02/11		CA	Redemption 100.0000	11/01/2005	06/30/2009	3,245							3,245	3,245				30
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 2.646% 11/02/11		CA	Redemption 100.0000	11/01/2005	07/20/2009	10,638							10,638	10,638				101
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 2.646% 11/02/11		CA	Redemption 100.0000	11/01/2005	09/30/2009	2,884							2,884	2,884				45
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 2.646% 11/02/11		CA	Redemption 100.0000	11/01/2005	12/23/2009	82,202							82,202	82,202				1,660
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B 2.236% 03/20/13		TX	Redemption 100.0000	03/29/2006	12/31/2008	2,744		57			57		2,801	2,801				(1)
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B 2.236% 03/20/13		TX	Redemption 100.0000	03/29/2006	03/31/2009	2,744		57			57		2,801	2,801				16
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B 2.236% 03/20/13		TX	Redemption 100.0000	03/29/2006	06/30/2009	2,744		57			57		2,801	2,801				34
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B 2.236% 03/20/13		TX	Redemption 100.0000	11/19/2008	09/28/2009	319		57			57		376	376				7
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B 2.236% 03/20/13		TX	Redemption 100.0000	03/29/2006	09/30/2009	2,425							2,425	2,425				43
00850@-AA-7	ACCO BRANDS CORP TERM LOAN 7.750% 08/17/12		IL	Redemption 100.0000	08/15/2005	06/16/2009	745							745	745				12
00850@-AA-7	ACCO BRANDS CORP TERM LOAN 7.750% 08/17/12		IL	Redemption 100.0000	08/15/2005	09/30/2009	214,505							214,505	214,505				11,069
01660N-A*-9	ALGOMA STEEL INC TERM LOAN 8.000% 06/20/13		Canada	Redemption 100.0000	06/03/2008	12/31/2008	958		115			115		1,073	1,073				(8)
01660N-A*-9	ALGOMA STEEL INC TERM LOAN 8.000% 06/20/13		Canada	Redemption 100.0000	06/03/2008	03/31/2009	958		115			115		1,073	1,073				4
01660N-A*-9	ALGOMA STEEL INC TERM LOAN 8.000% 06/20/13		Canada	Redemption 100.0000	06/03/2008	06/30/2009	958		115			115		1,073	1,073				12

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
01660N-A*-9	ALGOMA STEEL INC TERM LOAN 8.000% 06/20/13		Canada	Redemption 100.0000	06/03/2008	09/30/2009	958		115			115		1,073	1,073				22
01660N-A*-9	ALGOMA STEEL INC TERM LOAN 8.000% 06/20/13		Canada	Redemption 100.0000	06/03/2008	12/14/2009	374,659		44,975			44,975		419,634	419,634				15,760
018606-B@-1	ALLIANCE HEALTHCARE SERVICES I TERM LOAN C 2.818% 12/29/11		CA	Redemption 100.0000	05/25/2002	12/01/2009	544,468							544,468	544,468				19,402
023771-P*-3	AMERICAN AIRLINES TERM LOAN - 1ST 6.500% 12/17/10		TX	Redemption 100.0000	05/15/2008	03/17/2009	3,624		202			202		3,827	3,827				14
023771-P*-3	AMERICAN AIRLINES TERM LOAN - 1ST 6.500% 12/17/10		TX	Redemption 100.0000	05/15/2008	06/17/2009	3,624		202			202		3,827	3,827				47
023771-P*-3	AMERICAN AIRLINES TERM LOAN - 1ST 6.500% 12/17/10		TX	Redemption 100.0000	05/15/2008	09/17/2009	3,624		202			202		3,827	3,827				106
023771-P*-3	AMERICAN AIRLINES TERM LOAN - 1ST 6.500% 12/17/10		TX	Redemption 100.0000	05/15/2008	09/28/2009	1,398,912		78,128			78,128		1,477,040	1,477,040				43,956
02744R-A*-8	AMERICAN MEDIA INC TERM LOAN C 10.000% 01/30/13		FL	Redemption 100.0000	05/09/2002	12/31/2008	2,516							2,516	2,516				(46)
02744R-A*-8	AMERICAN MEDIA INC TERM LOAN C 10.000% 01/30/13		FL	Redemption 100.0000	05/09/2002	03/31/2009	2,516							2,516	2,516				33
02744R-A*-8	AMERICAN MEDIA INC TERM LOAN C 10.000% 01/30/13		FL	Redemption 100.0000	05/09/2002	06/30/2009	2,484							2,516	2,516				147
02744R-A*-8	AMERICAN MEDIA INC TERM LOAN C 10.000% 01/30/13		FL	Redemption 100.0000	05/09/2002	09/30/2009	2,483							2,516	2,516				148
02744R-A*-8	AMERICAN MEDIA INC TERM LOAN C 10.000% 01/30/13		FL	Tax Free Exchange	05/09/2002	12/10/2009	13,036							13,213	13,213				1,115
03070Q-A#-8	AMERISTAR CASINOS INC TERM LOAN B 3.534% 11/10/12		NV	Redemption 100.0000	11/09/2005	03/31/2009	4,278		1,086			1,086		5,364	5,364				(30)
03070Q-A#-8	AMERISTAR CASINOS INC TERM LOAN B 3.534% 11/10/12		NV	Redemption 100.0000	11/09/2005	06/30/2009	4,278		1,086			1,086		5,364	5,364				28
03070Q-A#-8	AMERISTAR CASINOS INC TERM LOAN B 3.534% 11/10/12		NV	Redemption 100.0000	11/09/2005	09/30/2009	4,278		1,086			1,086		5,364	5,364				58
038521-A#-7	ARAMARK CORP TERM LOAN 2.155% 01/26/14		PA	Redemption 100.0000	05/29/2008	09/30/2009	73,653		7,972			7,972		81,624	81,624				1,920
038521-A#-7	ARAMARK CORP TERM LOAN 2.155% 01/26/14		PA	Redemption 100.0000	05/29/2008	11/30/2009	5,156		558			558		5,714	5,714				135
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 7.250% 07/25/12		DE	Redemption 100.0000	05/08/2008	12/31/2008	2,144		205			205		2,348	2,348				(17)
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 7.250% 07/25/12		DE	Redemption 100.0000	05/08/2008	03/31/2009	2,144		205			205		2,348	2,348				31
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 7.250% 07/25/12		DE	Redemption 100.0000	05/08/2008	06/23/2009	225,294		7,144			7,144		232,438	232,438				3,954
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 7.250% 07/25/12		DE	Redemption 100.0000	11/19/2008	06/24/2009	53,875		19,527			19,527		73,401	73,401				1,633
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 7.250% 07/25/12		DE	Redemption 100.0000	05/08/2008	06/30/2009	1,418		136			136		1,554	1,554				55
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 7.250% 07/25/12		DE	Redemption 100.0000	11/19/2008	09/30/2009	274		99			99		373	373				21
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 7.250% 07/25/12		DE	Redemption 100.0000	05/08/2008	10/01/2009	1,145		36			36		1,181	1,181				62
056039-A@-9	BWAY CORP TERM LOAN B 2.545% 07/17/13		GA	Redemption 100.0000	04/16/2008	12/22/2009	31,387		1,398			1,398		32,785	32,785				732
085791-A*-2	BERRY PLASTICS CORP TERM LOAN C 2.254% 04/03/15		IN	Redemption 100.0000	05/21/2008	12/31/2008	2,936		220			220		3,157	3,157				(9)
085791-A*-2	BERRY PLASTICS CORP TERM LOAN C 2.254% 04/03/15		IN	Redemption 100.0000	05/21/2008	03/31/2009	2,936		220			220		3,157	3,157				15
085791-A*-2	BERRY PLASTICS CORP TERM LOAN C 2.254% 04/03/15		IN	Redemption 100.0000	05/21/2008	06/30/2009	2,936		220			220		3,157	3,157				35
085791-A*-2	BERRY PLASTICS CORP TERM LOAN C 2.254% 04/03/15		IN	Redemption 100.0000	05/21/2008	09/30/2009	2,936		220			220		3,157	3,157				54
08873#-AA-1	BICENT POWER TERM LOAN 2.290% 06/30/14		NY	Redemption 100.0000	11/19/2008	12/31/2008	500		125			125		625	625				5
08873#-AA-1	BICENT POWER TERM LOAN 2.290% 06/30/14		NY	Redemption 100.0000	11/19/2008	03/31/2009	500		125			125		625	625				10
08873#-AA-1	BICENT POWER TERM LOAN 2.290% 06/30/14		NY	Redemption 100.0000	11/19/2008	06/30/2009	500		125			125		625	625				15

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
08873#-AA-1	BICENT POWER TERM LOAN 2.290% 06/30/14		NY	Redemption 100.0000	11/19/2008	09/30/2009	500		125			125		625	625				20
08873#-AA-1	BICENT POWER TERM LOAN 2.290% 06/30/14		NY	Redemption 100.0000	11/19/2008	10/13/2009	27,972		6,966			6,966		34,938	34,938				1,100
090613-A*-1	BIOMET TERM LOAN 3.282% 03/25/15		NY	Redemption 100.0000	11/19/2008	12/31/2008	2,174		326			326		2,500	2,500				23
090613-A*-1	BIOMET TERM LOAN 3.282% 03/25/15		NY	Redemption 100.0000	11/19/2008	03/31/2009	2,174		326			326		2,500	2,500				49
090613-A*-1	BIOMET TERM LOAN 3.282% 03/25/15		NY	Redemption 100.0000	11/19/2008	06/30/2009	2,174		326			326		2,500	2,500				76
090613-A*-1	BIOMET TERM LOAN 3.282% 03/25/15		NY	Redemption 100.0000	11/19/2008	09/30/2009	2,174		326			326		2,500	2,500				99
10075#-AA-3	BOSTON GENERATING LLC TERM LOAN B 2.533% 12/20/13		MA	Redemption 100.0000	05/09/2008	12/31/2008	2,640		164			164		2,804	2,804				
10075#-AA-3	BOSTON GENERATING LLC TERM LOAN B 2.533% 12/20/13		MA	Redemption 100.0000	05/09/2008	03/31/2009	2,640		164			164		2,804	2,804				19
10075#-AA-3	BOSTON GENERATING LLC TERM LOAN B 2.533% 12/20/13		MA	Redemption 100.0000	05/09/2008	06/30/2009	2,640		164			164		2,804	2,804				38
10075#-AA-3	BOSTON GENERATING LLC TERM LOAN B 2.533% 12/20/13		MA	Redemption 100.0000	05/09/2008	09/30/2009	2,640		164			164		2,804	2,804				56
10734@-AB-6	BRESNAN COMMUNICATIONS GROUP L TERM LOAN 2.285% 09/29/13		NY	Redemption 100.0000	05/09/2008	06/30/2009	4,589		161			161		4,750	4,750				57
10734@-AB-6	BRESNAN COMMUNICATIONS GROUP L TERM LOAN 2.285% 09/29/13		NY	Redemption 100.0000	05/09/2008	09/30/2009	4,589		161			161		4,750	4,750				93
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B1 1.787% 04/27/13		TN	Redemption 100.0000	05/10/2006	01/30/2009	2,904		578			578		3,482	3,482				(31)
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B1 1.787% 04/27/13		TN	Redemption 100.0000	11/19/2008	05/01/2009	1,607		578			578		2,185	2,185				14
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B1 1.787% 04/27/13		TN	Redemption 100.0000	05/10/2006	05/06/2009	1,298							1,298	1,298				6
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B1 1.787% 04/27/13		TN	Redemption 100.0000	05/10/2006	07/31/2009	45,509		9,057			9,057		54,566	54,566				553
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B1 1.787% 04/27/13		TN	Redemption 100.0000	05/10/2006	10/30/2009	2,774		552			552		3,326	3,326				56
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B1 1.787% 04/27/13		TN	Tax Free Exchange	05/10/2006	11/24/2009	849,452		30,239			30,239		879,690	879,690				21,866
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B1 1.787% 04/27/13		TN	Redemption 100.0000	05/10/2006	12/29/2009	3,290		655			655		3,945	3,945				86
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN 2.755% 12/20/12		UT	Redemption 100.0000	05/08/2008	12/31/2008	1,034		72			72		1,105	1,105				(7)
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN 2.755% 12/20/12		UT	Redemption 100.0000	05/08/2008	03/31/2009	1,034		72			72		1,105	1,105				1
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN 2.755% 12/20/12		UT	Redemption 100.0000	05/08/2008	06/30/2009	1,034		72			72		1,105	1,105				9
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN 2.755% 12/20/12		UT	Redemption 100.0000	05/08/2008	09/30/2009	1,034		72			72		1,105	1,105				17
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN 2.755% 12/20/12		UT	Redemption 100.0000	05/08/2008	10/26/2009	77,514		5,368			5,368		82,882	82,882				1,434
126304-A*-5	CSC HOLDINGS (CABLEVISION) TERM LOAN B 2.095% 03/29/13		NY	Redemption 100.0000	03/29/2006	12/31/2008	5,026		290			290		5,316	5,316				(45)
126304-A*-5	CSC HOLDINGS (CABLEVISION) TERM LOAN B 2.095% 03/29/13		NY	Redemption 100.0000	03/29/2006	03/31/2009	5,026		290			290		5,316	5,316				(12)
126304-A*-5	CSC HOLDINGS (CABLEVISION) TERM LOAN B 2.095% 03/29/13		NY	Tax Free Exchange	03/29/2006	06/24/2009	1,988,869		7,764			7,764		1,996,633	1,996,633				6,490
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B 1.764% 05/03/11		VA	Redemption 100.0000	04/23/2004	12/31/2008	5,901		289			289		6,191	6,191				(17)
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B 1.764% 05/03/11		VA	Redemption 100.0000	04/23/2004	03/31/2009	5,901		289			289		6,191	6,191				24
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B 1.764% 05/03/11		VA	Redemption 100.0000	04/23/2004	06/30/2009	5,901		289			289		6,191	6,191				59
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B 1.764% 05/03/11		VA	Redemption 100.0000	04/23/2004	07/08/2009	337,218		16,534			16,534		353,753	353,753				3,519
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B 1.764% 05/03/11		VA	Redemption 100.0000	04/23/2004	09/30/2009	5,012		246			246		5,257	5,257				77

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
13135B-A*-7	CALPINE CORP TERM LOAN 3.165% 03/29/14		CA	Redemption 100.0000	05/09/2008	12/31/2008	6,172		1,212			1,212		7,385	7,385				18
13135B-A*-7	CALPINE CORP TERM LOAN 3.165% 03/29/14		CA	Redemption 100.0000	05/09/2008	03/31/2009	6,172		1,212			1,212		7,385	7,385				98
13135B-A*-7	CALPINE CORP TERM LOAN 3.165% 03/29/14		CA	Redemption 100.0000	05/09/2008	06/30/2009	6,172		1,212			1,212		7,385	7,385				174
13135B-A*-7	CALPINE CORP TERM LOAN 3.165% 03/29/14		CA	Redemption 100.0000	05/09/2008	09/30/2009	6,172		1,212			1,212		7,385	7,385				240
13143#-AC-1	CALUMET LUBRICANTS CO LP TERM LOAN B 4.272% 01/03/15		IN	Redemption 100.0000	11/19/2008	12/31/2008	368		241			241		608	608				(5)
13143#-AC-1	CALUMET LUBRICANTS CO LP TERM LOAN B 4.272% 01/03/15		IN	Redemption 100.0000	11/19/2008	03/31/2009	368		241			241		608	608				5
13143#-AC-1	CALUMET LUBRICANTS CO LP TERM LOAN B 4.272% 01/03/15		IN	Redemption 100.0000	11/19/2008	06/30/2009	368		241			241		608	608				13
13143#-AC-1	CALUMET LUBRICANTS CO LP TERM LOAN B 4.272% 01/03/15		IN	Redemption 100.0000	11/19/2008	09/30/2009	368		241			241		608	608				21
13874T-A*-3	CANWEST MEDIA INC TERM LOAN 0.000% 07/10/14		Canada	Redemption 100.0000	11/19/2008	02/27/2009	1,646		867			867		2,513	2,513				13
14985V-A*-2	CCM MERGER CORP TERM LOAN B 8.500% 07/13/12		NY	Redemption 100.0000	07/25/2005	12/31/2008	3,530		1,444			1,444		4,973	4,973				(2)
14985V-A*-2	CCM MERGER CORP TERM LOAN B 8.500% 07/13/12		NY	Redemption 100.0000	07/25/2005	02/17/2009	43,442		17,768			17,768		61,210	61,210				(28)
14985V-A*-2	CCM MERGER CORP TERM LOAN B 8.500% 07/13/12		NY	Redemption 100.0000	07/25/2005	03/31/2009	33,623		13,752			13,752		47,374	47,374				653
14985V-A*-2	CCM MERGER CORP TERM LOAN B 8.500% 07/13/12		NY	Redemption 100.0000	07/25/2005	06/30/2009	8,960		3,665			3,665		12,625	12,625				444
14985V-A*-2	CCM MERGER CORP TERM LOAN B 8.500% 07/13/12		NY	Redemption 100.0000	07/25/2005	09/30/2009	8,960		3,665			3,665		12,624	12,624				719
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/16/2008	12/31/2008	5,475		844			844		6,319	6,319				(8)
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/16/2008	03/27/2009	19,300		2,977			2,977		22,277	22,277				60
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/16/2008	03/31/2009	5,425		837			837		6,262	6,262				31
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/16/2008	05/29/2009	19,300		2,977			2,977		22,277	22,277				199
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/16/2008	06/30/2009	5,375		829			829		6,205	6,205				68
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/16/2008	08/28/2009	10,491		1,618			1,618		12,109	12,109				169
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Tax Free Exchange	05/16/2008	09/14/2009	1,627,795		41,369			41,369		1,669,165	1,669,165				29,035
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/27/2008	09/30/2009	1,158		177			177		1,335	1,335				23
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/27/2008	11/30/2009	10,504		1,605			1,605		12,109	12,109				258
150185-A#-3	CEDAR FAIR L.P. TERM LOAN 2.234% 08/30/12		OH	Redemption 100.0000	05/27/2008	12/17/2009	31,511		4,815			4,815		36,327	36,327				778
15089#-AB-4	CELANESE AG TERM LOAN 2.037% 04/02/14		TX	Redemption 100.0000	04/21/2008	01/02/2009	6,294		587			587		6,882	6,882				17
15089#-AB-4	CELANESE AG TERM LOAN 2.037% 04/02/14		TX	Redemption 100.0000	04/21/2008	04/02/2009	6,294		587			587		6,882	6,882				68
15089#-AB-4	CELANESE AG TERM LOAN 2.037% 04/02/14		TX	Redemption 100.0000	04/21/2008	07/02/2009	6,294		587			587		6,882	6,882				119
15089#-AB-4	CELANESE AG TERM LOAN 2.037% 04/02/14		TX	Redemption 100.0000	04/21/2008	10/02/2009	6,294		587			587		6,882	6,882				160
15135@-AE-4	CENTENNIAL COMMUNICATIONS CORP TERM LOAN 2.246% 02/09/11		NJ	Redemption 100.0000	02/09/2004	09/03/2009	143,038		2,640			2,640		145,678	145,678				2,946
15135@-AE-4	CENTENNIAL COMMUNICATIONS CORP TERM LOAN 2.246% 02/09/11		NJ	Redemption 100.0000	02/09/2004	11/06/2009	1,375,713		4,758			4,758		1,380,471	1,380,471				40,265
153527-A@-5	CENTRAL GARDEN AND PET CO TERM LOAN B 1.740% 09/30/12		CA	Redemption 100.0000	03/01/2006	12/31/2008	3,574		398			398		3,972	3,972				(1)
153527-A@-5	CENTRAL GARDEN AND PET CO TERM LOAN B 1.740% 09/30/12		CA	Redemption 100.0000	03/01/2006	03/31/2009	3,574		398			398		3,972	3,972				18
153527-A@-5	CENTRAL GARDEN AND PET CO TERM LOAN B 1.740% 09/30/12		CA	Redemption 100.0000	03/01/2006	06/30/2009	3,574		398			398		3,972	3,972				39

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
153527-A@-5	CENTRAL GARDEN AND PET CO TERM LOAN B 1.740% 09/30/12		CA	Redemption 100.0000	03/01/2006	09/30/2009	3,574		398			398		3,972	3,972				57
171871-A@-5	CINCINNATI BELL INC TERM LOAN B 1.780% 08/31/12		OH	Redemption 100.0000	08/26/2005	12/31/2008	9,650		761			761		10,411	10,411				(72)
171871-A@-5	CINCINNATI BELL INC TERM LOAN B 1.780% 08/31/12		OH	Redemption 100.0000	08/26/2005	03/31/2009	5,161		407			407		5,569	5,569				17
171871-A@-5	CINCINNATI BELL INC TERM LOAN B 1.780% 08/31/12		OH	Redemption 100.0000	11/19/2008	06/29/2009	2,162		361			361		2,523	2,523				37
171871-A@-5	CINCINNATI BELL INC TERM LOAN B 1.780% 08/31/12		OH	Redemption 100.0000	08/26/2005	06/30/2009	2,999		46			46		3,046	3,046				39
171871-A@-5	CINCINNATI BELL INC TERM LOAN B 1.780% 08/31/12		OH	Redemption 100.0000	08/26/2005	09/30/2009	5,161		407			407		5,569	5,569				95
172441-A#-4	CINEMARK USA INC TERM LOAN B 2.025% 10/05/13		TX	Redemption 100.0000	04/16/2008	12/31/2008	5,293		692			692		5,985	5,985				(32)
172441-A#-4	CINEMARK USA INC TERM LOAN B 2.025% 10/05/13		TX	Redemption 100.0000	04/16/2008	03/31/2009	5,293		692			692		5,985	5,985				21
172441-A#-4	CINEMARK USA INC TERM LOAN B 2.025% 10/05/13		TX	Redemption 100.0000	04/16/2008	06/30/2009	5,293		692			692		5,985	5,985				57
172441-A#-4	CINEMARK USA INC TERM LOAN B 2.025% 10/05/13		TX	Redemption 100.0000	04/16/2008	09/30/2009	5,293		692			692		5,985	5,985				82
21036P-C@-5	CONSTELLATION BRANDS INC TERM LOAN B 1.750% 06/05/13		NY	Redemption 100.0000	05/12/2008	02/18/2009	8,549		516			516		9,065	9,065				(51)
21036P-C@-5	CONSTELLATION BRANDS INC TERM LOAN B 1.750% 06/05/13		NY	Redemption 100.0000	05/12/2008	03/27/2009	447,273		26,979			26,979		474,252	474,252				1,039
21075*-AB-2	CONTECH CONSTRUCTION PRODUCTS TERM LOAN 2.240% 01/31/13		NY	Redemption 100.0000	02/13/2006	10/28/2009	26,707		2,590			2,590		29,297	29,297				518
216762-A*-5	COOPER STANDARD AUTOMOTIVE TERM LOAN C 7.000% 12/23/11		OH	Redemption 100.0000	12/21/2004	12/31/2008	1,438							1,438	1,438				1
216762-A*-5	COOPER STANDARD AUTOMOTIVE TERM LOAN C 7.000% 12/23/11		OH	Redemption 100.0000	12/21/2004	03/31/2009	1,438							1,438	1,438				15
216762-A*-5	COOPER STANDARD AUTOMOTIVE TERM LOAN C 7.000% 12/23/11		OH	Redemption 100.0000	12/21/2004	06/30/2009	1,438							1,438	1,438				29
216762-A*-5	COOPER STANDARD AUTOMOTIVE TERM LOAN C 7.000% 12/23/11		OH	Tax Free Exchange	12/21/2004	09/30/2009	351,481							351,481	351,481				7,058
22819@-AA-1	CROWN AMERICAS INC TERM LOAN B 1.983% 11/15/12		DE	Redemption 100.0000	11/18/2005	11/13/2009	3,750							3,750	3,750				57
22822#-AB-2	CROWN CASTLE INTERNATIONAL COR TERM LOAN 1.783% 03/06/14		TX	Redemption 100.0000	04/28/2008	12/31/2008	5,598		766			766		6,364	6,364				7
22822#-AB-2	CROWN CASTLE INTERNATIONAL COR TERM LOAN 1.783% 03/06/14		TX	Redemption 100.0000	04/28/2008	03/31/2009	5,598		766			766		6,364	6,364				93
22822#-AB-2	CROWN CASTLE INTERNATIONAL COR TERM LOAN 1.783% 03/06/14		TX	Redemption 100.0000	04/28/2008	06/30/2009	5,598		766			766		6,364	6,364				124
22822#-AB-2	CROWN CASTLE INTERNATIONAL COR TERM LOAN 1.783% 03/06/14		TX	Redemption 100.0000	04/28/2008	09/30/2009	5,598		766			766		6,364	6,364				153
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B 4.239% 06/11/14		WI	Redemption 100.0000	11/19/2008	12/31/2008	21,591		17,236			17,236		38,827	38,827				(165)
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B 4.239% 06/11/14		WI	Redemption 100.0000	11/19/2008	03/12/2009	8,969		7,160			7,160		16,130	16,130				85
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B 4.239% 06/11/14		WI	Redemption 100.0000	11/19/2008	03/31/2009	1,394		1,113			1,113		2,506	2,506				13
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B 4.239% 06/11/14		WI	Redemption 100.0000	11/19/2008	06/29/2009	25,877		20,658			20,658		46,535	46,535				518
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B 4.239% 06/11/14		WI	Redemption 100.0000	11/19/2008	09/30/2009	1,394		1,113			1,113		2,506	2,506				54
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B 4.239% 06/11/14		WI	Redemption 100.0000	11/19/2008	11/02/2009	5,502		4,392			4,392		9,894	9,894				250
242370-B@-2	DEAN FOODS CO TERM LOAN B 1.665% 04/02/14		TX	Redemption 100.0000	04/15/2008	12/31/2008	7,009		567			567		7,576	7,576				12

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
242370-B@-2	DEAN FOODS CO TERM LOAN B 1.665% 04/02/14		TX	Redemption 100.0000	04/15/2008	03/31/2009	7,009		567			567		7,576	7,576				68
242370-B@-2	DEAN FOODS CO TERM LOAN B 1.665% 04/02/14		TX	Redemption 100.0000	04/15/2008	06/30/2009	7,009		567			567		7,576	7,576				118
242370-B@-2	DEAN FOODS CO TERM LOAN B 1.665% 04/02/14		TX	Redemption 100.0000	04/15/2008	09/30/2009	7,009		567			567		7,576	7,576				156
242370-B@-2	DEAN FOODS CO TERM LOAN B 1.665% 04/02/14		TX	Redemption 100.0000	04/15/2008	12/30/2009	7,009		567			567		7,576	7,576				156
25461#-AD-7	DIRECTV HOLDINGS LLC TERM LOAN B 1.734% 04/13/13		DE	Redemption 100.0000	04/11/2005	12/31/2008	4,618		290			290		4,909	4,909				(26)
25461#-AD-7	DIRECTV HOLDINGS LLC TERM LOAN B 1.734% 04/13/13		DE	Redemption 100.0000	04/11/2005	03/31/2009	4,618		290			290		4,909	4,909				(1)
25461#-AD-7	DIRECTV HOLDINGS LLC TERM LOAN B 1.734% 04/13/13		DE	Redemption 100.0000	04/11/2005	06/30/2009	4,618		290			290		4,909	4,909				22
25461#-AD-7	DIRECTV HOLDINGS LLC TERM LOAN B 1.734% 04/13/13		DE	Redemption 100.0000	04/11/2005	09/30/2009	4,618		290			290		4,909	4,909				45
25470#-AA-2	DISCOVERY COMMUNICATIONS INC. TERM LOAN 2.283% 05/14/14		MD	Redemption 100.0000	05/06/2008	12/31/2008	6,603		501			501		7,103	7,103				4
25470#-AA-2	DISCOVERY COMMUNICATIONS INC. TERM LOAN 2.283% 05/14/14		MD	Redemption 100.0000	05/06/2008	03/31/2009	6,603		501			501		7,103	7,103				65
25470#-AA-2	DISCOVERY COMMUNICATIONS INC. TERM LOAN 2.283% 05/14/14		MD	Redemption 100.0000	05/06/2008	06/30/2009	6,603		501			501		7,103	7,103				123
25470#-AA-2	DISCOVERY COMMUNICATIONS INC. TERM LOAN 2.283% 05/14/14		MD	Redemption 100.0000	05/06/2008	09/30/2009	6,603		501			501		7,103	7,103				170
29084@-AA-4	EMDEON BUSINESS SERVICES LLC TERM LOAN 2.290% 11/18/13		NJ	Redemption 100.0000	05/08/2008	12/31/2008	4,703		572			572		5,276	5,276				(1)
29084@-AA-4	EMDEON BUSINESS SERVICES LLC TERM LOAN 2.290% 11/18/13		NJ	Redemption 100.0000	05/08/2008	03/31/2009	44,571		5,424			5,424		49,996	49,996				425
29084@-AA-4	EMDEON BUSINESS SERVICES LLC TERM LOAN 2.290% 11/18/13		NJ	Redemption 100.0000	05/08/2008	06/30/2009	4,703		572			572		5,276	5,276				83
29084@-AA-4	EMDEON BUSINESS SERVICES LLC TERM LOAN 2.290% 11/18/13		NJ	Redemption 100.0000	05/08/2008	09/30/2009	4,703		572			572		5,276	5,276				117
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	12/31/2008	1,812		688			688		2,500	2,500				14
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	02/27/2009	4,622		1,754			1,754		6,375	6,375				38
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	03/31/2009	4,622		1,754			1,754		6,375	6,375				97
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	06/30/2009	3,081		1,169			1,169		4,250	4,250				106
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	07/16/2009	3,081		1,169			1,169		4,250	4,250				106
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	07/23/2009	6,162		2,338			2,338		8,501	8,501				214
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	07/31/2009	11,708		4,443			4,443		16,151	16,151				439
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	08/28/2009	9,243		3,508			3,508		12,751	12,751				372
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	09/09/2009	3,081		1,169			1,169		4,250	4,250				124
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	10/08/2009	3,081		1,169			1,169		4,250	4,250				134
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	11/03/2009	3,081		1,169			1,169		4,250	4,250				143
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	11/25/2009	3,081		1,169			1,169		4,250	4,250				144
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	12/03/2009	3,081		1,169			1,169		4,250	4,250				152

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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
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 2.537% 09/29/13		DE	Redemption 100.0000	11/19/2008	12/23/2009	12,324		4,677			4,677		17,001	17,001				611
34354P-A@-4	FLOWSERVE CORP TERM LOAN 1.813% 08/10/12		TX	Redemption 100.0000	08/11/2005	12/31/2008	2,507		214			214		2,721	2,721				9
34354P-A@-4	FLOWSERVE CORP TERM LOAN 1.813% 08/10/12		TX	Redemption 100.0000	08/11/2005	03/31/2009	2,507		214			214		2,721	2,721				28
34354P-A@-4	FLOWSERVE CORP TERM LOAN 1.813% 08/10/12		TX	Redemption 100.0000	08/11/2005	06/30/2009	2,507		214			214		2,721	2,721				47
34354P-A@-4	FLOWSERVE CORP TERM LOAN 1.813% 08/10/12		TX	Redemption 100.0000	08/11/2005	09/30/2009	2,507		214			214		2,721	2,721				63
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TERM LOAN 1.985% 11/29/13		TX	Redemption 100.0000	11/19/2008	02/20/2009	4,437		2,345			2,345		6,782	6,782				(27)
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TERM LOAN 1.985% 11/29/13		TX	Redemption 100.0000	11/19/2008	03/02/2009	1,652		873			873		2,525	2,525				15
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TERM LOAN 1.985% 11/29/13		TX	Redemption 100.0000	11/19/2008	06/01/2009	1,652		873			873		2,525	2,525				30
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TERM LOAN 1.985% 11/29/13		TX	Redemption 100.0000	11/19/2008	09/01/2009	1,652		873			873		2,525	2,525				43
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TERM LOAN 1.985% 11/29/13		TX	Redemption 100.0000	11/19/2008	12/01/2009	1,652		873			873		2,525	2,525				56
373200-A#-1	GEORGIA GULF CORP TERM LOAN B 10.000% 10/03/13		GA	Redemption 100.0000	09/12/2008	12/31/2008	977		41			41		1,018	1,018				(5)
373200-A#-1	GEORGIA GULF CORP TERM LOAN B 10.000% 10/03/13		GA	Redemption 100.0000	09/12/2008	03/31/2009	976		41			41		1,018	1,018				15
373200-A#-1	GEORGIA GULF CORP TERM LOAN B 10.000% 10/03/13		GA	Redemption 100.0000	09/12/2008	06/30/2009	976		41			41		1,018	1,018				38
373200-A#-1	GEORGIA GULF CORP TERM LOAN B 10.000% 10/03/13		GA	Redemption 100.0000	09/12/2008	09/30/2009	976		41			41		1,018	1,018				63
373200-A#-1	GEORGIA GULF CORP TERM LOAN B 10.000% 10/03/13		GA	Redemption 100.0000	09/12/2008	12/22/2009	378,746		16,043			16,043		394,789	394,789				33,940
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B 2.258% 12/20/12		GA	Redemption 100.0000	02/13/2006	12/31/2008	3,406		205			205		3,610	3,610				(17)
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B 2.258% 12/20/12		GA	Redemption 100.0000	02/13/2006	03/31/2009	3,406		205			205		3,610	3,610				19
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B 2.258% 12/20/12		GA	Redemption 100.0000	02/13/2006	06/30/2009	3,406		205			205		3,610	3,610				50
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B 2.258% 12/20/12		GA	Redemption 100.0000	02/13/2006	07/06/2009	125,001		7,511			7,511		132,512	132,512				1,871
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B 2.258% 12/20/12		GA	Tax Free Exchange	02/13/2006	07/21/2009	461,877							461,877	461,877				6,521
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B 2.258% 12/20/12		GA	Redemption 100.0000	02/13/2006	07/31/2009	240		14			14		255	255				4
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B 2.258% 12/20/12		GA	Redemption 100.0000	02/13/2006	09/30/2009	2,050		123			123		2,173	2,173				46
37330#-AA-7	GEORGIA-PACIFIC LLC TERM LOAN B 2.258% 12/20/12		GA	Redemption 100.0000	02/13/2006	12/17/2009	87,945		5,284			5,284		93,230	93,230				2,507
38470R-A#-8	GRAHAM PACKAGING COMPANY TERM LOAN 2.688% 10/07/11		MI	Redemption 100.0000	05/15/2008	12/31/2008	5,400		584			584		5,985	5,985				(56)
38470R-A#-8	GRAHAM PACKAGING COMPANY TERM LOAN 2.688% 10/07/11		MI	Redemption 100.0000	05/15/2008	03/31/2009	31,683		3,428			3,428		35,111	35,111				246
38470R-A#-8	GRAHAM PACKAGING COMPANY TERM LOAN 2.688% 10/07/11		MI	Tax Free Exchange	05/15/2008	06/09/2009	2,090,680		32,573			32,573		2,123,253	2,123,253				38,634
38869P-B#-0	GRAPHIC PACKAGING CORP TERM LOAN INCREMENTAL 3.035% 05/16/14		CO	Redemption 100.0000	04/30/2008	12/31/2008	631		20			20		651	651				(13)
38869P-B#-0	GRAPHIC PACKAGING CORP TERM LOAN INCREMENTAL 3.035% 05/16/14		CO	Redemption 100.0000	04/30/2008	06/30/2009	631		20			20		651	651				5
38869P-B#-0	GRAPHIC PACKAGING CORP TERM LOAN INCREMENTAL 3.035% 05/16/14		CO	Redemption 100.0000	04/30/2008	12/03/2009	188,801		5,848			5,848		194,648	194,648				4,858
38869P-B#-0	GRAPHIC PACKAGING CORP TERM LOAN INCREMENTAL 3.035% 05/16/14		CO	Redemption 100.0000	04/30/2008	12/16/2009	68,649		2,126			2,126		70,775	70,775				1,776
38869P-B@-2	GRAPHIC PACKAGING CORP TERM LOAN B 2.283% 05/16/14		CO	Redemption 100.0000	11/19/2008	12/03/2009	54,448		13,310			13,310		67,758	67,758				1,990

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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
38869P-B@-2	GRAPHIC PACKAGING CORP TERM LOAN B 2.283% 05/16/14		CO	Redemption 100.0000	11/19/2008	12/16/2009	19,798		4,839			4,839		24,637	24,637				726
389375-C*-5	GRAY TELEVISION INC TERM LOAN 3.790% 12/31/14		GA	Redemption 100.0000	11/19/2008	12/31/2008	10,745		10,949			10,949		21,694	21,694				(77)
389375-C*-5	GRAY TELEVISION INC TERM LOAN 3.790% 12/31/14		GA	Redemption 100.0000	11/19/2008	03/31/2009	1,082		1,103			1,103		2,185	2,185				19
389375-C*-5	GRAY TELEVISION INC TERM LOAN 3.790% 12/31/14		GA	Redemption 100.0000	11/19/2008	06/04/2009	262		267			267		530	530				11
389375-C*-5	GRAY TELEVISION INC TERM LOAN 3.790% 12/31/14		GA	Redemption 100.0000	11/19/2008	06/30/2009	1,082		1,102			1,102		2,184	2,184				44
389375-C*-5	GRAY TELEVISION INC TERM LOAN 3.790% 12/31/14		GA	Redemption 100.0000	11/19/2008	09/30/2009	1,082		1,102			1,102		2,184	2,184				66
39355#-AC-9	GREEN VALLEY RANCH GAMING TERM LOAN 2.283% 02/16/14		DE	Redemption 100.0000	11/19/2008	12/31/2008	1,366		1,242			1,242		2,608	2,608				(5)
39355#-AC-9	GREEN VALLEY RANCH GAMING TERM LOAN 2.283% 02/16/14		DE	Redemption 100.0000	11/19/2008	03/31/2009	1,366		1,242			1,242		2,608	2,608				26
39355#-AC-9	GREEN VALLEY RANCH GAMING TERM LOAN 2.283% 02/16/14		DE	Redemption 100.0000	11/19/2008	06/30/2009	1,366		1,242			1,242		2,608	2,608				39
39355#-AC-9	GREEN VALLEY RANCH GAMING TERM LOAN 2.283% 02/16/14		DE	Redemption 100.0000	11/19/2008	09/30/2009	1,366		1,242			1,242		2,608	2,608				59
39355#-AC-9	GREEN VALLEY RANCH GAMING TERM LOAN 2.283% 02/16/14		DE	Redemption 100.0000	11/19/2008	12/30/2009	1,366		1,242			1,242		2,608	2,608				73
401794-C@-9	GUILFORD MILLS TERM LOAN 8.750% 05/26/10		NC	Redemption 100.0000	05/20/2004	01/02/2009	493		2			2		494	494				(9)
401794-C@-9	GUILFORD MILLS TERM LOAN 8.750% 05/26/10		NC	Redemption 100.0000	05/20/2004	04/01/2009	493		2			2		494	494				
401794-C@-9	GUILFORD MILLS TERM LOAN 8.750% 05/26/10		NC	Redemption 100.0000	05/20/2004	07/01/2009	493		2			2		494	494				7
401794-C@-9	GUILFORD MILLS TERM LOAN 8.750% 05/26/10		NC	Redemption 100.0000	05/20/2004	10/01/2009	493		2			2		494	494				14
404119-A*-0	HCA INC TERM LOAN B 2.533% 11/18/13		TN	Redemption 100.0000	05/20/2008	12/31/2008	8,450		904			904		9,354	9,354				25
404119-A*-0	HCA INC TERM LOAN B 2.533% 11/18/13		TN	Redemption 100.0000	05/20/2008	02/27/2009	81,083		8,679			8,679		89,762	89,762				249
404119-A*-0	HCA INC TERM LOAN B 2.533% 11/18/13		TN	Redemption 100.0000	05/20/2008	04/24/2009	395,538		42,338			42,338		437,875	437,875				5,398
404119-A*-0	HCA INC TERM LOAN B 2.533% 11/18/13		TN	Redemption 100.0000	05/20/2008	08/13/2009	333,377		35,684			35,684		369,061	369,061				7,938
410345-A*-3	HANESBRANDS INC TERM LOAN B 5.032% 09/05/13		NC	Redemption 100.0000	04/29/2008	12/31/2008	208,061		11,268			11,268		219,329	219,329				(1,580)
410345-A*-3	HANESBRANDS INC TERM LOAN B 5.032% 09/05/13		NC	Redemption 100.0000	04/29/2008	01/02/2009	52,015		2,817			2,817		54,832	54,832				(395)
410345-A*-3	HANESBRANDS INC TERM LOAN B 5.032% 09/05/13		NC	Redemption 100.0000	04/29/2008	09/18/2009	106,631		5,775			5,775		112,406	112,406				3,589
410345-A*-3	HANESBRANDS INC TERM LOAN B 5.032% 09/05/13		NC	Redemption 100.0000	04/29/2008	09/29/2009	185,175		10,028			10,028		195,203	195,203				6,434
410345-A*-3	HANESBRANDS INC TERM LOAN B 5.032% 09/05/13		NC	Redemption 100.0000	04/29/2008	12/10/2009	1,479,316		80,114			80,114		1,559,430	1,559,430				81,930
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN 2.033% 02/28/14		FL	Redemption 100.0000	05/08/2008	12/31/2008	6,173		1,041			1,041		7,215	7,215				4
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN 2.033% 02/28/14		FL	Redemption 100.0000	05/08/2008	03/06/2009	16,559		2,793			2,793		19,353	19,353				10
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN 2.033% 02/28/14		FL	Redemption 100.0000	05/08/2008	03/31/2009	6,173		1,041			1,041		7,215	7,215				62
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN 2.033% 02/28/14		FL	Redemption 100.0000	05/08/2008	06/30/2009	28,622		4,828			4,828		33,451	33,451				539
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN 2.033% 02/28/14		FL	Redemption 100.0000	05/08/2008	09/30/2009	6,173		1,041			1,041		7,215	7,215				159
428040-J@-9	HERTZ CORPORATION - THE TERM LOAN B 2.021% 12/21/12		NJ	Redemption 100.0000	12/21/2005	12/31/2008	6,295		882			882		7,178	7,178				(26)
428040-J@-9	HERTZ CORPORATION - THE TERM LOAN B 2.021% 12/21/12		NJ	Redemption 100.0000	12/21/2005	03/31/2009	6,280		880			880		7,160	7,160				24
428040-J@-9	HERTZ CORPORATION - THE TERM LOAN B 2.021% 12/21/12		NJ	Redemption 100.0000	12/21/2005	06/30/2009	6,264		878			878		7,142	7,142				66
428040-J@-9	HERTZ CORPORATION - THE TERM LOAN B 2.021% 12/21/12		NJ	Redemption 100.0000	12/21/2005	09/30/2009	6,248		876			876		7,124	7,124				104

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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
428300-B*-7	HEXION SPECIALTY CHEMICALS INC TERM LOAN C1 2.563% 05/05/13		DE	Redemption 100.0000	05/05/2006	01/02/2009	3,497		791			791		4,288	4,288				20
428300-B*-7	HEXION SPECIALTY CHEMICALS INC TERM LOAN C1 2.563% 05/05/13		DE	Redemption 100.0000	05/05/2006	04/01/2009	3,497		791			791		4,288	4,288				59
428300-B*-7	HEXION SPECIALTY CHEMICALS INC TERM LOAN C1 2.563% 05/05/13		DE	Redemption 100.0000	05/05/2006	06/30/2009	2,208							2,208	2,208				42
428300-B*-7	HEXION SPECIALTY CHEMICALS INC TERM LOAN C1 2.563% 05/05/13		DE	Redemption 100.0000	11/19/2008	07/01/2009	1,289		791			791		2,080	2,080				55
428300-B*-7	HEXION SPECIALTY CHEMICALS INC TERM LOAN C1 2.563% 05/05/13		DE	Redemption 100.0000	05/05/2006	10/01/2009	3,497		791			791		4,288	4,288				128
43163@-AB-7	HILLMAN GROUP INC TERM LOAN B 4.770% 03/31/11		OH	Redemption 100.0000	03/30/2004	12/31/2008	2,577		128			128		2,704	2,704				(26)
43163@-AB-7	HILLMAN GROUP INC TERM LOAN B 4.770% 03/31/11		OH	Redemption 100.0000	03/30/2004	03/23/2009	13,896		689			689		14,585	14,585				(96)
43163@-AB-7	HILLMAN GROUP INC TERM LOAN B 4.770% 03/31/11		OH	Redemption 100.0000	03/30/2004	03/31/2009	30,690		1,521			1,521		32,211	32,211				(211)
43163@-AB-7	HILLMAN GROUP INC TERM LOAN B 4.770% 03/31/11		OH	Redemption 100.0000	03/30/2004	05/26/2009	22,301		1,105			1,105		23,406	23,406				81
43163@-AB-7	HILLMAN GROUP INC TERM LOAN B 4.770% 03/31/11		OH	Redemption 100.0000	03/30/2004	06/29/2009	2,469		122			122		2,591	2,591				9
43163@-AB-7	HILLMAN GROUP INC TERM LOAN B 4.770% 03/31/11		OH	Redemption 100.0000	03/30/2004	08/24/2009	42,787		2,120			2,120		44,907	44,907				754
43163@-AB-7	HILLMAN GROUP INC TERM LOAN B 4.770% 03/31/11		OH	Redemption 100.0000	03/30/2004	11/24/2009	17,982		891			891		18,873	18,873				554
44701Q-A@-1	HUNTSMAN INTERNATIONAL LLC TERM LOAN B 1.984% 04/21/14		TX	Redemption 100.0000	08/10/2005	03/31/2009	24,953		2,774			2,774		27,727	27,727				149
45029@-AA-8	ISP CHEMICALS INC TERM LOAN B 2.063% 06/04/14		DE	Redemption 100.0000	02/21/2006	12/31/2008	4,274		583			583		4,858	4,858				(20)
45029@-AA-8	ISP CHEMICALS INC TERM LOAN B 2.063% 06/04/14		DE	Redemption 100.0000	02/21/2006	03/31/2009	4,274		583			583		4,858	4,858				17
45029@-AA-8	ISP CHEMICALS INC TERM LOAN B 2.063% 06/04/14		DE	Redemption 100.0000	02/21/2006	06/30/2009	4,274		583			583		4,858	4,858				53
45029@-AA-8	ISP CHEMICALS INC TERM LOAN B 2.063% 06/04/14		DE	Tax Free Exchange	02/21/2006	08/27/2009	1,675,479		23,072			23,072		1,698,550	1,698,550				27,509
451663-A*-9	IDEARC INC TERM LOAN 6.250% 11/17/14		NY	Redemption 100.0000	11/19/2008	12/31/2008	964		1,554			1,554		2,519	2,519				19
451663-A*-9	IDEARC INC TERM LOAN 6.250% 11/17/14		NY	Redemption 100.0000	11/19/2008	04/13/2009	11,048		17,808			17,808		28,857	28,857				460
451663-A*-9	IDEARC INC TERM LOAN 6.250% 11/17/14		NY	MORGAN (J.P.) SECURITIES	11/19/2008	11/10/2009	201,006		33,485			33,485		234,491	254,625		20,134	20,134	8,372
45661@-AA-1	INEOS HOLDINGS LTD TERM LOAN B2 9.501% 12/16/13		United Kingdom	Redemption 100.0000	02/10/2006	12/31/2008	8,957		2,440			2,440		11,397	11,397				(157)
45661@-AA-1	INEOS HOLDINGS LTD TERM LOAN B2 9.501% 12/16/13		United Kingdom	Redemption 100.0000	11/19/2008	09/28/2009	203		148			148		351	351				(327)
45661@-AB-9	INEOS HOLDINGS LTD TERM LOAN C2 10.001% 12/16/14		United Kingdom	Redemption 100.0000	02/10/2006	12/31/2008	8,947		2,441			2,441		11,388	11,388				(175)
456818-A#-0	INFOGROUP INC TERM LOAN B 2.290% 02/14/12		NE	Redemption 100.0000	05/27/2004	12/31/2008	1,052							1,052	1,052				1
456818-A#-0	INFOGROUP INC TERM LOAN B 2.290% 02/14/12		NE	Redemption 100.0000	05/27/2004	03/31/2009	225,162							225,162	225,162				2,080
456818-A#-0	INFOGROUP INC TERM LOAN B 2.290% 02/14/12		NE	Redemption 100.0000	05/27/2004	06/30/2009	1,052							1,052	1,052				18
456818-A#-0	INFOGROUP INC TERM LOAN B 2.290% 02/14/12		NE	Redemption 100.0000	05/27/2004	08/07/2009	13,541							13,541	13,541				235
456818-A#-0	INFOGROUP INC TERM LOAN B 2.290% 02/14/12		NE	Redemption 100.0000	05/27/2004	10/01/2009	1,052							1,052	1,052				26
471109-A#-5	JARDEN CORP TERM LOAN B2 2.033% 01/24/12		NY	Redemption 100.0000	07/15/2005	12/31/2008	374							374	374				(6)
471109-A#-5	JARDEN CORP TERM LOAN B2 2.033% 01/24/12		NY	Redemption 100.0000	07/15/2005	03/31/2009	374							374	374				(3)
471109-A#-5	JARDEN CORP TERM LOAN B2 2.033% 01/24/12		NY	Redemption 100.0000	07/15/2005	04/09/2009	695							695	695				(6)
471109-A#-5	JARDEN CORP TERM LOAN B2 2.033% 01/24/12		NY	Redemption 100.0000	07/15/2005	05/11/2009	24,062							24,062	24,062				(193)
471109-A#-5	JARDEN CORP TERM LOAN B2 2.033% 01/24/12		NY	Redemption 100.0000	07/15/2005	06/30/2009	310							310	310				

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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
471109-A#-5	JARDEN CORP TERM LOAN B2 2.033% 01/24/12		NY	Tax Free Exchange	07/15/2005	09/14/2009	61,759							61,759	61,759				12
471109-A#-5	JARDEN CORP TERM LOAN B2 2.033% 01/24/12		NY	Redemption 100.0000	07/15/2005	09/30/2009	3,858							3,858	3,858				38
471109-A@-7	JARDEN CORP TERM LOAN B1 2.033% 01/24/12		NY	Redemption 100.0000	12/14/2004	12/31/2008	2,522							2,611	2,611				12
471109-A@-7	JARDEN CORP TERM LOAN B1 2.033% 01/24/12		NY	Redemption 100.0000	12/14/2004	03/31/2009	2,522							2,611	2,611				33
471109-A@-7	JARDEN CORP TERM LOAN B1 2.033% 01/24/12		NY	Redemption 100.0000	12/14/2004	04/09/2009	4,659							4,822	4,822				61
471109-A@-7	JARDEN CORP TERM LOAN B1 2.033% 01/24/12		NY	Redemption 100.0000	12/14/2004	05/11/2009	161,325							166,976	166,976				2,106
471109-A@-7	JARDEN CORP TERM LOAN B1 2.033% 01/24/12		NY	Redemption 100.0000	12/14/2004	06/30/2009	2,089							2,162	2,162				45
471109-A@-7	JARDEN CORP TERM LOAN B1 2.033% 01/24/12		NY	Tax Free Exchange	12/14/2004	09/14/2009	428,566							428,566	428,566				8,918
471109-A@-7	JARDEN CORP TERM LOAN B1 2.033% 01/24/12		NY	Redemption 100.0000	12/14/2004	09/30/2009	25,868							26,774	26,774				814
479269-A*-3	JOHNSONDIVERSEY TERM LOAN 0.000% 12/16/11		WI	Redemption 100.0000	12/16/2005	05/05/2009	5,517							5,702	5,702				52
479269-A*-3	JOHNSONDIVERSEY TERM LOAN 0.000% 12/16/11		WI	Redemption 100.0000	12/16/2005	11/03/2009	5,517							5,702	5,702				132
479269-A*-3	JOHNSONDIVERSEY TERM LOAN 0.000% 12/16/11		WI	Redemption 100.0000	12/16/2005	11/24/2009	467,919							476,770	476,770				11,650
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY TERM LOAN B 2.023% 04/28/13		MO	Redemption 100.0000	04/28/2006	12/31/2008	3,669							4,094	4,094				(34)
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY TERM LOAN B 2.023% 04/28/13		MO	Redemption 100.0000	04/28/2006	03/31/2009	3,669							4,094	4,094				9
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY TERM LOAN B 2.023% 04/28/13		MO	Redemption 100.0000	04/28/2006	06/30/2009	3,669							4,094	4,094				38
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY TERM LOAN B 2.023% 04/28/13		MO	Redemption 100.0000	04/28/2006	09/30/2009	3,669							4,094	4,094				64
50076@-AA-0	KRATON POLYMERS LLC TERM LOAN B 2.313% 05/12/13		DE	Redemption 100.0000	12/12/2003	12/31/2008	1,428							1,610	1,610				(8)
50076@-AA-0	KRATON POLYMERS LLC TERM LOAN B 2.313% 05/12/13		DE	Redemption 100.0000	12/12/2003	03/31/2009	1,428							1,610	1,610				7
50076@-AA-0	KRATON POLYMERS LLC TERM LOAN B 2.313% 05/12/13		DE	Redemption 100.0000	12/12/2003	06/30/2009	1,428							1,610	1,610				21
50076@-AA-0	KRATON POLYMERS LLC TERM LOAN B 2.313% 05/12/13		DE	Redemption 100.0000	12/12/2003	09/30/2009	1,428							1,610	1,610				34
50076@-AA-0	KRATON POLYMERS LLC TERM LOAN B 2.313% 05/12/13		DE	Redemption 100.0000	12/12/2003	12/29/2009	170,828							192,665	192,665				5,747
50375#-AF-5	LA PALOMA GENERATING CO LLC TERM LOAN 1.761% 08/16/12		DE	Redemption 100.0000	11/19/2008	12/31/2008	1,610							2,323	2,323				14
50375#-AF-5	LA PALOMA GENERATING CO LLC TERM LOAN 1.761% 08/16/12		DE	Redemption 100.0000	11/19/2008	03/31/2009	1,610							2,323	2,323				30
50375#-AF-5	LA PALOMA GENERATING CO LLC TERM LOAN 1.761% 08/16/12		DE	Redemption 100.0000	11/19/2008	06/30/2009	1,610							2,323	2,323				46
50375#-AF-5	LA PALOMA GENERATING CO LLC TERM LOAN 1.761% 08/16/12		DE	Redemption 100.0000	11/19/2008	09/30/2009	1,610							2,323	2,323				58
51783#-AA-0	VENETIAN CASINO (LV SANDS) TERM LOAN 2.040% 05/23/14		NV	Redemption 100.0000	05/22/2008	12/31/2008	1,846							1,992	1,992				(3)
51783#-AA-0	VENETIAN CASINO (LV SANDS) TERM LOAN 2.040% 05/23/14		NV	Redemption 100.0000	05/22/2008	03/31/2009	1,846							1,992	1,992				8
51783#-AA-0	VENETIAN CASINO (LV SANDS) TERM LOAN 2.040% 05/23/14		NV	Redemption 100.0000	05/22/2008	06/30/2009	1,846							1,992	1,992				19
51783#-AA-0	VENETIAN CASINO (LV SANDS) TERM LOAN 2.040% 05/23/14		NV	Redemption 100.0000	05/22/2008	09/30/2009	1,846							1,992	1,992				30
51783#-AB-8	VENETIAN CASINO (LV SANDS) TERM LOAN DELAY DRAW 2.040% 05/23/14		NV	Redemption 100.0000	05/22/2008	12/31/2008	369							398	398				
51783#-AB-8	VENETIAN CASINO (LV SANDS) TERM LOAN DELAY DRAW 2.040% 05/23/14		NV	Redemption 100.0000	05/22/2008	03/31/2009	369							398	398				2
51783#-AB-8	VENETIAN CASINO (LV SANDS) TERM LOAN DELAY DRAW 2.040% 05/23/14		NV	Redemption 100.0000	05/22/2008	06/30/2009	369							398	398				5
51783#-AB-8	VENETIAN CASINO (LV SANDS) TERM LOAN DELAY DRAW 2.040% 05/23/14		NV	Redemption 100.0000	05/22/2008	09/30/2009	369							398	398				7

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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
53219L-A*-0	LIFEPOINT HOSPITALS INC TERM LOAN 1.887% 04/16/12		TN	Redemption 100.0000	04/15/2005	05/19/2009	6,905							6,905	6,905				7
53954#-AA-9	METRO GOLDWYN MAYER INC TERM LOAN B 20.500% 04/09/12		CA	Redemption 100.0000	04/06/2005	12/31/2008	3,500							3,500	3,500				(25)
53954#-AA-9	METRO GOLDWYN MAYER INC TERM LOAN B 20.500% 04/09/12		CA	Redemption 100.0000	04/06/2005	03/31/2009	3,500							3,500	3,500				12
53954#-AA-9	METRO GOLDWYN MAYER INC TERM LOAN B 20.500% 04/09/12		CA	Redemption 100.0000	04/06/2005	06/30/2009	3,500							3,500	3,500				44
53954#-AA-9	METRO GOLDWYN MAYER INC TERM LOAN B 20.500% 04/09/12		CA	Redemption 100.0000	04/06/2005	09/30/2009	3,500							3,500	3,500				65
554273-A*-3	MACDERMID INC TERM LOAN 2.234% 04/12/14		CT	Redemption 100.0000	04/14/2008	12/31/2008	3,876		845			845		4,721	4,721				8
554273-A*-3	MACDERMID INC TERM LOAN 2.234% 04/12/14		CT	Redemption 100.0000	04/14/2008	03/31/2009	25,704		5,602			5,602		31,306	31,306				247
554273-A*-3	MACDERMID INC TERM LOAN 2.234% 04/12/14		CT	Redemption 100.0000	04/14/2008	05/29/2009	82,711		18,025			18,025		100,735	100,735				1,204
554273-A*-3	MACDERMID INC TERM LOAN 2.234% 04/12/14		CT	Redemption 100.0000	04/14/2008	06/30/2009	3,873		844			844		4,717	4,717				66
554273-A*-3	MACDERMID INC TERM LOAN 2.234% 04/12/14		CT	Redemption 100.0000	04/14/2008	09/30/2009	3,873		844			844		4,717	4,717				94
591405-A*-6	METAVANTE CORPORATION TERM LOAN B 3.531% 11/01/14		WI	Redemption 100.0000	05/30/2008	02/02/2009	5,613		647			647		6,259	6,259				18
591405-A*-6	METAVANTE CORPORATION TERM LOAN B 3.531% 11/01/14		WI	Redemption 100.0000	05/30/2008	05/01/2009	5,613		647			647		6,259	6,259				63
591405-A*-6	METAVANTE CORPORATION TERM LOAN B 3.531% 11/01/14		WI	Redemption 100.0000	05/30/2008	08/03/2009	5,613		647			647		6,259	6,259				108
591405-A*-6	METAVANTE CORPORATION TERM LOAN B 3.531% 11/01/14		WI	MORGAN (J.P.) SECURITIES	05/30/2008	09/21/2009	1,234,038		15,849			15,849		1,249,887	1,376,251		126,363	126,363	23,724
591405-A*-6	METAVANTE CORPORATION TERM LOAN B 3.531% 11/01/14		WI	Redemption 100.0000	05/30/2008	11/02/2009	2,481		286			286		2,766	2,766				80
59170@-AC-2	METRO GOLDWYN MAYER INC TERM LOAN B1 20.500% 04/09/12		CA	Redemption 100.0000	05/08/2008	12/31/2008	1,810		866			866		2,677	2,677				13
59170@-AC-2	METRO GOLDWYN MAYER INC TERM LOAN B1 20.500% 04/09/12		CA	Redemption 100.0000	05/08/2008	03/31/2009	1,810		866			866		2,677	2,677				45
59170@-AC-2	METRO GOLDWYN MAYER INC TERM LOAN B1 20.500% 04/09/12		CA	Redemption 100.0000	05/08/2008	06/30/2009	1,811		866			866		2,677	2,677				70
59170@-AC-2	METRO GOLDWYN MAYER INC TERM LOAN B1 20.500% 04/09/12		CA	Redemption 100.0000	05/08/2008	09/30/2009	1,810		866			866		2,677	2,677				85
594079-A#-2	MICHAEL FOODS TERM LOAN B 3.064% 11/21/10		MN	Redemption 100.0000	11/14/2003	05/01/2009	361,128							361,128	361,128				3,911
594087-A@-7	MICHAELS STORES INC TERM LOAN B1 2.563% 10/31/13		TX	Redemption 100.0000	11/19/2008	01/30/2009	1,456		1,069			1,069		2,525	2,525				2
594087-A@-7	MICHAELS STORES INC TERM LOAN B1 2.563% 10/31/13		TX	Redemption 100.0000	11/19/2008	05/04/2009	1,456		1,069			1,069		2,525	2,525				20
594087-A@-7	MICHAELS STORES INC TERM LOAN B1 2.563% 10/31/13		TX	Redemption 100.0000	11/19/2008	07/31/2009	1,456		1,069			1,069		2,525	2,525				35
594087-A@-7	MICHAELS STORES INC TERM LOAN B1 2.563% 10/31/13		TX	Redemption 100.0000	11/19/2008	10/30/2009	1,456		1,069			1,069		2,525	2,525				50
594087-A@-7	MICHAELS STORES INC TERM LOAN B1 2.563% 10/31/13		TX	Tax Free Exchange	11/19/2008	11/18/2009	324,200		32,016			32,016		356,216	356,216				12,528
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN 5.281% 05/24/14		NY	Redemption 100.0000	04/30/2008	12/31/2008	4,509		768			768		5,277	5,277				(24)
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN 5.281% 05/24/14		NY	Redemption 100.0000	04/30/2008	03/31/2009	4,509		768			768		5,277	5,277				38
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN 5.281% 05/24/14		NY	Redemption 100.0000	04/30/2008	06/18/2009	266,433		45,406			45,406		311,839	311,839				3,784
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN 5.281% 05/24/14		NY	Redemption 100.0000	04/30/2008	06/30/2009	71,042		12,107			12,107		83,149	83,149				1,218
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN 5.281% 05/24/14		NY	Redemption 100.0000	04/30/2008	08/14/2009	66,491		11,331			11,331		77,823	77,823				1,753
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN 5.281% 05/24/14		NY	Redemption 100.0000	04/30/2008	08/28/2009	66,493		11,332			11,332		77,826	77,826				1,791

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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
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN 5.281% 05/24/14		NY	Redemption 100.0000	04/30/2008	09/24/2009	438,841		74,787			74,787		513,629	513,629				13,984
624758-A*-9	MUELLER WATER PRODUCTS INC TERM LOAN 5.281% 05/24/14		NY	Redemption 100.0000	04/30/2008	09/30/2009	10,570		1,801			1,801		12,371	12,371				360
62906#-AA-9	NE ENERGY INC TERM LOAN B 2.750% 11/01/13		DE	Redemption 100.0000	08/20/2008	12/23/2009	113,542		25,250			25,250		138,793	138,793				4,219
629377-C#-7	NRG ENERGY INC TERM LOAN 2.019% 02/01/13		MN	Redemption 100.0000	05/09/2008	12/31/2008	3,489		137			137		3,626	3,626				(18)
629377-C#-7	NRG ENERGY INC TERM LOAN 2.019% 02/01/13		MN	Redemption 100.0000	05/09/2008	03/10/2009	87,844		3,449			3,449		91,293	91,293				(363)
629377-C#-7	NRG ENERGY INC TERM LOAN 2.019% 02/01/13		MN	Redemption 100.0000	05/09/2008	03/31/2009	3,489		137			137		3,626	3,626				8
629377-C#-7	NRG ENERGY INC TERM LOAN 2.019% 02/01/13		MN	Redemption 100.0000	05/09/2008	06/30/2009	3,489		137			137		3,626	3,626				33
629377-C#-7	NRG ENERGY INC TERM LOAN 2.019% 02/01/13		MN	Redemption 100.0000	05/09/2008	09/30/2009	3,489		137			137		3,626	3,626				53
629855-A*-8	NALCO COMPANY TERM LOAN B 2.063% 11/04/10		IL	Redemption 100.0000	10/31/2003	05/13/2009	1,289,855		76,339			76,339		1,366,194	1,366,194				10,777
640204-A@-2	NEIMAN MARCUS GROUP INC TERM LOAN 2.255% 04/06/13		TX	Redemption 100.0000	10/04/2005	10/27/2009	52,012		6,384			6,384		58,396	58,396				1,048
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN A 2.235% 08/09/13		NY	Redemption 100.0000	05/15/2008	12/31/2008	5,272		835			835		6,107	6,107				(38)
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN A 2.235% 08/09/13		NY	Redemption 100.0000	05/15/2008	03/31/2009	5,272		835			835		6,107	6,107				33
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN A 2.235% 08/09/13		NY	Redemption 100.0000	05/15/2008	06/25/2009	89,063		14,103			14,103		103,166	103,166				1,218
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN A 2.235% 08/09/13		NY	Redemption 100.0000	05/15/2008	06/30/2009	3,330		527			527		3,857	3,857				46
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN A 2.235% 08/09/13		NY	Tax Free Exchange	05/15/2008	07/20/2009	1,328,695		21,664			21,664		1,350,360	1,350,360				21,916
65543A-A*-5	NORANDA ALUMINIUM ACQUISITION TERM LOAN 2.236% 05/18/14		DE	Redemption 100.0000	05/22/2008	04/03/2009	77,547		16,317			16,317		93,865	93,865				714
67000#-AB-1	NOVELIS INC/GA TERM LOAN - US 2.263% 07/06/14		Canada	Redemption 100.0000	05/22/2008	12/31/2008	3,088		456			456		3,544	3,544				11
67000#-AB-1	NOVELIS INC/GA TERM LOAN - US 2.263% 07/06/14		Canada	Redemption 100.0000	05/22/2008	03/31/2009	3,076		454			454		3,530	3,530				42
67000#-AB-1	NOVELIS INC/GA TERM LOAN - US 2.263% 07/06/14		Canada	Redemption 100.0000	05/22/2008	06/30/2009	3,076		454			454		3,530	3,530				71
67000#-AB-1	NOVELIS INC/GA TERM LOAN - US 2.263% 07/06/14		Canada	Redemption 100.0000	05/22/2008	09/30/2009	3,076		454			454		3,530	3,530				93
67000X-A@-5	NOVELIS INC/GA TERM LOAN - CAN 2.240% 07/06/14		Canada	Redemption 100.0000	05/22/2008	12/31/2008	1,404		207			207		1,611	1,611				5
67000X-A@-5	NOVELIS INC/GA TERM LOAN - CAN 2.240% 07/06/14		Canada	Redemption 100.0000	05/22/2008	03/31/2009	1,404		207			207		1,611	1,611				19
67000X-A@-5	NOVELIS INC/GA TERM LOAN - CAN 2.240% 07/06/14		Canada	Redemption 100.0000	05/22/2008	06/30/2009	1,404		207			207		1,611	1,611				29
67000X-A@-5	NOVELIS INC/GA TERM LOAN - CAN 2.240% 07/06/14		Canada	Redemption 100.0000	05/22/2008	09/30/2009	1,404		207			207		1,611	1,611				38
67019U-A*-2	NTELOS INC TERM LOAN B1 2.560% 08/24/11		VA	Redemption 100.0000	02/17/2005	12/31/2008	6,282		409			409		6,691	6,691				(7)
67019U-A*-2	NTELOS INC TERM LOAN B1 2.560% 08/24/11		VA	Redemption 100.0000	02/17/2005	03/31/2009	6,282		409			409		6,691	6,691				39
67019U-A*-2	NTELOS INC TERM LOAN B1 2.560% 08/24/11		VA	Redemption 100.0000	02/17/2005	06/30/2009	6,280		409			409		6,690	6,690				84
67019U-A*-2	NTELOS INC TERM LOAN B1 2.560% 08/24/11		VA	Redemption 100.0000	02/17/2005	08/07/2009	2,415,013		153,294			153,294		2,568,307	2,568,307				39,145
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B 3.281% 11/13/14		IL	Redemption 100.0000	05/15/2008	12/31/2008	2,290		116			116		2,406	2,406				(7)
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B 3.281% 11/13/14		IL	Redemption 100.0000	05/15/2008	03/30/2009	2,290		116			116		2,406	2,406				12
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B 3.281% 11/13/14		IL	Redemption 100.0000	05/15/2008	06/30/2009	2,290		116			116		2,406	2,406				37
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B 3.281% 11/13/14		IL	Redemption 100.0000	05/15/2008	07/28/2009	60,728		3,075			3,075		63,803	63,803				1,057
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B 3.281% 11/13/14		IL	Redemption 100.0000	05/15/2008	08/11/2009	17,969		910			910		18,879	18,879				341
688239-B@-0	OSHKOSH CORP TERM LOAN B 6.269% 12/06/13		WI	Redemption 100.0000	05/22/2008	12/31/2008	15,320		3,668			3,668		18,987	18,987				(103)

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
688239-B@-0	OSHKOSH CORP TERM LOAN B 6.269% 12/06/13		WI	Redemption 100.0000	05/22/2008	03/09/2009	52,699		12,617			12,617		65,316	65,316				136
688239-B@-0	OSHKOSH CORP TERM LOAN B 6.269% 12/06/13		WI	Redemption 100.0000	05/22/2008	08/12/2009	184,080		44,072			44,072		228,152	228,152				5,024
695459-A*-8	PAETEC COMMUNICATIONS TERM LOAN - INCREMENTAL 2.734% 02/28/13		DE	Redemption 100.0000	11/19/2008	12/31/2008	328		172			172		500	500				(1)
695459-A*-8	PAETEC COMMUNICATIONS TERM LOAN - INCREMENTAL 2.734% 02/28/13		DE	Redemption 100.0000	11/19/2008	03/31/2009	328		172			172		500	500				3
695459-A*-8	PAETEC COMMUNICATIONS TERM LOAN - INCREMENTAL 2.734% 02/28/13		DE	Redemption 100.0000	11/19/2008	04/01/2009	1,251		653			653		1,904	1,904				12
695459-A*-8	PAETEC COMMUNICATIONS TERM LOAN - INCREMENTAL 2.734% 02/28/13		DE	Redemption 100.0000	11/19/2008	06/29/2009	74,153		38,738			38,738		112,891	112,891				1,239
695459-A*-8	PAETEC COMMUNICATIONS TERM LOAN - INCREMENTAL 2.734% 02/28/13		DE	Redemption 100.0000	11/19/2008	06/30/2009	138		72			72		209	209				4
695459-A*-8	PAETEC COMMUNICATIONS TERM LOAN - INCREMENTAL 2.734% 02/28/13		DE	Redemption 100.0000	11/19/2008	09/30/2009	138		72			72		209	209				5
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B 1.994% 10/03/12		PA	Redemption 100.0000	05/28/2008	12/31/2008	3,295		346			346		3,641	3,641				(11)
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B 1.994% 10/03/12		PA	Redemption 100.0000	05/28/2008	03/31/2009	1,069		20			20		1,090	1,090				7
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B 1.994% 10/03/12		PA	Redemption 100.0000	11/19/2008	04/01/2009	2,225		326			326		2,551	2,551				16
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B 1.994% 10/03/12		PA	Redemption 100.0000	05/28/2008	06/30/2009	3,295		346			346		3,641	3,641				51
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B 1.994% 10/03/12		PA	Redemption 100.0000	05/28/2008	08/19/2009	55,910		5,873			5,873		61,783	61,783				1,019
707569-B@-7	PENN NATIONAL GAMING INC TERM LOAN A 1.540% 10/03/11		PA	Redemption 100.0000	05/26/2005	12/31/2008	62,629		(129)			(129)		62,500	62,500				(93)
707569-B@-7	PENN NATIONAL GAMING INC TERM LOAN A 1.540% 10/03/11		PA	Redemption 100.0000	05/26/2005	03/31/2009	62,629		(129)			(129)		62,500	62,500				260
707569-B@-7	PENN NATIONAL GAMING INC TERM LOAN A 1.540% 10/03/11		PA	Redemption 100.0000	05/26/2005	06/30/2009	62,629		(129)			(129)		62,500	62,500				524
707569-B@-7	PENN NATIONAL GAMING INC TERM LOAN A 1.540% 10/03/11		PA	Redemption 100.0000	05/26/2005	08/14/2009	123,332		(255)			(255)		123,077	123,077				1,197
707569-B@-7	PENN NATIONAL GAMING INC TERM LOAN A 1.540% 10/03/11		PA	Redemption 100.0000	05/26/2005	09/23/2009	490,437		(1,014)			(1,014)		489,423	489,423				5,960
716017-A*-9	PETCO ANIMAL SUPPLIES INC TERM LOAN 2.516% 10/26/13		CA	Redemption 100.0000	04/14/2008	12/31/2008	2,132		210			210		2,342	2,342				(8)
716017-A*-9	PETCO ANIMAL SUPPLIES INC TERM LOAN 2.516% 10/26/13		CA	Redemption 100.0000	04/14/2008	03/31/2009	2,132		210			210		2,342	2,342				21
716017-A*-9	PETCO ANIMAL SUPPLIES INC TERM LOAN 2.516% 10/26/13		CA	Redemption 100.0000	04/14/2008	06/30/2009	2,132		210			210		2,342	2,342				40
716017-A*-9	PETCO ANIMAL SUPPLIES INC TERM LOAN 2.516% 10/26/13		CA	Redemption 100.0000	04/14/2008	09/30/2009	2,132		210			210		2,342	2,342				57
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	12/31/2008	3,181		547			547		3,728	3,728				8
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	03/31/2009	21,505		3,696			3,696		25,201	25,201				224
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	05/29/2009	25,089		4,312			4,312		29,401	29,401				392
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	06/30/2009	35,842		6,160			6,160		42,002	42,002				656
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	07/31/2009	25,089		4,312			4,312		29,401	29,401				524
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	08/28/2009	14,337		2,464			2,464		16,801	16,801				333
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	09/30/2009	43,010		7,392			7,392		50,402	50,402				1,114
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	10/30/2009	43,010		7,392			7,392		50,402	50,402				1,222

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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
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 2.484% 04/06/11		NY	Redemption 100.0000	04/07/2004	11/30/2009	21,505		3,696			3,696		25,201	25,201				665
74819R-A*-7	QUEBECOR MEDIA INC TERM LOAN B 2.284% 01/17/13		Canada	Redemption 100.0000	01/12/2006	01/15/2009	1,625							1,625	1,625				6
74819R-A*-7	QUEBECOR MEDIA INC TERM LOAN B 2.284% 01/17/13		Canada	Redemption 100.0000	01/12/2006	04/15/2009	1,625							1,625	1,625				18
74819R-A*-7	QUEBECOR MEDIA INC TERM LOAN B 2.284% 01/17/13		Canada	Redemption 100.0000	01/12/2006	07/15/2009	1,625							1,625	1,625				31
74819R-A*-7	QUEBECOR MEDIA INC TERM LOAN B 2.284% 01/17/13		Canada	Redemption 100.0000	01/12/2006	10/15/2009	1,625							1,625	1,625				42
74956E-B@-6	RH DONNELLEY CORPORATION TERM LOAN D 6.750% 06/30/11		NY	Redemption 100.0000	08/27/2004	12/31/2008	1,634							1,634	1,634				(14,071)
74956E-B@-6	RH DONNELLEY CORPORATION TERM LOAN D 6.750% 06/30/11		NY	Redemption 100.0000	08/27/2004	03/31/2009	1,634							1,634	1,634				17
74956E-B@-6	RH DONNELLEY CORPORATION TERM LOAN D 6.750% 06/30/11		NY	Redemption 100.0000	08/27/2004	05/28/2009	32,223							32,223	32,223				453
74956E-B@-6	RH DONNELLEY CORPORATION TERM LOAN D 6.750% 06/30/11		NY	Redemption 100.0000	08/27/2004	06/30/2009	1,550							1,550	1,550				49
74956E-B@-6	RH DONNELLEY CORPORATION TERM LOAN D 6.750% 06/30/11		NY	Redemption 100.0000	08/27/2004	09/30/2009	1,550							1,550	1,550				76
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B 4.033% 10/27/13		CO	Redemption 100.0000	05/06/2004	12/31/2008	6,023		667			667		6,690	6,690				6
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B 4.033% 10/27/13		CO	Redemption 100.0000	05/06/2004	03/31/2009	6,023		667			667		6,690	6,690				86
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B 4.033% 10/27/13		CO	Redemption 100.0000	05/06/2004	06/30/2009	6,023		667			667		6,690	6,690				170
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B 4.033% 10/27/13		CO	Redemption 100.0000	05/06/2004	07/15/2009	540,357		59,881			59,881		600,238	600,238				15,486
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B 4.033% 10/27/13		CO	Redemption 100.0000	05/06/2004	09/30/2009	4,633		513			513		5,147	5,147				190
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Redemption 100.0000	05/28/2008	12/31/2008	4,780	(503)	639			136		4,916	4,916				
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Redemption 87.0000	05/28/2008	02/24/2009	(1,254,064)	132,796				132,796		(1,121,268)	(1,121,268)				
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Redemption 100.0000	05/28/2008	03/31/2009	4,780	(503)	639			136		4,916	4,916				12
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Redemption 100.0000	05/28/2008	06/30/2009	4,780	(503)	639			136		4,916	4,916				41
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Redemption 100.0000	05/28/2008	08/21/2009	70,746	(7,438)	9,460			2,022		72,767	72,767				840
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Redemption 100.0000	05/28/2008	09/18/2009	28,298	(2,975)	3,784			809		29,107	29,107				382
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Redemption 100.0000	05/28/2008	09/30/2009	4,780	(503)	639			136		4,916	4,916				64
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Redemption 100.0000	05/28/2008	10/16/2009	28,298	(2,975)	3,784			809		29,107	29,107				427
76009N-B#-6	RENT A CENTER INC TERM LOAN B 1.999% 06/30/12		TX	Tax Free Exchange	05/28/2008	12/28/2009	1,299,072	(109,796)	119,858			10,062		1,309,134	1,309,134				30,247
761695-C*-4	REYNOLDS AND REYNOLDS COMPANY TERM LOAN - 1ST 2.234% 10/26/12		OH	Redemption 100.0000	05/15/2008	12/31/2008	5,179		1,122			1,122		6,301	6,301				(6)
761695-C*-4	REYNOLDS AND REYNOLDS COMPANY TERM LOAN - 1ST 2.234% 10/26/12		OH	Redemption 100.0000	05/15/2008	03/31/2009	5,179		1,122			1,122		6,301	6,301				32
761695-C*-4	REYNOLDS AND REYNOLDS COMPANY TERM LOAN - 1ST 2.234% 10/26/12		OH	Redemption 100.0000	05/15/2008	06/30/2009	5,179		1,122			1,122		6,301	6,301				71
761695-C*-4	REYNOLDS AND REYNOLDS COMPANY TERM LOAN - 1ST 2.234% 10/26/12		OH	Redemption 100.0000	05/15/2008	09/30/2009	5,179		1,122			1,122		6,301	6,301				108
76913#-AA-0	RIVERSIDE ENERGY CENTER TERM LOAN 4.531% 06/24/11		DE	Redemption 100.0000	06/16/2004	01/30/2009	17,608		40			40		17,648	17,648				211

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
76913#-AA-0	RIVERSIDE ENERGY CENTER TERM LOAN 4.531% 06/24/11		DE	Redemption 100.0000	06/16/2004	07/31/2009	12,594		28			28		12,622	12,622				477
774477-A#-0	ROCKWOOD SPECIALTIES CORP TERM LOAN D 6.250% 07/30/12		DE	Redemption 100.0000	07/28/2004	01/30/2009	11,726		902			902		12,628	12,628				(68)
774477-A#-0	ROCKWOOD SPECIALTIES CORP TERM LOAN D 6.250% 07/30/12		DE	Redemption 100.0000	07/28/2004	03/18/2009	35,179		2,705			2,705		37,885	37,885				(147)
774477-A#-0	ROCKWOOD SPECIALTIES CORP TERM LOAN D 6.250% 07/30/12		DE	Tax Free Exchange	07/28/2004	07/21/2009	2,216,294		23,476			23,476		2,239,770	2,239,770				12,088
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN 2.533% 04/16/13		NY	Redemption 100.0000	04/22/2008	12/31/2008	3,754		169			169		3,924	3,924				(17)
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN 2.533% 04/16/13		NY	Redemption 100.0000	04/22/2008	03/31/2009	3,754		169			169		3,924	3,924				49
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN 2.533% 04/16/13		NY	Redemption 100.0000	04/22/2008	04/01/2009	9,953		448			448		10,401	10,401				130
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN 2.533% 04/16/13		NY	Redemption 100.0000	04/22/2008	06/30/2009	3,729		168			168		3,897	3,897				83
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN 2.533% 04/16/13		NY	Redemption 100.0000	04/22/2008	09/30/2009	3,729		168			168		3,897	3,897				111
79025Q-A@-6	ST JOHN KNITS INC TERM LOAN B 9.250% 03/23/12		CA	Redemption 100.0000	05/29/2008	02/12/2009	41,965		2,321			2,321		44,286	44,286				(258)
79025Q-A@-6	ST JOHN KNITS INC TERM LOAN B 9.250% 03/23/12		CA	Redemption 100.0000	05/29/2008	09/16/2009	43,995		2,434			2,434		46,429	46,429				1,858
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B 2.480% 11/16/13		TX	Redemption 100.0000	04/23/2008	12/31/2008	3,025		210			210		3,235	3,235				(13)
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B 2.480% 11/16/13		TX	Redemption 100.0000	04/23/2008	01/23/2009	8,367		581			581		8,948	8,948				(35)
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B 2.480% 11/16/13		TX	Redemption 100.0000	04/23/2008	05/29/2009	4,000		278			278		4,277	4,277				54
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B 2.480% 11/16/13		TX	Redemption 100.0000	04/23/2008	06/30/2009	8,500		590			590		9,090	9,090				128
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B 2.480% 11/16/13		TX	Redemption 100.0000	04/23/2008	09/30/2009	25,769		1,788			1,788		27,557	27,557				576
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 2.267% 02/24/12		PA	Redemption 100.0000	02/22/2005	12/31/2008	5,980		823			823		6,803	6,803				(45)
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 2.267% 02/24/12		PA	Redemption 100.0000	02/22/2005	03/31/2009	5,980		823			823		6,803	6,803				26
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 2.267% 02/24/12		PA	Redemption 100.0000	02/22/2005	06/30/2009	5,980		823			823		6,803	6,803				80
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 2.267% 02/24/12		PA	Redemption 100.0000	02/22/2005	09/30/2009	5,726		788			788		6,514	6,514				123
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 2.267% 02/24/12		PA	Redemption 100.0000	02/22/2005	10/05/2009	488,685		67,231			67,231		555,916	555,916				10,836
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 2.267% 02/24/12		PA	Redemption 100.0000	02/22/2005	10/16/2009	103,336		14,217			14,217		117,553	117,553				2,315
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 2.267% 02/24/12		PA	Redemption 100.0000	02/22/2005	11/03/2009	57,321		7,886			7,886		65,207	65,207				1,295
81727H-A*-5	SENSUS METERING SYSTEMS TERM LOAN 7.000% 12/17/10		DE	Redemption 100.0000	12/19/2003	03/31/2009	6,522							6,522	6,522				18
81727H-A*-5	SENSUS METERING SYSTEMS TERM LOAN 7.000% 12/17/10		DE	Tax Free Exchange	12/19/2003	09/14/2009	345,652							345,652	345,652				4,516
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	01/05/2009	1,221	523				523		1,744	1,744				(44)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	01/16/2009	419	180				180		598	598				(15)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	01/26/2009	439	188				188		627	627				(13)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	02/05/2009	552	237				237		789	789				(17)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	02/23/2009	969	415				415		1,384	1,384				(25)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	03/10/2009	541	232				232		773	773				(14)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	03/20/2009	10,977	4,704				4,704		15,681	15,681				(234)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	03/24/2009	746	320				320		1,066	1,066				(16)

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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
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	03/30/2009	548	235				235		783	783				(12)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	04/03/2009	511	219				219		730	730				(10)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	04/20/2009	797	341				341		1,138	1,138				(12)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	05/04/2009	283	121				121		404	404				(4)
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.500% 10/27/11		DE	Redemption 100.0000	10/27/2005	05/08/2009	313	134				134		448	448				(3)
82088*-AA-1	SHEA MOUNTAIN HOUSE TERM LOAN B 4.404% 05/11/09		DE	Redemption 100.0000	05/12/2005	01/30/2009	10,402							10,402	10,402				(1)
82088*-AA-1	SHEA MOUNTAIN HOUSE TERM LOAN B 4.404% 05/11/09		DE	Maturity	05/12/2005	05/11/2009	195,863							195,863	195,863				2,208
83066#-AA-1	SKILLED HEALTHCARE GROUP INC TERM LOAN 2.282% 06/15/12		NY	Redemption 100.0000	06/17/2005	03/31/2009	1,316							1,316	1,316				8
83066#-AA-1	SKILLED HEALTHCARE GROUP INC TERM LOAN 2.282% 06/15/12		NY	Redemption 100.0000	06/17/2005	06/30/2009	1,316							1,316	1,316				17
83066#-AA-1	SKILLED HEALTHCARE GROUP INC TERM LOAN 2.282% 06/15/12		NY	Redemption 100.0000	06/17/2005	09/30/2009	1,316							1,316	1,316				26
83272#-AA-1	SMURFIT-STONE CONTAINER CORP TERM LOAN B 2.500% 11/01/11		IL	Redemption 100.0000	10/28/2004	02/11/2009	200		33			33		233	233				(2)
83272#-AA-1	SMURFIT-STONE CONTAINER CORP TERM LOAN B 2.500% 11/01/11		IL	Tax Free Exchange	10/28/2004	02/13/2009	159,313		1,020			1,020		160,334	160,334				(1,384)
83272#-AC-7	SMURFIT-STONE CONTAINER CORP TERM LOAN - DEPOSIT FUNDED 4.500% 11/01/10		IL	Redemption 100.0000	10/28/2004	02/11/2009	2,742		467			467		3,209	3,209				2
83272#-AC-7	SMURFIT-STONE CONTAINER CORP TERM LOAN - DEPOSIT FUNDED 4.500% 11/01/10		IL	Tax Free Exchange	10/28/2004	02/13/2009	141,069		1,307			1,307		142,376	142,376				56
83426#-AG-3	SOLO CUP COMPANY TERM LOAN B 4.960% 02/27/11		IL	Redemption 100.0000	02/19/2004	03/26/2009	217,718		11,760			11,760		229,478	229,478				1,244
83426#-AG-3	SOLO CUP COMPANY TERM LOAN B 4.960% 02/27/11		IL	Redemption 100.0000	02/19/2004	06/25/2009	163,288		8,820			8,820		172,108	172,108				3,092
83426#-AG-3	SOLO CUP COMPANY TERM LOAN B 4.960% 02/27/11		IL	Redemption 100.0000	11/19/2008	06/30/2009	336,955		52,827			52,827		389,782	389,782				8,519
83426#-AG-3	SOLO CUP COMPANY TERM LOAN B 4.960% 02/27/11		IL	Redemption 100.0000	02/19/2004	07/02/2009	595,437		(2,466)			(2,466)		592,971	592,971				11,974
846425-A*-7	SPANISH BROADCASTING SYSTEM IN TERM LOAN 2.040% 06/10/12		FL	Redemption 100.0000	06/01/2005	12/31/2008	938							938	938				1
846425-A*-7	SPANISH BROADCASTING SYSTEM IN TERM LOAN 2.040% 06/10/12		FL	Redemption 100.0000	06/01/2005	03/31/2009	938							938	938				8
846425-A*-7	SPANISH BROADCASTING SYSTEM IN TERM LOAN 2.040% 06/10/12		FL	Redemption 100.0000	06/01/2005	06/30/2009	938							938	938				15
846425-A*-7	SPANISH BROADCASTING SYSTEM IN TERM LOAN 2.040% 06/10/12		FL	Redemption 100.0000	06/01/2005	09/30/2009	938							938	938				21
84857#-AA-2	MIDWESTERN AIRCRAFT SYSTEMS TERM LOAN B 2.034% 09/30/13		DE	Redemption 100.0000	07/11/2005	12/31/2008	1,860		81			81		1,941	1,941				(26)
84857#-AA-2	MIDWESTERN AIRCRAFT SYSTEMS TERM LOAN B 2.034% 09/30/13		DE	Redemption 100.0000	07/11/2005	03/31/2009	1,860		81			81		1,941	1,941				6
84857#-AA-2	MIDWESTERN AIRCRAFT SYSTEMS TERM LOAN B 2.034% 09/30/13		DE	Redemption 100.0000	07/11/2005	06/30/2009	1,860		81			81		1,941	1,941				29
84857#-AA-2	MIDWESTERN AIRCRAFT SYSTEMS TERM LOAN B 2.034% 09/30/13		DE	Redemption 100.0000	07/11/2005	09/30/2009	1,860		81			81		1,941	1,941				34
84917U-A@-8	SPORTS AUTHORITY TERM LOAN 2.533% 05/03/13		CO	Redemption 100.0000	05/03/2006	12/31/2008	2,515		754			754		3,269	3,269				21
84917U-A@-8	SPORTS AUTHORITY TERM LOAN 2.533% 05/03/13		CO	Redemption 100.0000	05/03/2006	03/31/2009	2,515		754			754		3,269	3,269				51
84917U-A@-8	SPORTS AUTHORITY TERM LOAN 2.533% 05/03/13		CO	Redemption 100.0000	05/03/2006	06/30/2009	2,515		754			754		3,269	3,269				78
84917U-A@-8	SPORTS AUTHORITY TERM LOAN 2.533% 05/03/13		CO	Redemption 100.0000	05/03/2006	09/30/2009	2,515		754			754		3,269	3,269				102
85181#-AA-6	SPRINGS WINDOWS TERM LOAN B 3.063% 12/31/12		DE	Redemption 100.0000	12/22/2005	12/31/2008	9,575							9,575	9,575				(39)

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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
85181#-AA-6	SPRINGS WINDOWS TERM LOAN B 3.063% 12/31/12		DE	Redemption 100.0000	12/22/2005	03/31/2009	450							450	450				3
85181#-AA-6	SPRINGS WINDOWS TERM LOAN B 3.063% 12/31/12		DE	Redemption 100.0000	12/22/2005	06/30/2009	450							450	450				7
85181#-AA-6	SPRINGS WINDOWS TERM LOAN B 3.063% 12/31/12		DE	Redemption 100.0000	12/22/2005	07/03/2009	3,034							3,034	3,034				50
85181#-AA-6	SPRINGS WINDOWS TERM LOAN B 3.063% 12/31/12		DE	Redemption 100.0000	12/22/2005	09/30/2009	442							442	442				11
867363-A#-0	SUNGARD DATA TERM LOAN B 3.898% 02/28/14		PA	Redemption 100.0000	05/05/2008	12/31/2008	6,898		874			874		7,772	7,772				(45)
867363-A#-0	SUNGARD DATA TERM LOAN B 3.898% 02/28/14		PA	Redemption 100.0000	05/05/2008	03/31/2009	6,898		874			874		7,772	7,772				33
867363-A#-0	SUNGARD DATA TERM LOAN B 3.898% 02/28/14		PA	Redemption 100.0000	05/05/2008	06/30/2009	6,898		874			874		7,772	7,772				84
867363-A#-0	SUNGARD DATA TERM LOAN B 3.898% 02/28/14		PA	Redemption 100.0000	05/05/2008	09/30/2009	6,898		874			874		7,772	7,772				153
868536-B@-1	SUPERVALU INC TERM LOAN B 1.531% 06/02/12		MN	Redemption 100.0000	05/15/2008	12/31/2008	5,961		525			525		6,486	6,486				(11)
868536-B@-1	SUPERVALU INC TERM LOAN B 1.531% 06/02/12		MN	Redemption 100.0000	05/15/2008	03/31/2009	5,961		525			525		6,486	6,486				19
868536-B@-1	SUPERVALU INC TERM LOAN B 1.531% 06/02/12		MN	Redemption 100.0000	05/15/2008	06/30/2009	5,961		525			525		6,486	6,486				54
868536-B@-1	SUPERVALU INC TERM LOAN B 1.531% 06/02/12		MN	Redemption 100.0000	05/15/2008	09/30/2009	5,961		525			525		6,486	6,486				80
87236Y-A*-9	AMERITRADE HOLDING CORP TERM LOAN B 3.750% 12/31/12		NE	Redemption 100.0000	01/23/2006	11/25/2009	2,182,941		163,319			163,319		2,346,260	2,346,260				35,468
87277@-AA-9	TPF GENERATION HOLDINGS LLC TERM LOAN - 1ST 2.234% 12/15/13		DE	Redemption 100.0000	05/06/2008	12/31/2008	16,890		777			777		17,667	17,667				(133)
87277@-AA-9	TPF GENERATION HOLDINGS LLC TERM LOAN - 1ST 2.234% 12/15/13		DE	Redemption 100.0000	05/06/2008	01/09/2009	401,291		17,577			17,577		418,868	418,868				(3,067)
87277@-AA-9	TPF GENERATION HOLDINGS LLC TERM LOAN - 1ST 2.234% 12/15/13		DE	Redemption 100.0000	05/06/2008	03/31/2009	10,350		400			400		10,750	10,750				(13)
87277@-AA-9	TPF GENERATION HOLDINGS LLC TERM LOAN - 1ST 2.234% 12/15/13		DE	Redemption 100.0000	05/06/2008	06/30/2009	20,015		773			773		20,789	20,789				102
87277@-AA-9	TPF GENERATION HOLDINGS LLC TERM LOAN - 1ST 2.234% 12/15/13		DE	Redemption 100.0000	05/06/2008	09/30/2009	30,177		1,166			1,166		31,343	31,343				337
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B 2.006% 01/07/13		NY	Redemption 100.0000	04/28/2008	12/31/2008	5,000		555			555		5,555	5,555				(12)
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B 2.006% 01/07/13		NY	Redemption 100.0000	04/28/2008	03/31/2009	5,000		555			555		5,555	5,555				35
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B 2.006% 01/07/13		NY	Redemption 100.0000	04/28/2008	06/30/2009	5,000		555			555		5,555	5,555				69
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B 2.006% 01/07/13		NY	Redemption 100.0000	04/28/2008	09/30/2009	5,000		555			555		5,555	5,555				100
90187@-AD-6	FITNESS HOLDINGS INC TERM LOAN B 2.766% 06/08/12		DE	Redemption 100.0000	06/06/2005	12/31/2008	2,313							2,313	2,313				(21)
90187@-AD-6	FITNESS HOLDINGS INC TERM LOAN B 2.766% 06/08/12		DE	Redemption 100.0000	06/06/2005	03/31/2009	2,313							2,313	2,313				8
90187@-AD-6	FITNESS HOLDINGS INC TERM LOAN B 2.766% 06/08/12		DE	Redemption 100.0000	06/06/2005	06/30/2009	2,313							2,313	2,313				28
90187@-AD-6	FITNESS HOLDINGS INC TERM LOAN B 2.766% 06/08/12		DE	Redemption 100.0000	06/06/2005	09/30/2009	2,313							2,313	2,313				47
90322#-AD-0	UPC BROADBAND HOLDING BV TERM LOAN MERGE 2.247% 03/31/13		DE	Tax Free Exchange	05/05/2006	04/08/2009	462,500							462,500	462,500				(8,754)
91340#-AA-2	UNIVERSAL CITY DEVELOPMENT PAR TERM LOAN 6.000% 06/09/11		CA	Redemption 100.0000	12/13/2004	11/06/2009	1,347,096		17,495			17,495		1,364,591	1,364,591				67,285
914906-B#-8	UNIVISION COMMUNICATIONS INC TERM LOAN 2ND 2.729% 03/29/10		CA	Redemption 100.0000	11/19/2008	03/30/2009	707,169		191,748			191,748		898,917	898,917				9,968
91830#-AA-9	VENETIAN MACAO TERM LOAN INCREMENTAL 4.790% 05/25/13		NV	Redemption 100.0000	11/19/2008	06/30/2009	1,191		699			699		1,890	1,890				41
91830#-AA-9	VENETIAN MACAO TERM LOAN INCREMENTAL 4.790% 05/25/13		NV	Redemption 100.0000	11/19/2008	09/30/2009	1,191		699			699		1,890	1,890				63

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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
91830#-AA-9	VENETIAN MACAO TERM LOAN INCREMENTAL 4.790% 05/25/13		NV	Redemption 100.0000	11/19/2008	12/03/2009	75,364		44,200			44,200		119,565	119,565				4,180
922036-A@-7	VANGUARD HEALTH SYSTEMS TERM LOAN B 2.484% 09/23/11		TN	Redemption 100.0000	09/16/2004	03/31/2009	5,710		413			413		6,123	6,123				53
922036-A@-7	VANGUARD HEALTH SYSTEMS TERM LOAN B 2.484% 09/23/11		TN	Redemption 100.0000	09/16/2004	06/30/2009	5,696		412			412		6,108	6,108				94
922036-A@-7	VANGUARD HEALTH SYSTEMS TERM LOAN B 2.484% 09/23/11		TN	Redemption 100.0000	09/16/2004	09/30/2009	5,681		411			411		6,093	6,093				133
92264N-C#-2	VENETIAN MACAO TERM LOAN - DELAY DRAW 4.790% 05/25/12		NV	Redemption 100.0000	05/08/2008	06/30/2009	3,234		356			356		3,590	3,590				43
92264N-C#-2	VENETIAN MACAO TERM LOAN - DELAY DRAW 4.790% 05/25/12		NV	Redemption 100.0000	05/08/2008	09/30/2009	3,234		356			356		3,590	3,590				84
92264N-C#-2	VENETIAN MACAO TERM LOAN - DELAY DRAW 4.790% 05/25/12		NV	Redemption 100.0000	05/08/2008	12/03/2009	204,593		22,537			22,537		227,130	227,130				5,710
948626-B@-4	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B 1.786% 01/26/14		NY	Redemption 100.0000	05/22/2008	12/31/2008	2,796		52			52		2,848	2,848				(39)
948626-B@-4	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B 1.786% 01/26/14		NY	Redemption 100.0000	05/22/2008	03/31/2009	2,796		52			52		2,848	2,848				20
948626-B@-4	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B 1.786% 01/26/14		NY	Redemption 100.0000	05/22/2008	06/30/2009	2,796		52			52		2,848	2,848				34
948626-B@-4	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B 1.786% 01/26/14		NY	Redemption 100.0000	05/22/2008	09/30/2009	2,796		52			52		2,848	2,848				51
959319-A*-5	WESTERN REFINING INC TERM LOAN 10.750% 05/30/14		TX	Redemption 100.0000	11/19/2008	12/31/2008	920		435			435		1,356	1,356				(15)
959319-A*-5	WESTERN REFINING INC TERM LOAN 10.750% 05/30/14		TX	Redemption 100.0000	11/19/2008	03/31/2009	920		435			435		1,356	1,356				17
959319-A*-5	WESTERN REFINING INC TERM LOAN 10.750% 05/30/14		TX	Redemption 100.0000	11/19/2008	06/10/2009	102,527		48,456			48,456		150,983	150,983				2,960
959319-A*-5	WESTERN REFINING INC TERM LOAN 10.750% 05/30/14		TX	Redemption 100.0000	11/19/2008	06/12/2009	152,375		72,015			72,015		224,390	224,390				4,399
959319-A*-5	WESTERN REFINING INC TERM LOAN 10.750% 05/30/14		TX	Redemption 100.0000	11/19/2008	06/30/2009	267		126			126		393	393				31
959319-A*-5	WESTERN REFINING INC TERM LOAN 10.750% 05/30/14		TX	Redemption 100.0000	11/19/2008	07/08/2009	4,248		2,008			2,008		6,256	6,256				495
959319-A*-5	WESTERN REFINING INC TERM LOAN 10.750% 05/30/14		TX	Redemption 100.0000	11/19/2008	09/30/2009	920		435			435		1,356	1,356				136
96926#-AC-9	WILLIAM CARTER COMPANY TERM LOAN B 1.739% 07/14/12		GA	Redemption 100.0000	06/27/2005	12/31/2008	3,160		361			361		3,521	3,521				(15)
96926#-AC-9	WILLIAM CARTER COMPANY TERM LOAN B 1.739% 07/14/12		GA	Redemption 100.0000	06/27/2005	03/31/2009	3,160		361			361		3,521	3,521				18
96926#-AC-9	WILLIAM CARTER COMPANY TERM LOAN B 1.739% 07/14/12		GA	Redemption 100.0000	06/27/2005	06/30/2009	3,160		361			361		3,521	3,521				36
96926#-AC-9	WILLIAM CARTER COMPANY TERM LOAN B 1.739% 07/14/12		GA	Redemption 100.0000	06/27/2005	09/30/2009	3,160		361			361		3,521	3,521				54
97752#-AA-0	WARNER MUSIC GROUP CORP TERM LOAN B 3.392% 02/28/11		NY	Redemption 100.0000	03/24/2004	02/27/2009	3,056		128			128		3,185	3,185				12
97752#-AA-0	WARNER MUSIC GROUP CORP TERM LOAN B 3.392% 02/28/11		NY	Redemption 100.0000	03/24/2004	05/28/2009	1,016,604		17,617			17,617		1,034,220	1,034,220				12,595
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 5.500% 12/16/12		DE	Redemption 100.0000	12/01/2005	01/01/2009	7,931		483			483		8,415	8,415				(66)
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 5.500% 12/16/12		DE	Redemption 100.0000	12/01/2005	03/09/2009	46,212		2,815			2,815		49,027	49,027				461
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 5.500% 12/16/12		DE	Redemption 100.0000	12/01/2005	03/31/2009	103,109		6,280			6,280		109,389	109,389				1,040
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 5.500% 12/16/12		DE	Redemption 100.0000	12/01/2005	06/26/2009	136,272		8,300			8,300		144,572	144,572				2,228
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 5.500% 12/16/12		DE	Redemption 100.0000	12/01/2005	06/30/2009	25,381		1,546			1,546		26,927	26,927				417

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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
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 5.500% 12/16/12		DE	Redemption 100.0000	12/01/2005	09/30/2009	92,005		5,604			5,604		97,609	97,609				2,197
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	12/31/2008	1,264							1,264	1,264				1
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	03/31/2009	3,159							3,159	3,159				57
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	06/30/2009	3,159							3,159	3,159				111
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	07/28/2009	16							16	16				1
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	08/31/2009	16							16	16				1
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	09/28/2009	16							16	16				1
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	09/30/2009	3,159							3,159	3,159				160
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	10/27/2009	16							16	16				1
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 5.783% 05/18/12		DE	Redemption 100.0000	05/17/2005	12/01/2009	16							16	16				1
984756-A@-5	YANKEE ACQUISITION CORP TERM LOAN B 2.240% 02/06/14		NY	Redemption 100.0000	11/19/2008	04/13/2009	30,565		18,490			18,490		49,055	49,055				87
984756-A@-5	YANKEE ACQUISITION CORP TERM LOAN B 2.240% 02/06/14		NY	Redemption 100.0000	11/19/2008	12/17/2009	7,971		4,822			4,822		12,793	12,793				250
984756-A@-5	YANKEE ACQUISITION CORP TERM LOAN B 2.240% 02/06/14		NY	Redemption 100.0000	11/19/2008	12/30/2009	91,521		55,367			55,367		146,888	146,888				3,148
98745*-AG-9	YOUNG BROADCASTING TERM LOAN 0.000% 11/03/12		NY	Redemption 100.0000	11/19/2008	12/31/2008	241		253			253		494	494				(3)
BAX0V4-3M-7	MEDIACOM LLC TERM LOAN C 1.720% 01/31/15		NY	Redemption 100.0000	05/02/2006	12/31/2008	4,684		857			857		5,541	5,541				(9)
BAX0V4-3M-7	MEDIACOM LLC TERM LOAN C 1.720% 01/31/15		NY	Redemption 100.0000	05/02/2006	03/31/2009	4,684		857			857		5,541	5,541				26
BAX0V4-3M-7	MEDIACOM LLC TERM LOAN C 1.720% 01/31/15		NY	Redemption 100.0000	05/02/2006	06/30/2009	4,684		857			857		5,541	5,541				52
BAX0V4-3M-7	MEDIACOM LLC TERM LOAN C 1.720% 01/31/15		NY	Redemption 100.0000	05/02/2006	09/30/2009	4,684		857			857		5,541	5,541				80
BAX0V5-BN-3	UPC BROADBAND HOLDING BV TERM LOAN N1 1.985% 12/31/14		DE	Tax Free Exchange	05/05/2006	07/20/2009	574,138		442			442		574,580	574,580				8,201
BAX0XF-Z5-2	VENETIAN MACAO TERM LOAN B 4.790% 05/27/13		NV	Redemption 100.0000	05/08/2008	06/30/2009	3,229		166			166		3,395	3,395				48
BAX0XF-Z5-2	VENETIAN MACAO TERM LOAN B 4.790% 05/27/13		NV	Redemption 100.0000	05/08/2008	09/30/2009	3,229		166			166		3,395	3,395				87
BAX0XF-Z5-2	VENETIAN MACAO TERM LOAN B 4.790% 05/27/13		NV	Redemption 100.0000	05/08/2008	12/03/2009	204,325		10,493			10,493		214,818	214,818				5,874
BAX0YX-7S-3	NATIONAL MENTOR INC TERM LOAN B 2.290% 06/29/13		MA	Redemption 100.0000	05/09/2008	12/31/2008	940		140			140		1,079	1,079				1
BAX0YX-7S-3	NATIONAL MENTOR INC TERM LOAN B 2.290% 06/29/13		MA	Redemption 100.0000	05/09/2008	03/31/2009	940		140			140		1,079	1,079				10
BAX0YX-7S-3	NATIONAL MENTOR INC TERM LOAN B 2.290% 06/29/13		MA	Redemption 100.0000	05/09/2008	06/30/2009	940		140			140		1,079	1,079				19
BAX0YX-7S-3	NATIONAL MENTOR INC TERM LOAN B 2.290% 06/29/13		MA	Redemption 100.0000	05/09/2008	09/30/2009	940		140			140		1,079	1,079				26
BAX0ZL-VB-8	BRSP TERM LOAN 5.550% 07/12/09		DE	Redemption 100.0000	05/21/2008	06/02/2009	29,711		684			684		30,395	30,395				197
BAX0ZL-VB-8	BRSP TERM LOAN 5.550% 07/12/09		DE	Redemption 100.0000	05/21/2008	06/24/2009	564,021		12,984			12,984		577,005	577,005				4,967
BAX11H-ME-6	YELL FINANCE B.V. TERM LOAN B1 4.033% 10/29/12		DE	Redemption 100.0000	04/17/2008	11/30/2009	260,154		65,038			65,038		325,191	325,191				7,223
BAX11H-ME-6	YELL FINANCE B.V. TERM LOAN B1 4.033% 10/29/12		DE	Tax Free Exchange	04/17/2008	12/28/2009	1,442,797		71,440			71,440		1,514,237	1,514,237				39,420
BAX173-A5-3	PEP BOYS-MANNY MOE & JACK TERM LOAN B 2.260% 10/27/13		PA	Redemption 100.0000	11/19/2008	12/31/2008	1,146		579			579		1,724	1,724				(10)
BAX173-A5-3	PEP BOYS-MANNY MOE & JACK TERM LOAN B 2.260% 10/27/13		PA	Redemption 100.0000	11/19/2008	03/31/2009	1,156		584			584		1,740	1,740				9

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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
BAX173-A5-3	PEP BOYS-MANNY MOE & JACK TERM LOAN B 2.260% 10/27/13		PA	Redemption 100.0000	11/19/2008	06/30/2009	1,156		584			584		1,740	1,740				23
BAX173-A5-3	PEP BOYS-MANNY MOE & JACK TERM LOAN B 2.260% 10/27/13		PA	Redemption 100.0000	11/19/2008	09/30/2009	1,156		584			584		1,740	1,740				35
BAX17C-RG-1	EMMIS OPERATING COMPANY TERM LOAN B 4.283% 11/01/13		DE	Redemption 100.0000	11/19/2008	02/27/2009	1,277		1,124			1,124		2,401	2,401				(12)
BAX17C-RG-1	EMMIS OPERATING COMPANY TERM LOAN B 4.283% 11/01/13		DE	Redemption 100.0000	11/19/2008	05/29/2009	1,274		1,121			1,121		2,395	2,395				5
BAX17C-RG-1	EMMIS OPERATING COMPANY TERM LOAN B 4.283% 11/01/13		DE	Redemption 100.0000	11/19/2008	08/28/2009	1,271		1,119			1,119		2,389	2,389				22
BAX17C-RG-1	EMMIS OPERATING COMPANY TERM LOAN B 4.283% 11/01/13		DE	Redemption 100.0000	11/19/2008	11/30/2009	1,641		1,445			1,445		3,086	3,086				56
BAX17D-CE-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C4 2.563% 05/05/13		DE	Redemption 100.0000	05/27/2008	12/31/2008	1,627		87			87		1,713	1,713				(22)
BAX17D-CE-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C4 2.563% 05/05/13		DE	Redemption 100.0000	05/27/2008	03/31/2009	1,627		87			87		1,713	1,713				2
BAX17D-CE-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C4 2.563% 05/05/13		DE	Redemption 100.0000	05/27/2008	06/30/2009	1,627		87			87		1,713	1,713				17
BAX17D-CE-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C4 2.563% 05/05/13		DE	Redemption 100.0000	05/27/2008	09/30/2009	1,627		87			87		1,713	1,713				31
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE TERM LOAN B1 3.708% 01/12/14		France	Redemption 100.0000	04/30/2008	12/31/2008	3,508		48			48		3,556	3,556				(36)
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE TERM LOAN B1 3.708% 01/12/14		France	Redemption 100.0000	04/30/2008	03/31/2009	38,589		531			531		39,120	39,120				107
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE TERM LOAN B1 3.708% 01/12/14		France	Redemption 100.0000	04/30/2008	05/18/2009	140,323		1,931			1,931		142,254	142,254				1,527
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE TERM LOAN B1 3.708% 01/12/14		France	Redemption 100.0000	04/30/2008	06/30/2009	38,589		531			531		39,120	39,120				578
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE TERM LOAN B1 3.708% 01/12/14		France	Redemption 100.0000	04/30/2008	09/30/2009	38,589		531			531		39,120	39,120				1,015
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE TERM LOAN B1 3.708% 01/12/14		France	Redemption 100.0000	04/30/2008	10/30/2009	140,323		1,931			1,931		142,254	142,254				4,734
BAX1BU-KW-8	STIEFEL LABORATORIES TERM LOAN DELAY DRAW 3.389% 12/28/13		FL	Redemption 100.0000	05/08/2008	12/31/2008	724		24			24		749	749				(11)
BAX1BU-KW-8	STIEFEL LABORATORIES TERM LOAN DELAY DRAW 3.389% 12/28/13		FL	Redemption 100.0000	05/08/2008	03/31/2009	724		24			24		749	749				2
BAX1BU-KW-8	STIEFEL LABORATORIES TERM LOAN DELAY DRAW 3.389% 12/28/13		FL	Redemption 100.0000	05/08/2008	06/30/2009	724		24			24		749	749				9
BAX1BU-KW-8	STIEFEL LABORATORIES TERM LOAN DELAY DRAW 3.389% 12/28/13		FL	Redemption 100.0000	05/08/2008	07/22/2009	283,067		8,880			8,880		291,947	291,947				6,028
BAX1BU-KY-4	STIEFEL LABORATORIES TERM LOAN 3.389% 12/28/13		FL	Redemption 100.0000	05/08/2008	12/31/2008	1,504		50			50		1,554	1,554				(26)
BAX1BU-KY-4	STIEFEL LABORATORIES TERM LOAN 3.389% 12/28/13		FL	Redemption 100.0000	05/08/2008	03/31/2009	1,504		50			50		1,554	1,554				2
BAX1BU-KY-4	STIEFEL LABORATORIES TERM LOAN 3.389% 12/28/13		FL	Redemption 100.0000	05/08/2008	06/30/2009	1,504		50			50		1,554	1,554				15
BAX1BU-KY-4	STIEFEL LABORATORIES TERM LOAN 3.389% 12/28/13		FL	Redemption 100.0000	05/08/2008	07/22/2009	587,414		18,827			18,827		606,241	606,241				11,584
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - REPLACEMENT 2.734% 02/28/13		DE	Redemption 100.0000	04/28/2008	12/31/2008	1,370		35			35		1,404	1,404				(1)
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - REPLACEMENT 2.734% 02/28/13		DE	Redemption 100.0000	04/28/2008	03/31/2009	1,370		35			35		1,404	1,404				9
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - REPLACEMENT 2.734% 02/28/13		DE	Redemption 100.0000	04/28/2008	04/01/2009	5,092		129			129		5,221	5,221				33
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - REPLACEMENT 2.734% 02/28/13		DE	Redemption 100.0000	04/28/2008	06/29/2009	300,243		7,581			7,581		307,824	307,824				3,475
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - REPLACEMENT 2.734% 02/28/13		DE	Redemption 100.0000	04/28/2008	06/30/2009	573		14			14		588	588				10

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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
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - REPLACEMENT 2.734% 02/28/13		DE	Redemption 100.0000	04/28/2008	09/30/2009	573		14			14		588	588				14
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B 3.040% 07/17/13		NY	Redemption 100.0000	04/16/2008	12/31/2008	7,104	1	439			440		7,544	7,544				(89)
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B 3.040% 07/17/13		NY	Redemption 100.0000	12/24/2008	01/27/2009	(7,102)	(442)				(442)		(7,544)	(7,544)				
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B 3.040% 07/17/13		NY	Redemption 100.0000	04/16/2008	03/31/2009	7,104	1	439			440		7,544	7,544				31
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B 3.040% 07/17/13		NY	Redemption 100.0000	04/16/2008	06/30/2009	7,104	1	439			440		7,544	7,544				83
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B 3.040% 07/17/13		NY	Redemption 100.0000	04/16/2008	09/30/2009	7,104	1	439			440		7,544	7,544				131
BAX1FK-7F-8	CHARTER COMMUNICATIONS OPERATI TERM LOAN 2.260% 03/06/14		MO	Redemption 100.0000	05/27/2008	12/31/2008	6,314		1,199			1,199		7,513	7,513				(125)
BAX1FK-7F-8	CHARTER COMMUNICATIONS OPERATI TERM LOAN 2.260% 03/06/14		MO	Redemption 100.0000	05/27/2008	03/31/2009	6,314		1,199			1,199		7,513	7,513				(31)
BAX1FK-7F-8	CHARTER COMMUNICATIONS OPERATI TERM LOAN 2.260% 03/06/14		MO	Redemption 100.0000	05/27/2008	06/30/2009	6,314		1,199			1,199		7,513	7,513				121
BAX1FK-7F-8	CHARTER COMMUNICATIONS OPERATI TERM LOAN 2.260% 03/06/14		MO	Redemption 100.0000	05/27/2008	09/30/2009	6,314		1,199			1,199		7,513	7,513				240
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	12/31/2008	958		15			15		973	973				(3)
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	03/31/2009	958		15			15		973	973				5
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	06/30/2009	958		15			15		973	973				12
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	09/30/2009	958		15			15		973	973				17
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	12/31/2008	284		5			5		288	288				(1)
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	03/31/2009	284		5			5		288	288				2
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	06/30/2009	284		5			5		288	288				4
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	09/30/2009	284		5			5		288	288				5
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN B3 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	12/31/2008	12,411		202			202		12,612	12,612				(15)
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN B3 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	03/31/2009	12,411		202			202		12,612	12,612				80
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN B3 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	06/30/2009	12,411		202			202		12,612	12,612				168
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN B3 DELAY DRAW 1.783% 03/05/14		FL	Redemption 100.0000	05/12/2008	09/30/2009	12,411		202			202		12,612	12,612				236
BAX1HK-13-9	CATALENT PHARMA SOLUTIONS TERM LOAN 2.484% 04/10/14		DE	Redemption 100.0000	05/08/2008	12/31/2008	3,200		944			944		4,144	4,144				7
BAX1HK-13-9	CATALENT PHARMA SOLUTIONS TERM LOAN 2.484% 04/10/14		DE	Redemption 100.0000	05/08/2008	03/31/2009	3,200		944			944		4,144	4,144				46
BAX1HK-13-9	CATALENT PHARMA SOLUTIONS TERM LOAN 2.484% 04/10/14		DE	Redemption 100.0000	05/08/2008	06/30/2009	3,200		944			944		4,144	4,144				74
BAX1HK-13-9	CATALENT PHARMA SOLUTIONS TERM LOAN 2.484% 04/10/14		DE	Redemption 100.0000	05/08/2008	09/30/2009	3,200		944			944		4,144	4,144				101
BAX1L9-K3-8	NEW CUSTOMER SERVICE TERM LOAN B 2.735% 05/22/14		VA	Redemption 100.0000	11/19/2008	02/10/2009	11,470		3,844			3,844		15,314	15,314				44
BAX1L9-K3-8	NEW CUSTOMER SERVICE TERM LOAN B 2.735% 05/22/14		VA	Redemption 100.0000	11/19/2008	03/10/2009	11,470		3,844			3,844		15,314	15,314				134
BAX1L9-K3-8	NEW CUSTOMER SERVICE TERM LOAN B 2.735% 05/22/14		VA	Redemption 100.0000	11/19/2008	03/31/2009	5,735		1,922			1,922		7,657	7,657				68

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
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 2.261% 11/05/13		NY	Redemption 100.0000	08/28/2008	12/31/2008	7,594		1,080			1,080		8,674	8,674				(110)
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 2.261% 11/05/13		NY	Redemption 100.0000	08/28/2008	03/31/2009	7,594		1,080			1,080		8,674	8,674				59
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 2.261% 11/05/13		NY	Redemption 100.0000	08/28/2008	06/30/2009	7,594		1,080			1,080		8,674	8,674				115
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 2.261% 11/05/13		NY	Redemption 100.0000	08/28/2008	09/30/2009	7,594		1,080			1,080		8,674	8,674				166
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 2.261% 11/05/13		NY	Redemption 100.0000	08/28/2008	11/04/2009	391,934		55,733			55,733		447,667	447,667				10,200
BAX1PC-PC-2	JETRO HOLDINGS TERM LOAN 2.500% 07/02/14		NY	Redemption 100.0000	04/18/2008	11/06/2009	27,527		861			861		28,387	28,387				602
BAX1PC-PC-2	JETRO HOLDINGS TERM LOAN 2.500% 07/02/14		NY	Redemption 100.0000	04/18/2008	12/21/2009	13,763		430			430		14,194	14,194				364
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN 2.254% 06/26/14		MA	Redemption 100.0000	05/22/2008	12/31/2008	2,821		177			177		2,997	2,997				(9)
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN 2.254% 06/26/14		MA	Redemption 100.0000	05/22/2008	03/30/2009	2,821		177			177		2,997	2,997				15
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN 2.254% 06/26/14		MA	Redemption 100.0000	05/22/2008	06/30/2009	2,821		177			177		2,997	2,997				36
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN 2.254% 06/26/14		MA	Redemption 100.0000	05/22/2008	09/28/2009	2,821		177			177		2,997	2,997				46
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN 2.254% 06/26/14		MA	Redemption 100.0000	05/22/2008	12/30/2009	2,821		177			177		2,997	2,997				65
BAX1PV-FU-1	CENGAGE LEARNING (THOMSON) TERM LOAN B 2.730% 07/03/14		CT	Redemption 100.0000	11/19/2008	12/31/2008	1,840		660			660		2,500	2,500				(3)
BAX1PV-FU-1	CENGAGE LEARNING (THOMSON) TERM LOAN B 2.730% 07/03/14		CT	Redemption 100.0000	11/19/2008	03/31/2009	1,840		660			660		2,500	2,500				15
BAX1PV-FU-1	CENGAGE LEARNING (THOMSON) TERM LOAN B 2.730% 07/03/14		CT	Redemption 100.0000	11/19/2008	06/30/2009	1,840		660			660		2,500	2,500				34
BAX1PV-FU-1	CENGAGE LEARNING (THOMSON) TERM LOAN B 2.730% 07/03/14		CT	Redemption 100.0000	11/19/2008	09/30/2009	1,840		660			660		2,500	2,500				52
BAX22Q-PZ-3	JOHNSONDIVERSEY TERM LOAN DELAY DRAW 0.000% 12/16/10		WI	Redemption 100.0000	05/22/2008	05/05/2009	417		13			13		430	430				2
BAX22Q-PZ-3	JOHNSONDIVERSEY TERM LOAN DELAY DRAW 0.000% 12/16/10		WI	Redemption 100.0000	05/22/2008	11/03/2009	417		13			13		430	430				8
BAX22Q-PZ-3	JOHNSONDIVERSEY TERM LOAN DELAY DRAW 0.000% 12/16/10		WI	Redemption 100.0000	05/22/2008	11/24/2009	80,879		2,495			2,495		83,374	83,374				1,704
BAX2GR-PL-7	JARDEN CORP TERM LOAN B3 3.098% 01/24/12		NY	Redemption 100.0000	11/19/2008	12/31/2008	2,045		461			461		2,506	2,506				21
BAX2GR-PL-7	JARDEN CORP TERM LOAN B3 3.098% 01/24/12		NY	Redemption 100.0000	11/19/2008	03/31/2009	2,045		461			461		2,506	2,506				46
BAX2GR-PL-7	JARDEN CORP TERM LOAN B3 3.098% 01/24/12		NY	Redemption 100.0000	11/19/2008	04/09/2009	3,876		873			873		4,749	4,749				87
BAX2GR-PL-7	JARDEN CORP TERM LOAN B3 3.098% 01/24/12		NY	Redemption 100.0000	11/19/2008	05/11/2009	134,214		30,225			30,225		164,439	164,439				3,029
BAX2GR-PL-7	JARDEN CORP TERM LOAN B3 3.098% 01/24/12		NY	Redemption 100.0000	11/19/2008	06/30/2009	1,694		381			381		2,075	2,075				60
BAX2GR-PL-7	JARDEN CORP TERM LOAN B3 3.098% 01/24/12		NY	Tax Free Exchange	11/19/2008	09/14/2009	664,137		30,583			30,583		694,720	694,720				26,911
BAX2UE-AW-2	PANAMSAT CORPORATION TERM LOAN B-2-A 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	01/05/2009	2,045		240			240		2,284	2,284				4
BAX2UE-AW-2	PANAMSAT CORPORATION TERM LOAN B-2-A 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	04/06/2009	2,044		240			240		2,284	2,284				27
BAX2UE-AW-2	PANAMSAT CORPORATION TERM LOAN B-2-A 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	07/03/2009	2,044		240			240		2,284	2,284				38
BAX2UE-AW-2	PANAMSAT CORPORATION TERM LOAN B-2-A 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	10/05/2009	2,044		240			240		2,284	2,284				60
BAX2UE-AX-0	PANAMSAT CORPORATION TERM LOAN B-2-B 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	01/05/2009	2,045		240			240		2,284	2,284				4
BAX2UE-AX-0	PANAMSAT CORPORATION TERM LOAN B-2-B 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	04/06/2009	2,045		240			240		2,284	2,284				27
BAX2UE-AX-0	PANAMSAT CORPORATION TERM LOAN B-2-B 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	07/03/2009	2,045		240			240		2,284	2,284				38
BAX2UE-AX-0	PANAMSAT CORPORATION TERM LOAN B-2-B 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	10/05/2009	2,045		240			240		2,284	2,284				60

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
BAX2UE-AY-8	PANAMSAT CORPORATION TERM LOAN B-2-C 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	01/05/2009	2,045		240			240		2,284	2,284				4
BAX2UE-AY-8	PANAMSAT CORPORATION TERM LOAN B-2-C 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	04/06/2009	2,045		240			240		2,284	2,284				27
BAX2UE-AY-8	PANAMSAT CORPORATION TERM LOAN B-2-C 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	07/03/2009	2,045		240			240		2,284	2,284				38
BAX2UE-AY-8	PANAMSAT CORPORATION TERM LOAN B-2-C 2.735% 01/03/14		DE	Redemption 100.0000	05/08/2008	10/05/2009	2,045		240			240		2,284	2,284				60
BAX2VN-CE-9	YOUNG BROADCASTING TERM LOAN - INCREMENTAL 0.000% 11/03/12		NY	Redemption 100.0000	11/19/2008	12/31/2008	40		42			42		82	82				(1)
BAX2VQ-TA-2	CENVEO CORP (MAIL-WELL) TERM LOAN C 4.753% 06/21/13		CO	Redemption 100.0000	04/29/2008	03/23/2009	40,092		2,474			2,474		42,566	42,566				136
BAX2VQ-TA-2	CENVEO CORP (MAIL-WELL) TERM LOAN C 4.753% 06/21/13		CO	Redemption 100.0000	04/29/2008	06/22/2009	3,641		225			225		3,866	3,866				59
BAX2VQ-TA-2	CENVEO CORP (MAIL-WELL) TERM LOAN C 4.753% 06/21/13		CO	Redemption 100.0000	04/29/2008	09/21/2009	3,641		225			225		3,866	3,866				109
BAX2VQ-TA-2	CENVEO CORP (MAIL-WELL) TERM LOAN C 4.753% 06/21/13		CO	Redemption 100.0000	04/29/2008	12/21/2009	3,641		225			225		3,866	3,866				156
BAX2VQ-TB-0	CENVEO CORP (MAIL-WELL) TERM LOAN DELAY DRAW 4.753% 06/21/13		CO	Redemption 100.0000	04/29/2008	03/23/2009	1,627		100			100		1,728	1,728				(2)
BAX2VQ-TB-0	CENVEO CORP (MAIL-WELL) TERM LOAN DELAY DRAW 4.753% 06/21/13		CO	Redemption 100.0000	04/29/2008	06/22/2009	148		9			9		157	157				2
BAX2VQ-TB-0	CENVEO CORP (MAIL-WELL) TERM LOAN DELAY DRAW 4.753% 06/21/13		CO	Redemption 100.0000	04/29/2008	09/21/2009	148		9			9		157	157				4
BAX2VQ-TB-0	CENVEO CORP (MAIL-WELL) TERM LOAN DELAY DRAW 4.753% 06/21/13		CO	Redemption 100.0000	04/29/2008	12/21/2009	148		9			9		157	157				6
BAX2VR-LY-6	DIRECTV HOLDINGS LLC TERM LOAN C 5.250% 04/13/13		DE	Redemption 100.0000	05/12/2008	12/31/2008	2,779		289			289		3,068	3,068				(14)
BAX2VR-LY-6	DIRECTV HOLDINGS LLC TERM LOAN C 5.250% 04/13/13		DE	Redemption 100.0000	05/12/2008	03/31/2009	2,779		289			289		3,068	3,068				25
BAX2VR-LY-6	DIRECTV HOLDINGS LLC TERM LOAN C 5.250% 04/13/13		DE	Redemption 100.0000	05/12/2008	06/30/2009	2,779		289			289		3,068	3,068				66
BAX2VR-LY-6	DIRECTV HOLDINGS LLC TERM LOAN C 5.250% 04/13/13		DE	Redemption 100.0000	05/12/2008	09/30/2009	2,779		289			289		3,068	3,068				107
BAX2VS-3Z-1	METROPCS WIRELESS INC TERM LOAN B 2.540% 11/03/13		NY	Redemption 100.0000	05/21/2008	12/31/2008	4,752		264			264		5,016	5,016				(29)
BAX2VS-3Z-1	METROPCS WIRELESS INC TERM LOAN B 2.540% 11/03/13		NY	Redemption 100.0000	05/21/2008	03/31/2009	4,752		264			264		5,016	5,016				28
BAX2VS-3Z-1	METROPCS WIRELESS INC TERM LOAN B 2.540% 11/03/13		NY	Redemption 100.0000	05/21/2008	06/30/2009	4,752		264			264		5,016	5,016				68
BAX2VS-3Z-1	METROPCS WIRELESS INC TERM LOAN B 2.540% 11/03/13		NY	Redemption 100.0000	05/21/2008	09/30/2009	4,752		264			264		5,016	5,016				107
BAX2W2-54-4	LENDER PROCESSING SERVICES INC 2.734% 07/01/14		FL	Redemption 100.0000	11/19/2008	12/31/2008	288		25			25		313	313				(1)
BAX2W2-54-4	LENDER PROCESSING SERVICES INC 2.734% 07/01/14		FL	Redemption 100.0000	11/19/2008	03/31/2009	288		25			25		313	313				1
BAX2W2-54-4	LENDER PROCESSING SERVICES INC 2.734% 07/01/14		FL	Redemption 100.0000	11/19/2008	04/30/2009	288		25			25		313	313				2
BAX2W2-54-4	LENDER PROCESSING SERVICES INC 2.734% 07/01/14		FL	Redemption 100.0000	11/19/2008	09/30/2009	288		25			25		313	313				6
BAX2WB-YV-2	RAILAMERICA INC TERM LOAN - CAN 5.200% 08/14/09		FL	Redemption 100.0000	11/19/2008	06/23/2009	14,869		1,851			1,851		16,720	16,720				608
BAX2WR-MA-6	MANITOWOC CO INC/THE TERM LOAN B 7.513% 08/25/14		WI	Redemption 100.0000	08/21/2008	03/31/2009	1,027		98			98		1,125	1,125				12
BAX2WR-MA-6	MANITOWOC CO INC/THE TERM LOAN B 7.513% 08/25/14		WI	Redemption 100.0000	08/21/2008	06/30/2009	1,027		98			98		1,125	1,125				31
BAX2WR-MA-6	MANITOWOC CO INC/THE TERM LOAN B 7.513% 08/25/14		WI	Redemption 100.0000	08/21/2008	09/30/2009	1,027		98			98		1,125	1,125				53

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
BAX2WR-MA-6	MANITOWOC CO INC/THE TERM LOAN B 7.513% 08/25/14		WI	Redemption 100.0000	08/21/2008	12/23/2009	6,847		653			653		7,500	7,500				500
BAX2WR-MA-6	MANITOWOC CO INC/THE TERM LOAN B 7.513% 08/25/14		WI	Redemption 100.0000	08/21/2008	12/24/2009	3,423		327			327		3,750	3,750				250
BAX2WR-MA-6	MANITOWOC CO INC/THE TERM LOAN B 7.513% 08/25/14		WI	Redemption 100.0000	08/21/2008	12/28/2009	6,847		653			653		7,500	7,500				500
BAX2WR-MA-6	MANITOWOC CO INC/THE TERM LOAN B 7.513% 08/25/14		WI	Redemption 100.0000	08/21/2008	12/29/2009	3,423		327			327		3,750	3,750				250
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/07/13		CA	Redemption 100.0000	09/26/2008	01/26/2009	6,637		551			551		7,188	7,188				(81)
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/07/13		CA	Redemption 100.0000	09/26/2008	04/27/2009	6,637		551			551		7,188	7,188				45
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/07/13		CA	Redemption 100.0000	09/26/2008	04/30/2009	10,861		901			901		11,761	11,761				279
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/07/13		CA	Redemption 100.0000	09/26/2008	05/01/2009	12,067		1,001			1,001		13,068	13,068				310
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/07/13		CA	Redemption 100.0000	09/26/2008	07/27/2009	6,343		526			526		6,869	6,869				163
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/07/13		CA	Redemption 100.0000	09/26/2008	07/31/2009	9,654		801			801		10,455	10,455				435
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/07/13		CA	Redemption 100.0000	09/26/2008	10/26/2009	6,218		516			516		6,733	6,733				280
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/07/13		CA	Redemption 100.0000	09/26/2008	10/30/2009	21,721		1,802			1,802		23,523	23,523				1,394
BAX2ZR-HH-4	LYONDELL CHEMICAL CO TERM LOAN - DIP ROLL UP 5.795% 05/20/10		TX	Redemption 100.0000	04/14/2009	04/16/2009			18			18		79	79				
BAX2ZR-HH-4	LYONDELL CHEMICAL CO TERM LOAN - DIP ROLL UP 5.795% 05/20/10		TX	Redemption 100.0000	04/14/2009	06/30/2009			18			18		79	79				1
BAX2ZR-HH-4	LYONDELL CHEMICAL CO TERM LOAN - DIP ROLL UP 5.795% 05/20/10		TX	Redemption 100.0000	04/14/2009	09/30/2009			18			18		79	79				3
BAX2ZV-AL-3	SMURFIT-STONE CONTAINER CORP TERM LOAN - US REVOLVER 2.841% 11/01/11		IL	Redemption 100.0000	02/13/2009	05/05/2009			14			14		94	94				1
BAX2ZV-AL-3	SMURFIT-STONE CONTAINER CORP TERM LOAN - US REVOLVER 2.841% 11/01/11		IL	Redemption 100.0000	02/13/2009	12/01/2009								3	3				
BAX2ZV-AL-3	SMURFIT-STONE CONTAINER CORP TERM LOAN - US REVOLVER 2.841% 11/01/11		IL	Redemption 100.0000	02/13/2009	12/14/2009			60			60		409	409				10
BAX333-PB-4	GRAHAM PACKAGING COMPANY TERM LOAN B 2.500% 10/07/11		MI	Redemption 100.0000	06/09/2009	06/30/2009			45			45		537	537				
BAX333-PB-4	GRAHAM PACKAGING COMPANY TERM LOAN B 2.500% 10/07/11		MI	Redemption 100.0000	06/09/2009	09/30/2009			45			45		537	537				4
BAX333-PC-2	GRAHAM PACKAGING COMPANY TERM LOAN C 6.750% 04/05/14		MI	Redemption 100.0000	06/09/2009	06/30/2009			440			440		5,266	5,266				4
BAX333-PC-2	GRAHAM PACKAGING COMPANY TERM LOAN C 6.750% 04/05/14		MI	Redemption 100.0000	06/09/2009	09/30/2009			440			440		5,266	5,266				96
BAX373-FE-5	NIELSEN FINANCE LLC TERM LOAN B 3.985% 05/02/16		NY	Redemption 100.0000	07/20/2009	09/30/2009			473			473		3,857	3,857				23
BAX377-L3-3	EURAMAX INTERNATIONAL INC TERM LOAN PIK 14.000% 06/29/13		GA	Redemption 100.0000	07/30/2009	11/25/2009								698	698				16
BAX377-L3-3	EURAMAX INTERNATIONAL INC TERM LOAN PIK 14.000% 06/29/13		GA	Redemption 100.0000	07/30/2009	12/21/2009								200	200				12
BAX37Q-YH-6	JARDEN CORP TERM LOAN B4 5.533% 01/26/15		NY	Redemption 100.0000	09/14/2009	09/30/2009			297			297		3,253	3,253				14
BAX37Q-YH-6	JARDEN CORP TERM LOAN B4 5.533% 01/26/15		NY	Tax Free Exchange	09/14/2009	10/28/2009								2,818	2,818				12
BAX37R-D6-1	CEDAR FAIR L.P. TERM LOAN B 4.234% 12/31/14		OH	Redemption 100.0000	09/14/2009	09/30/2009			539			539		4,839	4,839				19
BAX37Y-9L-8	FIDELITY NATIONAL INFORMATION TERM LOAN C 4.461% 01/18/12		CA	Redemption 100.0000	09/21/2009	10/05/2009								297,970	297,970				
BAX37Y-9L-8	FIDELITY NATIONAL INFORMATION TERM LOAN C 4.461% 01/18/12		CA	Redemption 100.0000	09/21/2009	11/20/2009								74,493	74,493				454

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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
BRS1ZX-78-3	ROCKWOOD SPECIALTIES CORP TERM LOAN H 6.000% 05/15/14		DE	Redemption 100.0000	07/21/2009	07/31/2009			735			735		11,934	11,934				62
BRS1ZX-9D-0	ALLTEL COMMUNICATIONS INC TERM LOAN B2 4.371% 05/15/15		RI	Redemption 100.0000	04/30/2008	12/31/2008	4,170		353			353		4,523	4,523				(30)
BRS1ZX-9D-0	ALLTEL COMMUNICATIONS INC TERM LOAN B2 4.371% 05/15/15		RI	Redemption 100.0000	04/30/2008	01/09/2009	1,647,168		139,265			139,265		1,786,432	1,786,432				(6,980)
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15		DE	Redemption 100.0000	05/16/2008	12/31/2008	4,342		158			158		4,500	4,500				(2)
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15		DE	Redemption 100.0000	05/16/2008	03/31/2009	4,342		158			158		4,500	4,500				62
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15		DE	Redemption 100.0000	05/16/2008	06/30/2009	4,342		158			158		4,500	4,500				126
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15		DE	Redemption 100.0000	05/16/2008	09/04/2009	1,254		21			21		1,275	1,275				35
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15		DE	Redemption 100.0000	11/19/2008	09/09/2009	152		31			31		182	182				6
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15		DE	Redemption 100.0000	05/16/2008	09/30/2009	2,936		107			107		3,043	3,043				129
BRS1ZX-GB-6	AES CORP/THE TERM LOAN - SYNTHETIC LC 3.290% 03/29/10		VA	Redemption 100.0000	11/19/2008	04/24/2009	603,331		105,003			105,003		708,333	708,333				21,684
BRS1ZX-GB-6	AES CORP/THE TERM LOAN - SYNTHETIC LC 3.290% 03/29/10		VA	Redemption 100.0000	11/19/2008	05/26/2009	14,196		2,471			2,471		16,667	16,667				510
BRS1ZX-GB-6	AES CORP/THE TERM LOAN - SYNTHETIC LC 3.290% 03/29/10		VA	Redemption 100.0000	11/19/2008	06/30/2009	42,588		7,412			7,412		50,000	50,000				1,909
BRS1ZX-GB-6	AES CORP/THE TERM LOAN - SYNTHETIC LC 3.290% 03/29/10		VA	Redemption 100.0000	11/19/2008	08/14/2009	26,972		4,694			4,694		31,667	31,667				1,719
BRS1ZX-GB-6	AES CORP/THE TERM LOAN - SYNTHETIC LC 3.290% 03/29/10		VA	Redemption 100.0000	11/19/2008	09/28/2009	11,357		1,977			1,977		13,333	13,333				817
BRS1ZX-GB-6	AES CORP/THE TERM LOAN - SYNTHETIC LC 3.290% 03/29/10		VA	Redemption 100.0000	11/19/2008	10/07/2009	153,317		26,683			26,683		180,000	180,000				12,412
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	01/02/2009	824		38			38		862	862				
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	01/09/2009	18,186		844			844		19,030	19,030				(10)
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	01/20/2009	16,934		786			786		17,720	17,720				(9)
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	02/17/2009	3,093		144			144		3,237	3,237				25
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	03/17/2009	930		43			43		973	973				14
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	04/06/2009	23,672		1,098			1,098		24,770	24,770				570
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	04/09/2009	41		2			2		43	43				1
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	04/24/2009	7,597		353			353		7,949	7,949				183
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	04/30/2009	6,517		302			302		6,820	6,820				212
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	05/08/2009	12,397		575			575		12,973	12,973				403
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	Redemption 100.0000	05/08/2008	08/27/2009	481		22			22		503	503				27
BRS1ZX-JB-3	DELPHI CORP TERM LOAN B - DIP 9.250% 12/30/09		MI	MORGAN (J.P.) SECURITIES	05/08/2008	09/03/2009	148,242		4,514			4,514		152,755	164,427		11,672	11,672	9,845
BRS1ZX-KB-1	IASIS HEALTHCARE CORP TERM LOAN - INITIAL 2.234% 03/14/14		TN	Redemption 100.0000	05/08/2008	12/31/2008	2,022		86			86		2,109	2,109				(3)
BRS1ZX-KB-1	IASIS HEALTHCARE CORP TERM LOAN - INITIAL 2.234% 03/14/14		TN	Redemption 100.0000	05/08/2008	03/31/2009	2,022		86			86		2,108	2,108				10

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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
BRS1ZX-KB-1	IASIS HEALTHCARE CORP TERM LOAN - INITIAL 2.234% 03/14/14		TN	Redemption 100.0000	05/08/2008	06/30/2009	2,022		86			86		2,108	2,108				23
BRS1ZX-KB-1	IASIS HEALTHCARE CORP TERM LOAN - INITIAL 2.234% 03/14/14		TN	Redemption 100.0000	05/08/2008	09/30/2009	2,022		86			86		2,108	2,108				35
BRS1ZX-ND-4	COMMUNICATIONS & POWER INDUSTR TERM LOAN 2.278% 08/01/14		CA	Redemption 100.0000	05/22/2008	12/31/2008	7,523		444			444		7,966	7,966				(49)
BRS1ZX-ND-4	COMMUNICATIONS & POWER INDUSTR TERM LOAN 2.278% 08/01/14		CA	Redemption 100.0000	05/22/2008	08/28/2009	41,375		2,439			2,439		43,814	43,814				474
BRS1ZX-ND-4	COMMUNICATIONS & POWER INDUSTR TERM LOAN 2.278% 08/01/14		CA	Redemption 100.0000	05/22/2008	09/30/2009	94,034		5,544			5,544		99,578	99,578				1,602
BRS26J-L3-9	BIRDS EYE FOODS INC TERM LOAN B 2.040% 03/22/13		NY	Redemption 100.0000	05/21/2008	12/31/2008	758		30			30		788	788				(3)
BRS26J-L3-9	BIRDS EYE FOODS INC TERM LOAN B 2.040% 03/22/13		NY	Redemption 100.0000	05/21/2008	03/31/2009	758		30			30		788	788				4
BRS26J-L3-9	BIRDS EYE FOODS INC TERM LOAN B 2.040% 03/22/13		NY	Redemption 100.0000	05/21/2008	06/30/2009	758		30			30		788	788				10
BRS26J-L3-9	BIRDS EYE FOODS INC TERM LOAN B 2.040% 03/22/13		NY	Redemption 100.0000	05/21/2008	09/30/2009	758		30			30		788	788				14
BRS26J-L3-9	BIRDS EYE FOODS INC TERM LOAN B 2.040% 03/22/13		NY	Redemption 100.0000	05/21/2008	12/23/2009	255,257		10,053			10,053		265,310	265,310				6,027
BRS26J-Q0-0	CARESTREAM HEALTH TERM LOAN 2.244% 04/30/13		DE	Redemption 100.0000	04/15/2008	12/31/2008	18,013		5,531			5,531		23,545	23,545				(292)
BRS26J-Q0-0	CARESTREAM HEALTH TERM LOAN 2.244% 04/30/13		DE	Redemption 100.0000	04/15/2008	03/26/2009	18,013		5,531			5,531		23,545	23,545				51
BRS26J-Q0-0	CARESTREAM HEALTH TERM LOAN 2.244% 04/30/13		DE	Redemption 100.0000	04/15/2008	04/23/2009	30,394		9,333			9,333		39,727	39,727				124
BRS26J-Q0-0	CARESTREAM HEALTH TERM LOAN 2.244% 04/30/13		DE	Redemption 100.0000	04/15/2008	09/30/2009	5,763		1,770			1,770		7,533	7,533				140
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 2.551% 03/31/12		SC	Redemption 100.0000	04/16/2008	12/31/2008	35,745		1,588			1,588		37,333	37,333				(202)
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 2.551% 03/31/12		SC	Redemption 100.0000	04/16/2008	03/31/2009	1,650		73			73		1,723	1,723				8
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 2.551% 03/31/12		SC	Redemption 100.0000	04/16/2008	06/26/2009	49,414		2,196			2,196		51,610	51,610				642
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 2.551% 03/31/12		SC	Redemption 100.0000	04/16/2008	09/29/2009	51,064		2,269			2,269		53,333	53,333				1,143
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 2.551% 03/31/12		SC	Redemption 100.0000	04/16/2008	12/03/2009	33,969		1,509			1,509		35,479	35,479				982
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 2.551% 03/31/12		SC	Redemption 100.0000	04/16/2008	12/23/2009	102,129		4,538			4,538		106,667	106,667				3,238
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2 2.258% 12/20/12		GA	Redemption 100.0000	11/19/2008	12/31/2008	1,840		374			374		2,214	2,214				(5)
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2 2.258% 12/20/12		GA	Redemption 100.0000	11/19/2008	03/31/2009	1,840		374			374		2,214	2,214				11
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2 2.258% 12/20/12		GA	Redemption 100.0000	11/19/2008	06/30/2009	1,840		374			374		2,214	2,214				29
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2 2.258% 12/20/12		GA	Redemption 100.0000	11/19/2008	07/06/2009	67,537		13,730			13,730		81,267	81,267				1,131
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2 2.258% 12/20/12		GA	Tax Free Exchange	11/19/2008	07/21/2009	235,404		5,878			5,878		241,282	241,282				3,942
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2 2.258% 12/20/12		GA	Redemption 100.0000	11/19/2008	07/31/2009	82		17			17		99	99				2
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2 2.258% 12/20/12		GA	Redemption 100.0000	11/19/2008	09/30/2009	1,096		223			223		1,319	1,319				25
BRS26J-UT-2	GEORGIA-PACIFIC LLC TERM LOAN B2 2.258% 12/20/12		GA	Redemption 100.0000	11/19/2008	12/17/2009	47,523		9,661			9,661		57,184	57,184				1,208
BRS26J-UU-9	GEORGIA-PACIFIC LLC TERM LOAN C 3.502% 12/20/12		GA	Redemption 100.0000	07/21/2009	09/30/2009			109			109		1,927	1,927				12
BRS26J-WQ-6	IASIS HEALTHCARE CORP TERM LOAN - DELAY DRAW 2.234% 03/14/14		TN	Redemption 100.0000	05/08/2008	12/31/2008	689		29			29		718	718				(1)
BRS26J-WQ-6	IASIS HEALTHCARE CORP TERM LOAN - DELAY DRAW 2.234% 03/14/14		TN	Redemption 100.0000	05/08/2008	03/31/2009	689		29			29		718	718				3
BRS26J-WQ-6	IASIS HEALTHCARE CORP TERM LOAN - DELAY DRAW 2.234% 03/14/14		TN	Redemption 100.0000	05/08/2008	06/30/2009	689		29			29		718	718				8

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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
BRS26J-WQ-6	IASIS HEALTHCARE CORP TERM LOAN - DELAY DRAW 2.234% 03/14/14		TN	Redemption 100.0000	05/08/2008	09/30/2009	689		29			29		718	718				12
BRS26J-XJ-1	ISP CHEMICALS INC TERM LOAN B 2.000% 06/04/14		DE	Redemption 100.0000	08/27/2009	09/30/2009			524			524		4,858	4,858				8
BRS26K-1Y-0	PQ CORP TERM LOAN 3.524% 07/31/14		PA	Redemption 100.0000	05/12/2008	12/31/2008	3,110		390			390		3,500	3,500				(43)
BRS26K-1Y-0	PQ CORP TERM LOAN 3.524% 07/31/14		PA	Redemption 100.0000	05/12/2008	03/31/2009	3,110		390			390		3,500	3,500				16
BRS26K-1Y-0	PQ CORP TERM LOAN 3.524% 07/31/14		PA	Redemption 100.0000	05/12/2008	06/30/2009	3,110		390			390		3,500	3,500				55
BRS26K-1Y-0	PQ CORP TERM LOAN 3.524% 07/31/14		PA	Redemption 100.0000	05/12/2008	09/30/2009	3,110		390			390		3,500	3,500				99
BRS26K-3M-4	CSC HOLDINGS INC TERM LOAN - INCR 2.004% 03/29/16		NY	Redemption 100.0000	06/24/2009	06/30/2009			259			259		5,316	5,316				
BRS26K-3M-4	CSC HOLDINGS INC TERM LOAN - INCR 2.004% 03/29/16		NY	Redemption 100.0000	06/24/2009	09/30/2009			259			259		5,316	5,316				28
BRS26K-4B-7	SENSUS METERING SYSTEMS TERM LOAN B3 7.000% 06/23/13		DE	Redemption 100.0000	09/14/2009	09/30/2009								864	864				9
BRS26K-6A-7	UNIVAR HOLD CO NV TERM LOAN 3.234% 10/10/14		Netherlands	Redemption 100.0000	04/23/2008	12/31/2008	5,333		1,083			1,083		6,416	6,416				2
BRS26K-6A-7	UNIVAR HOLD CO NV TERM LOAN 3.234% 10/10/14		Netherlands	Redemption 100.0000	04/23/2008	03/31/2009	5,333		1,083			1,083		6,416	6,416				2
BRS26K-6A-7	UNIVAR HOLD CO NV TERM LOAN 3.234% 10/10/14		Netherlands	Redemption 100.0000	04/23/2008	04/30/2009	69,661		14,151			14,151		83,811	83,811				979
BRS26K-6A-7	UNIVAR HOLD CO NV TERM LOAN 3.234% 10/10/14		Netherlands	Redemption 100.0000	04/23/2008	05/05/2009	17,724		3,600			3,600		21,325	21,325				250
BRS2ZU-P2-0	TXU (ENERGY FUTURE HOLDINGS) TERM LOAN B2 3.735% 10/10/14		TX	Redemption 100.0000	04/14/2008	12/31/2008	6,047		975			975		7,023	7,023				(50)
BRS2ZU-P2-0	TXU (ENERGY FUTURE HOLDINGS) TERM LOAN B2 3.735% 10/10/14		TX	Redemption 100.0000	04/14/2008	03/31/2009	6,047		975			975		7,023	7,023				48
BRS2ZU-P2-0	TXU (ENERGY FUTURE HOLDINGS) TERM LOAN B2 3.735% 10/10/14		TX	Redemption 100.0000	04/14/2008	06/30/2009	6,047		975			975		7,023	7,023				120
BRS2ZU-P2-0	TXU (ENERGY FUTURE HOLDINGS) TERM LOAN B2 3.735% 10/10/14		TX	Redemption 100.0000	04/14/2008	09/30/2009	6,047		975			975		7,023	7,023				188
BRS3BF-9K-5	BALDOR ELECTRIC CO TERM LOAN 5.250% 01/31/14		AR	Redemption 100.0000	05/22/2008	01/30/2009	993		41			41		1,034	1,034				(4)
BRS3BF-9K-5	BALDOR ELECTRIC CO TERM LOAN 5.250% 01/31/14		AR	Redemption 100.0000	05/22/2008	04/30/2009	993		41			41		1,034	1,034				5
BRS3BF-9K-5	BALDOR ELECTRIC CO TERM LOAN 5.250% 01/31/14		AR	Redemption 100.0000	05/22/2008	07/31/2009	5,737		238			238		5,975	5,975				110
BRS3BF-9K-5	BALDOR ELECTRIC CO TERM LOAN 5.250% 01/31/14		AR	Redemption 100.0000	05/22/2008	09/24/2009	5,581		232			232		5,813	5,813				107
BRS3BF-9K-5	BALDOR ELECTRIC CO TERM LOAN 5.250% 01/31/14		AR	Redemption 100.0000	05/22/2008	10/30/2009	984		41			41		1,025	1,025				33
BRS3BF-9K-5	BALDOR ELECTRIC CO TERM LOAN 5.250% 01/31/14		AR	Redemption 100.0000	05/22/2008	11/20/2009	11,163		463			463		11,626	11,626				371
BRS43M-JC-4	LYONDELL CHEMICAL CO TERM LOAN - US B2 5.799% 12/22/14		TX	Redemption 100.0000	05/22/2008	12/31/2008	1,157		347			347		1,504	1,504				(2)
BRS43M-JC-4	LYONDELL CHEMICAL CO TERM LOAN - US B2 5.799% 12/22/14		TX	Tax Free Exchange	05/22/2008	04/14/2009	123,483		931			931		124,413	124,413				3
BRS43M-JC-4	LYONDELL CHEMICAL CO TERM LOAN - US B2 5.799% 12/22/14		TX	Redemption 100.0000	05/22/2008	04/14/2009	165		49			49		214	214				2,403
BRS43M-JC-4	LYONDELL CHEMICAL CO TERM LOAN - US B2 5.799% 12/22/14		TX	Redemption 100.0000	05/22/2008	06/30/2009	165		49			49		214	214				6
BRS43M-JC-4	LYONDELL CHEMICAL CO TERM LOAN - US B2 5.799% 12/22/14		TX	Redemption 100.0000	05/22/2008	09/30/2009	165		49			49		214	214				10
BRS4QJ-SA-0	RAILAMERICA INC TERM LOAN - US 5.200% 08/14/09		FL	Redemption 100.0000	11/19/2008	06/23/2009	229,788		28,492			28,492		258,280	258,280				9,399
C1466@-AA-8	CW MEDIA HOLDINGS INC TERM LOAN B 3.533% 02/16/15		NY	Redemption 100.0000	04/23/2008	12/31/2008	1,296		136			136		1,432	1,432				5
C1466@-AA-8	CW MEDIA HOLDINGS INC TERM LOAN B 3.533% 02/16/15		NY	Redemption 100.0000	04/23/2008	04/01/2009	1,296		136			136		1,432	1,432				22

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
C1466@-AA-8	CW MEDIA HOLDINGS INC TERM LOAN B 3.533% 02/16/15		NY	Redemption 100.0000	04/23/2008	07/02/2009	1,296		136			136		1,432	1,432				38
C1466@-AA-8	CW MEDIA HOLDINGS INC TERM LOAN B 3.533% 02/16/15		NY	Redemption 100.0000	04/23/2008	09/30/2009	1,296		136			136		1,432	1,432				52
C2702#-AA-8	COOPER STANDARD AUTOMOTIVE TERM LOAN B 7.000% 12/23/11		OH	Redemption 100.0000	12/21/2004	12/31/2008	557							557	557				
C2702#-AA-8	COOPER STANDARD AUTOMOTIVE TERM LOAN B 7.000% 12/23/11		OH	Redemption 100.0000	12/21/2004	03/31/2009	557							557	557				6
C2702#-AA-8	COOPER STANDARD AUTOMOTIVE TERM LOAN B 7.000% 12/23/11		OH	Redemption 100.0000	12/21/2004	06/30/2009	557							557	557				11
C2702#-AA-8	COOPER STANDARD AUTOMOTIVE TERM LOAN B 7.000% 12/23/11		OH	Tax Free Exchange	12/21/2004	09/30/2009	140,708							140,708	140,708				2,825
C8415#-AA-3	SMURFIT-STONE CONTAINER CORP TERM LOAN C 2.500% 11/01/11		IL	Redemption 100.0000	10/28/2004	01/02/2009	1,313		231			231		1,544	1,544				(12)
C8415#-AA-3	SMURFIT-STONE CONTAINER CORP TERM LOAN C 2.500% 11/01/11		IL	Redemption 100.0000	10/28/2004	02/11/2009	418		64			64		482	482				(4)
C8415#-AA-3	SMURFIT-STONE CONTAINER CORP TERM LOAN C 2.500% 11/01/11		IL	Tax Free Exchange	10/28/2004	02/13/2009	298,850		1,875			1,875		300,725	300,725				(2,604)
C8415#-AB-1	SMURFIT-STONE CONTAINER CORP TERM LOAN C1 2.500% 11/01/11		IL	Redemption 100.0000	11/19/2008	01/02/2009	256		68			68		324	324				(1)
C8415#-AB-1	SMURFIT-STONE CONTAINER CORP TERM LOAN C1 2.500% 11/01/11		IL	Redemption 100.0000	11/19/2008	02/11/2009	71		19			19		90	90				
C8415#-AB-1	SMURFIT-STONE CONTAINER CORP TERM LOAN C1 2.500% 11/01/11		IL	Tax Free Exchange	11/19/2008	02/13/2009	56,725		629			629		57,354	57,354				(21)
D1401#-AA-3	BRENNTAG AG TERM LOAN - ACQ FACILITY 2.023% 01/20/14		Germany	Redemption 100.0000	02/10/2006	05/20/2009	2,192		429			429		2,622	2,622				64
D1401#-AA-3	BRENNTAG AG TERM LOAN - ACQ FACILITY 2.023% 01/20/14		Germany	Redemption 100.0000	02/10/2006	07/20/2009	822		161			161		983	983				29
D3001#-AA-3	FRESENIUS SE TERM LOAN B 1.613% 03/31/13		Germany	Redemption 100.0000	03/31/2006	12/31/2008	3,930		415			415		4,345	4,345				(30)
D3001#-AA-3	FRESENIUS SE TERM LOAN B 1.613% 03/31/13		Germany	Redemption 100.0000	03/31/2006	03/31/2009	3,930		415			415		4,345	4,345				2
D3001#-AA-3	FRESENIUS SE TERM LOAN B 1.613% 03/31/13		Germany	Redemption 100.0000	03/31/2006	06/30/2009	3,930		415			415		4,345	4,345				31
D3001#-AA-3	FRESENIUS SE TERM LOAN B 1.613% 03/31/13		Germany	Redemption 100.0000	03/31/2006	09/30/2009	3,930		415			415		4,345	4,345				53
G3139#-AA-5	EURAMAX TERM LOAN - 1ST 10.000% 06/29/12		DE	Tax Free Exchange	06/28/2005	07/30/2009	426,159				16,008	16,008		442,167	442,167				24,352
L12410-AA-0	BRENNTAG AG TERM LOAN B2 1.982% 01/20/14		Germany	Redemption 100.0000	02/10/2006	05/20/2009	7,372		765			765		8,137	8,137				72
L12410-AA-0	BRENNTAG AG TERM LOAN B2 1.982% 01/20/14		Germany	Redemption 100.0000	02/10/2006	07/20/2009	23,866		2,477			2,477		26,342	26,342				586
N4050#-AA-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C2 2.563% 05/05/13		DE	Redemption 100.0000	05/05/2006	12/31/2008	760		172			172		931	931				2
N4050#-AA-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C2 2.563% 05/05/13		DE	Redemption 100.0000	05/05/2006	03/31/2009	760		172			172		931	931				11
N4050#-AA-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C2 2.563% 05/05/13		DE	Redemption 100.0000	05/05/2006	06/30/2009	760		172			172		931	931				19
N4050#-AA-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C2 2.563% 05/05/13		DE	Redemption 100.0000	05/05/2006	09/30/2009	760		172			172		931	931				26
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							56,907,901	15,011	3,652,808		16,008	3,683,827		61,018,362	61,176,532		158,170	158,170	1,152,444
0899999. Fixed or Variable Rate - Bonds - Affiliated																			
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated																			
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated																			
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated																			
1499999. Joint Venture Interests - Other Fixed Income - Affiliated																			
749200-99-4	RAM CAPITAL LLC		IL	COMPANY TRADE	01/01/2003	10/29/2009									311,397		311,397	311,397	
922155-99-9	VARDE FUND V LP		MN	COMPANY TRADE	01/01/2003	11/24/2009	362,985	(185,295)				(185,295)		177,690	311,700		134,010	134,010	
697044-99-8	PALMETTO		DE	COMPANY TRADE	10/27/2005	01/30/2009	32,417	(1,509)				(1,509)		30,908	30,908				
697044-99-8	PALMETTO		DE	COMPANY TRADE	10/27/2005	04/03/2009	3,700	(172)				(172)		3,528	3,434		(93)	(93)	
699000-99-8	PALMETTO LTD		DE	COMPANY TRADE	11/01/2005	01/30/2009	50,206	(3,460)				(3,460)		46,746	46,746				
699000-99-8	PALMETTO LTD		DE	COMPANY TRADE	11/01/2005	04/03/2009	4,419	(305)				(305)		4,114	5,194		1,080	1,080	
00764J-10-4	ADVISORY SELECT		MN	COMPANY TRADE	06/04/2009	06/04/2009									48,329		48,329	48,329	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							453,727	(190,741)				(190,741)		262,986	757,708		494,723	494,723	
1699999. Joint Venture Interests - Common Stock - Affiliated																			
1799999. Joint Venture Interests - Real Estate - Unaffiliated																			
1899999. Joint Venture Interests - Real Estate - Affiliated																			
1999999. Joint Venture Interests - Other - Unaffiliated																			
2099999. Joint Venture Interests - Other - Affiliated																			
2199999. Surplus Debentures, etc - Unaffiliated																			
2299999. Surplus Debentures, etc - Affiliated																			
2399999. Collateral Loans - Unaffiliated																			
2499999. Collateral Loans - Affiliated																			
2599999. Non-collateral Loans - Unaffiliated																			
2699999. Non-collateral Loans - Affiliated																			
2799999. Capital Notes - Unaffiliated																			
2899999. Capital Notes - Affiliated																			
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3399999. State Low Income Housing Tax Credit - Unaffiliated																			
3499999. State Low Income Housing Tax Credit - Affiliated																			
3599999. All Other Low Income Housing Tax Credit - Unaffiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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
3699999. All Other Low Income Housing Tax Credit - Affiliated																		
3799999. Any Other Class of Assets - Unaffiliated																		
3899999. Any Other Class of Assets - Affiliated																		
3999999. Total - Unaffiliated							57,361,628	(175,730)	3,652,808		16,008	3,493,086		61,281,348	61,934,241		652,893	652,893	1,152,444
4099999. Total - Affiliated																		
4199999 - Totals							57,361,628	(175,730)	3,652,808		16,008	3,493,086		61,281,348	61,934,241		652,893	652,893	1,152,444

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	Maturity
3133X9-YQ-7	FEDERAL HOME LOAN BANK			2	1	11,051,392	103.7190	11,416,460	11,007,105	11,039,305		(2,866)			4.890	4.865	MON	8,971	538,248	12/20/2004	12/23/2016
3133XC-WF-6	FEDERAL HOME LOAN BANK 9C-2012			2	1FE	7,425,392	104.3240	7,709,106	7,389,599	7,405,852		(4,858)			5.000	4.903	MON	9,237	369,480	08/17/2005	08/22/2012
3133XW-4C-0	FEDERAL HOME LOAN BANK			1	1FE	39,980,000	99.2640	39,705,680	40,000,000	39,980,027		28			1.250	1.275	JD	1,389		12/04/2009	12/30/2011
76116E-CE-8	RESOLUTION FUNDING CORP - REFC ZERO COUPON BOND				1FE	11,850,561	79.2780	25,844,628	32,600,000	21,625,249		1,366,615			0.000	6.636	OCT			10/18/2000	04/15/2016
912810-DW-5	UNITED STATES TREASURY BOND	SD			1	1,214,705	123.7890	1,250,270	1,010,000	1,118,913		(14,067)			7.250	5.237	MN	26,182	73,225	07/18/2006	05/15/2016
912810-DZ-8	UNITED STATES TREASURY BOND	SD			1	1,802,279	136.3130	2,044,688	1,500,000	1,693,633		(20,075)			8.875	6.627	FA	50,284	133,125	11/24/2004	08/15/2017
912828-BA-7	UNITED STATES TREASURY	SD			1	547,680	105.8750	582,313	550,000	549,118		242			3.625	3.676	MN	2,589	19,938	07/09/2003	05/15/2013
912828-CJ-7	UNITED STATES TREASURY NOTE	M			1	4,753,558	110.0310	5,017,423	4,560,000	4,661,468		(20,752)			4.750	4.187	MN	49,497	216,600	08/09/2005	05/15/2014
0199999. U.S. Governments - Issuer Obligations						78,625,567	XXX	93,570,568	98,616,704	88,073,565		1,304,267			XXX	XXX	XXX	148,149	1,350,616	XXX	XXX
01H042-61-4	GNMA II			2	1	50,710,938	99.8760	49,937,750	50,000,000	50,710,937					4.500	4.400	MON	125,000		11/19/2009	01/01/2040
01H042-62-2	GNMA II			2	1	594,419,727	99.5320	582,758,689	585,500,000	594,419,727					4.500	4.391	MON	1,244,188		12/08/2009	02/01/2040
36202K-DA-0	GNMA II ARM 8197			2	1	34,419	102.7410	36,010	35,050	34,674		(37)			4.375	4.756	MON	128	1,650	12/14/1988	02/20/2017
36203E-NX-2	GNMA I 347006			2	1	597,822	107.1590	641,024	598,201	597,625		(25)			6.500	6.538	MON	3,240	38,883	01/18/1994	01/15/2024
36203N-6Y-9	GNMA I 354687			2	1	375,210	106.5180	399,921	375,448	375,098		(16)			6.500	6.533	MON	2,034	24,404	01/18/1994	11/15/2023
36204F-AW-4	GNMA I 368221			2	1	187,128	107.1590	200,651	187,247	187,070		(8)			6.500	6.535	MON	1,014	12,171	01/18/1994	01/15/2024
36205A-3J-1	GNMA I 385201			2	1	541,910	107.1590	581,072	542,254	541,736		(16)			6.500	6.537	MON	2,937	35,246	01/18/1994	01/15/2024
36215N-2T-0	GNMA I 140386			2	1	3,290	110.1660	3,603	3,271	3,284		(1)			9.500	9.323	MON	26	311	10/21/1998	11/15/2019
36218H-5C-4	GNMA I 223243			2	1	6,544	109.3300	7,049	6,448	6,513		(6)			10.000	9.568	MON	54	645	10/21/1998	03/15/2018
362196-GS-0	GNMA I 268509			2	1	14,071	109.6890	15,252	13,905	14,022		(6)			9.500	9.201	MON	110	1,321	10/21/1998	08/15/2019
36219S-2W-8	GNMA I 258289			2	1	9,932	110.2830	10,781	9,776	9,887		(8)			10.000	9.560	MON	81	978	10/21/1998	02/15/2019
36220E-V8-7	GNMA I 276139			2	1	18,624	110.1660	20,386	18,504	18,583		(8)			9.500	9.381	MON	146	1,758	10/21/1998	01/15/2020
36220E-ZR-1	GNMA I 276252			2	1	1,667	110.7590	1,817	1,641	1,661		(1)			10.000	9.383	MON	14	164	10/21/1998	06/15/2019
38373M-8B-9	GNMA_09-63 2009-63 A			2	1	9,840,308	99.8370	9,907,888	9,924,042	9,843,431		3,123			3.400	3.626	MON	28,118	112,472	08/11/2009	11/06/2038
38373M-EN-6	GNMA_02-53 2002-53 B			2	1	12,508,977	103.0220	11,952,301	11,601,689	11,749,050		(95,400)			5.552	4.003	MON	53,677	644,126	07/18/2003	11/01/2011
38373M-FV-7	GNMA_02-56 2002-56 B			2	1	2,522,314	101.5100	2,482,054	2,445,139	2,449,608		(46,645)			5.135	4.576	MON	10,463	125,553	01/03/2003	04/01/2011
38373M-HJ-2	GNMA_03-78 2003-78 B			2	1	15,000,000	104.2970	15,644,583	15,000,000	15,000,000					5.110	5.132	MON	63,875	766,500	09/04/2003	10/16/2027
38373M-KF-6	GNMA_03-109 2003-109 AB			2	1	53,621,612	102.9010	55,618,151	54,050,272	53,785,507		23,145			4.018	4.172	MON	180,978	2,171,740	12/04/2003	12/16/2030
38373M-RE-2	GNMA_05-59 05-59 A			2	1	7,386,810	102.0760	7,578,060	7,423,936	7,404,092		3,473			4.388	4.544	MON	27,147	325,762	07/21/2005	05/16/2023
38373Q-TP-6	GNMA_2003-48 2003-48 B			2	1	11,179,570	104.0330	11,859,754	11,400,000	11,312,937		10,425			4.261	4.550	MON	40,480	485,754	11/24/2003	07/16/2029
38373S-B6-3	GNMA_03-17 2003-17 B			2	1	41,389,210	104.7430	41,287,979	39,418,370	39,881,921		(128,397)			4.999	4.312	MON	164,210	1,970,524	03/03/2003	11/01/2013
38373S-RK-5	GNMA_03-22 2003-22 BH			2	1	13,045,909	102.9890	12,796,065	12,424,675	12,495,554		(27,523)			4.915	4.053	MON	50,889	610,673	03/04/2003	09/01/2011
38374B-6M-0	GNMA_03-73 2003-73 B			2	1	14,990,490	104.7030	15,695,959	14,991,000	14,969,449		(1,564)			5.064	5.087	MON	63,262	759,144	09/03/2003	09/16/2026
38374B-BE-2	GNMA_03-49 2003-49 B			2	1	40,533,798	104.0920	42,002,071	40,350,958	40,371,760		(14,332)			4.543	4.499	MON	152,762	1,833,144	11/21/2003	02/01/2015
83162C-MA-8	US SMALL BUSINESS ADMINISTRATI 2002-20B			2	1	12,976,288	106.9980	12,943,346	12,096,847	12,704,462		(44,533)			5.980	5.065	FA	301,413	742,159	09/17/2003	02/01/2022
83162C-MN-0	US SMALL BUSINESS ADMINISTRATI 2002-20J			2	1	8,780,430	103.9120	8,934,780	8,598,402	8,730,059		(9,065)			4.750	4.487	AO	102,106	415,499	02/11/2004	10/01/2022
83162C-MW-0	US SMALL BUSINESS ADMINISTRATI 2003-20C 1			2	1	6,407,908	103.1930	6,612,511	6,407,908	6,407,908					4.500	4.500	MS	96,119	292,045	03/04/2003	03/01/2023
83162C-MX-8	US SMALL BUSINESS ADMINISTRATI 2003-20D 1			2	1	11,135,042	103.9330	11,572,932	11,135,042	11,135,042					4.760	4.760	AO	132,507	539,836	04/08/2003	04/01/2023
83162C-NA-7	US SMALL BUSINESS ADMINISTRATI 2003-20F 1			2	1	3,170,777	99.8080	3,164,690	3,170,777	3,170,777					4.070	4.070	JD	10,754	131,320	06/03/2003	06/01/2023
83162C-NC-3	US SMALL BUSINESS ADMINISTRATI 2003-20G 1			2	1	18,098,887	103.2380	18,684,877	18,098,887	18,098,887					4.350	4.350	JJ	393,651	803,312	07/08/2003	07/01/2023
83162C-NG-4	US SMALL BUSINESS ADMINISTRATI 2003-20J 1			2	1	11,496,866	104.4380	12,007,140	11,496,866	11,496,866					4.920	4.920	AO	141,411	574,163	10/07/2003	10/01/2023
83162C-NH-2	US SMALL BUSINESS ADMINISTRATI 2003-20K			2	1	24,193,649	103.6820	25,012,663	24,124,324	24,177,242		(3,273)			4.980	4.944	MN	200,232	1,208,300	08/24/2004	11/01/2023
83162C-NK-5	US SMALL BUSINESS ADMINISTRATI 2003-20L			2	1	15,856,841	105.3600	16,706,845	15,856,841	15,856,841					4.890	4.890	JD	64,617	788,710	12/09/2003	12/01/2023
83162C-NM-1	US SMALL BUSINESS ADMINISTRATI 2004-20A			2	1	11,247,392	104.5730	11,761,738	11,247,392	11,247,392					4.930	4.930	JJ	277,248	564,820	01/06/2004	01/01/2024
83162C-NN-9	US SMALL BUSINESS ADMINISTRATI 2004-20B			2	1	9,982,268	103.8980	10,371,332	9,982,268	9,982,268					4.720	4.720	FA	196,318	490,057	02/03/2004	02/01/2024
83162C-NQ-2	US SMALL BUSINESS ADMINISTRATI 2004-20C			2	1	12,293,882	102.6130	12,615,065	12,293,882	12,293,882					4.340	4.340	MS	177,851	544,957	03/09/2004	03/01/2024
83162C-NR-0	US SMALL BUSINESS ADMINISTRATI 2004-20D			2	1	5,747,146	104.0040	5,977,239	5,747,146	5,747,146					4.770	4.770	AO	68,535	275,855	04/06/2004	04/01/2024
83162C-NT-6	US SMALL BUSINESS ADMINISTRATI 2004-20E			2	1	2,847,454	104.8280	2,984,921	2,847,454	2,847,454					5.180	5.180	MN	24,583	149,058	05/04/2004	05/01/2024
83162C-NX-7	SBAP_04-20H-1 2004-20H 1			1	1	9,278,849	105.3810	9,778,115	9,278,849	9,278,849					5.170	5.170	FA	199,882	490,496	08/03/2004	08/01/2024
83162C-PA-5	SBAP_2004-20I 2004-20I			2	1	13,736,104	104.3110	14,328,274	13,736,104	13,736,104					4.990	4.990	MS	228,477	695,398	09/07/2004	09/01/2024
83162C-PB-3	SBAP_2004-20J 04-20J 1			2	1	7,802,861	104.3290	8,140,614	7,802,861	7,802,861					4.860	4.860	AO	94,805	385,862	10/05/2004	10/01/2024
83162C-PD-9	SBAP_2004-20K 04-20K 1			2	1	9,352,005	104.3710	9,760,786	9,352,005	9,352,005					4.880	4.880	MN	76,063	462,713	11/09/2004	11/01/2024
83162C-PE-7	SBAP_04-20L 04-20L 1			2	1	4,525,564	106.0810	4,800,778	4,525,564	4,525,564					4.870	4.870	JD	18,366	224,596	12/07/2004	12/01/2024
83162C-PG-2	SBA_05-20A 05-20A			1	1	9,896,810	104.4450	10,336,767	9,896,810	9,896,810					4.860	4.860	JJ	240,492	489,459	01/04/2005	01/01/2025
83162C-PH-0	SBAP_05-20B 05-20B 1			2	1	9,960,577	103.5840	10,317,527	9,960,577	9,960,577					4.625	4.625	FA	191,949	466,358	02/08/2005	02/01/2025
83162C-PJ-6	SBAP_05-10B 05-10B 1			2	1	3,513,060	103.9670	3,652,424	3,513,060	3,513,060					4.570	4.570	MS	53,516	161,947	03/08/2005	03/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
83162C-PK-3	SBAP_05-20C 05-20C 1			2	1	6,299,546	104.7020	6,595,759	6,299,546	6,299,546					4.950	4.950	MS	103,943	319,702	03/08/2005	03/01/2025
83162C-PL-1	SBAP_05-20D 05-20D 1			2	1	6,825,049	104.5040	7,132,465	6,825,049	6,825,049					5.110	5.110	AO	87,190	354,503	04/05/2005	04/01/2025
83162C-PN-7	SBAP_05-20E 05-20E 1			2	1	3,346,785	104.2490	3,488,981	3,346,785	3,346,785					4.840	4.840	MN	26,997	163,419	05/03/2005	05/01/2025
831641-DS-1	SBIC_2004-P10 04-P10A			2	1	7,224,527	103.2880	7,462,097	7,224,527	7,224,527					4.504	4.506	FMAN	54,381	325,393	02/18/2004	02/10/2014
831641-DU-6	SBIC_2004-P10 2004-P10 B			2	1	3,586,199	104.1380	3,734,602	3,586,199	3,586,199					4.754	4.760	FMAN	28,025	170,488	08/18/2004	08/10/2014
831641-DV-4	SBIC_2004-10 2004-10 B			2	1	11,886,483	103.3290	12,282,241	11,886,483	11,886,483					4.684	4.662	MS	186,096	561,802	09/15/2004	09/10/2014
831641-DW-2	SBIC_05-P10A 05-P10 A			2	1	4,168,060	104.1160	4,339,624	4,168,060	4,168,060					4.638	4.641	FMAN	32,307	193,315	02/16/2005	02/10/2015
831641-DX-0	SBIC_05-10A 05-10A 1			2	1	8,291,016	104.9230	8,699,205	8,291,016	8,291,016					5.038	5.013	MS	139,615	419,624	03/15/2005	03/10/2015
831641-DY-8	SBIC_05-10B 05-10B 1			2	1	7,753,275	105.2430	8,159,748	7,753,275	7,753,275					4.940	4.945	FMAN	64,010	383,012	08/17/2005	08/10/2015
831641-DZ-5	SBIC_05-10B 05-10B			2	1	15,462,975	103.1450	15,949,355	15,462,975	15,462,975					4.941	4.919	MS	255,373	784,738	09/20/2005	09/10/2015
0299999. U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities						1,166,084,855	XXX	1,169,748,311	1,152,335,607	1,162,990,097		(330,698)			XXX	XXX	XXX	6,483,665	24,495,839	XXX	XXX
0399999. Total - U.S. Government Bonds						1,244,710,422	XXX	1,263,318,879	1,250,952,311	1,251,063,662		973,569			XXX	XXX	XXX	6,631,814	25,846,455	XXX	XXX
563469-CL-7	MANITOBA PROVINCE		A		1FE	9,552,501	134.2440	10,739,520	8,000,000	9,019,207		(77,443)			9.625	7.629	JD	64,167	770,000	10/18/2000	12/01/2018
669827-DG-9	NOVA SCOTIA PROVINCE		A		1FE	9,923,624	127.7380	11,496,402	9,000,000	9,628,649		(43,285)			8.875	7.819	JJ	399,375	798,750	10/18/2000	07/01/2019
803854-ET-1	SASKATCHEWAN PROVINCE		A		1FE	10,346,797	133.5710	12,021,381	9,000,000	9,975,666		(54,487)			9.375	7.879	JD	37,500	843,750	10/18/2000	12/15/2020
038461-AB-5	EGYPT REPUBLIC 144A		F		3FE	631,313	110.1370	578,219	525,000	548,894		(14,586)			8.750	5.600	JJ	21,693	45,938	06/04/2003	07/11/2011
066716-AB-7	CENTRAL BANK OF TUNISIA		F		2FE	1,307,900	120.5000	1,325,500	1,100,000	1,279,637		(5,194)			8.250	6.666	MS	25,713	90,750	06/24/2003	09/19/2027
105756-AT-7	BRAZIL - FEDERATIVE REPUBLIC O		F		2FE	3,822,000	118.0000	4,602,000	3,900,000	3,874,928		10,447			11.000	11.364	JJ	202,583	429,000	05/19/2003	01/11/2012
105756-AY-6	BRAZIL - FEDERATIVE REPUBLIC O		F		2FE	2,992,000	113.5000	3,859,000	3,400,000	3,284,439		61,804			10.000	12.410	FA	136,000	340,000	08/08/2003	08/07/2011
105756-BE-9	BRAZIL - FEDERATIVE REPUBLIC O		F		2FE	6,093,205	129.0000	7,598,100	5,890,000	6,051,496		(10,280)			8.875	8.457	AO	111,808	522,738	02/23/2005	10/14/2019
105756-BH-2	BRAZIL - FEDERATIVE REPUBLIC O		F	2	2FE	12,747,516	114.1000	14,364,556	12,589,444	12,676,038		(13,869)			8.000	7.786	JJ	464,411	1,007,156	08/01/2005	01/15/2018
168863-AS-7	CHILE - REPUBLIC OF		F		1FE	1,278,120	110.3300	1,323,960	1,200,000	1,228,523		(8,548)			5.500	4.652	JJ	30,433	66,000	05/28/2003	01/15/2013
195325-AY-1	COLOMBIA REPUBLIC OF		F		3FE	6,476,918	115.0000	6,785,000	5,900,000	6,076,558		(75,709)			10.000	8.386	JJ	258,944	590,000	06/20/2003	01/23/2012
195325-BA-2	COLOMBIA REPUBLIC OF		F		3FE	1,004,213	121.5000	1,111,725	915,000	952,408		(10,244)			10.750	9.178	JJ	45,356	98,363	08/13/2003	01/15/2013
221597-AH-0	COSTA RICA REPUBLIC OF 144		F		3FE	942,625	109.5000	969,075	885,000	902,236		(7,431)			8.110	7.087	FA	29,906	71,774	06/10/2003	02/01/2012
715638-AN-2	PERU - THE REPUBLIC OF		F		2FE	5,389,800	126.5000	5,970,800	4,720,000	5,088,198		(56,582)			9.875	7.981	FA	187,735	466,100	06/25/2003	02/06/2015
718286-AK-3	PHILIPPINES - REPUBLIC OF 9.875		F		3FE	4,273,500	130.5000	4,828,500	3,700,000	4,114,376		(30,129)			9.875	8.103	JJ	168,478	365,375	06/19/2003	01/15/2019
78307A-CZ-4	RUSSIAN FEDERATION - THE		F	2	2FE	8,652,008	112.7500	10,163,961	9,014,600	9,115,008		(6,353)			7.500	7.294	MS	170,902	676,095	05/04/2005	03/31/2030
836205-AG-9	SOUTH AFRICA REPUBLIC OF		F		2FE	1,951,125	109.7500	1,810,875	1,650,000	1,741,075		(36,331)			7.375	4.827	AO	22,309	121,688	05/28/2003	04/25/2012
903724-AA-0	UKRAINE GOVT		F		4FE	4,050,000	85.0000	3,519,000	4,140,000	4,099,681		9,643			7.650	7.976	JD	17,595	316,710	08/08/2003	06/11/2013
0499999. All Other Governments - Issuer Obligations						91,435,165	XXX	103,067,574	85,529,044	89,657,017		(368,577)			XXX	XXX	XXX	2,394,908	7,620,187	XXX	XXX
0599999. All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
0699999. All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
0799999. All Other Governments - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
0899999. All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
0999999. All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1099999. Total - All Other Government Bonds						91,435,165	XXX	103,067,574	85,529,044	89,657,017		(368,577)			XXX	XXX	XXX	2,394,908	7,620,187	XXX	XXX
13063A-5G-5	CALIFORNIA STATE OF				2FE	56,592,290	98.2480	55,510,120	56,500,000	56,585,876		(6,414)			7.550	7.533	AO	1,066,438	1,812,944	06/24/2009	04/01/2039
1199999. U.S. States, Territories and Possessions - Issuer Obligations						56,592,290	XXX	55,510,120	56,500,000	56,585,876		(6,414)			XXX	XXX	XXX	1,066,438	1,812,944	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 (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	Maturity
1299999. U.S. States, Territories and Possessions - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1399999. U.S. States, Territories and Possessions - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1499999. U.S. States, Territories and Possessions - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1599999. U.S. States, Territories and Possessions - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1699999. U.S. States, Territories and Possessions - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						56,592,290	XXX	55,510,120	56,500,000	56,585,876		(6,414)			XXX	XXX	XXX	1,066,438	1,812,944	XXX	XXX
167505-KH-8	CHICAGO IL BRD ED SCHOOL GO				1FE	4,000,000	100.7890	4,031,560	4,000,000	4,000,000					6.138	6.138	JD	66,154		09/10/2009	12/01/2039
167560-PL-9	CHICAGO IL METRO WTR RECLAM DI				1FE	6,500,000	100.2760	6,517,940	6,500,000	6,500,000					5.720	5.720	JD	129,097		08/11/2009	12/01/2038
23223P-CX-3	CUYAHOGA COUNTY OHIO				1FE	20,500,000	99.5340	20,404,470	20,500,000	20,500,000					6.034	6.034	JD	30,924		12/16/2009	12/01/2034
544646-XY-3	LOS ANGELES CA UNI SCH DIST				1FE	21,191,520	93.7170	19,680,570	21,000,000	21,188,364		(3,156)			5.755	5.678	JJ	255,138		10/02/2009	07/01/2029
597502-BK-8	MIDLAND CNTY TX HOSP DIST				1FE	11,500,000	102.6680	11,806,820	11,500,000	11,500,000					6.440	6.440	MN	244,809		08/19/2009	05/15/2039
60374A-8K-8	MINNEAPOLIS MINNESOTA 2002				1FE	1,240,575	107.5900	1,344,875	1,250,000	1,246,749		1,015			4.750	4.847	JD	4,948	59,375	12/12/2002	12/01/2012
60374A-8L-6	MINNEAPOLIS MINNESOTA			1	1FE	1,300,041	105.9830	1,383,078	1,305,000	1,302,905		474			4.850	4.896	JD	5,274	63,293	12/12/2002	12/01/2013
60374A-8M-4	MINNEAPOLIS MINNESOTA 2002			1	1FE	881,495	105.4730	933,436	885,000	883,294		299			4.950	4.995	JD	3,651	43,808	12/12/2002	12/01/2014
603823-ZZ-1	MPLS &ST PAUL MN METRO ARPTS C			1	1FE	23,458,358	104.9040	24,599,988	23,450,000	23,441,184		(2,409)			6.850	6.842	JJ	803,163	1,606,325	01/11/2002	01/01/2015
64966C-KH-3	NEW YORK CITY GO - LT 2003				1FE	14,024,080	105.3250	14,745,500	14,000,000	14,011,043		(2,221)			4.400	4.380	JD	51,333	616,000	05/30/2003	06/01/2014
796720-GP-9	SAN BERNARDINO CALIF CMNTY COL				1FE	4,500,000	105.6180	4,752,810	4,500,000	4,500,000					7.630	7.630	FA	184,074		06/10/2009	08/01/2044
977100-AA-4	WISCONSIN STATE OF FSA				1FE	17,938,440	107.7410	19,393,380	18,000,000	17,974,486		6,896			4.800	4.847	MN	144,000	864,000	12/10/2003	05/01/2013
1899999. U.S. Political Subdivisions - Issuer Obligations						127,034,509	XXX	129,594,427	126,890,000	127,048,025		898			XXX	XXX	XXX	1,922,565	3,252,801	XXX	XXX
1999999. U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2099999. U.S. Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2199999. U.S. Political Subdivisions - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2299999. U.S. Political Subdivisions - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2399999. U.S. Political Subdivisions - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						127,034,509	XXX	129,594,427	126,890,000	127,048,025		898			XXX	XXX	XXX	1,922,565	3,252,801	XXX	XXX
01030L-BS-3	ALABAMA INCENTIVES FING AUTH				1FE	18,500,000	101.2800	18,736,800	18,500,000	18,500,000					6.042	6.042	MS	301,177		09/18/2009	09/01/2029
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRD				1FE	25,500,000	95.9010	24,454,755	25,500,000	25,500,000					6.263	6.263	AO	248,432		10/28/2009	04/01/2049
196632-GZ-0	COLORADO SPRINGS CO COMB UTIL				1FE	10,000,000	97.8950	9,789,500	10,000,000	10,000,000					6.313	6.313	MN	77,159		11/06/2009	11/15/2049
196711-MA-0	COLORADO STATE OF				1FE	12,875,460	109.3360	14,213,680	13,000,000	12,877,289		1,829			6.650	6.719	MS	379,419		07/16/2009	09/15/2045
249182-AQ-9	DENVER CO CITY & CNTY ARPT REV				1FE	10,500,000	96.5670	10,139,535	10,500,000	10,500,000					6.414	6.414	MN	117,857		10/21/2009	11/15/2039
3128X9-QL-7	FREDDIE MAC			1	1FE	50,000,000	99.0220	49,511,200	50,000,000	50,000,000					1.205	1.205	MN	40,167		12/02/2009	05/07/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
343136-L6-2	FLORIDA ST TPK AUTH			1	1FE	7,500,000	103.8620	7,789,650	7,500,000	7,500,000					6.140	6.140	JJ	220,017		06/26/2009	07/01/2025
49151E-4G-5	KENTUCKY ST PPTY & BLDGS COMMN				1FE	7,500,000	98.1390	7,360,425	7,500,000	7,500,000					6.125	6.125	MN	56,146		10/28/2009	11/01/2029
517705-AP-4	LAS VEGAS NEVADA			1	1FE	7,046,638	100.6300	7,295,675	7,250,000	7,046,637					7.800	8.051	MS	21,992		12/03/2009	09/01/2039
544435-C3-2	LOS ANGELES CA				1FE	15,500,000	98.7360	15,304,080	15,500,000	15,500,000					6.582	6.582	MN	79,350		11/18/2009	05/15/2039
59259N-ZH-9	METRO TRANSN AUTH NY SVC CONTR				1FE	4,000,000	111.6650	4,466,600	4,000,000	4,000,000					7.336	7.336	MN	37,495	158,947	04/23/2009	11/15/2039
59259Y-BE-8	METRO TRANSN AUTH NY SVC CONTR				1FE	12,500,000	95.9230	11,990,375	12,500,000	12,500,000					5.113	5.113	MN	134,926		10/07/2009	11/15/2022
594751-AB-5	MICHIGAN TOB SETTLEMENT FIN			1	2FE	48,751,558	79.6940	38,731,284	48,600,000	48,650,774		(33,116)			7.309	7.230	JD	296,015	3,552,174	07/19/2006	06/01/2011
60534R-MF-3	MISSISSIPPI DEV BNK SPEC OBLIG				1FE	21,500,000	102.3070	21,996,005	21,500,000	21,500,000					6.589	6.589	JJ	491,887		08/19/2009	01/01/2035
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN				1FE	8,500,000	95.7290	8,136,965	8,500,000	8,500,000					5.445	5.445	MN	116,992		09/16/2009	05/01/2033
645913-BD-5	NEW JERSEY ECON DEV AUTH ECON				1FE	8,461,425	34.8170	9,139,463	26,250,000	8,679,894		218,469			0.000	13.386	MAT			05/27/2009	02/15/2025
646139-D7-7	NEW JERSEY STATE TRNPK AUTH				1FE	2,495,000	104.3550	2,603,657	2,495,000	2,495,000					4.252	4.252	JJ	53,044	106,087	07/27/2005	01/01/2016
646139-D8-5	NEW JERSEY STATE TRNPK AUTH				1FE	43,505,000	100.9200	43,905,246	43,505,000	43,505,000					4.252	4.252	JJ	924,916	1,849,833	07/27/2005	01/01/2016
769076-UG-3	RIVERSIDE CALIF WTR REV				1FE	7,000,000	99.0500	6,933,500	7,000,000	7,000,000					6.349	6.349	AO	11,111		12/10/2009	10/01/2039
79765D-XK-1	SAN FRANCISCO CALIF CITY & CNT				1FE	11,040,000	90.0130	9,937,435	11,040,000	11,040,000					6.487	6.487	MN	167,105		09/24/2009	11/01/2041
88880N-AT-6	TOBACCO SETTLEMENT FING CORP V			1	2FE	87,195,397	69.1380	60,198,457	87,070,000	87,139,044		(25,626)			6.706	6.670	JD	486,576	5,838,914	04/27/2007	06/01/2046
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF				1FE	17,250,000	104.1740	17,970,015	17,250,000	17,250,000					6.918	6.918	JJ	553,584		06/25/2009	01/01/2034
913366-DF-4	UNIVERSITY CALIF REGTS			1	1FE	8,250,000	99.8950	8,241,338	8,250,000	8,250,000					6.583	6.583	MN	21,120		12/04/2009	05/15/2049
2599999. U.S. Special Revenues - Issuer Obligations						445,370,478	XXX	408,845,640	463,210,000	445,433,638		161,556			XXX	XXX	XXX	4,836,487	11,505,955	XXX	XXX
31283G-FM-4	FREDDIE MAC GOLD G00172			2	1	1,498,903	111.5940	1,646,418	1,475,360	1,494,645		(517)			7.000	6.530	MON	8,606	103,275	01/04/1994	12/01/2023
31283G-GB-7	FREDDIE MAC GOLD G00194			2	1	334,356	109.7240	363,962	331,707	333,923		(64)			7.500	7.251	MON	2,073	24,878	06/28/1999	02/01/2024
31283G-WK-9	FREDDIE MAC GOLD G00650			2	1	45,107	112.3230	50,358	44,833	45,072		(5)			7.500	7.241	MON	280	3,362	02/03/1997	12/01/2025
31283H-J8-9	FREDDIE MAC GOLD G01187			2	1	340,086	108.2500	370,811	342,551	340,162		9			6.500	6.801	MON	1,855	22,266	05/01/2001	09/01/2030
31283N-AX-0	FREDDIE MAC GOLD P00022			2	1	17,098,433	106.1570	17,656,626	16,632,559	17,063,782		(3,112)			6.000	5.426	MON	83,163	997,954	12/17/2002	11/01/2032
31287M-T9-1	FREDDIE MAC GOLD C62376			2	1	1,632,669	107.1560	1,762,728	1,645,007	1,633,050		38			6.000	6.297	MON	8,225	98,700	02/27/2002	01/01/2032
31287P-6N-8	FREDDIE MAC GOLD C64477			2	1	1,208,359	107.1250	1,331,059	1,242,529	1,209,782		94			6.000	7.236	MON	6,213	74,552	03/08/2002	03/01/2032
31287R-MH-9	FREDDIE MAC GOLD C65760			2	1	2,947,053	108.0000	3,169,939	2,935,129	2,946,068		(124)			6.500	6.361	MON	15,899	190,783	04/03/2002	04/01/2032
31287X-RL-2	FREDDIE MAC GOLD C70491			2	1	3,191,207	108.0000	3,327,444	3,080,966	3,186,168		(477)			6.500	4.849	MON	16,689	200,263	12/02/2002	09/01/2032
31288G-PP-1	FREDDIE MAC GOLD C77630			2	1	8,030,112	105.2920	8,262,043	7,846,815	8,015,111		(2,071)			5.500	5.074	MON	35,965	431,575	04/01/2003	03/01/2033
31288G-YS-5	FREDDIE MAC GOLD C77921			2	1	15,742,073	105.2920	16,261,299	15,444,051	15,718,079		(3,037)			5.500	5.134	MON	70,785	849,423	04/02/2003	02/01/2033
31288V-HQ-5	FREDDIE MAC ARM 845639			2	1	315,556	101.2110	312,635	308,895	314,444		1,508			3.438	2.622	MON	885	14,282	03/25/1994	11/01/2023
31288V-JU-4	FREDDIE MAC ARM 845675			2	1	103,025	100.5950	101,669	101,068	102,832		(99)			3.658	2.781	MON	308	4,205	03/25/1994	03/01/2027
31288V-LQ-0	FREDDIE MAC ARM 845735			2	1	200,909	103.0010	202,632	196,728	200,222		1,228			3.444	2.659	MON	565	8,054	04/04/1994	03/01/2024
31288V-LS-6	FREDDIE MAC ARM 845737			2	1	368,532	100.6520	361,887	359,544	367,154		762			3.046	2.136	MON	913	16,228	03/16/1994	04/01/2024
31288V-LT-4	FREDDIE MAC ARM 845738			2	1	783,490	102.1420	788,933	772,387	781,410		160			3.156	2.639	MON	2,031	32,568	03/17/1994	05/01/2024
3128CU-G7-5	FREDDIE MAC GOLD G30222			2	1	33,055,713	107.7120	34,759,420	32,270,793	32,965,082		(16,842)			6.000	5.078	MON	161,354	1,936,248	11/04/2002	01/01/2023
3128CU-G9-1	FREDDIE MAC GOLD G30224			2	1	6,787,058	108.7030	7,004,510	6,443,728	6,734,517		(11,288)			6.500	4.998	MON	34,904	418,842	01/24/2003	08/01/2022
3128CU-GZ-3	FREDDIE MAC GOLD G30216			2	1	2,500,924	108.7890	2,619,243	2,407,629	2,488,990		(2,405)			6.500	5.083	MON	13,041	156,496	09/10/2002	04/01/2022
3128CU-HC-3	FREDDIE MAC GOLD G30227			2	1	15,973,014	105.8940	16,246,794	15,342,532	15,868,218		(12,533)			5.500	4.533	MON	70,320	843,839	05/16/2003	05/01/2023
3128E2-QX-7	FREDDIE MAC GOLD D95870			2	1	9,653,921	103.4680	9,874,576	9,543,573	9,628,765		(4,797)			5.000	4.788	MON	39,765	477,179	03/26/2003	03/01/2023
3128E2-QZ-2	FREDDIE MAC GOLD D95872			2	1	12,642,620	103.4680	12,929,589	12,496,180	12,611,002		(5,035)			5.000	4.774	MON	52,067	624,809	03/26/2003	04/01/2023
3128E2-TB-2	FREDDIE MAC GOLD D95946			2	1	4,647,714	103.4680	4,751,009	4,591,752	4,635,971		(1,468)			5.000	4.755	MON	19,132	229,588	04/22/2003	04/01/2023
3128FP-ZH-0	FREDDIE MAC GOLD D80744			2	1	188,590	110.2750	205,082	185,973	188,404		(24)			7.500	6.817	MON	1,162	13,948	07/15/1997	06/01/2027
31290K-4Y-2	FREDDIE MAC 555339			2	1	2,910	106.8810	3,232	3,024	2,957		13			9.000	10.679	MON	23	272	10/21/1998	09/01/2011
31290K-5A-3	FREDDIE MAC 555341			2	1	22,634	110.1190	24,831	22,549	22,570		(11)			10.000	9.582	MON	188	2,255	09/19/1997	06/01/2019
31290K-5B-1	FREDDIE MAC 555342			2	1	235,751	110.1190	258,216	234,489	234,853		(181)			10.000	9.627	MON	1,954	23,449	09/19/1997	05/01/2019
31290K-QU-6	FREDDIE MAC 554967			2	1	181,253	114.0490	201,436	176,622	180,209		(183)			9.000	7.831	MON	1,325	15,896	10/10/1991	08/01/2021
31292G-2K-1	FREDDIE MAC GOLD C00778			2	1	29	110.4830	32	29	29					7.000	7.605	MON		2	08/26/1999	06/01/2029
31292G-5P-7	FREDDIE MAC GOLD C00854			2	1	1,140	110.0880	1,247	1,132	1,140					7.500	7.190	MON	7	85	06/22/1999	07/01/2029
31292G-SM-9	FREDDIE MAC GOLD C00524			2	1	193,348	112.6410	214,695	190,602	193,128		(28)			7.500	6.844	MON	1,191	14,295	10/21/1998	06/01/2027
31292G-ST-4	FREDDIE MAC GOLD C00530			2	1	375,322	112.6410	416,824	370,047	374,910		(54)			7.500	6.845	MON	2,313	27,754	10/21/1998	07/01/2027
31292G-T6-3	FREDDIE MAC GOLD C00573			2	1	176,663	108.2340	193,510	178,788	176,771		15			6.500	6.970	MON	968	11,621	12/18/1997	12/01/2027
31292H-GC-2	FREDDIE MAC GOLD C01095			2	1	1,183,042	109.5810	1,296,595	1,183,227	1,182,909		(11)			7.000	6.959	MON	6,902	82,826	12/15/2000	11/01/2030
31292H-GP-3	FREDDIE MAC GOLD C01106			2	1	761,685	109.5810	831,543	758,837	761,474		(17)			7.000	6.732	MON	4,427	53,119	12/20/2000	12/01/2030
31292H-GZ-1	FREDDIE MAC GOLD C01116			2	1	858,810	112.3800	951,810	846,958	858,210		(45)			7.500	6.632	MON	5,293	63,522	12/15/2000	01/01/2031
31292U-5M-3	FREDDIE MAC GOLD C10852			2	1	237,510	110.5410	258,067	233,458	237,225		(29)			7.000	6.085	MON	1,362	16,342	08/04/1998	06/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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	Maturity
312938-T6-0	FREDDIE MAC GOLD A90573			2	1	100,210,938	99.8540	99,854,167	100,000,000	100,210,809		(128)			4.500	4.509	MON	375,000		12/22/2009	01/01/2040
31293T-XC-6	FREDDIE MAC GOLD C29675			2	1	93,198	109.8000	103,178	93,969	93,225		3			7.000	7.356	MON	548	6,578	06/18/1999	08/01/2029
31293V-2N-1	FREDDIE MAC GOLD C30781			2	1	256,213	110.0880	279,958	254,305	256,075		(18)			7.500	7.140	MON	1,589	19,073	08/26/1999	09/01/2029
31294B-UX-1	FREDDIE MAC GOLD C35098			2	1	5,859	112.4760	6,709	5,965	5,864					7.500	8.871	MON	37	447	02/03/2000	01/01/2030
31298E-3S-2	FREDDIE MAC GOLD C46209			2	1	1,254,050	107.4190	1,374,166	1,279,261	1,255,238		149			6.000	6.725	MON	6,396	76,756	03/27/2001	08/01/2030
31298E-Y5-8	FREDDIE MAC GOLD C46132			2	1	218,132	110.1500	237,323	215,454	217,988		(4)			7.500	6.473	MON	1,347	16,159	12/19/2000	09/01/2030
31298E-ZG-3	FREDDIE MAC GOLD C46143			2	1	290,452	110.1250	313,033	284,252	290,157		(15)			8.000	6.551	MON	1,895	22,740	12/19/2000	10/01/2030
31335G-P5-8	FREDDIE MAC GOLD C80444			2	1	243,698	110.2750	269,687	244,559	243,708		1			7.500	7.644	MON	1,528	18,342	01/10/1997	11/01/2026
31335H-BB-8	FREDDIE MAC GOLD C90034			2	1	163,434	106.3880	175,716	165,166	164,171		99			6.000	6.337	MON	826	9,910	10/21/1998	09/01/2013
31335H-RM-7	FREDDIE MAC GOLD C90492			2	1	813,904	107.9210	893,028	827,480	815,236		215			6.000	6.673	MON	4,137	49,649	12/07/2001	11/01/2021
31335H-TG-8	FREDDIE MAC GOLD C90551			2	1	11,355,377	108.7030	11,858,175	10,908,808	11,303,671		(10,234)			6.500	4.859	MON	59,089	709,073	09/18/2002	05/01/2022
31335H-TJ-2	FREDDIE MAC GOLD C90553			2	1	1,831,975	108.7030	1,911,082	1,758,081	1,823,811		(1,573)			6.500	4.749	MON	9,523	114,275	09/19/2002	06/01/2022
31335H-TS-2	FREDDIE MAC GOLD C90561			2	1	4,314,291	108.7030	4,500,587	4,140,270	4,294,541		(3,689)			6.500	4.821	MON	22,426	269,118	09/19/2002	07/01/2022
31335H-UE-1	FREDDIE MAC GOLD C90581			2	1	4,054,478	105.8820	4,268,957	4,031,799	4,050,666		(620)			5.500	5.294	MON	18,479	221,749	08/22/2002	08/01/2022
31335H-UX-9	FREDDIE MAC GOLD C90598			2	1	1,529,905	108.7030	1,587,873	1,460,748	1,522,391		(1,542)			6.500	4.611	MON	7,912	94,949	01/14/2003	10/01/2022
31335H-VE-0	FREDDIE MAC GOLD C90613			2	1	12,771,369	103.4680	13,199,885	12,757,416	12,764,880		(641)			5.000	4.979	MON	53,156	637,871	01/13/2003	01/01/2023
31335H-VY-6	FREDDIE MAC GOLD C90631			2	1	28,656,000	103.4680	29,639,707	28,646,165	28,644,782		(743)			5.000	4.999	MON	119,359	1,432,308	01/10/2003	02/01/2023
313401-F8-9	FREDDIE MAC 360031			2	1	137,843	110.0510	151,892	138,019	137,772		(11)			10.000	10.024	MON	1,150	13,802	07/08/1988	07/01/2018
313401-H2-0	FREDDIE MAC 360041			2	1	187,538	109.8380	205,917	187,474	187,017		(78)			10.000	9.733	MON	1,562	18,747	12/02/1988	11/01/2018
313401-P7-0	FREDDIE MAC 360063			2	1	8,729	109.6810	9,246	8,430	8,661		(12)			10.500	8.789	MON	74	885	10/21/1998	06/01/2019
313401-XL-0	FREDDIE MAC 170216			2	1	80,308	110.9840	92,253	83,123	80,907		77			8.500	9.461	MON	589	7,065	03/11/1991	03/01/2017
31340Q-EX-0	FREDDIE MAC 183750			2	1	3,759	101.6750	3,742	3,680	3,662		(13)			10.250	9.473	MON	31	377	04/08/1988	07/01/2011
31344N-KM-0	FREDDIE MAC 283900			2	1	14,555	111.5430	16,230	14,550	14,497		(9)			9.500	9.293	MON	115	1,382	12/08/1989	11/01/2016
31346T-SS-4	FREDDIE MAC ARM 400529			2	1	44,718	102.0030	48,199	47,253	45,779		(277)			2.875	3.801	MON	113	1,989	04/19/1989	07/01/2018
31347A-BC-7	FREDDIE MAC ARM 840035			2	1	52,321	100.7410	53,835	53,439	52,642		(127)			3.129	3.555	MON	139	2,418	12/27/1988	01/01/2019
31347A-BU-7	FREDDIE MAC ARM 840051			2	1	4,808	100.5040	5,138	5,112	4,872		(57)			3.125	5.198	MON	13	205	02/10/1989	03/01/2019
31348T-R5-3	FREDDIE MAC ARM 865008			2	1	25,398	105.8890	26,209	24,752	25,145		190			4.620	3.748	MON	95	1,156	09/14/1990	02/01/2018
31354C-X8-8	FREDDIE MAC 546103			2	1	9,988	111.6710	10,954	9,809	9,927		(9)			10.500	9.579	MON	86	1,030	04/09/1990	08/01/2019
31356M-DB-9	FREDDIE MAC GOLD D58198			2	1	1,096,871	108.3490	1,204,488	1,111,675	1,098,921		311			6.500	6.834	MON	6,022	72,259	10/21/1998	11/01/2024
31360A-AY-2	FANNIE MAE 23			2	1	321	101.5610	342	337	330		2			8.500	10.398	MON	2	29	10/21/1998	08/01/2011
31360G-4F-7	FANNIE MAE 6222			2	1	214	103.7000	232	224	216					9.000	11.162	MON	2	20	08/24/1987	04/01/2016
313611-YX-7	FANNIE MAE 47526			2	1	104,728	110.4690	113,632	102,863	103,816		(89)			9.000	8.485	MON	771	9,258	03/31/1987	05/01/2017
313614-3L-1	FANNIE MAE 50303			2	1	4,857	111.3860	5,394	4,842	4,851		(1)			10.000	9.778	MON	40	484	10/21/1998	04/01/2020
313614-XS-3	FANNIE MAE 50189			2	1	14,660	113.6830	16,532	14,542	14,620		(6)			10.000	9.578	MON	121	1,454	06/08/1989	05/01/2019
313614-Z9-3	FANNIE MAE 50268			2	1	79,547	115.1250	87,183	75,729	78,737		(128)			9.500	7.516	MON	600	7,194	10/23/1991	01/01/2020
313614-ZL-6	FANNIE MAE 50247			2	1	7,757	110.8120	8,992	8,114	7,811		9			8.500	10.146	MON	57	690	10/21/1998	11/01/2019
313615-R6-5	FANNIE MAE 50909			2	1	231,360	107.4190	245,859	228,879	229,449		(265)			6.500	6.117	MON	1,240	14,877	10/21/1998	09/01/2013
313616-C2-8	FANNIE MAE 51389			2	1	33,868	111.9690	39,298	35,097	34,141		46			9.000	10.309	MON	263	3,159	07/13/1987	07/01/2017
31361S-2E-5	FANNIE MAE 40373			2	1	21,540	110.4690	23,176	20,980	21,299		(37)			9.000	8.146	MON	157	1,888	02/03/1987	02/01/2017
31361W-5L-7	FANNIE MAE 44051			2	1	5,525	100.6780	5,506	5,469	5,475		(4)			10.000	9.519	MON	46	547	04/11/1990	02/01/2013
31362C-RF-9	FANNIE MAE 57186			2	1	16,298	110.2950	17,953	16,277	16,268		(4)			8.500	8.370	MON	115	1,384	10/23/1991	06/01/2017
31362J-VV-4	FANNIE MAE 62728			2	1	2,542	102.8920	2,559	2,487	2,517		(7)			10.500	9.804	MON	22	261	07/08/1988	03/01/2017
31362S-3L-7	FANNIE MAE 70103			2	1	44,314	108.4240	47,459	43,771	44,056		(56)			9.500	9.050	MON	347	4,158	11/15/1989	04/01/2017
31362S-3M-5	FANNIE MAE 70104			2	1	185	100.6980	184	183	185					9.500	8.571	MON	1	17	11/15/1989	12/01/2016
31362S-4M-4	FANNIE MAE ARM 70128			2	1	34,634	102.0450	35,748	35,032	34,744		73			2.727	2.996	MON	80	1,552	01/26/1989	12/01/2018
31362S-5M-3	FANNIE MAE 70152			2	1	7,204	110.5450	7,646	6,916	7,144		(10)			10.500	8.727	MON	61	726	10/21/1998	02/01/2019
31362T-UC-5	FANNIE MAE 70779			2	1	89,039	109.1350	102,930	94,314	89,758		125			8.000	10.017	MON	629	7,545	11/27/1997	03/01/2021
31362T-Z3-0	FANNIE MAE 70962			2	1	37,398	114.3940	42,305	36,982	37,314		(14)			8.500	7.938	MON	262	3,143	10/07/1991	10/01/2021
31363G-T9-3	FANNIE MAE 108676			2	1	23,330	110.1840	25,996	23,593	23,361		6			9.000	9.365	MON	177	2,123	10/21/1998	08/01/2017
31363M-6A-0	FANNIE MAE 93565			2	1	9,213	111.3860	10,233	9,187	9,197		(3)			10.000	9.882	MON	77	919	10/21/1998	04/01/2020
31365C-4G-9	FANNIE MAE 124223			2	1	86,596	113.6130	99,887	87,919	86,718		16			8.000	8.516	MON	586	7,034	03/03/1992	02/01/2022
31365D-H9-9	FANNIE MAE 124556			2	1	173,398	111.1020	190,370	171,347	172,975		(42)			7.000	6.506	MON	1,000	11,994	02/23/1993	11/01/2022
31365D-PE-9	FANNIE MAE 124721			2	1	643,702	111.1020	709,173	638,306	642,276		(178)			7.000	6.702	MON	3,723	44,682	02/23/1993	02/01/2023
31366C-WS-1	FANNIE MAE 144757			2	1	77,817	110.3710	84,472	76,535	77,590		(39)			8.000	7.315	MON	510	6,123	11/27/1997	01/01/2022
31371F-B9-2	FANNIE MAE 250364			2	1	130,835	110.5940	144,816	130,944	130,792		(6)			7.000	6.938	MON	764	9,166	09/09/1998	07/01/2025
31371F-GU-0	FANNIE MAE 250511			2	1	52,844	108.1250	58,812	54,392	52,981		17			6.500	7.395	MON	295	3,536	12/03/1996	03/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
31371F-SJ-2	FANNIE MAE 250821			2	1	318,452	112.7030	359,808	319,253	318,388		(8)			7.500	7.519	MON	1,995	23,944	10/21/1998	02/01/2027
31371G-Z9-4	FANNIE MAE 251968			2	1	85,495	110.8790	95,153	85,817	85,489		(1)			7.000	7.067	MON	501	6,007	06/01/1999	09/01/2028
31371H-DU-9	FANNIE MAE 252215			2	1	1,058,102	107.0110	1,151,553	1,076,111	1,059,191		110			6.000	6.485	MON	5,381	64,567	10/26/1998	11/01/2028
31371J-4M-3	FANNIE MAE 253828			2	1	4,572,598	107.0910	4,928,438	4,602,107	4,573,029		38			6.500	6.669	MON	24,928	299,137	04/25/2001	04/01/2031
31371K-7J-4	FANNIE MAE 254797			2	1	19,416,294	103.6360	19,586,678	18,899,511	19,319,743		(11,941)			5.000	4.371	MON	78,748	944,976	05/13/2003	06/01/2023
31371K-7L-9	FANNIE MAE 254799			2	1	10,296,697	103.2500	10,354,676	10,028,742	10,247,065		(6,261)			5.000	4.385	MON	41,786	501,437	05/14/2003	07/01/2023
31371K-L4-1	FANNIE MAE 254247			2	1	3,494,533	106.1150	3,719,833	3,505,487	3,494,352		(16)			6.000	6.048	MON	17,527	210,329	06/20/2002	02/01/2032
31371K-Q4-6	FANNIE MAE 254375			2	1	1,659,620	107.8350	1,720,050	1,595,069	1,652,061		(1,527)			6.500	4.826	MON	8,640	103,680	09/18/2002	07/01/2022
31371K-S6-9	FANNIE MAE 254441			2	1	10,883,569	108.7110	11,389,027	10,476,397	10,836,063		(9,961)			6.500	4.896	MON	56,747	680,966	09/18/2002	08/01/2022
31371K-TD-3	FANNIE MAE 254448			2	1	12,293,846	108.0630	12,804,855	11,849,490	12,273,677		(2,365)			6.500	4.857	MON	64,185	770,217	12/13/2002	09/01/2032
31371K-VE-8	FANNIE MAE 254513			2	1	5,173,859	107.6040	5,424,859	5,041,519	5,157,270		(3,052)			6.000	4.949	MON	25,208	302,491	09/12/2002	10/01/2022
31371K-VS-7	FANNIE MAE 254525			2	1	3,102,280	108.7110	3,241,355	2,981,618	3,088,094		(3,105)			6.500	4.888	MON	16,150	193,805	09/18/2002	10/01/2022
31371K-WD-9	FANNIE MAE 254544			2	1	1,720,525	107.6040	1,798,516	1,671,427	1,714,210		(1,198)			6.000	4.884	MON	8,357	100,286	12/03/2002	11/01/2022
31371K-XR-7	FANNIE MAE 254588			2	1	11,998,945	107.6040	12,548,338	11,661,627	11,955,266		(8,250)			6.000	4.934	MON	58,308	699,698	12/06/2002	12/01/2022
31371K-Z3-8	FANNIE MAE 254662			2	1	3,999,290	103.8890	4,153,526	3,998,041	3,996,706		(307)			5.000	4.971	MON	16,659	199,902	01/10/2003	02/01/2023
31371L-DU-0	FANNIE MAE 254915			2	1	16,149,654	101.7460	16,511,620	16,228,260	16,155,433		828			4.500	4.576	MON	60,856	730,272	07/08/2003	09/01/2023
31371L-S6-7	FANNIE MAE 255341			2	1	10,493,075	101.9610	10,796,310	10,588,621	10,503,085		1,528			4.500	4.653	MON	39,707	476,488	09/23/2004	07/01/2024
31372K-VH-0	FANNIE MAE 275216			2	1	200,149	110.2190	220,786	200,316	200,057		(12)			7.000	6.971	MON	1,169	14,022	09/09/1998	03/01/2024
31374F-YK-9	FANNIE MAE 313114			2	1	185,655	110.5940	208,917	188,905	185,860		28			7.000	7.570	MON	1,102	13,223	11/07/1996	10/01/2026
31374G-WG-8	FANNIE MAE 313947			2	1	171,277	110.9070	190,118	171,420	171,232		(6)			7.000	6.944	MON	1,000	11,999	09/09/1998	01/01/2028
31374S-D7-3	FANNIE MAE 322426			2	1	122,272	110.5940	135,338	122,374	122,231		(6)			7.000	6.948	MON	714	8,566	09/09/1998	09/01/2025
31375A-BL-2	FANNIE MAE 328643			2	1	10,002	104.4830	10,459	10,011	10,000					7.000	6.881	MON	58	701	09/09/1998	11/01/2025
31376H-VP-5	FANNIE MAE 356222			2	1	11,840	107.9940	12,640	11,704	11,829		(1)			7.500	6.630	MON	73	878	07/15/1997	12/01/2026
31376M-D6-6	FANNIE MAE 359325			2	1	62,101	110.4370	69,507	62,938	62,142		6			7.500	7.968	MON	393	4,720	09/13/1996	10/01/2026
31376W-CY-4	FANNIE MAE 367387			2	1	119,460	111.1520	134,315	120,840	119,520		6			7.000	7.401	MON	705	8,459	11/21/1996	12/01/2026
31377B-XH-3	FANNIE MAE 372480			2	1	6,835	110.6250	7,750	7,005	6,844		1			7.000	8.009	MON	41	490	10/21/1998	02/01/2027
31377S-6Q-6	FANNIE MAE 386179			2	1	7,382,815	105.3510	7,798,875	7,402,767	7,379,603		(123)			4.898	4.850	MON	31,223	355,765	12/02/2003	06/01/2013
31377T-E8-5	FANNIE MAE 386359			2	1	7,459,180	104.1040	8,299,623	7,972,403	7,756,781		50,066			4.474	5.833	MON	30,715	349,982	08/14/2003	07/01/2013
31377T-EY-8	FANNIE MAE 386351			2	1	22,683,697	102.5390	24,586,983	23,978,142	23,437,502		126,717			3.762	4.955	MON	75,171	902,058	09/26/2003	07/01/2013
31377T-GV-2	FANNIE MAE 386412			2	1	10,117,713	100.7220	10,330,002	10,255,927	10,214,430		16,636			4.061	4.352	MON	35,865	408,656	10/22/2003	09/01/2010
31377T-H7-4	FANNIE MAE 386454			2	1	14,678,661	106.0170	15,664,727	14,775,626	14,705,462		5,268			5.125	5.160	MON	65,208	743,017	08/13/2003	09/01/2013
31377T-MF-0	FANNIE MAE 386558			2	1	12,926,242	101.2710	12,699,648	12,540,238	12,552,014		(61,500)			5.011	3.973	MON	54,111	616,593	09/17/2003	10/01/2010
31377T-PE-0	FANNIE MAE 386621			2	1	11,508,395	105.5700	12,257,623	11,610,897	11,546,646		6,530			4.820	4.992	MON	46,637	559,645	10/28/2003	11/01/2013
31377T-SG-2	FANNIE MAE 386719			2	1	3,500,011	106.3790	3,622,127	3,404,912	3,437,717		(10,572)			5.259	4.547	MON	15,419	175,702	12/23/2003	12/01/2013
31378F-U8-6	FANNIE MAE 397607			2	1	48,851	110.6560	54,102	48,892	48,835		(2)			7.000	6.976	MON	285	3,423	09/09/1998	09/01/2027
31378J-UF-2	FANNIE MAE 400282			2	1	360,642	110.6560	399,406	360,943	360,537		(16)			7.000	6.958	MON	2,106	25,266	09/09/1998	10/01/2027
31378V-FR-6	FANNIE MAE 409776			2	1	12,191	108.1250	13,370	12,366	12,198		1			6.500	7.142	MON	67	804	12/29/1997	12/01/2027
31379T-4F-8	FANNIE MAE 429322			2	1	313,238	110.6560	346,907	313,500	313,149		(12)			7.000	6.961	MON	1,829	21,945	09/09/1998	05/01/2028
31380H-M4-6	FANNIE MAE 440579			2	1	368,325	110.6560	407,914	368,632	368,227		(12)			7.000	6.952	MON	2,150	25,804	09/09/1998	08/01/2028
31380R-MS-1	FANNIE MAE 447769			2	1	742,917	108.3880	810,171	747,476	743,000		12			6.500	6.653	MON	4,049	48,586	03/09/1999	02/01/2029
31380U-JP-4	FANNIE MAE 450370			2	1	100,528	108.3750	108,052	99,702	100,424		(11)			6.500	6.172	MON	540	6,481	02/01/1999	01/01/2029
31381H-GT-7	FANNIE MAE 461110			2	1	24,171,847	104.7590	25,469,315	24,312,404	24,208,680		7,518			4.769	4.791	MON	99,842	1,137,719	09/19/2003	07/01/2013
31381H-GU-4	FANNIE MAE 461111			2	1	18,184,843	104.3860	18,989,166	18,191,238	18,162,364		(3,677)			5.226	5.235	MON	79,223	950,674	07/22/2003	07/01/2018
31381H-GW-0	FANNIE MAE 461113			2	1	17,489,896	103.9120	18,169,851	17,485,798	17,461,716		(3,307)			5.324	5.232	MON	80,165	913,473	07/22/2003	07/01/2018
31382K-QF-8	FANNIE MAE 484754			2	1	46,021	108.2810	50,075	46,246	46,022					6.500	6.610	MON	251	3,006	03/30/1999	03/01/2029
31382M-AA-2	FANNIE MAE 486101			2	1	578,242	108.3750	629,148	580,529	578,224		(2)			6.500	6.574	MON	3,145	37,734	04/11/2001	02/01/2029
31384B-SY-3	FANNIE MAE 519035			2	1	21,071	110.7730	23,859	21,539	21,089		2			7.000	7.879	MON	126	1,508	09/14/1999	10/01/2029
31384V-P4-8	FANNIE MAE 535143			2	1	15,604	112.7840	17,932	15,900	15,614		1			7.500	8.303	MON	99	1,193	07/18/2000	02/01/2030
31384V-RN-4	FANNIE MAE 535193			2	1	12,700	112.7750	14,515	12,871	12,704					7.500	8.053	MON	80	965	07/25/2000	03/01/2030
31385C-3J-0	FANNIE MAE 540901			2	1	1,001,224	105.9160	1,105,231	1,043,496	1,003,134		121			6.000	7.403	MON	5,217	62,610	07/02/2001	03/01/2031
31385C-3R-2	FANNIE MAE 540908			2	1	3,012,801	105.9630	3,329,939	3,142,560	3,019,693		519			6.000	7.194	MON	15,713	188,554	06/28/2001	05/01/2031
31385C-3S-0	FANNIE MAE 540909			2	1	1,367,664	107.1190	1,483,115	1,384,554	1,368,123		55			6.500	6.895	MON	7,500	89,996	05/17/2001	05/01/2031
31385C-3U-5	FANNIE MAE 540911			2	1	1,321,462	105.9860	1,456,606	1,374,341	1,324,236		265			6.000	7.108	MON	6,872	82,460	07/10/2001	06/01/2031
31385J-BX-5	FANNIE MAE 545554			2	1	9,260,996	105.2450	9,804,933	9,316,312	9,262,128		116			5.500	5.627	MON	42,700	512,397	08/21/2002	03/01/2032
31385P-H5-6	FANNIE MAE 548452			2	1	155,867	108.1250	169,007	156,307	155,853		(1)			6.500	6.514	MON	847	10,160	04/25/2001	12/01/2028
31385W-2C-2	FANNIE MAE 555271			2	1	3,177,370	108.7110	3,300,235	3,035,779	3,160,793		(3,245)			6.500	4.728	MON	16,444	197,326	01/28/2003	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
31385W-TP-4	FANNIE MAE 555058			2	1	6,157,775	105.0530	6,302,824	5,999,633	6,048,801		(21,540)			4.976	4.102	MON	24,878	291,407	07/13/2005	12/01/2012
31385W-V3-0	FANNIE MAE 555134			2	1	19,006,567	106.8750	19,748,582	18,478,205	18,967,302		(6,478)			6.000	5.339	MON	92,391	1,108,692	11/15/2002	12/01/2032
31385W-VY-2	FANNIE MAE 555131			2	1	77,956,188	105.6560	80,672,456	76,354,032	76,748,916		(202,389)			5.061	4.453	MON	332,757	3,792,378	10/22/2003	01/01/2013
31385W-ZQ-5	FANNIE MAE 555251			2	1	2,899,592	108.7110	3,007,450	2,766,456	2,884,522		(3,151)			6.500	4.609	MON	14,985	179,820	01/24/2003	12/01/2022
31385X-B3-0	FANNIE MAE 555458			2	1	7,345,677	104.9380	7,556,104	7,200,541	7,333,003		(2,214)			5.500	5.111	MON	33,002	396,030	04/21/2003	05/01/2033
31385X-BU-0	FANNIE MAE 555451			2	1	18,747,756	103.8890	19,168,373	18,450,813	18,683,912		(9,434)			5.000	4.644	MON	76,878	922,541	04/17/2003	04/01/2023
31385X-LA-3	FANNIE MAE 555721			2	1	27,813,279	104.2080	29,595,343	28,400,141	28,108,780		52,479			4.539	4.902	MON	107,424	1,263,167	10/22/2003	09/01/2013
31385X-LR-6	FANNIE MAE 555736			2	1	44,451,854	104.4050	47,519,487	45,514,785	45,004,075		96,796			4.520	4.944	MON	171,439	2,018,694	11/25/2003	08/01/2013
31385X-QB-6	FANNIE MAE 555850			2	1	25,655,413	105.6240	27,053,988	25,613,391	25,578,568		(11,798)			4.977	4.834	MON	106,232	1,251,086	10/03/2003	11/01/2013
31385X-R7-4	FANNIE MAE 555910			2	1	35,703,191	105.7400	37,007,981	34,999,108	35,244,349		(88,797)			5.157	4.512	MON	150,409	1,764,509	10/23/2003	10/01/2013
31385X-UD-7	FANNIE MAE 555980			2	1	53,040,244	104.4270	55,932,158	53,561,210	53,200,038		26,578			4.536	4.702	MON	202,461	2,447,434	11/21/2003	11/01/2013
31386V-2K-5	FANNIE MAE 575078			2	1	334,854	108.1250	364,685	337,281	334,898		7			6.500	6.698	MON	1,827	21,923	07/11/2001	05/01/2031
31387F-3C-6	FANNIE MAE 583195			2	1	183,364	108.1250	201,605	186,455	183,471		13			6.500	7.112	MON	1,010	12,120	05/24/2001	05/01/2031
31387F-Y8-1	FANNIE MAE 583135			2	1	160,579	108.1250	174,774	161,641	160,594		1			6.500	6.715	MON	876	10,507	06/06/2001	05/01/2031
31387W-2V-8	FANNIE MAE 596688			2	1	1,325,625	104.9010	1,406,417	1,340,708	1,326,307		(25)			5.500	5.746	MON	6,145	73,739	08/08/2002	12/01/2031
31387W-4H-7	FANNIE MAE 596724			2	1	5,658,158	104.8490	5,818,847	5,549,764	5,649,994		292			5.500	5.023	MON	25,436	305,237	12/31/2002	10/01/2032
31388A-7H-1	FANNIE MAE 599496			2	1	13,629	106.8750	14,914	13,955	13,641		1			6.000	6.849	MON	70	837	12/06/2001	01/01/2032
31388T-P9-8	FANNIE MAE 614348			2	1	1,329,782	107.0000	1,459,087	1,363,633	1,331,041		159			6.000	6.914	MON	6,818	81,818	12/06/2001	12/01/2031
31389R-4W-3	FANNIE MAE 633637			2	1	4,643,120	108.9090	5,064,703	4,650,387	4,642,353		(124)			6.500	6.510	MON	25,190	302,275	04/03/2002	02/01/2032
31390M-LN-2	FANNIE MAE 650233			2	1	6,580,262	104.8430	6,766,800	6,454,203	6,569,871		(265)			5.500	5.068	MON	29,582	354,981	12/31/2002	11/01/2032
31390M-LS-1	FANNIE MAE 650237			2	1	5,205,228	104.8380	5,352,518	5,105,511	5,197,105		(734)			5.500	5.065	MON	23,400	280,803	12/31/2002	12/01/2032
31390M-LT-9	FANNIE MAE 650238			2	1	4,089,494	106.0000	4,218,846	3,980,043	4,082,150		(1,029)			6.000	5.302	MON	19,900	238,803	12/17/2002	12/01/2032
31390S-KG-5	FANNIE MAE 654695			2	1	3,109,973	107.0630	3,192,440	2,981,847	3,101,116		(1,707)			6.000	5.008	MON	14,909	178,911	04/09/2003	09/01/2032
31390T-N4-7	FANNIE MAE 655711			2	1	648,733	108.0630	677,331	626,795	647,691		(76)			6.500	4.660	MON	3,395	40,742	12/02/2002	08/01/2032
31390U-S7-2	FANNIE MAE 656742			2	1	1,503,974	108.0630	1,554,549	1,438,564	1,500,579		(531)			6.500	5.020	MON	7,792	93,507	01/22/2003	09/01/2032
31390Y-XQ-6	FANNIE MAE 660487			2	1	1,070,275	105.6960	1,077,374	1,019,310	1,060,469		(3,031)			6.500	4.229	MON	5,521	66,255	01/22/2003	12/01/2017
31391F-UE-6	FANNIE MAE 665781			2	1	3,416,352	105.9580	3,488,544	3,292,373	3,407,349		(1,130)			6.000	5.143	MON	16,462	197,542	02/12/2003	09/01/2032
31391J-NS-5	FANNIE MAE 668301			2	1	16,618,076	106.8750	17,067,213	15,969,322	16,579,563		(3,423)			6.000	4.880	MON	79,847	958,159	02/20/2003	11/01/2032
31391L-XK-6	FANNIE MAE 670382			2	1	0.0000									6.000	0.000	MON	36,564		03/05/2003	09/01/2032
31391N-SY-8	FANNIE MAE 672035			2	1	0.0000									6.000	0.000	MON	1,625		02/20/2003	12/01/2032
31391U-PT-6	FANNIE MAE 677334			2	1	2,016,114	106.8750	2,074,341	1,940,904	2,011,533		(652)			6.000	4.974	MON	9,705	116,454	02/13/2003	01/01/2033
31391W-U2-5	FANNIE MAE 679301			2	1	6,814,840	106.8750	7,068,007	6,613,340	6,804,852		(1,273)			6.000	4.847	MON	33,067	396,800	01/02/2003	12/01/2032
31392E-R8-5	FMA_02-M2 CMO 2002-M2 C			2	1	16,709,539	104.5760	17,350,671	16,591,441	16,583,024		(15,674)			4.717	4.561	MON	65,220	782,635	12/01/2003	08/25/2012
313989-TJ-4	FREDDIE MAC GOLD D48653			2	1	20,320	108.2300	22,168	20,482	20,333		1			6.500	6.800	MON	111	1,331	02/01/1996	02/01/2024
31400B-ZC-3	FANNIE MAE 683039			2	1	0.0000									6.000	0.000	MON	9,589		02/24/2003	02/01/2033
31400C-C9-3	FANNIE MAE 683296			2	1	3,757,440	106.8130	3,863,697	3,617,271	3,748,438		(1,783)			6.000	5.041	MON	18,086	217,036	02/13/2003	02/01/2033
31400D-SK-9	FANNIE MAE 684622			2	1	0.0000									6.000	0.000	MON	39,200		05/14/2003	05/01/2033
31400E-K2-5	FANNIE MAE 685313			2	1	1,364,662	108.0630	1,402,587	1,297,940	1,361,287		(414)			6.500	4.860	MON	7,031	84,366	03/03/2003	02/01/2033
31400H-WF-6	FANNIE MAE 688346			2	1	1,770,565	106.8130	1,817,082	1,701,189	1,765,722		(397)			6.000	5.083	MON	8,506	102,071	02/24/2003	03/01/2033
31400J-R3-5	FANNIE MAE 689106			2	1	3,865,740	105.2140	3,977,783	3,780,675	3,858,366		1,074			5.500	5.057	MON	17,328	207,937	04/10/2003	02/01/2033
31400K-AY-2	FANNIE MAE 689523			2	1	8,031,524	105.1040	8,156,006	7,759,926	8,000,874		(6,553)			5.500	5.024	MON	35,566	426,796	07/10/2003	07/01/2033
31400Q-MD-2	FANNIE MAE 694356			2	1	3,465,803	105.1040	3,590,529	3,416,162	3,461,211		(663)			5.500	5.210	MON	15,657	187,889	03/20/2003	03/01/2033
31400Q-TQ-6	FANNIE MAE 694559			2	1	6,983,336	105.1040	7,234,649	6,883,313	6,975,809		(937)			5.500	5.140	MON	31,549	378,582	03/20/2003	04/01/2033
31400W-TT-7	FANNIE MAE 699962			2	1	4,941,899	105.1040	5,097,762	4,850,200	4,933,691		(1,154)			5.500	5.137	MON	22,230	266,761	04/21/2003	04/01/2033
31400X-3D-8	FANNIE MAE 701096			2	3	5,463,742	105.1040	5,636,064	5,362,359	5,455,702		(835)			5.500	5.088	MON	24,577	294,930	04/21/2003	04/01/2033
31400X-YH-5	FANNIE MAE 701012			2	1	5,034,102	105.1040	5,192,874	4,940,692	5,026,370		(1,035)			5.500	5.106	MON	22,645	271,738	04/21/2003	04/01/2033
31401A-Y7-6	FANNIE MAE 702834			2	1	6,157,845	103.8890	6,318,347	6,081,823	6,140,510		(2,081)			5.000	4.720	MON	25,341	304,091	04/22/2003	04/01/2023
31401C-DH-3	FANNIE MAE 704004			2	1	5,632,230	105.1040	5,825,948	5,543,022	5,623,904		(1,524)			5.500	5.197	MON	25,406	304,866	04/14/2003	05/01/2033
31401X-G5-0	FANNIE MAE 721220			2	1	7,232,292	105.1040	7,345,496	6,988,777	7,205,016		(5,431)			5.500	5.017	MON	32,032	384,383	07/10/2003	06/01/2033
31402C-PF-3	FANNIE MAE 725022			2	1	43,850,752	105.9040	46,067,108	43,499,022	43,560,972		(49,280)			5.140	4.848	MON	186,321	2,193,873	12/02/2003	12/01/2013
31407M-EZ-4	FANNIE MAE			2	1	20,823,491	104.4480	21,665,734	20,743,082	20,816,900		(1,091)			4.908	4.820	MON	84,839	1,016,739	07/06/2005	08/01/2035
31410F-Z9-9	FANNIE MAE 888268			2	1	0.0000									6.000	0.000	MON	733,894		03/19/2009	03/01/2037
2699999. U.S. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities						1,133,416,045	XXX	1,177,599,855	1,123,886,960	1,131,695,581		(265,357)			XXX	XXX	XXX	5,698,999	53,446,987	XXX	XXX
312903-X5-1	FREDDIE MAC FHLMC_164 CMO 164 B5			2	1	454,029	111.4690	527,743	473,445	461,186		(943)			9.500	10.087	MON	1,999	44,977	08/07/1990	07/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
312903-YB-7	FREDDIE MAC FHLMC_146 CMO 146 B12			2	1	618,739	101.4020	659,857	650,737	627,192		1,592			9.500	9.935	MS	18,203	66,972	09/20/1990	04/15/2021
313399-EY-9	FREDDIE MAC FHLMC_2346 CMO 2346 PE			2	1	3,191,256	107.1700	3,408,758	3,180,695	3,179,220		(211)			6.500	6.447	MON	17,229	206,745	07/18/2001	03/01/2016
31339D-QX-9	FREDDIE MAC FHLMC_2416 CMO 2416 PE			2	1	5,742,444	103.5940	6,037,289	5,827,813	5,798,148		3,283			6.000	6.359	MON	29,139	349,669	02/06/2002	10/15/2021
31339L-2W-9	FHLMC_2382 CMO 2382 UB			2	1	8,760,239	106.8030	9,350,350	8,754,768	8,745,201		2,894			6.000	6.036	MON	43,774	525,286	11/20/2001	11/01/2016
31339L-5Y-2	FREDDIE MAC FHLMC_2378 CMO 2378 AB			2	1	8,061,503	105.3180	9,042,690	8,586,058	8,423,577		25,491			5.000	5.875	MON	35,775	429,303	11/15/2001	11/15/2016
31339M-5H-7	FREDDIE MAC FHLMC_2388 CMO 2388 NC			2	1	5,902,131	106.1640	6,357,304	5,988,212	5,952,475		596			5.500	5.784	MON	27,446	329,352	11/13/2001	12/15/2016
31339M-RP-5	FHLMC_2401 CMO 2401 EB			2	1	3,024,558	107.2700	3,366,875	3,138,704	3,093,775		898			6.000	6.838	MON	15,694	188,322	12/20/2001	01/15/2017
31339N-TA-4	FHLMC_2425 CMO 2425 OB			2	1	2,687,387	107.4160	2,977,630	2,772,065	2,734,171		1,203			6.000	6.775	MON	13,860	166,324	03/11/2002	03/15/2017
3133T5-2K-8	FREDDIE MAC FHLMC_G37 CMO 37 J			2	1	9,864,131	107.9370	10,695,554	9,909,031	9,873,159		252			6.000	6.104	MON	49,545	594,542	06/27/2002	07/17/2024
3133TC-FX-1	FREDDIE MAC FHLMC_20-24 CMO 2024 Z			2	1	1,823,164	108.6650	2,130,525	1,960,630	1,881,608		(734)			6.500	8.427	MON	10,620	127,441	11/30/2000	01/15/2028
3133TG-W2-1	FHLMC_2095 CMO 2095 CB			2	1	1,777,819	107.9960	1,987,188	1,840,064	1,803,890		(293)			6.250	7.137	MON	9,584	115,004	03/02/2001	11/15/2028
3133TH-DJ-3	FREDDIE MAC FHLMC_2108 CMO 2108 Z-AZ			2	1	5,911,005	107.3810	6,978,587	6,498,883	6,141,112		1,982			6.000	8.332	MON	32,494	389,933	04/05/2001	12/15/2028
3133TR-T3-9	FREDDIE MAC FHLMC_2297 CMO 2297 Z			2	1	13,473,500	106.8290	15,976,731	14,955,465	14,239,750		(4,579)			6.000	7.961	MON	74,777	897,328	02/21/2001	03/15/2031
3133TT-L6-6	FHLMC_2313 CMO 2313 Z			2	1	14,254,719	107.2120	17,263,898	16,102,641	15,299,055		(8,918)			6.000	8.325	MON	80,513	966,158	04/23/2001	05/15/2031
31359A-YS-2	FANNIE MAE FNMA_93-87 CMO 87 ZA			2	1	7,051,740	103.8070	7,793,847	7,507,990	7,237,961		3,967			6.000	7.368	MON	37,540	450,479	06/15/2001	06/25/2023
31359E-KZ-3	FANNIE MAE FNMA_93-204 CMO 204 Z-PZ			2	1	13,136,647	107.7380	14,575,509	13,528,602	13,200,327		58,056			6.500	7.323	MON	73,280	878,178	02/01/2009	10/25/2023
31359R-D4-1	FANNIE MAE FNMA_98-11 CMO 11 Z			2	1	11,514,970	107.5160	13,410,106	12,472,654	11,931,348		2,183			6.000	7.745	MON	62,363	748,359	02/02/2001	03/18/2028
31359S-V6-4	FANNNIE MAE FNMA_01-25 CMO 25 E			2	1	4,833,233	107.2460	5,662,572	5,279,968	5,040,259		(1,956)			6.000	8.049	MON	26,400	316,798	06/19/2001	06/25/2031
31359U-W2-7	FANNIE MAE FNMA_98-63 CMO 63 PH			2	1	7,040,269	107.1170	7,757,104	7,241,679	7,128,938		(78)			6.000	6.537	MON	36,208	434,501	06/28/2002	11/25/2028
313602-BD-5	FANNIE MAE FNMA_88-4 CMO 88-4 TR			2	1	6,124	1,000.0000	4,183	418	6,124					749.425	0.000	MON	261	3,135	05/10/1988	11/01/2028
31392D-6G-0	FANNIE MAE FNMA_01-44 CMO 44 QC			2	1	4,676,908	106.6770	5,049,162	4,733,114	4,699,822		531			6.000	6.262	MON	23,666	283,987	12/05/2001	09/25/2016
31392D-P5-3	FANNIE MAE FNMA_01-45 CMO 45 PE			2	1	2,133,149	107.3510	2,275,299	2,119,488	2,118,232		(216)			6.500	6.358	MON	11,481	137,767	07/20/2001	08/01/2016
31392B-4J-2	FANNIE MAE FNMA_02-7 CMO 7 QN			2	1	6,211,582	102.9380	6,495,542	6,310,179	6,272,350		4,871			6.000	6.299	MON	31,551	378,611	02/06/2002	09/25/2021
31392B-N6-9	FANNIE MAE FNMA_02-12 CMO 12 PG			2	1	2,034,063	106.8340	2,173,916	2,034,858	2,029,293		(74)			6.000	6.004	MON	10,174	122,092	02/22/2002	03/25/2017
31392B-WU-6	FANNIE MAE FNMA_02-4 CMO 4 BC			2	1	1,628,142	107.2080	1,812,322	1,690,478	1,664,225		715			6.000	6.782	MON	8,452	101,429	01/03/2002	02/25/2017
31392D-UF-7	FANNIE MAE FNMA_02-4 CMO W4 A4			2	1	32,127,140	108.2540	33,433,293	30,884,189	31,801,553		(43,972)			6.250	5.885	MON	160,855	1,930,262	03/26/2003	10/01/2028
31392E-7L-8	FANNIE MAE FNMA_02-71 CMO 2002-71 KB			2	1	1,275,829	99.9250	1,248,198	1,249,139	1,246,501		(3,342)			5.000	4.386	MON	5,205	62,457	10/03/2002	04/01/2010
31392F-B2-2	FANNIE MAE FNMA_02-78 CMO 2002-78 AC			2	1	11,708,680	101.8510	11,789,078	11,574,846	11,548,253		(20,657)			5.000	4.798	MON	48,229	578,742	10/09/2002	10/01/2010
31392H-N9-0	FANNIE MAE FNMA_03-8 CMO 2003-8 QW			2	1	49,421,048	103.8140	49,562,589	47,741,637	48,159,854		(109,109)			5.500	4.723	MON	218,816	2,625,790	01/08/2003	01/01/2014
31392H-YZ-0	FANNIE MAE FNMA_03-2 CMO 2003-2 QD			2	1	7,930,771	101.6640	7,715,543	7,589,255	7,596,678		(61,833)			5.500	4.720	MON	34,784	417,409	04/24/2003	02/01/2011
31392J-CD-9	FANNIEMAE WHOLE LOAN FNMA_03-1 CMO 2003-13 MG			2	1	20,051,442	100.0280	19,422,564	19,417,131	19,369,489		(90,379)			5.500	4.899	MON	88,995	1,067,942	01/30/2003	04/01/2010
31392J-CV-9	FANNIEMAE WHOLE LOAN FNMA_03-1 CMO 2003-13 GC			2	1	199,634	99.7370	194,996	195,509	195,509		(251)			5.000	4.602	MON	815	9,775	03/14/2003	12/01/2009
31392J-P3-7	FANNIE MAE FNMA_03-21 CMO 2003-21 QY			2	1	14,334,905	103.7820	14,498,771	13,970,366	14,039,094		(62,012)			5.500	4.961	MON	64,031	768,370	01/27/2003	10/01/2013
31392J-S6-7	FANNIE MAE FNMA_03-21 CMO 2003-21 OK			2	1	16,777,387	101.1580	16,316,456	16,129,679	16,116,418		(177,827)			5.500	4.799	MON	73,928	887,132	04/08/2003	09/01/2010
31392X-KE-7	FREDDIE MAC FHLMC_2523 CMO 2523 GX			2	1	2,646,832	103.0690	2,617,237	2,539,308	2,562,987		(12,324)			5.500	4.438	MON	11,638	139,662	11/07/2002	08/01/2012
31393A-TM-9	FANNIE MAE FNMA_03-27 CMO 2003-27 PQ			2	1	27,862,704	101.1620	27,574,718	27,257,919	27,219,199		(164,831)			5.000	4.623	MON	113,575	1,362,896	03/14/2003	11/01/2010
31393A-XH-5	FANNIE MAE FNMA_03-30 CMO 2003-30 NC			2	1	205,999	99.7390	199,795	200,318	200,318		171			5.500	4.871	MON	918	11,018	03/21/2003	12/01/2009
31393A-XN-2	FANNIE MAE FNMA_03-30 CMO 2003-30 MC			2	1	329,586	99.7390	319,005	319,841	319,841		(630)			5.500	4.917	MON	1,466	17,591	04/15/2003	12/01/2009
31393B-3D-5	FANNIE MAE FNMA_03-51 CMO 2003-51 PG			2	1	4,461,470	100.2010	4,311,122	4,302,480	4,291,507		(23,510)			5.500	4.788	MON	19,720	236,636	04/24/2003	03/01/2010
31393B-BM-6	FANNIE MAE FNMA_03-36 CMO 2003-36 OE			2	1	36,361,719	101.4220	35,497,833	35,000,000	34,975,317		(412,330)			5.500	4.839	MON	160,417	1,925,000	04/01/2003	10/01/2010
31393B-WQ-4	FANNIE MAE FNMA_03-41 CMO 2003-41 QA			2	1	15,700,736	101.2450	15,214,027	15,026,875	15,018,234		(195,150)			5.500	4.733	MON	68,873	826,478	04/30/2003	09/01/2010
31393C-GS-6	FANNIE MAE FNMA_03-54 CMO 2003-54 OL			2	1	19,355,862	101.9840	18,986,324	18,617,000	18,630,634		(193,610)			5.500	4.836	MON	85,328	1,023,935	04/28/2003	01/01/2011
31393F-RV-0	FREDDIE MAC FHLMC_2544 CMO 2544 AJ			2	1	10,798,861	101.4140	10,370,302	10,225,665	10,297,462		(167,775)			5.500	3.363	MON	46,868	562,412	04/14/2003	11/01/2010
31393H-MG-4	FHLMC_2547 CMO 2547 HB			2	1	37,821,158	102.1230	37,790,501	37,004,790	37,039,391		(79,756)			5.000	4.505	MON	154,187	1,850,239	01/02/2003	02/01/2011
31393H-QB-1	FREDDIE MAC FHLMC_2558 CMO 2558 BC			2	1	41,310,320	103.9660	42,025,654	40,422,334	40,582,099		(78,431)			5.000	4.502	MON	168,426	2,021,117	01/02/2003	07/01/2012
31393H-YX-4	FREDDIE MAC FHLMC_2550 CMO 2550 HV			2	1	32,614,501	105.4890	33,724,812	31,970,104	32,295,161		(28,161)			5.000	4.540	MON	133,209	1,598,505	12/24/2002	12/01/2017
31393J-LM-8	FREDDIE MAC FHLMC_2557 CMO 2557 QW			2	1	56,516,716	103.9000	56,869,185	54,734,781	55,232,872		(170,810)			5.500	4.811	MON	250,868	3,010,413	01/03/2003	03/01/2014
31393J-X8-6	FREDDIE MAC FHLMC_2561 CMO 2561 PE			2	1	11,733,993	100.5300	11,333,974	11,274,217	11,279,810		(98,354)			5.500	4.798	MON	51,673	620,082	04/15/2003	09/01/2010
31393K-7G-4	FREDDIE MAC FHLMC_2567 CMO 2567 PE			2	1	1,963,297	99.8970	1,905,953	1,907,923	1,928,314		14,342			5.500	5.149	MON	8,745	104,936	01/14/2003	04/15/2028
31393L-A8-6	FREDDIE MAC FHLMC_2571 CMO 2571 MD			2	1	11,954,915	100.7720	11,618,726	11,529,755	11,534,663		(38,107)			5.500	4.605	MON	52,845	634,136	01/23/2003	07/01/2010
31393L-M8-3	FHLMC_2564 CMO 2564 NH			2	1	8,182,986	101.1110	8,072,126	7,983,401	7,977,153		(22,049)			5.000	4.558	MON	33,264	399,170	03/26/2003	06/01/2010
31393N-M6-3	FREDDIE MAC FHLMC_2590 CMO 2590 TQ			2	1	5,629,704	100.6380	5,535,848	5,500,779	5,496,678		(33,179)			5.000	4.609	MON	22,920	275,039	03/14/2003	07/01/2010
31393N-XH-7	FREDDIE MAC FHLMC_2596 CMO 2596 PE			2	1	6,817,331	100.1280	6,568,949	6,560,547	6,554,228		(53,381)			5.500	4.809	MON	30,069	360,830	04/08/2003	04/01/2010
31393P-EX-8	FREDDIE MAC FHLMC_2595 CMO 2595 PE			2	1	33,861,938	102.1360	33,235,074	32,540,000	32,619,814		(301,903)			5.500	4.856	MON	149,142	1,789,700	04/10/2003	03/01/2011
31393P-GG-3	FREDDIE MAC FHLMC_2595 CMO 2595 UO			2	1	61,227,824	103.9760	61,615,673	59,259,304	59,773,044		(170,758)			5.500	4.871	MON	271,605	3,259,262	04/04/2003	05/01/2014
31393P-KZ-6	FREDDIE MAC FHLMC_2602 CMO 2602 UC			2	1	21,964,289	101.2920	21,434,205	21,160,839	21,173,856		(119,190)			5.500	4.836	MON	96,987	1,163,846	04/23/2003	10/01/2010

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
31393P-U6-9	FREDDIE MAC FHLMC_2603 CMO 2603 TD			2	1	18,231,360	100.6340	17,641,302	17,530,154	17,529,144		(107,557)			5.500	4.790	MON	80,347	964,159	03/24/2003	07/01/2010
31393Q-L7-5	FHLMC_2619 CMO 2619 YL			2	1	25,148,438	103.8140	25,953,528	25,000,000	25,041,110		(23,392)			4.500	4.449	MON	93,750	1,125,000	07/02/2003	03/01/2018
31393R-GF-1	FHLT_05-6 CMO T56 A4			2	1	9,483,305	97.5730	8,691,633	8,907,800	9,242,889		884			6.000	4.710	MON	44,539	534,468	04/23/2003	02/01/2033
31393R-H6-0	FREDDIE MAC FHLMC_2624 CMO 2624 BN			2	1	10,763,667	103.7330	11,156,730	10,755,264	10,751,177		(2,822)			4.500	4.515	MON	40,332	483,987	06/09/2003	01/01/2018
31393W-WR-6	FREDDIE MAC FHLMC_2638 CMO 2638 AQ			2	1	55,790,631	104.0670	57,993,384	55,727,000	55,704,200		(19,992)			4.500	4.508	MON	208,976	2,507,715	06/30/2003	12/01/2017
31394B-AJ-3	FNMA_04-86 04-86 VA			2	1	7,619,309	104.2200	7,896,430	7,576,690	7,590,931		(4,867)			4.500	4.336	MON	28,413	340,951	10/28/2004	09/01/2015
31394G-ET-6	FREDDIE MAC FHLMC_2649 CMO 2649 AN			2	1	44,719,110	103.2760	46,054,356	44,593,690	44,610,086		(24,949)			4.500	4.488	MON	167,226	2,006,716	07/01/2003	12/01/2017
911760-DS-2	VENDEE MORTGAGE TRUST VENDE_94 ACCRUAL BOND			2	1	14,757,738	102.4610	16,070,741	15,684,712	14,713,977		(42,948)			6.500	7.981	MON	84,959	1,019,506	02/16/1994	02/15/2024
911760-SK-3	VENDEE MORTGAGE TRUST VENDE_02 CMO 2002-3 G			2	1	16,105,734	103.3230	15,898,112	15,386,879	15,691,562		53,237			6.000	5.443	MON	76,934	923,213	09/18/2002	08/01/2017
2799999. U.S. Special Revenues - Defined Multi-Class Residential Mortgage-Backed Securities						951,582,320	XXX	972,129,288	938,810,759	937,533,405		(3,001,002)			XXX	XXX	XXX	4,235,905	50,699,189	XXX	XXX
2899999. U.S. Special Revenues - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2999999. U.S. Special Revenues - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
3099999. U.S. Special Revenues - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,530,368,843	XXX	2,558,574,783	2,525,907,719	2,514,662,624		(3,104,803)			XXX	XXX	XXX	14,771,391	115,652,131	XXX	XXX
00184A-AF-2	TIME WARNER INC				2FE	40,475,380	109.4740	38,863,377	35,500,000	37,052,779		(614,335)			6.875	4.868	MN	406,771	2,440,625	01/28/2004	05/01/2012
00206R-AG-7	SBC COMMUNICATIONS INC				1FE	11,056,905	101.7840	11,705,189	11,500,000	11,062,852		5,254			6.300	6.593	JJ	334,075	315,000	12/22/2009	01/15/2038
00206R-AR-3	SBC COMMUNICATIONS INC				1FE	52,129,500	106.5960	53,298,050	50,000,000	52,060,040		(69,460)			5.800	5.222	FA	1,095,531	1,546,667	08/07/2009	02/15/2019
00206R-AS-1	SBC COMMUNICATIONS INC				1FE	43,520,322	105.3660	47,414,790	45,000,000	43,542,349		22,027			6.550	6.801	FA	1,113,500	1,222,667	12/04/2009	02/15/2039
00209T-AB-1	COMCAST CABLE COMMUNICATIONS H				2FE	18,903,176	128.6150	20,445,847	15,897,000	18,832,149		(71,027)			9.455	7.221	MN	192,058	1,266,686	08/14/2009	11/15/2022
00834#-AA-6	ADVANTAGE CAPITAL HAWAII INVES				1	166,848	100.0000	166,848	166,848	166,848					9.250	9.358	JAJO	2,615	14,544	12/31/2009	11/28/2021
01439@-AA-5	ALDI INC /PVT				3	16,875,830	99.9700	16,994,861	17,000,000	16,957,635		30,973			4.220	4.421	AO	151,451	717,400	03/19/2007	04/15/2011
01878@-AA-3	ALLIANCE RESOURCE OPERATING PA			2	2	7,500,000	112.8160	8,461,207	7,500,000	7,500,000					8.310	8.310	FA	226,794	623,250	08/16/1999	08/20/2014
018804-AL-8	ALLIANT TECHSYSTEMS INC				3FE	11,554,787	99.0000	11,469,150	11,585,000	11,547,532		(1,467)			6.750	6.813	AO	195,497	402,638	12/10/2009	04/01/2016
020002-AN-1	ALLSTATE CORPORATION - THE				1FE	21,034,427	108.2780	20,697,301	19,115,000	19,667,198		(242,260)			6.125	4.678	FA	442,300	1,170,794	09/18/2003	02/15/2012
024747-A*-8	AMERICAN BUILDERS & CONTRACTOR				3	17,000,000	100.1960	17,033,320	17,000,000	17,000,000					7.070	7.070	JD	6,677	1,201,900	06/28/2007	06/29/2014
025537-AD-3	AMERICAN ELECTRIC POWER CO INC				2FE	10,170,347	100.9080	9,904,110	9,815,000	9,828,082		(62,325)			5.375	4.711	MS	155,336	527,556	01/28/2004	03/15/2010
03073E-AF-2	AMERISOURCEBERGEN CORP				2FE	4,658,163	108.9820	5,100,358	4,680,000	4,665,322		2,105			5.875	5.941	MS	80,958	274,950	07/24/2006	09/15/2015
032166-AQ-3	AMSOUTH BANK NA				2FE	72,860,868	90.1550	65,492,337	72,644,000	72,723,863		(22,415)			4.850	4.813	AO	880,808	3,523,234	10/29/2004	04/01/2013
032511-AT-4	ANADARKO PETROLEUM CORP				2FE	12,198,560	106.2340	11,685,729	11,000,000	11,344,585		(145,267)			6.125	4.614	MS	198,382	673,750	04/25/2003	03/15/2012
032511-AX-5	ANADARKO PETROLEUM CORP				2FE	24,456,942	108.1700	28,567,618	26,410,000	24,635,250		169,122			5.950	7.220	MS	462,689	1,083,198	06/08/2009	09/15/2016
032511-AY-3	ANADARKO PETROLEUM CORP			1	2FE	26,120,341	104.4370	36,213,495	34,675,000	26,177,733		57,392			6.450	8.859	MS	658,536	1,118,269	04/27/2009	09/15/2036
035229-CU-5	ANHEUSER-BUSCH COS INC				2FE	46,063,464	104.9620	47,957,215	45,690,000	45,856,781		(36,683)			4.950	4.849	JJ	1,042,874	2,261,655	09/18/2003	01/15/2014
03523T-AB-4	ANHEUSER-BUSCH INBEV WORLDWIDE				2FE	29,880,740	117.0800	32,782,260	28,000,000	29,805,542		(75,198)			7.750	6.782	JJ	1,000,611	1,103,083	07/01/2009	01/15/2019
03523T-AC-2	ANHEUSER-BUSCH INBEV WORLDWIDE				2FE	7,145,460	126.4500	8,851,500	7,000,000	7,145,460					8.200	8.014	JJ	264,678	291,783	05/21/2009	01/15/2039
03523T-AE-8	ANHEUSER-BUSCH INBEV WORLDWIDE				2FE	61,238,890	111.6380	68,099,424	61,000,000	61,233,603		(5,287)			6.875	6.820	MN	535,868	2,108,524	06/16/2009	11/15/2019
03523T-AJ-7	ANHEUSER-BUSCH INBEV WORLDWIDE				2FE	6,007,895	102.0260	6,121,554	6,000,000	6,007,357		(538)			5.375	5.355	JJ	67,188		10/14/2009	01/15/2020
03674B-AC-8	WELLPOINT INC				1FE	2,775,430	110.3320	2,912,767	2,640,000	2,750,210		(25,220)			6.800	5.055	FA	74,800	89,760	05/05/2009	08/01/2012
037411-AR-6	APACHE CORP				1FE	20,044,700	106.4050	21,281,020	20,000,000	20,042,629		(622)			6.000	5.984	JJ	553,333	1,200,000	01/24/2007	01/15/2037
037735-CP-0	APPALACHIAN POWER				2FE	14,932,650	118.7460	17,811,825	15,000,000	14,933,739		1,089			7.950	8.015	JJ	549,875	417,375	03/04/2009	01/15/2020
040555-CC-6	ARIZONA PUB SERVICE				2FE	10,934,407	107.0490	11,507,746	10,750,000	10,817,047		(34,540)			6.375	6.002	AO	144,677	685,313	04/24/2006	10/15/2011
040555-CD-4	ARIZONA PUB SERVICE				2FE	10,172,053	107.4880	10,802,574	10,050,000	10,101,710		(21,710)			6.500	6.242	MS	217,750	653,250	04/21/2006	03/01/2012
040555-CK-8	ARIZONA PUB SERVICE				2FE	4,691,026	99.7990	5,748,434	5,760,000	4,697,874		6,847			6.875	8.619	FA	165,000	144,031	12/04/2009	08/01/2036
040555-CL-6	ARIZONA PUB SERVICE				2FE	36,939,653	116.5060	37,474,091	32,165,000	36,810,289		(129,364)			8.750	6.618	MS	938,146	966,753	09/22/2009	03/01/2019
042498@-AA-9	ARMY AND AIR FORCE EXCHANGE SE				1FE	9,000,000	105.5670	9,501,050	9,000,000	9,000,000					5.240	5.240	JD	18,340	235,800	06/11/2009	06/17/2012
045184-AA-6	ASIF GLOBAL FINANCING XIX				1FE	68,331,819	93.5000	62,838,545	67,207,000	67,661,282		(136,211)			4.900	4.659	JJ	1,500,210	3,293,143	06/30/2009	01/17/2013
046003-JU-4	ASSOCIATES CORP OF NA				1FE	13,991,100	101.1100	12,133,236	12,000,000	13,318,349		(114,004)			6.950	5.371	MN	139,000	834,000	02/12/2003	11/01/2018
05348E-AE-9	AVALONBAY COMMUNITIES INC				2FE	7,835,745	105.8440	8,364,846	7,903,000	7,888,221		7,929			6.625	6.743	MS	154,163	523,574	09/05/2001	09/15/2011

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	Maturity
05348E-AG-4	AVALONBAY COMMUNITIES INC				2FE	5,628,311	106.1110	5,528,367	5,210,000	5,388,686		(57,560)			6.125	4.815	MN	53,185	319,113	06/17/2005	11/01/2012
054937-AG-2	SOUTHERN NATIONAL CORP				1FE	15,039,000	97.3530	14,603,010	15,000,000	15,027,092		(2,930)			4.900	4.871	JD	2,042	735,000	06/30/2005	06/30/2017
05565E-C@-2	BMW US CAPITAL LLC				1	30,000,000	102.2450	30,673,500	30,000,000	30,000,000					5.190	5.190	MN	259,500	1,557,000	10/29/2007	11/01/2010
05565S-AA-2	BURLINGTON NORTHERN SANTA FE C			2	1FE	13,664,060	103.5160	13,952,897	13,478,994	13,646,827		(5,451)			5.629	5.402	AO	189,683	758,733	01/17/2007	04/01/2024
05566G-AA-7	BNP PARIBAS INVESTMENT SERVICE 144A				1FE	31,190,738	106.0640	32,402,491	30,550,000	30,872,967		(55,286)			5.125	4.886	JJ	721,956	1,565,688	07/15/2003	01/15/2015
058498-AF-3	BALL CORP			1	3FE	24,394,651	101.3750	24,274,244	23,945,000	23,993,389		(75,362)			6.875	6.527	JD	73,165	1,646,219	01/12/2004	12/15/2010
060505-AD-6	BANK OF AMERICA CORP				1FE	10,805,310	100.7140	9,064,260	9,000,000	9,036,256		(291,870)			7.800	4.431	FA	265,200	702,000	02/13/2003	02/15/2010
060505-AG-9	BANK OF AMERICA CORP				1FE	11,100,443	105.8210	10,029,673	9,478,000	9,726,244		(227,799)			7.400	4.785	JJ	323,410	701,372	01/30/2003	01/15/2011
060505-AR-5	BANK OF AMERICA CORP				1FE	24,919,825	104.7840	26,196,075	25,000,000	24,969,551		10,192			4.875	4.923	MS	358,854	1,218,750	08/28/2003	09/15/2012
060505-AX-2	BANK OF AMERICA CORP				1FE	35,757,300	104.2580	37,532,988	36,000,000	35,911,050		26,491			4.875	4.964	JJ	809,250	1,755,000	09/10/2003	01/15/2013
060505-BD-5	BANK OF AMERICA CORP				1FE	3,406,032	101.6320	3,658,738	3,600,000	3,517,740		20,032			4.750	5.454	FA	64,600	171,000	08/01/2003	08/15/2013
060505-BF-0	BANK OF AMERICA CORP				1FE	13,916,000	103.2360	14,453,012	14,000,000	13,987,568		13,011			4.375	4.475	JD	51,042	612,500	11/13/2003	12/01/2010
060505-BU-7	BANK OF AMERICA CORP				1FE	24,963,250	102.0920	25,522,950	25,000,000	24,995,317		7,760			4.500	4.533	FA	468,750	1,125,000	07/19/2005	08/01/2010
06423A-AQ-6	BANK ONE CORPORATION				1FE	48,763,047	106.8890	48,666,412	45,530,000	46,368,754		(419,916)			5.900	4.856	MN	343,246	2,686,270	03/02/2005	11/15/2011
06423A-AS-2	BANK ONE CORPORATION				1FE	7,782,600	106.0460	7,953,458	7,500,000	7,603,047		(30,371)			5.250	4.765	JJ	165,156	393,750	03/24/2003	01/30/2013
079857-AG-3	BELLSOUTH CAP FUNDING				1FE	1,097,904	100.7980	1,007,977	1,000,000	1,001,777		(14,216)			7.750	6.250	FA	29,278	77,500	08/02/2001	02/15/2010
079860-AB-8	BELLSOUTH CORP				1FE	59,382,168	108.1320	59,243,141	54,788,000	55,976,983		(623,187)			6.000	4.720	AO	693,981	3,287,280	11/24/2003	10/15/2011
079860-AD-4	BELLSOUTH CORP				1FE	12,540,450	105.0300	12,603,624	12,000,000	12,480,283		(10,588)			6.875	6.522	AO	174,167	825,000	03/21/2003	10/15/2031
084664-AD-3	BERKSHIRE HATHAWAY FINANCE COR				1FE	10,927,627	106.6090	11,727,001	11,000,000	10,966,430		7,916			4.625	4.714	AO	107,403	508,750	09/01/2004	10/15/2013
097395-AH-0	BOISE CASCADE LLC			1	5FE	3,279,825	90.1250	2,784,863	3,090,000	3,173,297		(26,667)			7.125	6.059	AO	46,479	220,163	07/27/2005	10/15/2012
10218#-AA-1	BOWATER CATAWBA II LLC				1	10,000,000	101.0950	10,109,538	10,000,000	10,000,000					6.850	6.851	JD	350,111	342,500	12/21/2001	03/27/2016
103304-BD-2	BOYD GAMING CORP			1	4FE	17,050,210	90.1250	15,276,188	16,950,000	16,955,636		(21,208)			6.750	6.618	AO	241,538	1,144,125	04/12/2005	04/15/2012
12189P-AH-5	BURLINGTON NORTHERN SANTA FE C			2	1FE	8,137,036	117.6480	9,573,061	8,137,036	8,137,036					7.908	7.898	JJ	296,714	643,477	09/19/2000	01/15/2020
12189P-AJ-1	BURLINGTON NORTHERN SANTA FE C			2	1FE	11,588,292	109.9740	12,744,127	11,588,292	11,588,292					6.727	6.726	JJ	359,457	779,544	06/22/2001	07/15/2022
12189T-AD-6	BURLINGTON NORTHERN SANTA FE C				2FE	3,035,085	114.2080	3,173,846	2,779,000	3,033,510		(1,575)			7.290	6.556	JD	16,882	101,295	06/26/2009	06/01/2036
12189T-AW-4	BURLINGTON NORTHERN SANTA FE C				2FE	6,987,610	104.3980	7,307,832	7,000,000	6,993,506		1,111			4.875	4.896	JJ	157,354	341,250	11/22/2004	01/15/2015
12189T-BA-1	BURLINGTON NORTHERN SANTA FE C				2FE	14,664,225	106.2250	15,137,063	14,250,000	14,647,748		(16,477)			5.750	5.325	MS	241,260	409,688	08/07/2009	03/15/2018
126304-AK-0	CSC HOLDINGS INC				3FE	7,169,875	103.0000	7,204,850	6,995,000	7,169,423		(452)			7.625	7.228	JJ	245,942		12/07/2009	07/15/2018
126304-AR-5	CSC HOLDINGS INC				3FE	285,285	103.2500	295,295	286,000	285,647		138			6.750	6.809	AO	4,076	19,305	04/30/2007	04/15/2012
126408-AP-8	CSX CORP				2FE	16,131,498	106.2080	16,255,073	15,305,000	15,453,841		(118,016)			6.750	5.897	MS	304,187	1,033,088	07/14/2003	03/15/2011
126408-GB-3	CSX CORP				2FE	10,443,076	108.1930	10,927,523	10,100,000	10,246,639		(60,886)			6.300	5.591	MS	187,355	636,300	04/24/2007	03/15/2012
126408-GD-9	CSX CORP				2FE	17,508,177	107.4150	18,367,999	17,100,000	17,297,980		(49,133)			5.500	5.142	FA	391,875	940,500	04/06/2005	08/01/2013
126408-GF-4	CSX CORP				2FE	17,266,322	105.8860	18,148,843	17,140,000	17,206,667		(14,162)			5.300	5.194	FA	343,181	908,420	04/07/2005	02/15/2014
126408-GK-3	CSX CORP				2FE	15,979,434	101.3180	20,634,404	20,366,000	16,021,610		42,177			6.150	8.100	MN	208,752	1,252,509	02/05/2009	05/01/2037
126408-GP-2	CSX CORP				2FE	11,644,800	118.2130	15,367,716	13,000,000	11,657,539		12,739			7.450	8.412	AO	242,125	968,500	02/04/2009	04/01/2038
126408-GQ-0	CSX CORP				2FE	14,102,713	114.2420	15,159,860	13,270,000	14,070,730		(31,983)			7.375	6.485	FA	407,776	519,235	06/18/2009	02/01/2019
126650-AV-2	CVS CAREMARK CORP				2FE	5,275,055	105.9410	5,826,772	5,500,000	5,367,672		24,062			4.875	5.462	MS	78,948	268,125	10/27/2005	09/15/2014
126650-AW-0	CVS PASS THROUGH TRUST			2	2FE	57,014,878	91.4050	56,701,602	62,033,424	57,166,002		40,428			5.298	6.580	MON	191,714	3,095,716	10/21/2009	01/11/2027
126650-BP-4	CVS PASS THROUGH TRUST			2	2FE	27,367,177	94.6340	27,674,203	29,243,404	27,439,838		72,660			6.036	7.370	MON	102,966	428,325	11/18/2009	12/10/2028
126659-AA-9	CVS PASS THROUGH TRUST			2	2FE	78,378,153	108.3070	83,033,359	76,665,138	78,359,042		(19,111)			8.353	8.202	MON	373,557	2,719,939	09/15/2009	07/10/2031
13077Q-AE-3	CALIFORNIA STEEL INDUSTRIES			1	4FE	13,885,470	93.7500	12,984,375	13,850,000	13,856,849		(6,464)			6.125	6.073	MS	249,781	848,313	11/22/2004	03/15/2014
133131-AP-7	CAMDEN PROPERTY TRUST				2FE	11,924,280	96.5110	11,581,308	12,000,000	11,954,227		7,115			5.000	5.081	JD	26,667	600,000	06/02/2005	06/15/2015
14149Y-AG-3	CARDINAL HEALTH INC				2FE	73,129,792	98.1140	79,570,373	81,100,000	76,286,190		743,261			4.000	5.266	JD	144,178	3,244,000	02/23/2006	06/15/2015
14170T-AA-9	CAREFUSION CORP				2FE	44,603,125	107.0520	46,301,104	43,251,000	44,577,961		(25,165)			6.375	5.944	FA	1,225,445		10/16/2009	08/01/2019
144141-CS-5	PROGRESS ENERGY CAROLINAS				1FE	2,001,897	109.6380	2,000,892	1,825,000	1,885,122		(21,653)			6.500	5.100	JJ	54,699	118,625	11/13/2003	07/15/2012
15189W-AC-4	CENTERPOINT ENERGY RESOURCES C				2FE	18,936,118	103.3230	18,944,254	18,335,000	18,921,263		(14,855)			6.125	5.610	MN	187,170	561,509	10/09/2009	11/01/2017
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C				2FE	2,055,340	101.7030	2,034,062	2,000,000	2,055,230		(110)			6.625	6.411	MN	22,083		10/30/2009	11/01/2037
15189X-AC-2	CENTERPOINT ENERGY HOUSTON ELE				2FE	6,119,326	106.2940	6,271,364	5,900,000	5,990,864		(25,463)			5.700	5.172	MS	99,022	336,300	05/04/2004	03/15/2013
15189X-AG-3	CENTERPOINT ENERGY HOUSTON ELE				2FE	5,519,281	107.6270	5,903,346	5,485,000	5,515,202		(4,079)			5.750	5.596	JJ	145,429	157,694	04/14/2009	01/15/2014
15189X-AJ-7	CENTERPOINT ENERGY HOUSTON ELE				2FE	37,291,452	114.1850	40,518,633	35,485,000	37,085,801		(205,651)			7.000	5.762	MS	827,983	1,600,768	07/01/2009	03/01/2014
15189Y-AC-0	CENTERPOINT ENERGY RESOURCES C				2FE	5,319,100	104.2710	5,213,545	5,000,000	5,311,044		(8,056)			6.150	4.992	MN	51,250	153,750	10/16/2009	05/01/2016
15189Y-AE-6	CENTERPOINT ENERGY RESOURCES C				2FE	9,900,546	102.6800	9,895,233	9,637,000	9,895,556		(4,990)			6.000	5.593	MN	73,884	289,110	10/09/2009	05/15/2018
156700-AA-4	CENTURYTEL INC				2FE	13,923,840	104.9960	14,699,370	14,000,000	13,991,438		10,113			8.375	8.457	AO	247,528	1,172,500	10/12/2000	10/15/2010
16132N-AV-8	CHARTER ONE BANK NA				1FE	19,402,075	102.1010	17,867,605	17,500,000	18,078,758		(224,935)			6.375	4.881	MN	142,552	1,115,625	04/03/2003	05/15/2012
165087-AP-2	VERIZON VIRGINIA				1FE	19,408,335	108.2020	17,204,166	15,900,000	17,157,166		(393,458)			7.625	4.692	JD	101,031	1,212,375	07/07/2003	12/01/2012
165167-BC-0	CHESAPEAKE ENERGY CORP			1	3FE	4,560,768	101.7500	4,324,375	4,250,000	4,337,790		(47,543)			7.500	6.201	MS	93,854	318,750	09/01/2004	09/15/2011

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	Maturity
165167-BE-6	CHESAPEAKE ENERGY CORP			1	3FE	4,709,000	100.0000	4,450,000	4,450,000	4,531,017		(36,477)			6.875	5.911	JJ	141,071	305,938	11/22/2004	01/15/2011
165167-BG-1	CHESAPEAKE ENERGY CORP			1	3FE	1,024,570	102.0000	1,020,000	1,000,000	1,009,255		(3,340)			7.500	7.083	JD	3,333	75,000	08/10/2004	06/15/2012
165167-BL-0	CHESAPEAKE ENERGY CORP			1	3FE	1,681,573	98.0000	1,666,000	1,700,000	1,686,635		1,654			6.375	6.529	JD	4,817	108,375	11/13/2006	06/15/2015
165167-BS-5	CHESAPEAKE ENERGY CORP				3FE	791,990	98.0000	784,000	800,000	794,148		574			6.500	6.624	FA	19,644	52,000	01/04/2006	08/15/2017
171340-AF-9	CHURCH & DWIGHT CO INC			1	3FE	13,970,077	101.7500	14,092,375	13,850,000	13,870,114		(24,507)			6.000	5.807	JD	36,933	831,000	06/28/2005	12/15/2010
172070-CN-2	DUKE ENERGY OHIO INC				2FE	56,364,209	108.8710	56,781,570	52,155,000	53,601,923		(492,985)			5.700	4.596	MS	875,335	2,972,835	11/10/2004	09/15/2012
172967-BC-4	CITIGROUP INC				1FE	14,774,068	104.5720	13,688,409	13,090,000	13,366,548		(252,652)			6.500	4.413	JJ	385,246	850,850	10/03/2003	01/18/2011
172967-BJ-9	CITIGROUP INC				1FE	20,551,640	105.5700	20,058,300	19,000,000	19,454,320		(197,200)			6.000	4.810	FA	411,667	1,140,000	09/12/2003	02/21/2012
172967-BP-5	CITIGROUP INC				1FE	61,905,945	102.9370	58,674,349	57,000,000	58,614,916		(561,839)			5.625	4.480	FA	1,104,375	3,206,250	07/03/2003	08/27/2012
172967-CQ-2	CITIGROUP INC				1FE	44,962,535	96.4020	43,381,080	45,000,000	44,981,217		3,460			5.000	5.010	MS	662,500	2,250,000	01/14/2005	09/15/2014
172967-CY-5	CITIGROUP INC				1FE	20,187,200	97.0270	19,405,300	20,000,000	20,111,958		(17,853)			4.700	4.582	MN	83,556	940,000	06/01/2005	05/29/2015
17453B-AP-6	CITIZENS COMMUNICATIONS CO				3FE	3,886,540	100.2500	3,985,940	3,976,000	3,931,482		12,817			6.250	6.663	JJ	114,586	248,500	03/10/2006	01/15/2013
178566-AB-1	CITY NATIONAL CORP				1FE	13,998,800	100.2410	14,033,782	14,000,000	14,002,386		(746)			5.125	5.119	FA	271,056	717,500	10/26/2004	02/15/2013
18055#-AG-7	CLARION LION PROPERTIES FUND H				2	4,000,000	88.6780	3,547,137	4,000,000	4,000,000					5.730	5.730	JD	15,917	229,200	11/08/2006	12/06/2016
185508-AE-8	CLECO POWER LLC				2FE	18,731,961	95.3100	18,442,504	19,350,000	18,734,097		2,136			6.500	6.762	JD	104,813	628,875	11/09/2009	12/01/2035
186108-BU-9	CLEVELAND ELECTRIC ILLUMINATIN				2FE	8,567,100	117.7810	8,833,590	7,500,000	8,522,351		(44,749)			7.880	5.698	MN	98,500	295,500	07/16/2009	11/01/2017
186108-CD-6	CLEVELAND ELECTRIC ILLUMINATIN FE				2FE	19,276,037	105.7990	19,846,741	18,759,000	19,008,614		(56,996)			5.650	5.270	JD	47,106	1,051,041	10/19/2009	12/15/2013
186108-CH-7	CLEVELAND ELECTRIC ILLUMINATIN				2FE	14,839,870	123.4600	17,011,553	13,779,000	14,794,144		(43,776)			8.875	7.679	MN	156,258	1,047,797	09/18/2009	11/15/2018
189054-AM-1	CLOROX CO				2FE	7,450,150	100.0910	7,506,825	7,500,000	7,498,737		32,030			4.200	4.643	JJ	145,250	315,000	08/05/2008	01/15/2010
191098-AH-5	COCA-COLA BOTTLING CO CONSOLID				2FE	10,000,000	99.2540	9,925,400	10,000,000	10,000,000					5.000	5.000	JD	22,222	500,000	09/29/2005	06/15/2016
196522-AH-9	COLORADO INTERSTATE GAS CO				2FE	10,204,899	105.0200	11,095,342	10,565,000	10,232,154		27,255			5.950	6.667	MS	185,093	314,160	09/18/2009	03/15/2015
196522-AK-2	COLORADO INTERSTATE GAS CO				2FE	24,051,813	110.4070	26,787,929	24,263,000	24,093,272		40,194			6.800	6.920	MN	210,819	1,105,884	07/15/2009	11/15/2015
199575-AR-2	COLUMBUS SOUTHERN POWER CORP				1FE	29,549,933	105.4790	29,739,719	28,195,000	28,725,683		(151,681)			5.500	4.851	MS	516,908	1,550,725	03/15/2005	03/01/2013
20030N-AB-7	COMCAST CORP				2FE	7,004,410	112.0350	7,842,478	7,000,000	7,004,410					6.500	6.484	JJ	209,806	227,500	04/01/2009	01/15/2015
20030N-AD-3	COMCAST CORP				2FE	17,615,434	104.4620	17,549,661	16,800,000	16,961,929		(127,943)			5.500	4.667	MS	272,067	924,000	02/23/2006	03/15/2011
20030N-AM-3	COMCAST CORP				2FE	54,188,700	103.1070	61,864,200	60,000,000	54,254,887		56,348			6.450	7.258	MS	1,139,500	3,870,000	03/09/2009	03/15/2037
20030N-AV-3	COMCAST CORP				2FE	5,147,900	108.9890	5,449,465	5,000,000	5,145,492		(1,781)			6.950	6.717	FA	131,278	347,500	04/07/2008	08/15/2037
20030N-AX-9	COMCAST CORP				2FE	22,149,656	102.5730	26,211,580	25,554,000	22,178,738		27,043			6.400	7.527	MN	208,975	1,137,728	05/22/2009	05/15/2038
20030N-AZ-4	COMCAST CORP				2FE	15,268,450	104.9040	15,735,660	15,000,000	15,259,996		(8,454)			5.700	5.464	JJ	458,375		07/09/2009	07/01/2019
202795-FJ-4	COMMONWEALTH EDISON				2FE	10,813,273	110.5520	9,529,608	8,620,000	9,465,634		(234,186)			7.625	4.388	AO	138,758	657,275	07/10/2003	04/15/2013
202795-HJ-2	COMMONWEALTH EDISON				2FE	29,000,000	102.1750	29,630,742	29,000,000	29,000,000					4.740	4.740	FA	519,293	1,374,600	08/18/2003	08/15/2010
205887-BA-9	CONAGRA FOODS INC				2FE	1,796,597	107.9670	1,711,283	1,585,000	1,637,045		(28,668)			6.750	4.722	MS	31,502	106,988	09/18/2003	09/15/2011
205887-BF-8	CONAGRA FOODS INC				2FE	93,108,418	113.1810	98,150,216	86,720,000	92,863,891		(244,526)			7.000	5.985	AO	1,281,529	3,052,062	08/06/2009	04/15/2019
207597-DR-3	CONNECTICUT LIGHT AND POWER				1FE	9,980,400	104.9430	10,494,340	10,000,000	9,989,595		1,927			4.800	4.825	MS	141,333	480,000	09/13/2004	09/15/2014
209111-EA-7	CONSOLIDATED EDISON CO OF NEW				1FE	21,881,789	106.5620	22,575,160	21,185,000	21,447,713		(78,035)			4.875	4.440	FA	430,320	1,032,769	09/15/2004	02/01/2013
209111-EC-3	CONSOLIDATED EDISON CO OF NEW				1FE	14,980,200	103.7080	15,556,133	15,000,000	14,992,302		2,044			3.850	3.866	JD	25,667	577,500	06/10/2003	06/15/2013
209615-BX-0	CONSOLIDATED NAT GAS CO				2FE	19,857,642	107.6520	19,404,273	18,025,000	18,525,166		(256,144)			6.250	4.651	MN	187,760	1,126,563	02/22/2006	11/01/2011
210518-BD-7	CONSUMERS ENERGY COMPANY				2FE	4,043,700	110.0090	3,960,331	3,600,000	4,038,059		(5,641)			6.875	5.038	MS	82,500		11/09/2009	03/01/2018
210518-BV-7	CONSUMERS ENERGY COMPANY				2FE	29,635,619	107.3740	31,079,289	28,945,000	29,326,336		(45,141)			5.375	4.927	AO	328,445	1,412,281	12/09/2009	04/15/2013
210518-BW-5	CONSUMERS ENERGY COMPANY				2FE	6,650,013	101.0830	6,974,720	6,900,000	6,878,364		56,421			4.000	4.863	MN	35,267	276,000	08/12/2005	05/15/2010
210518-BY-1	CONSUMERS ENERGY COMPANY				2FE	36,405,546	109.9150	37,574,443	34,185,000	36,192,278		(213,269)			6.000	4.425	FA	774,860	1,025,550	07/09/2009	02/15/2014
210518-CE-4	CONSUMERS ENERGY COMPANY				2FE	3,736,075	105.0210	3,675,742	3,500,000	3,728,115		(7,960)			5.500	4.356	FA	72,722		09/18/2009	08/15/2016
210518-CG-9	CONSUMERS ENERGY COMPANY				2FE	12,532,173	103.6470	12,924,831	12,470,000	12,530,155		(2,018)			5.150	5.068	FA	242,611	309,000	10/08/2009	02/15/2017
210518-CL-8	CONSUMERS ENERGY COMPANY				2FE	5,080,110	104.4050	5,317,326	5,093,000	5,081,027		917			5.650	5.680	AO	60,748	143,877	06/18/2009	04/15/2020
210518-CQ-7	CONSUMERS ENERGY COMPANY				2FE	24,359,294	104.5790	25,846,675	24,715,000	24,386,236		26,942			5.650	5.842	MS	411,161	698,199	07/21/2009	09/15/2018
210518-CS-3	CONSUMERS ENERGY COMPANY				2FE	32,598,753	112.7340	35,719,800	31,685,000	32,565,352		(33,401)			6.700	6.305	MS	625,075	1,114,520	08/07/2009	09/15/2019
22238H-AG-5	COUNTRYWIDE FINANCIAL CORP				1FE	20,522,887	101.6700	21,045,669	20,700,000	20,681,996		38,243			4.500	4.695	JD	41,400	931,500	07/21/2005	06/15/2010
228188-AB-4	CROWN AMERICAS INC			1	3FE	2,305,024	103.2500	2,378,880	2,304,000	2,304,417		(201)			7.625	7.614	MN	22,448	175,680	08/18/2006	11/15/2011
228188-AD-0	CROWN AMERICAS INC			1	3FE	5,457,342	103.5000	5,495,850	5,310,000	5,398,633		(19,201)			7.750	7.248	MN	52,584	411,525	08/18/2006	11/15/2013
23331A-AQ-2	DR HORTON INC			1	3FE	5,416,875	96.0000	5,136,000	5,350,000	5,367,728		(11,023)			5.875	5.642	JJ	157,156	314,313	01/05/2005	07/01/2011
23331A-AX-7	DR HORTON INC				3FE	14,130,459	100.0000	14,170,000	14,154,176	14,154,176		5,872			5.375	5.424	JD	33,851	761,638	07/29/2005	06/15/2012
233331-AM-9	DTE ENERGY CO				2FE	28,311,273	103.9120	32,077,511	30,870,000	28,535,974		224,701			6.350	7.871	JD	163,354	1,642,745	07/10/2009	06/01/2016
233331-AN-7	DTE ENERGY CO				2FE	40,184,439	111.6360	43,202,977	38,700,000	40,041,405		(143,034)			7.625	6.696	MN	377,056	1,491,831	09/01/2009	05/15/2014
23918K-AE-8	DAVITA INC			1	4FE	12,989,718	100.2500	12,987,388	12,955,000	12,964,010		(8,049)			6.625	6.555	MS	252,712	858,269	02/14/2007	03/15/2011
240019-BQ-1	DAYTON POWER AND LIGHT COMPANY				1FE	56,576,122	106.7780	60,179,855	56,360,000	56,471,623		(26,466)			5.125	5.066	AO	722,113	2,888,450	06/29/2005	10/01/2013
244217-BK-0	DEERE CREDIT INC				1FE	18,968,840	107.4470	20,414,849	19,000,000	18,988,892		3,298			5.100	5.121	JJ	446,817	969,000	01/07/2003	01/15/2013

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	Maturity
24823U-AE-8	DENBURY RESOURCES INC			1	4FE	7,932,762	100.5000	7,723,425	7,685,000	7,742,364		(42,630)			7.500	6.866	AO	144,094	576,375	11/09/2006	04/01/2011
250847-DS-6	DETROIT EDISON				1FE	5,356,200	103.9120	5,195,595	5,000,000	5,043,421		(55,597)			6.125	4.929	AO	76,563	306,250	08/05/2003	10/01/2010
250847-DV-9	DETROIT EDISON				1FE	3,357,391	107.5460	3,726,452	3,465,000	3,374,848		16,581			5.400	6.055	FA	77,963	187,110	12/15/2008	08/01/2014
250847-EA-4	DETROIT EDISON				1FE	4,814,710	98.7410	5,341,888	5,410,000	4,819,890		5,179			5.700	6.558	AO	77,093	154,185	06/16/2009	10/01/2037
250847-EB-2	DETROIT EDISON				1FE	21,460,898	110.4800	22,260,535	20,149,000	21,453,677		(7,222)			6.625	6.123	JD	111,239	846,145	08/12/2009	06/01/2036
250847-EE-6	DETROIT EDISON				1FE	3,122,700	110.4620	3,313,854	3,000,000	3,099,453		(23,125)			6.400	5.411	AO	48,000	187,200	12/23/2008	10/01/2013
251799-AA-0	DEVON ENERGY CORP				2FE	10,949,575	127.1260	11,568,493	9,100,000	10,933,588		(15,987)			7.950	6.261	AO	152,728	361,725	07/13/2009	04/15/2032
25179M-AH-6	DEVON ENERGY CORP				2FE	11,071,780	111.3460	11,134,570	10,000,000	11,050,987		(20,793)			6.300	4.850	JJ	290,500		10/08/2009	01/15/2019
25459H-AD-7	DIRECTV HOLDINGS LLC			1	2FE	8,718,083	103.8750	9,156,581	8,815,000	8,753,331		9,136			6.375	6.529	JD	24,976	561,956	11/03/2005	06/15/2015
254709-AD-0	DISCOVER FINANCIAL SERVICES				2FE	11,703,375	93.5940	11,699,200	12,500,000	11,813,826		66,926			6.450	7.423	JD	42,552	806,250	04/30/2008	06/12/2017
257469-AJ-5	DOMINION RESOURCES INC/VA				2FE	18,839,450	104.1900	19,796,100	19,000,000	18,856,543		3,002			5.250	5.306	FA	415,625	997,500	07/21/2003	08/01/2033
25746U-AA-7	DOMINION RESOURCES INC/VA				2FE	8,991,270	103.2120	9,289,065	9,000,000	8,999,407		1,231			8.125	8.140	JD	32,500	731,250	06/21/2000	06/15/2010
25746U-AJ-8	DOMINION RESOURCES INC/VA				2FE	5,144,544	108.0080	5,184,374	4,800,000	4,915,935		(42,412)			6.250	5.206	JD	833	300,000	11/06/2003	06/30/2012
25746U-BD-0	DOMINION RESOURCES INC/VA				2FE	7,812,240	115.2090	9,216,752	8,000,000	7,815,049		2,809			7.000	7.192	JD	24,889	560,000	03/10/2009	06/15/2038
25746U-BG-3	DOMINION RESOURCES INC/VA				2FE	93,101,656	124.6210	102,937,276	82,600,000	92,600,143		(496,790)			8.875	7.024	JJ	3,380,290	3,948,389	07/31/2009	01/15/2019
257867-AM-3	RR DONNELLEY & SONS CO				2FE	43,843,545	100.0300	44,533,490	44,520,000	43,947,389		97,435			4.950	5.256	AO	550,935	2,203,740	12/12/2008	04/01/2014
257867-AR-2	RR DONNELLEY & SONS CO				2FE	1,392,810	96.8220	1,452,327	1,500,000	1,427,756		10,892			5.500	6.579	MN	10,542	82,500	07/14/2006	05/15/2015
257867-AT-8	RR DONNELLEY & SONS CO				2FE	19,702,450	98.8610	19,772,180	20,000,000	19,756,058		26,468			6.125	6.341	JJ	564,861	1,225,000	04/09/2008	01/15/2017
260543-BR-3	DOW CHEMICAL CO/THE				2FE	35,279,075	107.6080	34,972,553	32,500,000	33,454,395		(317,238)			6.000	4.846	AO	487,500	1,950,000	07/03/2003	10/01/2012
26138E-AG-4	DR PEPPER SNAPPLE GROUP INC				2FE	3,814,980	109.4420	4,268,234	3,900,000	3,829,707		14,727			6.120	6.733	MN	39,780	238,680	03/17/2009	05/01/2013
26138E-AH-2	DR PEPPER SNAPPLE GROUP INC				2FE	96,652,056	112.1820	110,763,822	98,736,000	96,827,332		175,276			6.820	7.126	MN	1,122,299	5,891,662	08/14/2009	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP INC				2FE	25,947,082	117.4740	32,308,847	27,503,000	25,964,849		17,768			7.450	7.949	MN	341,496	2,048,974	04/22/2009	05/01/2038
263901-AA-8	DUKE ENERGY INDIANA INC - PSI				1FE	4,961,000	109.3330	5,466,629	5,000,000	4,961,557		446			6.350	6.409	FA	119,944	312,208	08/19/2008	08/15/2038
264399-DW-3	DUKE ENERGY CAROLINAS LLC				1FE	14,090,928	108.1120	13,622,137	12,600,000	13,005,881		(185,855)			6.250	4.577	JJ	363,125	787,500	05/30/2003	01/15/2012
264399-EH-5	DUKE ENERGY CAROLINAS LLC				1FE	15,078,488	100.9920	15,350,847	15,200,000	15,194,804		20,315			4.500	4.640	AO	171,000	684,000	08/01/2003	04/01/2010
264399-EQ-5	DUKE ENERGY CORP				2FE	7,134,681	109.9620	7,697,333	7,000,000	7,116,560		(18,121)			6.300	5.835	FA	183,750	226,625	04/09/2009	02/01/2014
26442C-AG-9	DUKE ENERGY CAROLINAS LLC				1FE	21,242,103	116.5560	24,418,503	20,950,000	21,218,265		(21,797)			7.000	6.804	MN	187,386	1,458,353	12/17/2008	11/15/2018
266228-C*-4	DUQUESNE LIGHT CO				2	9,000,000	108.5640	9,770,763	9,000,000	9,000,000					6.570	6.570	FA	223,380	266,085	03/02/2009	02/15/2014
266228-CR-4	DUQUESNE LIGHT CO				2FE	5,188,497	108.8050	4,988,723	4,585,000	4,792,261		(84,056)			6.700	4.596	AO	64,852	307,195	11/05/2004	04/15/2012
26882P-AN-2	ERAC USA FINANCE COMPANY				2FE	3,995,120	104.8510	4,194,028	4,000,000	3,999,295		627			8.000	8.018	JJ	147,556	320,000	01/09/2001	01/15/2011
26882P-AS-1	ERAC USA FINANCE COMPANY				2FE	26,167,300	101.9270	26,501,046	26,000,000	26,102,198		(16,121)			5.600	5.514	MN	242,667	1,456,000	10/11/2005	05/01/2015
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	19,626,322	104.3540	20,609,892	19,750,000	19,647,210		9,862			6.375	6.461	AO	265,802	1,259,063	11/19/2007	10/15/2017
26882P-BE-1	ERAC USA FINANCE COMPANY				2FE	9,252,250	97.8810	9,788,080	10,000,000	9,268,320		7,516			7.000	7.638	AO	147,778	700,000	12/21/2007	10/15/2037
26884A-AN-3	ERP OPERATING LP				2FE	5,555,350	106.7800	5,338,995	5,000,000	5,169,179		(70,908)			6.625	4.985	MS	97,535	331,250	10/28/2003	03/15/2012
26884A-AQ-6	ERP OPERATING LP				2FE	51,270,172	102.6550	52,071,799	50,725,000	50,982,574		(71,417)			5.200	5.028	AO	659,425	2,637,700	06/17/2005	04/01/2013
27876G-AQ-1	ECHOSTAR DBS CORP				3FE	5,757,500	103.2500	5,885,250	5,700,000	5,717,118		(9,043)			6.375	6.191	AO	90,844	363,375	12/17/2004	10/01/2011
27876G-AY-4	ECHOSTAR DBS CORP				3FE	8,477,000	100.8750	9,139,275	9,060,000	8,555,305		78,305			6.625	8.024	AO	150,056	291,500	12/08/2009	10/01/2014
27965#-AB-8	EDENS & AVANT INVESTMENTS LIMI				2	7,000,000	91.7330	6,421,301	7,000,000	7,000,000					5.720	5.720	FA	166,833	400,400	07/30/2007	08/01/2017
281023-BA-8	EDISON MISSION ENERGY				4FE	3,667,500	67.7500	3,048,750	4,500,000	3,684,460		16,960			7.625	9.820	MN	43,844	343,125	01/29/2009	05/15/2027
28336L-BM-0	EL PASO CORP				3FE	1,584,000	99.9260	1,758,699	1,760,000	1,609,466		25,466			6.875	9.262	JD	5,378	121,000	01/12/2009	06/15/2014
28336L-BR-9	EL PASO CORP				3FE	6,344,800	99.5000	7,004,800	7,040,000	6,393,697		48,897			7.250	8.818	JD	42,533	510,400	01/26/2009	06/01/2018
283695-AZ-7	EL PASO NATURAL GAS				2FE	7,253,750	116.6890	8,168,244	7,000,000	7,247,895		(5,855)			8.625	8.158	JJ	278,396	301,875	05/28/2009	01/15/2022
283695-BP-8	EL PASO NATURAL GAS				2FE	6,363,902	103.0030	7,217,392	7,007,000	6,400,991		37,089			5.950	7.512	AO	88,016	208,458	06/29/2009	04/15/2017
29078E-AB-1	EMBARQ CORP				2FE	7,358,850	110.4580	8,284,335	7,500,000	7,398,650		11,984			7.082	7.350	JD	44,263	531,150	06/20/2006	06/01/2016
29255W-AD-2	ENCORE ACQUISITION CO			1	4FE	9,781,661	100.0000	10,112,000	10,112,000	9,938,508		33,688			6.250	6.716	AO	133,422	632,000	09/30/2005	04/15/2014
29255W-AG-5	ENCORE ACQUISITION CO			1	4FE	4,366,355	100.0000	4,480,000	4,480,000	4,406,622		10,691			6.000	6.354	JJ	123,947	268,800	01/24/2006	07/15/2015
29266R-D#-2	ENERGIZER HOLDINGS INC /PVT				2	15,000,000	99.9680	14,995,170	15,000,000	15,000,000					4.250	4.250	JD	1,771	984,375	06/25/2003	06/30/2013
29266R-L#-3	ENERGIZER HOLDINGS INC				2	20,000,000	99.2500	19,850,000	20,000,000	20,000,000					6.550	6.550	AO	276,556	1,303,750	10/10/2007	10/15/2017
29266R-L@-5	ENERGIZER HOLDINGS INC				2	5,000,000	99.6530	4,982,650	5,000,000	5,000,000					6.480	6.480	AO	68,400	322,438	10/10/2007	10/15/2016
29364W-AC-2	ENTERGY LOUISIANA INC				1FE	22,312,492	99.0510	22,225,070	22,438,000	22,354,899		14,569			5.090	5.177	MN	190,349	1,142,094	12/21/2006	11/01/2014
30215*-AL-2	EXPLORER PIPELINE COMPANY			2	1	2,909,091	103.9000	3,022,538	2,909,091	2,909,091					6.760	6.760	JJ	82,486	199,079	07/29/2002	07/31/2017
30215*-AM-0	EXPLORER PIPELINE COMPANY			2	1	4,000,000	102.3630	4,094,521	4,000,000	4,000,000					7.010	7.011	JJ	117,612	283,733	07/29/2002	07/31/2022
302182-AE-0	EXPRESS SCRIPTS INC				2FE	41,701,160	114.0720	45,389,382	39,790,000	41,627,625		(73,535)			7.250	6.585	JD	128,212	1,490,467	06/18/2009	06/15/2019
31331F-AE-1	FEDEX CORP			2	2FE	3,303,070	106.2830	3,510,590	3,303,070	3,303,070					7.150	7.149	MS	61,010	236,169	10/18/2000	09/28/2012
31331F-AQ-4	FEDEX CORP			2	2FE	8,983,719	106.5000	9,364,907	8,793,340	8,865,231		(17,107)			7.850	7.453	JJ	289,533	690,277	06/11/2002	01/30/2015
31428X-AR-7	FEDEX CORP				2FE	81,415,054	120.9040	92,798,474	76,754,000	81,161,233		(253,820)			8.000	7.125	JJ	2,831,370	3,053,104	07/01/2009	01/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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 Maturity
31953*-AL-6	BURLINGTON NORTHERN SANTA FE C			2	1	5,116,996	105.1770	5,381,903	5,116,996	5,116,996					5.960	5.961	MN	38,969	304,973	10/15/2007	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN SANTA FE C			2	1	514,239	105.1770	540,862	514,239	514,239					5.960	5.961	MN	3,916	30,649	10/15/2007	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN SANTA FE C			2	1	3,254,183	105.1770	3,422,653	3,254,183	3,254,183					5.960	5.961	MN	24,782	193,949	10/15/2007	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN SANTA FE C			2	1	1,317,898	105.1770	1,386,126	1,317,898	1,317,898					5.960	5.961	MN	10,037	78,547	10/15/2007	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE C			2	1	1,748,167	105.1770	1,838,670	1,748,167	1,748,167					5.960	5.961	MN	13,313	104,191	10/15/2007	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN SANTA FE C			2	1	1,540,850	105.1770	1,620,620	1,540,850	1,540,850					5.960	5.961	MN	11,734	91,835	12/11/2007	12/13/2027
320809-AA-4	FIRST MASSACHUSETTS BANK				1FE	13,866,437	100.6540	11,449,347	11,375,000	11,901,630		(343,443)			7.625	4.308	JD	38,549	867,344	02/25/2005	06/15/2011
33738M-AE-1	WACHOVIA BANK				1FE	2,422,120	104.3470	2,086,944	2,000,000	2,039,602		(60,640)			7.800	4.573	FA	57,633	156,000	10/02/2002	08/18/2010
341099-CC-1	FLORIDA POWER CORP				1FE	60,953,060	106.1040	63,715,251	60,050,000	60,389,667		(97,910)			4.800	4.605	MS	960,800	2,882,400	01/29/2004	03/01/2013
341099-CH-0	FLORIDA POWER CORP				1FE	10,048,500	108.3850	10,838,460	10,000,000	10,047,134		(626)			6.350	6.314	MS	186,972	635,000	09/20/2007	09/15/2037
34486@-AA-8	NFL FOOTBALL TRUST III				1FE	10,000,000	104.3300	10,433,019	10,000,000	10,000,000					5.240	5.240	OCT	128,089	529,822	10/31/2005	10/05/2015
34487*-AA-9	NFL FOOTBALL TRUST IV				1	25,000,000	106.4010	26,600,342	25,000,000	25,000,000					6.110	6.110	OCT	373,389	1,403,529	10/28/2008	10/05/2018
346091-BC-4	FOREST OIL CORP				4FE	6,746,400	104.5000	7,315,000	7,000,000	6,782,656		36,256			8.500	9.426	FA	224,778	294,194	02/13/2009	02/15/2014
349631-AM-3	FORTUNE BRANDS INC				2FE	13,584,496	102.9490	14,001,030	13,600,000	13,596,470		3,228			5.125	5.151	JJ	321,394	697,000	01/05/2006	01/15/2011
350259-AA-5	FOSTERS FINANCIAL BREW				2FE	9,981,400	105.7900	10,579,037	10,000,000	9,996,451		2,244			6.875	6.901	JD	30,556	687,500	06/12/2001	06/15/2011
35671D-AR-6	FREEPORT-MCMORAN COPPER & GOLD			1	2FE	9,475,781	109.0000	10,169,700	9,330,000	9,460,688		(15,094)			8.250	7.754	AO	192,431	384,863	07/01/2009	04/01/2013
365558-AC-9	GARDNER DENVER INC			1	4FE	1,400,000	97.0000	1,358,000	1,400,000	1,400,000					8.000	8.000	MN	18,667	112,000	11/04/2005	05/01/2013
369550-AL-2	GENERAL DYNAMICS CORP				1FE	33,870,600	102.5810	34,877,472	34,000,000	33,986,802		20,484			4.500	4.564	FA	578,000	1,530,000	08/12/2003	08/15/2010
369604-AY-9	GENERAL ELECTRIC CO				1FE	54,476,860	105.8890	56,703,819	53,550,000	53,887,430		(100,697)			5.000	4.776	FA	1,115,625	2,677,500	06/09/2003	02/01/2013
369662G-XS-8	GENERAL ELECTRIC CAP CORP				1FE	16,944,960	107.1380	17,142,000	16,000,000	16,324,859		(142,058)			5.875	4.856	FA	355,111	940,000	03/17/2005	02/15/2012
370334-AS-3	GENERAL MILLS INC				2FE	8,079,733	108.2390	8,117,902	7,500,000	7,660,381		(70,431)			6.000	4.923	FA	170,000	450,000	07/03/2003	02/15/2012
370334-BH-6	GENERAL MILLS INC				2FE	50,798,462	106.0550	51,256,430	48,330,000	50,711,501		(86,961)			5.650	4.971	FA	1,031,577	1,456,344	08/07/2009	02/15/2019
373298-CG-1	GEORGIA-PACIFIC LLC			1	3FE	11,565,000	101.2500	11,709,563	11,565,000	11,565,000					7.000	7.000	JJ	373,293	809,550	12/13/2006	01/15/2015
373298-CH-9	GEORGIA-PACIFIC LLC				3FE	4,795,700	101.2500	4,819,500	4,760,000	4,795,679		(21)			7.125	6.988	JJ	156,386		11/06/2009	01/15/2017
374689-AC-1	GIBRALTAR INDUSTRIES			1	4FE	5,935,050	96.5000	5,785,175	5,995,000	5,952,454		5,407			8.000	8.154	JD	39,967	479,600	09/19/2006	12/01/2015
381317-AQ-9	GOLDEN WEST FINANCIAL CORP				1FE	29,207,131	104.4090	30,304,567	29,025,000	29,093,132		(23,045)			4.750	4.657	AO	344,672	1,378,688	03/30/2004	10/01/2012
38141G-DB-7	GOLDMAN SACHS GROUP INC/THE				1FE	1,002,392	105.9180	1,271,017	1,200,000	1,002,392					5.250	7.649	AO	15,750	63,000	04/29/2003	04/01/2013
38141G-DK-7	GOLDMAN SACHS GROUP INC/THE				1FE	24,024,000	104.6040	29,916,766	28,600,000	24,024,000					4.750	7.002	JJ	626,419	1,358,500	07/09/2003	07/15/2013
38141G-DQ-4	GOLDMAN SACHS GROUP INC/THE				1FE	15,120,000	106.1910	19,114,389	18,000,000	15,120,000					5.250	7.564	AO	199,500	945,000	10/22/2003	10/15/2013
397624-AE-7	GREIF BROS. CORPORATION				3FE	5,162,875	98.0000	5,047,000	5,150,000	5,160,605		(1,137)			6.750	6.713	FA	144,844	347,625	06/15/2007	02/01/2017
402740-AA-2	GULFSTREAM NATURAL GAS SYSTEM				2FE	4,741,595	104.6220	4,917,248	4,700,000	4,726,921		(3,827)			5.560	5.444	MN	43,553	261,320	10/21/2005	11/01/2015
406216-AR-2	HALLIBURTON CO				1FE	3,891,654	104.0690	3,822,440	3,673,000	3,705,218		(39,364)			5.500	4.355	AO	42,648	202,015	10/26/2004	10/15/2010
406216-AW-1	HALLIBURTON CO				1FE	10,030,100	111.9620	11,196,215	10,000,000	10,029,844		(249)			6.700	6.677	MS	197,278	675,583	09/10/2008	09/15/2038
40624@-AB-6	HALLMARK CARDS INC				2	20,000,000	108.2590	21,651,839	20,000,000	20,000,000					8.920	8.920	JJ	782,978	1,784,000	10/18/2000	07/23/2012
40624@-AF-7	HALLMARK CARDS INC				2	10,000,000	102.8300	10,283,033	10,000,000	10,000,000					7.540	7.540	JD	37,700	754,000	12/11/2000	12/13/2010
41163G-AF-8	HARCOURT GENERAL INC				1FE	9,550,977	97.7050	9,770,515	10,000,000	9,616,868		9,743			7.200	7.594	FA	300,000	720,000	02/08/2001	08/01/2027
42307T-AF-5	HEINZ H.J. FINANCE CO VAR				2FE	3,449,490	107.2690	3,218,055	3,000,000	3,127,724		(54,396)			6.000	3.964	MS	53,000	180,000	05/27/2003	03/15/2012
42307T-AH-1	HEINZ H.J. FINANCE CO				2FE	123,616,822	113.0540	127,976,902	113,200,000	123,578,609		(38,213)			7.125	6.426	FA	3,405,433		10/21/2009	08/01/2039
428040-BZ-1	HERTZ CORPORATION - THE			1	4FE	8,170,975	102.2500	7,919,263	7,745,000	7,936,079		(85,463)			8.875	7.523	JJ	343,684	687,369	01/17/2007	01/01/2012
42809H-AB-3	HESS CORPORATION				2FE	43,565,094	120.7330	44,912,859	37,200,000	43,434,538		(130,556)			8.125	5.720	FA	1,141,833	268,667	10/15/2009	02/15/2019
42809H-AC-1	HESS CORPORATION				2FE	41,859,840	99.0250	41,590,374	42,000,000	41,859,840					6.000	6.024	JJ	119,000		12/09/2009	01/15/2040
437076-AS-1	HOME DEPOT INC				2FE	40,864,390	96.5260	40,540,794	42,000,000	40,903,968		15,198			5.875	6.071	JD	102,812	2,467,500	06/19/2007	12/16/2036
44108E-AS-7	HOST HOTELS & RESORTS LP 144A			1	3FE	16,253,000	101.6250	16,107,563	15,850,000	15,966,008		(58,306)			7.125	6.688	MN	188,219	1,129,313	01/24/2005	11/01/2011
441812-KA-1	HOUSEHOLD FINANCE CORP				1FE	21,245,286	108.9030	21,051,008	19,330,000	20,039,144		(221,527)			6.375	5.002	MN	116,383	1,232,288	10/28/2003	11/27/2012
44981W-AJ-9	ING SECURITY LIFE INSTITUTIONA				1FE	21,775,020	99.9070	21,979,540	22,000,000	21,998,013		50,434			4.250	4.488	JJ	431,139	935,000	03/18/2005	01/15/2010
454889-AH-9	INDIANA MICHIGAN PWR CO				2FE	1,552,860	109.2380	1,638,573	1,500,000	1,543,241		(9,619)			6.375	5.266	MN	15,938	95,625	04/17/2009	11/01/2012
454889-AK-2	INDIANA MICHIGAN PWR CO				2FE	6,901,720	103.7260	7,260,848	7,000,000	6,944,643		9,740			5.050	5.236	MN	45,169	353,500	03/11/2005	11/15/2014
454889-AM-8	INDIANA MICHIGAN PWR CO				2FE	25,408,526	99.4480	30,040,197	30,207,000	25,469,044		49,397			6.050	7.389	MS	538,104	1,827,524	03/04/2009	03/15/2037
454889-AN-6	INDIANA MICHIGAN PWR CO				2FE	23,524,474	111.5940	26,066,047	23,358,000	23,521,632		(2,842)			7.000	6.892	MS	481,434	965,580	07/16/2009	03/15/2019
459506-B@-9	INTERNATIONAL FLAVORS & FRAGRA				2	28,000,000	106.9390	29,942,791	28,000,000	28,000,000					6.250	6.250	MS	456,944	1,750,000	09/24/2007	09/27/2017
461070-AG-9	INTERSTATE POWER & LIGHT CO				2FE	30,991,540	104.9940	31,867,870	30,352,000	30,988,233		(3,306)			6.250	6.096	JJ	901,075		07/08/2009	07/15/2039
46625H-AN-0	JPMORGAN CHASE & CO				1FE	1,505,295	109.3020	1,639,537	1,500,000	1,501,545		(632)			6.625	6.574	MS	29,260	99,375	05/07/2002	03/15/2012
46625H-AT-7	JPMORGAN CHASE & CO				1FE	13,122,960	106.6490	12,797,856	12,000,000	12,407,734		(124,067)			5.750	4.527	JJ	343,083	690,000	06/27/2003	01/02/2013
476556-DA-0	JERSEY CENTRAL POWER & LIGHT C				2FE	5,160,600	113.5030	5,675,135	5,000,000	5,152,691		(7,909)			7.350	6.892	FA	153,125	187,833	04/02/2009	02/01/2019
47745#-AB-3	JF SHEA CO INC				5*	22,000,000	81.8010	17,996,243	22,000,000	22,000,000					6.090	6.163	MON	111,650	1,447,728	10/13/2005	11/02/2017
47745#-AC-1	JF SHEA CO INC				5*	17,000,000	86.1770	14,650,096	17,000,000	17,000,000					7.340	7.447	MON	103,983	1,542,419	08/22/2006	09/06/2018

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	Maturity
478165-AF-0	JOHNSON - SC & SON				1FE	9,773,600	96.4050	9,640,530	10,000,000	9,797,247		4,032			5.750	5.912	FA	217,222	575,000	02/06/2003	02/15/2033
480081-AH-1	JONES APPAREL GROUP INC				4FE	4,496,318	96.7500	4,353,750	4,500,000	4,497,927		366			5.125	5.136	MN	29,469	230,625	05/24/2005	11/15/2014
481247-AK-0	JPMORGAN CHASE & CO--LT GTD				1	25,280,075	93.3897	25,347,425	25,000,000	25,216,299		(63,776)			2.200	1.838	JD	24,444	446,111	03/31/2009	06/15/2012
485260-BH-5	KANSAS GAS & ELECT			1	2FE	13,285,692	100.3860	13,337,004	13,285,692	13,285,692					5.647	5.646	MS	191,729	750,243	11/16/2005	03/29/2021
485260-BJ-1	KANSAS GAS & ELECT				2FE	8,970,500	98.5920	9,859,240	10,000,000	8,977,456		6,956			6.530	7.401	JD	29,022	653,000	05/26/2009	12/15/2037
485260-BL-6	KANSAS GAS & ELECT				2FE	35,086,659	111.1310	36,688,788	33,014,000	35,023,759		(62,900)			6.700	5.844	JD	98,308	1,130,546	10/16/2009	06/15/2019
48666K-AH-2	KB HOME				3FE	18,059,470	94.0000	17,051,600	18,140,000	18,099,704		8,504			5.750	5.812	FA	434,604	1,043,050	07/15/2005	02/01/2014
48666K-AL-3	KB HOME				3FE	7,441,165	92.5000	6,951,375	7,515,000	7,472,921		6,932			5.875	6.005	JJ	203,583	441,506	07/15/2005	01/15/2015
487836-AS-7	KELLOGG CO				1FE	53,941,025	106.9260	49,720,566	46,500,000	47,833,706		(1,019,355)			6.600	4.218	AO	767,250	3,069,000	05/15/2003	04/01/2011
49228R-AE-3	KERN RIVER FUNDING CORP			2	1FE	24,774,760	100.5600	24,910,318	24,771,500	24,772,614		(136)			4.893	4.942	MON	3,367	1,322,605	04/29/2003	04/30/2018
49238#-AA-5	KERR-MCGEE CORP			2	2	3,889,337	106.2420	4,132,112	3,889,337	3,889,337					7.370	7.368	JJ	269,457	137,418	01/28/2002	01/30/2019
492386-AS-6	KERR-MCGEE CORP				2FE	175,982	107.6320	174,363	162,000	166,137		(2,262)			6.875	5.288	MS	3,279	11,138	03/11/2005	09/15/2011
492386-AU-1	KERR-MCGEE CORP				2FE	16,775,000	108.2990	23,825,714	22,000,000	16,897,107		122,107			6.950	10.017	JJ	764,500	764,500	03/23/2009	07/01/2024
49240#-AA-1	KERR-MCGEE CORP			2	2	2,937,381	105.1970	3,090,040	2,937,381	2,937,380					7.270	7.270	JJ	89,571	213,548	01/28/2002	01/30/2020
49240#-AB-9	KERR-MCGEE CORP			2	2	3,272,753	105.5120	3,453,142	3,272,753	3,272,753					7.220	7.220	JJ	99,112	236,293	01/28/2002	01/30/2018
494460-BC-4	KIMCO REALTY CORP				2FE	31,625,777	97.9850	31,110,174	31,750,000	31,681,732		13,757			4.820	4.876	AO	382,588	1,530,350	06/21/2005	06/01/2014
494550-AH-9	KINDER MORGAN ENERGY PARTNERS				2FE	18,613,640	105.7540	17,978,112	17,000,000	17,284,675		(223,200)			6.750	5.296	MS	337,875	1,147,500	01/27/2003	03/15/2011
494550-AR-7	KINDER MORGAN ENERGY PARTNERS				2FE	19,610,580	104.9810	20,996,200	20,000,000	19,822,500		39,405			5.000	5.251	JD	44,444	1,000,000	12/03/2003	12/15/2013
500657-AA-9	INVISTA - MULTI			1	4FE	4,876,000	101.5000	4,669,000	4,600,000	4,667,755		(46,412)			9.250	8.061	MN	70,917	425,500	09/08/2004	05/01/2011
50075N-AB-0	KRAFT FOODS INC				2FE	29,595,973	106.4070	30,544,007	28,705,000	28,972,041		(135,793)			5.625	5.087	MN	269,109	1,614,656	01/20/2006	11/01/2011
50075N-AR-5	KRAFT FOODS INC				2FE	21,437,844	106.5010	22,056,357	20,710,000	21,436,087		(1,758)			7.000	6.712	FA	563,772	548,905	08/12/2009	08/11/2037
50075N-AU-8	KRAFT FOODS INC				2FE	45,664,740	105.1540	45,636,923	43,400,000	45,591,066		(73,674)			6.125	5.346	FA	1,107,604	1,022,875	12/04/2009	02/01/2018
50075N-AW-4	KRAFT FOODS INC				2FE	12,047,643	105.0630	11,299,530	10,755,000	12,041,982		(5,661)			6.875	6.000	JJ	318,355		08/12/2009	01/26/2039
501044-CC-3	KROGER CO/THE				2FE	3,445,894	109.5070	3,777,978	3,450,000	3,448,849		451			6.750	6.766	AO	49,163	232,875	03/26/2002	04/15/2012
501044-CH-2	KROGER CO/THE				2FE	11,349,135	107.0250	11,237,604	10,500,000	11,324,386		(24,749)			6.150	5.139	JJ	297,763		08/03/2009	01/15/2020
502413-AL-1	L-3 COMMUNICATIONS CORP			1	3FE	23,614,910	101.0000	23,911,750	23,675,000	23,645,880		5,286			6.125	6.156	JJ	668,654	1,450,094	12/11/2003	07/15/2011
502413-AS-6	L-3 COMMUNICATIONS CORP			1	3FE	750,000	99.8750	749,063	750,000	750,000					5.875	5.875	JJ	20,318	44,063	03/18/2005	01/15/2015
513075-AG-6	LAMAR MEDIA CORP			1	4FE	17,071,987	99.7500	16,199,400	16,240,000	16,377,113		(129,562)			7.250	6.317	JJ	588,700	1,177,400	12/14/2004	01/01/2011
53079E-AT-1	LIBERTY MUTUAL GROUP INC				2FE	42,960,326	99.9020	44,941,032	44,985,000	44,824,838		1,859,814			4.875	9.347	FA	913,758	1,291,444	12/31/2008	02/01/2010
53079E-AU-8	LIBERTY MUTUAL GROUP INC				2FE	9,210,412	103.0930	10,309,332	10,000,000	9,398,000		187,120			7.250	9.875	MS	241,667	487,361	12/31/2008	09/01/2012
532776-AJ-0	LIN TELEVISION CORP			1	4FE	8,708,962	96.5000	8,419,625	8,725,000	8,714,420		1,132			6.500	6.522	MN	72,466	567,125	06/16/2005	05/15/2013
539830-AF-6	LOCKHEED CORP				1FE	9,833,783	119.1250	11,912,490	10,000,000	9,861,950		4,044			7.750	7.902	MN	129,167	775,000	10/18/2000	05/01/2026
55259P-AD-8	M & I MARSHALL & ILSLEY BANK				2FE	12,780,547	77.7850	13,612,445	17,500,000	12,780,547		3,384	4,679,259		5.000	5.038	JJ	398,611	875,000	11/19/2004	01/17/2017
564759-QB-7	MANUFACTURERS & TRADERS TRUST				1FE	2,977,380	82.5810	2,477,422	3,000,000	2,982,570		2,003			5.629	5.732	JD	14,073	168,870	05/04/2007	12/01/2016
565849-AF-3	MARATHON OIL CORP				2FE	13,990,445	105.7540	16,391,829	15,500,000	14,105,058		114,583			5.900	7.337	MS	269,269	914,500	12/23/2008	03/15/2018
565849-AH-9	MARATHON OIL CORP				2FE	32,205,700	115.4120	33,700,216	29,200,000	32,145,149		(60,551)			7.500	6.022	FA	827,333	370,833	10/19/2009	02/15/2019
581557-AV-7	MCKESSON CORP				2FE	13,475,340	104.8880	13,976,353	13,325,000	13,468,764		(6,576)			5.700	5.516	MS	253,175	379,763	07/24/2009	03/01/2017
581557-AX-3	MCKESSON CORP				2FE	15,365,559	118.5880	16,400,762	13,830,000	15,307,215		(58,344)			7.500	5.963	FA	391,850	527,269	07/27/2009	02/15/2019
58983*-CF-4	TTX COMPANY TRAILER TRAIN 32A				1	43,630	100.5890	43,887	43,630	43,630					9.850	9.850	JJ	1,815	4,438	08/17/1990	01/29/2010
59001A-AK-8	MERITAGE HOMES CORP			1	4FE	4,097,372	92.0000	3,997,400	4,345,000	4,183,621		24,006			6.250	7.098	MS	79,960	271,563	01/04/2006	03/15/2015
59018Y-SH-5	MERRILL LYNCH & CO INC				1FE	47,892,500	102.8000	49,344,192	48,000,000	47,985,321		16,733			4.500	4.537	MN	342,000	2,160,000	11/25/2003	11/04/2010
59156R-AC-2	METLIFE INC				1FE	8,290,335	107.5030	8,062,710	7,500,000	7,703,361		(99,275)			6.125	4.630	JD	38,281	459,375	04/09/2003	12/01/2011
591894-BU-3	METROPOLITAN EDISON				2FE	16,292,754	104.0530	16,872,113	16,215,000	16,251,508		(10,289)			4.950	4.873	MS	236,334	802,643	07/14/2005	03/15/2013
591894-BW-9	METROPOLITAN EDISON				2FE	59,873,932	103.2780	62,488,560	60,505,000	60,183,974		66,070			4.875	5.015	AO	737,405	2,949,619	07/05/2005	04/01/2014
591894-BX-7	METROPOLITAN EDISON				2FE	30,086,640	114.7710	33,857,416	29,500,000	30,052,711		(33,929)			7.700	7.410	JJ	1,047,414	1,104,201	03/03/2009	01/15/2019
59217E-AQ-7	METROPOLITAN LIFE GLOBAL FUNDI				1FE	11,985,382	100.8930	12,127,363	12,020,000	12,017,366		7,446			4.500	4.565	MN	84,140	540,900	04/27/2005	05/05/2010
594457-BT-9	MICHIGAN CONSOLIDATED GAS				2FE	25,117,200	93.9870	23,496,850	25,000,000	25,106,715		(2,208)			5.700	5.667	MS	419,583	1,425,000	03/14/2003	03/15/2033
594457-C@-0	MICHIGAN CONSOLIDATED GAS				2	8,000,000	104.0320	8,322,560	8,000,000	8,000,000					6.040	6.040	AO	102,009	483,200	04/09/2008	04/15/2018
594457-D@-9	MICHIGAN CONSOLIDATED GAS				2	25,000,000	104.3660	26,091,500	25,000,000	25,000,000					5.940	5.940	MS	495,000	1,530,375	08/18/2008	09/01/2015
595620-AC-9	MIDAMERICAN ENERGY COMPANY				1FE	18,264,814	106.4200	18,586,183	17,465,000	17,755,515		(87,429)			5.125	4.532	JJ	412,732	895,081	06/30/2003	01/15/2013
59562V-AM-9	MIDAMERICAN ENERGY HLDGS				2FE	23,753,154	102.4190	24,400,374	23,824,000	23,754,970		1,816			6.125	6.145	AO	364,805	729,610	07/13/2009	04/01/2036
598326-A*-7	MIDWEST INDEPENDENT TRANSMISSI /PVT			2	1	2,000,000	103.9520	2,079,040	2,000,000	2,000,000					4.620	4.605	FA	31,570	92,400	02/25/2003	02/28/2013
598326-A@-5	MIDWEST INDEPENDENT TRANSMISSI /PVT			2	1	7,142,857	103.5740	7,398,143	7,142,857	7,142,857					4.490	4.490	JJ	146,994	320,714	01/14/2004	01/16/2014
60467X-AC-1	MIRANT NORTH AMERICA LLC			1	4FE	4,704,691	98.8750	4,592,744	4,645,000	4,670,146		(11,338)			7.375	7.080	JD	952	342,569	08/04/2006	12/31/2011
615394-AF-0	MOOG INC			1	4FE	11,716,000	94.6250	10,976,500	11,600,000	11,650,707		(14,767)			6.250	6.090	JJ	334,306	725,000	01/05/2005	01/15/2013
617446-GM-5	MORGAN STANLEY				1FE	6,591,000	105.9480	6,886,640	6,500,000	6,515,718		(11,345)			6.750	6.551	AO	92,625	438,750	08/02/2001	04/15/2011

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	Maturity
617446-HR-3	MORGAN STANLEY				1FE	99,268,655	105.6860	103,572,305	98,000,000	98,504,490		(143,719)			5.300	5.121	MS	1,731,333	5,194,000	05/27/2005	03/01/2013
629010-XX-2	NFL FOOTBALL TRUST II /PVT				1FE	12,800,000	104.0650	13,320,309	12,800,000	12,800,000					5.050	4.990	OCT	158,009	653,582	04/02/2004	10/04/2014
629377-AT-9	NRG ENERGY INC				4FE	7,393,775	101.2500	7,371,000	7,280,000	7,346,162		(13,569)			7.250	6.990	FA	219,917	527,800	03/15/2006	02/01/2014
63534P-AD-9	NATIONAL CITY BANK				1FE	41,467,630	101.4480	42,100,765	41,500,000	41,487,356		3,433			4.625	4.635	MN	319,896	1,919,375	05/05/2003	05/01/2013
637071-AH-4	NATIONAL OILWELL VARCO INC.			1	2FE	1,533,750	100.3570	1,505,358	1,500,000	1,524,152		(5,858)			6.125	5.627	FA	34,708	91,875	04/21/2008	08/15/2013
641423-BK-3	NEVADA POWER COMPANY				2FE	6,023,633	107.3150	6,629,902	6,178,000	6,044,101		20,468			5.875	6.370	JJ	167,364	181,479	07/01/2009	01/15/2015
641423-BM-9	NEVADA POWER COMPANY				2FE	9,800,647	105.9630	10,670,434	10,070,000	9,846,773		30,447			5.950	6.384	MS	176,421	543,235	07/15/2009	03/15/2016
641423-BS-6	NEVADA POWER COMPANY				2FE	2,480,796	107.0140	2,568,338	2,400,000	2,478,328		(2,468)			6.500	5.996	MN	19,933	78,000	09/16/2009	05/15/2018
641423-BU-1	NEVADA POWER COMPANY				2FE	1,731,632	106.6480	2,292,936	2,150,000	1,735,841		3,630			6.750	8.583	JJ	72,563	140,063	02/13/2009	07/01/2037
641423-BW-7	NEVADA POWER COMPANY				2FE	7,996,121	107.2290	8,948,245	8,345,000	8,020,312		23,687			6.500	7.113	FA	226,010	359,450	04/17/2009	08/01/2018
641423-BX-5	NEVADA POWER COMPANY				2FE	36,999,630	112.1790	41,506,143	37,000,000	37,000,030		400			7.375	7.375	JJ	1,258,257	1,387,115	01/07/2009	01/15/2014
641423-BY-3	NEVADA POWER COMPANY				2FE	43,767,789	111.6440	47,906,569	42,910,000	43,739,594		(28,194)			7.125	6.836	MS	900,216	1,639,073	06/18/2009	03/15/2019
650094-CJ-2	VERIZON NEW YORK INC				1FE	12,521,913	92.2570	12,224,026	13,250,000	12,532,190		10,277			6.500	7.031	AO	181,819	430,625	07/21/2009	04/15/2028
651290-AE-8	NEWFIELD EXPLORATION CO				3FE	10,123,675	103.2500	10,376,625	10,050,000	10,065,366		(12,376)			7.625	7.485	MS	255,437	766,313	06/07/2004	03/01/2011
651290-AH-1	NEWFIELD EXPLORATION CO			1	3FE	11,540,429	101.0000	11,312,000	11,200,000	11,337,900		(47,330)			6.625	6.109	MS	247,333	742,000	10/23/2006	09/01/2014
652478-AQ-1	NEWS AMERICA HOLDINGS INC				2FE	9,960,307	117.9890	11,798,910	10,000,000	9,975,184		1,913			8.250	8.291	FA	323,125	825,000	10/18/2000	08/10/2018
652478-BC-1	NEWS AMERICA INC				2FE	4,623,800	104.2600	5,213,010	5,000,000	4,633,502		9,702			7.430	8.245	AO	92,875	371,500	02/04/2009	10/01/2026
652478-BY-3	NEWS AMERICA HOLDINGS INC				2FE	19,853,371	115.9730	23,142,432	19,955,000	19,858,100		4,730			8.150	8.195	AO	334,302	1,626,333	02/04/2009	10/17/2036
652482-BD-1	NEWS AMERICA INC				2FE	27,420,990	100.2450	27,066,096	27,000,000	27,017,408		(83,038)			4.750	4.429	MS	377,625	1,282,500	09/01/2004	03/15/2010
652482-BG-4	NEWS AMERICA INC				2FE	36,239,245	108.0900	39,128,435	36,200,000	36,224,476		(4,231)			5.300	5.284	JD	85,271	1,918,600	04/12/2005	12/15/2014
652482-BL-3	NEWS AMERICA INC				2FE	25,664,448	102.6840	28,157,979	27,422,000	25,693,553		20,387			6.400	6.920	JD	78,000	1,755,008	04/24/2009	12/15/2035
652482-BQ-2	NEWS AMERICA INC				2FE	6,194,340	105.6310	7,922,303	7,500,000	6,202,209		7,869			6.650	8.244	MN	63,729	349,125	05/26/2009	11/15/2037
65332V-BJ-1	NEXTEL COMMUNICATIONS INC			1	3FE	13,117,500	93.3750	12,260,138	13,130,000	13,123,500		1,324			5.950	5.963	MS	230,030	781,235	11/21/2005	03/15/2014
654730-AK-9	NISOURCE FINANCE CORPORATION				2FE	12,480,669	106.4760	12,548,149	11,785,000	12,058,971		(77,476)			6.150	5.342	MS	241,593	724,778	10/03/2003	03/01/2013
654730-AL-7	NISOURCE FINANCE CORPORATION				2FE	20,983,232	103.7960	21,075,718	20,305,000	20,662,466		(68,633)			5.400	4.962	JJ	505,595	1,096,470	10/19/2004	07/15/2014
654730-AQ-6	NISOURCE FINANCE CORPORATION				2FE	18,706,626	98.3580	21,671,130	22,033,000	18,889,079		182,453			5.250	7.741	MS	340,593	578,366	08/07/2009	09/15/2017
654730-AR-4	NISOURCE FINANCE CORPORATION				2FE	4,164,147	96.9700	4,664,262	4,810,000	4,182,424		18,277			5.450	7.217	MS	77,187	131,073	08/07/2009	09/15/2020
654730-AS-2	NISOURCE FINANCE CORPORATION				2FE	21,677,275	103.9360	24,147,544	23,233,000	21,748,763		71,488			6.400	7.447	MS	437,813	743,456	08/07/2009	03/15/2018
654730-AT-0	NISOURCE FINANCE CORPORATION				2FE	20,457,580	106.9450	22,926,805	21,438,000	20,503,972		46,392			6.800	7.460	JJ	672,200	340,000	08/07/2009	01/15/2019
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	1,289,569	105.7820	1,301,117	1,230,000	1,287,507		(2,062)			5.750	5.050	AO	17,681	35,363	08/10/2009	04/01/2018
655844-BC-1	NORFOLK SOUTHERN CORP				2FE	33,118,838	106.7750	33,895,629	31,745,000	33,072,859		(45,979)			5.900	5.330	JD	83,242	1,009,315	07/24/2009	06/15/2019
665772-BZ-1	NORTHERN STATES POWER				1FE	15,507,815	102.3780	15,868,640	15,500,000	15,500,730		(1,211)			4.750	4.742	FA	306,771	736,250	08/05/2003	08/01/2010
666807-AT-9	NORTHROP GRUMMAN CORP				2FE	10,772,339	105.8580	9,901,929	9,354,000	9,601,379		(210,096)			7.125	4.676	FA	251,779	666,473	09/19/2003	02/15/2011
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	56,451,791	102.1160	56,955,032	55,775,000	56,430,133		(21,658)			5.050	4.895	FA	1,181,423		08/06/2009	08/01/2019
667748-AM-9	NORTHWEST PIPELINE				2FE	41,407,030	112.5990	43,665,892	38,780,000	41,294,291		(112,738)			7.000	5.759	JD	120,649	2,018,100	08/28/2009	06/15/2016
667748-AP-2	NORTHWEST PIPELINE				2FE	8,049,686	106.7750	8,990,446	8,420,000	8,076,855		27,169			5.950	6.660	AO	105,765	465,290	07/10/2009	04/15/2017
667752-AB-5	NORTHWEST PIPELINE				2FE	35,918,904	105.7940	41,478,458	39,207,000	36,149,307		221,282			6.050	7.295	JD	105,423	2,361,981	09/15/2009	06/15/2018
67461F-FS-1	OCCIDENTAL PETROLEUM CORP				1FE	9,021,510	100.7370	9,066,339	9,000,000	9,000,816		(3,894)			4.250	4.205	MS	112,625	382,500	12/17/2003	03/15/2010
676255-AL-6	BRISTOW GROUP INC			1	3FE	13,283,875	98.7500	13,281,875	13,450,000	13,364,266		15,352			6.125	6.285	JD	36,614	823,813	01/28/2004	06/15/2013
677415-CD-1	OHIO POWER CO				2FE	3,756,550	105.5570	3,694,506	3,500,000	3,594,715		(27,633)			5.500	4.560	FA	72,722	192,500	05/07/2003	02/15/2013
677415-CG-4	OHIO POWER CO				2FE	34,312,311	104.5140	35,963,417	34,410,000	34,363,216		10,228			4.850	4.887	JJ	769,541	1,668,885	10/28/2004	01/15/2014
677415-CM-1	OHIO POWER CO				2FE	12,155,000	100.0000	13,000,000	13,000,000	12,824,801		656,423			0.464	9.780	JAJO	14,757	266,042	12/19/2008	04/05/2010
681904-AG-3	OMNICARE INC			1	4FE	14,733,018	97.0000	14,048,510	14,483,000	14,539,673		(37,373)			6.125	5.833	JD	73,924	887,084	01/30/2004	06/01/2011
681904-AK-4	OMNICARE INC			1	4FE	2,756,206	97.2500	2,640,338	2,715,000	2,738,074		(4,951)			6.875	6.627	JD	8,296	186,656	12/14/2005	12/15/2013
68233D-AL-1	TXU ELECTRIC DELIVERY CO				2FE	49,345,387	109.0840	48,705,917	44,650,000	47,312,665		(441,993)			6.375	5.020	JJ	1,312,524	2,718,938	07/10/2009	01/15/2015
68233D-AR-8	TXU ELECTRIC DELIVERY CO				2FE	18,074,285	111.1850	18,324,383	16,481,000	17,771,515		(58,674)			7.000	6.103	MS	384,557	1,063,720	07/14/2009	09/01/2022
68233D-AS-6	TXU ELECTRIC DELIVERY CO				2FE	58,643,955	108.0050	57,102,032	52,870,000	54,880,103		(798,309)			6.375	4.636	MN	561,744	3,370,463	11/03/2004	05/01/2012
68233D-AT-4	TXU ELECTRIC DELIVERY CO				2FE	3,996,325	110.6090	4,446,498	4,020,000	3,996,970		645			7.000	7.046	MN	46,900	140,700	06/17/2009	05/01/2032
68233J-AB-0	TXU ELECTRIC DELIVERY CO				2FE	13,761,150	107.2870	13,947,362	13,000,000	13,682,416		(78,734)			5.950	4.384	MS	257,833	386,750	07/08/2009	09/01/2013
69073T-AL-7	OWENS-BROCKWAY GLASS CONTAINER			1	3FE	4,153,050	102.2500	4,355,850	4,260,000	4,160,760		7,710			6.750	7.320	JD	23,963	194,400	07/15/2009	12/01/2014
693627-AX-9	DUKE ENERGY INDIANA INC - PSI				2FE	46,721,058	104.6390	49,389,705	47,200,000	46,988,495		50,514			5.000	5.134	MS	694,889	2,360,000	07/27/2004	09/15/2013
69362B-AN-2	PSEG POWER				2FE	6,738,786	105.5850	7,100,597	6,725,000	6,733,080		(1,128)			5.500	5.476	JD	30,823	369,875	12/17/2003	12/01/2015
69362B-AR-3	PSEG POWER				2FE	29,357,240	102.8870	29,286,756	28,465,000	29,336,509		(20,731)			5.320	4.780	MS	450,095		10/20/2009	09/15/2016
693659-AC-8	ARIZONA PUB SERVICE			2	2FE	9,309,000	107.8160	10,036,591	9,309,000	9,309,000					8.000	7.997	JD	2,069	744,720	10/18/2000	12/30/2015
69422P-AD-1	PACIFIC ENERGY PARTNERS L.P.			1	2FE	3,593,142	102.8820	3,667,733	3,565,000	3,580,439		(3,611)			6.250	6.118	MS	65,606	222,813	02/03/2006	09/15/2013
694308-GC-5	PACIFIC GAS AND ELECTRIC COMPA				1FE	33,567,450	103.3910	36,186,939	35,000,000	34,712,107		234,341			4.200	4.935	MS	490,000	1,470,000	07/27/2004	03/01/2011

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	Maturity
694308-GD-3	PACIFIC GAS AND ELECTRIC COMPA				1FE	38,147,535	106.2000	40,727,623	38,350,000	38,249,743		21,173			4.800	4.870	MS	613,600	1,840,800	10/27/2004	03/01/2014
694308-GE-1	PACIFIC GAS AND ELECTRIC COMPA				1FE	3,004,751	104.4030	3,789,843	3,630,000	3,014,983		9,048			6.050	7.591	MS	73,205	219,615	11/17/2008	03/01/2034
694308-GM-3	PACIFIC GAS AND ELECTRIC COMPA				1FE	5,037,313	108.4390	6,484,658	5,980,000	5,048,450		9,639			6.350	7.714	FA	143,454	379,730	11/13/2008	02/15/2038
694308-GN-1	PACIFIC GAS AND ELECTRIC COMPA				1FE	33,340,573	122.1850	35,783,060	29,286,000	33,123,991		(208,010)			8.250	6.267	AO	510,065	1,806,173	06/18/2009	10/15/2018
695114-BW-7	PACIFICORP				1FE	14,161,824	108.8880	14,737,937	13,535,000	13,851,047		(76,324)			5.450	4.755	MS	217,199	737,658	09/15/2005	09/15/2013
695114-BX-5	PACIFICORP				1FE	5,527,610	102.7420	5,650,827	5,500,000	5,526,367		(470)			5.900	5.863	FA	122,589	324,500	03/21/2006	08/15/2034
695114-BZ-0	PACIFICORP				1FE	4,586,350	94.7480	4,737,410	5,000,000	4,609,681		6,556			5.250	5.843	JD	11,667	262,500	03/21/2006	06/15/2035
695114-CG-1	PACIFICORP				1FE	3,995,000	107.8290	4,313,145	4,000,000	3,995,268		62			6.250	6.259	AO	52,778	250,000	09/28/2007	10/15/2037
695114-CJ-5	PACIFICORP				1FE	7,821,940	108.5800	8,686,390	8,000,000	7,824,958		2,081			6.350	6.520	JJ	234,244	505,178	07/17/2008	07/15/2038
695156-AM-1	PACKAGING CORP OF AMERICA				2FE	19,967,670	105.3090	21,061,735	20,000,000	19,986,499		3,292			5.750	5.771	FA	479,167	1,150,000	09/17/2003	08/01/2013
698455-AA-0	PANHANDLE EASTERN PIPELINE				2FE	34,655,325	105.7370	36,479,369	34,500,000	34,672,869		17,544			6.200	6.093	MN	356,500	1,069,500	09/18/2009	11/01/2017
698455-AB-8	PANHANDLE EASTERN PIPELINE				2FE	14,366,262	110.4220	16,673,692	15,100,000	14,402,032		35,770			7.000	7.753	JD	46,978	987,000	06/18/2009	06/15/2018
698455-AC-6	PANHANDLE EASTERN PIPELINE				2FE	17,545,000	115.5370	19,109,869	16,540,000	17,520,183		(24,817)			8.125	7.220	JD	111,990	668,205	10/05/2009	06/01/2019
698465-BJ-9	PANHANDLE EASTERN PIPELINE				2FE	13,756,450	108.0650	15,021,091	13,900,000	13,775,529		19,079			6.050	6.330	FA	317,692	420,475	06/04/2009	08/15/2013
704549-AC-8	PEABODY ENERGY CORP			1	3FE	24,991,547	101.1250	24,902,031	24,625,000	24,679,298		(61,479)			6.875	6.600	MS	498,485	1,692,969	04/21/2005	03/15/2011
704549-AD-6	PEABODY ENERGY CORP			1	3FE	4,326,000	97.5000	4,192,500	4,300,000	4,309,417		(3,748)			5.875	5.771	AO	53,332	252,625	12/14/2004	04/15/2012
717081-DB-6	PFIZER INC				1FE	31,211,568	111.1620	32,319,298	29,074,000	31,123,994		(87,574)			6.200	5.225	MS	530,762	856,229	06/18/2009	03/15/2019
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN				1FE	10,495,019	113.3120	11,501,148	10,150,000	10,434,651		(58,115)			6.875	6.109	MS	201,590	581,510	12/12/2008	03/17/2014
723787-AJ-6	PIONEER NATURAL RESOURCES CO				3FE	9,408,576	100.2500	9,513,725	9,490,000	9,408,576					7.500	7.625	JJ	94,900		11/09/2009	01/15/2020
72925#-AC-1	PLUM CREEK TIMBER CO -LP				2	14,000,000	104.4100	14,617,390	14,000,000	14,000,000					7.660	7.660	AO	268,100	1,072,400	10/04/2001	10/01/2011
731020-AA-4	POLAR TANKERS INC				1FE	38,459,716	96.9220	39,505,241	40,760,000	38,480,510		20,794			5.951	6.377	MN	343,631	2,128,078	11/04/2009	05/10/2037
737662-BP-0	POTOMAC EDISON				2FE	10,677,080	104.8090	10,873,882	10,375,000	10,628,925		(25,074)			5.350	4.780	MN	70,925	383,863	07/10/2009	11/15/2014
737679-DC-1	POTOMAC ELECTRIC				1FE	38,884,861	127.0050	44,210,515	34,810,000	38,856,728		(27,851)			7.900	6.956	JD	122,222	2,611,586	07/14/2009	12/15/2038
74153W-AN-9	PRICOA GLOBAL FUNDING I				1FE	11,831,925	100.0320	12,003,849	12,000,000	11,998,526		37,425			4.200	4.523	JJ	232,400	504,000	03/09/2005	01/15/2010
74153W-AS-8	PRICOA GLOBAL FUNDING I				1FE	18,465,960	103.5430	19,155,455	18,500,000	18,486,683		4,948			4.625	4.656	JD	14,260	855,625	06/16/2005	06/25/2012
7425A0-A5-9	PRINCIPAL LIFE GLOBAL FUNDING				1FE	3,000,270	101.8010	3,054,018	3,000,000	3,000,253		(17)			5.250	5.247	JJ	72,625	157,500	12/12/2007	01/15/2013
743263-AM-7	PROGRESS ENERGY INC				2FE	16,771,531	109.4760	18,276,985	16,695,000	16,760,783		(10,748)			6.050	5.943	MS	297,403	493,801	03/16/2009	03/15/2014
743263-AP-0	PROGRESS ENERGY INC				2FE	19,459,240	99.5020	19,402,969	19,500,000	19,459,394		154			6.000	6.015	JD	136,500		12/10/2009	12/01/2039
744448-BU-4	PUB SERV CO OF COLORADO				1FE	55,755,908	114.7400	52,449,720	45,712,000	49,353,055		(1,213,115)			7.875	4.749	AO	899,955	3,599,820	10/27/2004	10/01/2012
744448-BX-8	PUB SERV CO OF COLORADO				1FE	4,912,308	108.5720	5,157,170	4,750,000	4,826,827		(15,828)			5.500	5.072	AO	65,313	261,250	10/29/2003	04/01/2014
744448-BY-6	PUB SERV CO OF COLORADO				1FE	11,252,614	105.4640	11,569,401	10,970,000	11,090,022		(34,551)			4.875	4.500	MS	178,263	534,788	11/10/2004	03/01/2013
744533-BG-4	PUBLIC SERVICE OF OKLAHOMA				2FE	10,984,710	102.5160	11,276,749	11,000,000	10,996,091		2,697			4.700	4.727	MN	66,061	517,000	05/17/2005	05/15/2011
744560-AJ-5	PUBLIC SERVICE ELEC & GAS MNTB				1FE	19,541,962	107.2670	20,502,976	19,114,000	19,262,932		(51,186)			5.125	4.810	MS	326,531	979,593	10/27/2003	09/01/2012
744560-AL-0	PUBLIC SERVICE ELEC & GAS				1FE	38,795,095	106.9250	39,485,155	36,928,000	37,782,469		(209,229)			5.375	4.680	MS	661,627	1,984,880	10/29/2004	09/01/2013
744560-AN-6	PUBLIC SERVICE ELEC & GAS				1FE	17,835,752	106.1410	18,585,324	17,510,000	17,682,979		(32,744)			5.000	4.759	FA	330,744	875,500	10/27/2004	08/15/2014
74913G-AG-0	US WEST COMMUNICATIONS INC				2FE	4,487,250	103.8750	4,830,188	4,650,000	4,499,489		12,239			7.500	8.340	AO	87,188	174,375	07/16/2009	10/01/2014
74913G-AK-1	US WEST COMMUNICATIONS INC				2FE	8,580,041	103.5000	8,699,175	8,405,000	8,521,772		(16,895)			7.625	7.311	JD	28,484	640,881	02/10/2006	06/15/2015
74955D-AA-9	ROCKPORT GENERATING STATION			2	2FE	747,249	117.3180	876,658	747,249	747,249					9.810	9.807	JD	4,887	73,305	10/21/1998	12/07/2021
74955E-AA-7	RGS I&M FUNDING CORP			2	2FE	747,249	117.3180	876,658	747,249	747,249					9.810	9.807	JD	4,887	73,305	10/21/1998	12/07/2021
74971X-AA-5	RRI ENERGY INC			1	3FE	5,037,279	102.0000	5,084,700	4,985,000	5,006,711		(6,865)			6.750	6.577	JD	14,955	336,488	01/06/2005	12/15/2012
749860-AC-5	RREEF AMERICA REIT II INC				1	10,000,000	95.6710	9,567,126	10,000,000	10,000,000					5.290	5.290	AO	111,678	529,000	10/13/2004	10/15/2014
749860-AD-3	RREEF AMERICA REIT II INC				1	12,000,000	93.3890	11,206,650	12,000,000	12,000,000					5.060	5.060	JD	30,360	607,200	06/09/2005	06/13/2015
749860-AH-4	RREEF AMERICA REIT II INC				1	14,000,000	93.4720	13,086,073	14,000,000	14,000,000					5.410	5.410	FA	298,752	757,400	01/30/2006	02/09/2016
75281A-AB-5	RANGE RESOURCES CORP			1	3FE	857,813	101.7500	931,013	915,000	866,638		8,825			7.375	9.158	JJ	31,116	33,741	03/19/2009	07/15/2013
75281A-AF-6	RANGE RESOURCES CORP			1	3FE	15,259,938	99.2500	15,959,400	16,080,000	15,327,612		67,674			6.375	7.467	MS	301,835	328,313	11/24/2009	03/15/2015
755111-BN-0	RAYTHEON CO				1FE	51,857,818	108.1670	53,001,977	49,000,000	50,094,454		(305,721)			5.375	4.626	AO	658,438	2,633,750	07/03/2003	04/01/2013
75737#-AD-0	REDFIRE INC.				2	22,000,000	107.5230	23,655,101	22,000,000	22,000,000					6.830	6.830	JD	58,434	751,300	06/11/2009	06/17/2014
758202-AG-0	REED ELSEVIER CAPITAL				2FE	27,544,239	121.6770	27,468,560	22,575,000	27,408,043		(136,196)			8.625	5.576	JJ	897,827		09/21/2009	01/15/2019
758940-AF-7	REGIONS FINANCIAL CORP				2FE	33,547,087	98.3710	28,930,812	29,410,000	30,263,656		(698,608)			7.000	4.417	MS	686,233	2,058,700	11/10/2004	03/01/2011
75913M-AA-7	REGIONS BANK				2FE	2,967,420	73.9860	2,219,594	3,000,000	2,968,392		406			6.450	6.533	JD	2,688	193,500	06/21/2007	06/26/2037
7591EA-AA-1	REGIONS BANK --LT GTD				1FE	10,225,100	102.1577	10,215,770	10,000,000	10,108,946		(113,949)			2.750	1.580	JD	16,042	274,236	12/19/2008	12/10/2010
760761-AA-4	REPUBLIC SERVICES INC				2FE	28,095,611	101.5450	27,731,994	27,310,000	28,085,761		(9,850)			5.500	5.124	MS	471,477		11/03/2009	09/15/2019
771196-AS-1	ROCHE HOLDINGS INC				1FE	52,372,800	109.8850	54,667,837	49,750,000	52,267,282		(105,518)			6.000	5.296	MS	995,000	1,542,250	06/18/2009	03/01/2019
771196-AU-6	ROCHE HOLDINGS INC				1FE	13,846,070	120.9860	16,938,040	14,000,000	13,847,592		1,522			7.000	7.088	MS	326,667	506,333	02/19/2009	03/01/2039
78387G-AD-5	SBC COMMUNICATIONS INC				1FE	6,431,355	105.8970	6,812,373	6,433,000	6,432,796		158			6.250	6.253	MS	118,385	402,063	05/07/2002	03/15/2011
78387G-AK-9	SBC COMMUNICATIONS INC				1FE	54,487,580	109.5790	54,794,930	50,005,000	51,469,404		(514,349)			5.875	4.674	FA	1,109,833	2,937,794	07/08/2003	08/15/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
78401F-AA-5	SBA TELECOMMUNICATIONS INC			1	3FE	16,360,596	104.5000	16,852,715	16,127,000	16,356,149		(4,448)			8.000	7.681	FA	562,653		12/03/2009	08/15/2015
786514-BR-9	SAFEWAY INC				2FE	57,506,171	99.1670	56,723,524	57,200,000	57,496,997		(9,174)			5.000	4.931	FA	1,144,000		08/03/2009	08/15/2019
805901-AQ-8	SCANA CORP				2FE	10,491,173	105.8820	10,588,240	10,000,000	10,158,707		(70,988)			6.250	5.429	FA	260,417	625,000	11/05/2004	02/01/2012
811410-AK-5	SL SERVICE INC			2	2FE	1,013,341	99.9050	1,012,378	1,013,341	1,013,341					6.600	6.601	JJ	33,254	66,880	02/11/1998	01/02/2011
811410-AL-3	SL SERVICE INC			2	2FE	1,013,341	99.9050	1,012,378	1,013,341	1,013,341					6.600	6.601	JJ	33,254	66,880	02/11/1998	01/02/2011
811410-AM-1	SL SERVICE INC			2	2FE	1,013,341	99.9050	1,012,378	1,013,341	1,013,341					6.600	6.601	JJ	33,254	66,880	02/11/1998	01/02/2011
812007-AE-2	OCEAN ENERGY INC				2FE	5,405,320	109.7410	5,245,625	4,780,000	5,402,538		(2,782)			7.500	6.271	MS	105,558		11/02/2009	09/15/2027
816851-AF-6	SEMPRA ENERGY				2FE	35,007,913	106.6340	34,634,593	32,480,000	33,470,623		(290,986)			6.000	4.921	FA	812,000	1,948,800	03/10/2005	02/01/2013
826418-BD-6	SIERRA PACIFIC PWR				2FE	35,712,841	105.9800	39,593,941	37,360,000	35,897,314		165,574			6.000	6.755	MN	286,427	2,205,600	07/13/2009	05/15/2016
826418-BE-4	SIERRA PACIFIC PWR				2FE	26,180,015	105.9650	30,570,960	28,850,000	26,209,069		27,516			6.750	7.539	JJ	973,688	1,142,438	02/13/2009	07/01/2037
826418-BH-7	SIERRA PACIFIC PWR				2FE	4,916,397	106.6520	5,293,134	4,963,000	4,923,435		7,038			5.450	5.694	MS	90,161	135,242	04/15/2009	09/01/2013
827048-AK-5	SILGAN HOLDINGS INC			1	4FE	19,613,500	101.0000	19,715,200	19,520,000	19,546,806		(13,077)			6.750	6.671	MN	168,360	1,317,600	01/06/2004	11/15/2011
828807-BA-4	SIMON PROPERTY GROUP L.P.				1FE	4,044,440	100.6610	4,026,456	4,000,000	4,001,696		(7,764)			4.875	4.672	MS	55,792	195,000	10/10/2003	03/18/2010
828807-BL-0	SIMON PROPERTY GROUP L.P.				1FE	13,982,656	101.4810	14,207,284	14,000,000	13,998,292		3,631			4.600	4.627	JD	28,622	644,000	09/08/2005	06/15/2010
828807-BM-8	SIMON PROPERTY GROUP L.P.				1FE	15,960,066	98.7800	15,804,832	16,000,000	15,976,244		3,686			5.100	5.132	JD	36,267	816,000	09/08/2005	06/15/2015
83367#-AB-5	COMMONWEALTH EDISON			2	2	3,135,188	105.2420	3,299,539	3,135,188	3,135,188					7.340	7.338	JJ	97,163	230,123	10/18/2000	01/29/2013
837004-BW-9	SOUTH CAROLINA E&G				1FE	11,961,240	101.4610	12,175,293	12,000,000	11,965,188		706			5.800	5.823	JJ	320,933	696,000	01/15/2003	01/15/2033
842400-ER-0	SOUTHERN CA EDISON				1FE	9,175,572	107.7530	9,870,211	9,160,000	9,168,274		(1,808)			5.000	4.975	JJ	211,189	458,000	03/09/2005	01/15/2014
842400-FC-2	SOUTHERN CA EDISON				1FE	19,012,895	100.4590	20,594,095	20,500,000	19,088,417		21,463			5.625	6.159	FA	480,469	1,153,125	04/20/2006	02/01/2036
842434-CA-8	SOUTHERN CA GAS CO				1FE	10,644,769	107.0430	11,133,563	10,401,000	10,483,038		(27,503)			4.800	4.491	AO	124,812	499,248	06/27/2003	10/01/2012
842434-CE-0	SOUTHERN CA GAS CO				1FE	12,437,238	102.9160	12,797,629	12,435,000	12,435,494		(455)			4.375	4.371	JJ	250,859	544,031	06/29/2005	01/15/2011
843452-AZ-6	SOUTHERN NATURAL GAS				2FE	27,412,065	114.9970	30,821,523	26,802,000	27,412,884		818			8.000	7.768	MS	714,720	1,115,000	09/02/2009	03/01/2032
843452-BC-6	SOUTHERN NATURAL GAS				2FE	48,027,841	102.6940	50,830,251	49,497,000	48,138,298		93,893			5.900	6.372	AO	730,081	1,768,289	07/23/2009	04/01/2017
843830-AD-2	SOUTHERN STAR CENTRAL CORP			1	3FE	5,437,625	96.5000	5,355,750	5,550,000	5,468,880		10,186			6.750	7.046	MS	124,875	374,625	10/05/2006	03/01/2016
843830-AA-1	SOUTHERN STAR CENTRAL GAS PIPE				2FE	4,960,350	95.5000	4,775,000	5,000,000	4,972,738		3,380			6.000	6.104	JD	25,000	300,000	04/20/2006	06/01/2016
84603M-EX-0	SOVEREIGN BANCORP INC				1FE	46,772,815	100.9060	47,425,726	47,000,000	46,914,329		23,960			5.125	5.187	MS	709,243	2,408,750	03/13/2003	03/15/2013
84611#-AC-5	SOVRAN SELF STORAGE INC				2	12,000,000	84.7340	10,168,111	12,000,000	12,000,000					6.380	6.380	AO	138,233	870,600	04/04/2006	04/26/2016
847788-AK-2	SPEEDWAY MOTORSPORTS INC			1	4FE	14,247,488	99.5000	13,611,600	13,680,000	13,813,206		(88,726)			6.750	6.012	JD	76,950	923,400	01/04/2005	06/01/2011
852060-AD-4	SPRINT CAPITAL CORP GTY				3FE	27,183,900	83.1250	20,781,250	25,000,000	26,945,971		(53,493)			6.875	6.171	MN	219,618	1,718,750	01/25/2005	11/15/2028
852060-AJ-1	SPRINT CAPITAL CORP				3FE	53,499,023	102.3750	48,945,488	47,810,000	48,922,649		(975,280)			7.625	5.377	JJ	1,529,090	3,645,513	03/28/2006	01/30/2011
854616-AK-5	STANLEY WORKS/THE				1FE	5,991,626	106.0190	6,361,122	6,000,000	5,996,869		1,006			4.900	4.920	MN	49,000	294,000	09/01/2004	11/01/2012
85590A-AN-4	STARWOOD HOTELS & RESORTS WORL				3FE	6,755,961	100.0000	6,925,000	6,925,000	6,757,106		1,146			7.150	7.500	JD	56,391		11/05/2009	12/01/2019
857689-AV-5	STATION CASINOS INC			1	6FE	3,456,000	15.1250	2,613,600	17,280,000	2,613,600	(842,400)				0.000	22.204	AO			04/28/2005	04/01/2012
867363-AE-3	SUNGARD DATA				4FE	2,984,225	93.2500	3,189,150	3,420,000	3,173,711		51,186			4.875	6.951	JJ	76,879	166,725	11/21/2006	01/15/2014
86764P-AB-5	SUNOCO INC				2FE	10,643,553	105.3890	11,281,887	10,705,000	10,694,915		7,493			6.750	6.830	AO	180,647	722,588	03/26/2001	04/01/2011
86787G-AB-8	SUNTRUST BANK				2FE	70,999,377	103.9390	64,999,543	62,536,000	64,124,232		(1,213,565)			6.375	4.265	AO	996,668	3,986,670	04/11/2005	04/01/2011
872312-AA-1	TCM SUB LLC				2FE	25,052,380	98.5290	24,632,147	25,000,000	25,051,700		(680)			3.550	3.504	JJ	39,444		12/11/2009	01/15/2015
87305Q-BS-9	TTX COMPANY 144A				2FE	27,988,520	101.2420	28,347,737	28,000,000	27,998,202		1,802			4.500	4.507	JD	56,000	1,260,000	12/12/2003	12/15/2010
875127-AS-1	TAMPA ELECTRIC CO				2FE	9,913,518	107.9880	9,340,971	8,650,000	9,052,900		(151,075)			6.875	4.840	JD	26,431	594,688	02/05/2004	06/15/2012
875127-AU-6	TAMPA ELECTRIC CO				2FE	13,302,990	107.2710	12,872,496	12,000,000	12,446,821		(156,290)			6.375	4.845	FA	289,000	765,000	08/18/2005	08/15/2012
875127-AW-2	TAMPA ELECTRIC CO				2FE	2,874,771	100.7720	2,720,836	2,700,000	2,874,395		(376)			6.150	5.682	MN	21,218	83,025	10/21/2009	05/15/2037
875127-AX-0	TAMPA ELECTRIC CO				2FE	6,237,113	106.4280	6,311,174	5,930,000	6,226,922		(10,190)			6.100	5.350	MN	46,221	180,865	08/10/2009	05/15/2018
87612E-AF-3	TARGET CORP				1FE	14,849,072	111.9260	15,434,540	13,790,000	14,723,150		(19,713)			7.000	6.416	JJ	445,111	965,300	01/30/2002	07/15/2031
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY				2FE	62,153,581	106.5910	74,293,718	69,700,000	62,259,774		106,193			7.000	8.117	AO	1,030,011	2,439,500	06/01/2009	10/15/2028
880451-AY-5	TENNESSEE GAS PIPELINE COMPANY				2FE	10,591,168	114.7500	11,543,850	10,060,000	10,559,718		(31,450)			8.000	6.984	FA	335,333	411,342	06/29/2009	02/01/2016
880779-AS-2	TEREX CORP			1	3FE	6,077,616	101.1250	6,118,063	6,050,000	6,059,847		(8,626)			7.375	7.214	JJ	205,742	446,188	01/23/2007	01/15/2012
88088#-AA-4	TERNEUZEN TRUSTS /PVT				2	13,445,267	99.5760	13,388,237	13,445,267	13,445,267					5.600	5.600	JJ	374,376	752,935	01/02/2004	01/02/2014
88088#-AB-2	TERNEUZEN TRUSTS /PVT				2	8,963,511	99.5760	8,925,491	8,963,511	8,963,511					5.600	5.600	JJ	249,584	501,957	01/02/2004	01/02/2014
88088#-AC-0	TERNEUZEN TRUSTS /PVT				2	7,449,084	99.5760	7,417,488	7,449,084	7,449,084					5.600	5.600	JJ	207,416	417,149	06/24/2003	01/02/2014
88088#-AD-8	TERNEUZEN TRUSTS /PVT				2	7,449,084	99.5760	7,417,488	7,449,084	7,449,084					5.600	5.600	JJ	207,416	417,149	06/24/2003	01/02/2014
882440-AS-9	TEXAS GAS TRANSMISSION 144A				2FE	13,500,000	101.2420	13,667,697	13,500,000	13,500,000					4.600	4.600	JD	51,750	621,000	05/22/2003	06/01/2015
882587-AY-4	TEXAS-NEW MEXICO PWR COMPANY				2FE	28,358,960	122.9800	35,664,171	29,000,000	28,391,100		32,140			9.500	9.851	AO	688,750	1,438,722	03/27/2009	04/01/2019
887315-AK-5	HISTORIC TW INC				2FE	7,939,682	116.0330	9,282,664	8,000,000	7,979,111		5,715			9.125	9.226	JJ	336,611	730,000	10/18/2000	01/15/2013
88732J-AL-2	TIME WARNER CABLE INC				2FE	46,816,200	109.8560	49,495,756	45,055,000	46,739,407		(76,793)			6.750	6.178	JJ	1,520,606	1,520,606	06/18/2009	07/01/2018
88732J-AS-7	TIME WARNER CABLE INC				2FE	77,918,686	119.1090	87,128,526	73,150,000	77,696,242		(222,444)			8.250	7.304	AO	1,508,719	3,101,255	05/12/2009	04/01/2019
88732J-AU-2	TIME WARNER CABLE INC				2FE	5,379,275	104.8090	5,764,479	5,500,000	5,379,688		413			6.750	6.925	JD	16,500	171,188	06/24/2009	06/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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	Maturity
889175-BE-4	TOLEDO EDISON COMPANY				2FE	18,428,791	114.1130	20,249,423	17,745,000	18,403,952		(24,839)			7.250	6.745	MN	214,419	668,272	05/19/2009	05/01/2020
892332-AM-9	TOYOTA MOTOR CREDIT CORP				1FE	15,306,300	103.4970	15,524,582	15,000,000	15,047,914		(48,309)			4.350	4.006	JD	29,000	652,500	02/17/2004	12/15/2010
893570-BR-1	TRANS CONTINENTAL GAS PIPELINE SER-B				2FE	12,273,625	107.5460	12,260,244	11,400,000	11,618,519		(125,161)			7.000	5.745	FA	301,467	798,000	07/08/2004	08/15/2011
893570-BT-7	TRANS CONTINENTAL GAS PIPELINE				2FE	46,138,273	114.6170	49,919,011	43,553,000	45,684,646		(453,627)			8.875	6.727	JJ	1,782,346	2,332,039	07/06/2009	07/15/2012
893570-BW-0	TRANS CONTINENTAL GAS PIPELINE				2FE	26,191,825	109.0860	28,581,649	26,201,000	26,194,654		(518)			6.400	6.399	AO	354,005	1,627,072	07/28/2009	04/15/2016
893570-BY-6	TRANS CONTINENTAL GAS PIPELINE				2FE	8,747,445	106.4960	8,801,927	8,265,000	8,737,516		(9,930)			6.050	5.195	JD	22,224	283,291	09/15/2009	06/15/2018
893647-AJ-6	TRANSDIGM INC			1	4FE	12,566,325	101.2500	12,382,875	12,230,000	12,399,936		(59,067)			7.750	7.142	JJ	437,053	947,825	12/13/2006	07/15/2012
895953-AD-9	YUM! BRANDS INC				2FE	4,783,180	108.2070	4,328,292	4,000,000	4,189,705		(139,219)			8.875	5.025	AO	74,944	355,000	04/29/2005	04/15/2011
898388-AA-7	THE ESTATE OF JAMES CAMBELL				1	19,000,000	100.7060	19,134,232	19,000,000	19,000,000					5.170	5.172	JD	2,729	1,473,450	09/28/2004	09/30/2011
900738-AA-9	TUSCARORA GAS TRANSMISSION COM			2	2	3,365,120	103.9660	3,498,586	3,365,120	3,365,120					7.130	7.130	JD	6,665	239,933	12/21/1995	12/21/2010
90333W-AA-6	US BANK NA				1FE	44,114,672	107.4980	42,623,116	39,650,000	40,701,669		(628,125)			6.375	4.616	FA	1,053,203	2,527,688	10/26/2004	08/01/2011
90357#-AE-6	BURLINGTON NORTHERN SANTA FE C 2005-T-4 SER 2			2	1	2,131,266	101.9600	2,173,039	2,131,266	2,131,266					5.270	5.271	AO	28,079	112,318	11/15/2005	10/01/2023
90357#-AF-3	BURLINGTON NORTHERN SANTA FE C 2005-U-4 SER 3			2	1	454,720	101.9600	463,632	454,720	454,720					5.270	5.271	AO	5,991	23,964	11/15/2005	10/01/2023
90357#-AG-1	BURLINGTON NORTHERN SANTA FE C 2005-V-4 SER 4			2	1	4,742,817	102.0260	4,838,907	4,742,817	4,742,817					5.270	5.271	AO	62,487	249,946	11/15/2005	10/01/2022
90357#-AH-9	BURLINGTON NORTHERN SANTA FE C 2005-W-4 SER 5			2	1	3,276,013	102.0260	3,342,385	3,276,013	3,276,013					5.270	5.271	AO	43,161	172,646	11/15/2005	10/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SANTA FE C 2005-X-4 SER 6			2	1	2,430,447	101.9600	2,478,084	2,430,447	2,430,447					5.270	5.271	AO	32,021	128,085	11/15/2005	10/01/2023
90357#-AK-2	BURLINGTON NORTHERN SANTA FE C 2005-Y-4 SER 7 A			2	1	2,149,628	102.0260	2,193,179	2,149,628	2,149,628					5.270	5.271	AO	28,321	113,285	11/15/2005	10/01/2022
90357#-AL-0	BURLINGTON NORTHERN SANTA FE C 2005-Y-4 SER 8 B			2	1	3,534,968	104.5060	3,694,270	3,534,968	3,534,968					5.270	5.271	AO	46,573	186,293	11/15/2005	10/01/2022
90357#-AM-8	BURLINGTON NORTHERN SANTA FE C 2005-Z-4 SER 9			2	1	1,514,131	101.9600	1,543,808	1,514,131	1,514,131					5.270	5.271	AO	19,949	79,795	11/15/2005	04/01/2023
90357#-AN-6	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 10 A			2	1	665,177	104.1870	693,028	665,177	665,177					5.270	5.271	AO	8,764	35,055	11/15/2005	04/01/2021
90357#-AP-1	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 11 B			2	1	1,316,819	104.4490	1,375,405	1,316,819	1,316,819					5.270	5.271	AO	17,349	69,396	11/15/2005	04/01/2020
90357#-AQ-9	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 12 C			2	1	1,060,087	103.6440	1,098,716	1,060,087	1,060,087					5.270	5.271	AO	13,967	55,867	11/15/2005	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 13 D			2	1	1,314,838	104.1930	1,369,969	1,314,838	1,314,838					5.270	5.271	AO	17,323	69,292	11/15/2005	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 14 E			2	1	921,216	104.4540	962,247	921,216	921,216					5.270	5.271	AO	12,137	48,548	11/15/2005	04/01/2020
90357#-AT-3	BURLINGTON NORTHERN SANTA FE C 2005-BB- SER 15 A			2	1	3,401,227	103.7760	3,529,657	3,401,227	3,401,227					5.270	5.271	AO	44,811	179,245	11/15/2005	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SANTA FE C 2005-BB- SER 16 B			2	1	830,311	103.7760	861,664	830,311	830,311					5.270	5.271	AO	10,939	43,757	11/15/2005	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SANTA FE C 2005-S-4 SER 1			2	1	3,270,668	103.9580	3,400,121	3,270,668	3,270,668					5.270	5.271	AO	43,091	172,364	11/15/2005	10/01/2023
90781#-AA-0	UNION PACIFIC CORP			2	1	7,028,366	106.1780	7,462,578	7,028,366	7,028,366					5.510	5.512	JJ	193,631	387,263	10/27/2006	07/01/2015
90781#-AB-8	UNION PACIFIC CORP			2	1	4,950,422	105.6450	5,229,874	4,950,422	4,950,422					5.510	5.510	JJ	135,626	272,768	10/27/2006	01/02/2014
90781#-AC-6	UNION PACIFIC CORP			2	1	5,434,057	104.8040	5,695,109	5,434,057	5,434,057					5.510	5.510	JJ	125,589	299,417	10/27/2006	07/30/2012
90781#-AE-2	UNION PACIFIC RAILROAD COMPANY			2	1	23,188,317	104.3500	24,197,071	23,188,317	23,188,317					4.908	4.908	JJ	565,894	1,138,807	12/19/2007	07/02/2016
90781#-AF-9	UNION PACIFIC CORP			2	1	3,352,288	103.2990	3,462,880	3,352,288	3,352,288					4.200	4.200	AO	23,857	140,796	04/24/2008	04/30/2015
90781#-AG-7	UNION PACIFIC RAILROAD COMPANY			2	1	5,325,312	103.3760	5,505,095	5,325,312	5,325,312					4.400	4.402	JJ	107,394	234,314	04/02/2008	01/16/2016
90781#-AH-5	UNION PACIFIC RAILROAD COMPANY			2	1Z	22,000,000	101.1240	22,247,256	22,000,000	22,000,000					4.090	4.090	FA	309,931		08/20/2009	08/27/2017
907818-CP-1	UNION PACIFIC CORP				2FE	22,633,719	109.2060	21,573,626	19,755,000	20,628,566		(355,180)			6.500	4.445	AO	271,083	1,284,075	04/26/2005	04/15/2012
907818-CR-7	UNION PACIFIC CORP				2FE	4,440,257	101.1990	4,560,010	4,506,000	4,500,481		12,874			3.625	3.925	JD	13,612	163,343	07/05/2005	06/01/2010
907818-CX-4	UNION PACIFIC CORP				2FE	9,265,550	103.2240	10,322,350	10,000,000	9,274,675		9,125			6.150	6.734	MN	102,500	615,000	02/17/2009	05/01/2037
907818-DB-1	UNION PACIFIC CORP				2FE	9,595,360	121.0000	10,285,009	8,500,000	9,550,800		(44,560)			7.875	6.077	JJ	308,656	334,688	06/18/2009	01/15/2019
907818-DD-7	UNION PACIFIC CORP				2FE	32,150,241	108.5640	35,174,584	32,400,000	32,163,941		13,700			6.125	6.223	FA	749,700	964,688	02/19/2009	02/15/2020
907831-AA-9	UNION PACIFIC RAILROAD COMPANY			2	1FE	11,648,518	112.1670	12,992,383	11,583,061	11,646,537		(1,981)			6.630	6.502	JJ	328,515	722,129	10/19/2009	01/27/2022
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007			2	1FE	4,916,612	105.1270	5,168,667	4,916,612	4,916,612					6.176	6.177	JJ	150,982	303,650	07/19/2007	01/02/2031
909411-AF-7	UNITED ARTISTS THEATRE COMPANY			2	6*	1,627,818	103.1300	2,085,427	2,022,134	1,627,818					9.300	12.575	JJ	94,029	188,058	12/08/1995	07/01/2015
911365-AN-4	UNITED RENTALS - NORTH AMERICA			1	4FE	11,223,938	99.7500	11,226,863	11,255,000	11,238,199		4,049			6.500	6.548	FA	276,373	731,575	01/23/2007	02/15/2012
911684-AD-0	US CELLULAR CORP				2FE	76,424,319	98.3450	80,666,421	82,024,000	76,513,061		54,941			6.700	7.289	JD	244,249	4,034,506	07/17/2009	12/15/2033
91324P-AM-4	UNITEDHEALTH GROUP INC				1FE	40,155,772	102.5380	41,533,138	40,505,000	40,302,917		33,121			4.875	4.985	MS	581,416	1,974,619	07/21/2005	03/15/2015
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	16,784,332	104.6570	18,628,893	17,800,000	16,838,833		54,501			6.000	6.940	JD	47,467	1,068,000	06/05/2009	06/15/2017
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	6,106,023	103.6780	6,531,710	6,300,000	6,110,558		2,079			6.875	7.124	FA	163,625	433,125	04/07/2008	02/15/2038
91879Q-AH-2	VAIL RESORTS INC			1	3FE	16,249,388	99.2500	15,840,300	15,960,000	16,053,046		(39,761)			6.750	6.451	FA	406,980	1,077,300	01/11/2006	02/15/2012
920253-AC-5	VALMONT INDUSTRIES INC			1	3FE	12,129,143	102.7500	12,330,000	12,000,000	12,048,343		(18,682)			6.875	6.685	MN	137,500	825,000	10/16/2006	05/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
922122-AB-2	VARCO INTERNATIONAL				2FE	9,874,500	103.6720	10,367,199	10,000,000	9,977,570		15,472			7.250	7.430	MN	120,833	725,000	04/26/2001	05/01/2011
92343V-AP-9	VERIZON COMMUNICATIONS INC				1FE	39,893,100	110.9170	44,366,906	40,000,000	39,896,840		3,006			6.900	6.921	AO	582,667	2,760,000	03/03/2009	04/15/2038
92344R-AA-0	VERIZON NEW ENGLAND INC				1FE	3,818,885	107.3980	3,758,918	3,500,000	3,574,088		(40,562)			6.500	5.186	MS	66,986	227,500	12/23/2002	09/15/2011
92344T-AA-6	VERIZON PENNSYLVANIA				1FE	71,453,184	106.2690	73,609,693	69,267,000	70,035,353		(354,762)			5.650	5.019	MN	500,069	3,913,586	05/06/2009	11/15/2011
92344X-AA-7	VERIZON NEW YORK INC				1FE	25,379,483	108.8020	25,282,205	23,237,000	23,931,310		(282,565)			6.875	5.444	AO	399,386	1,597,544	01/05/2009	04/01/2012
92344X-AB-5	VERIZON NEW YORK INC				1FE	2,715,884	107.7200	2,992,470	2,778,000	2,716,923		1,039			7.375	7.581	AO	51,219	102,439	05/29/2009	04/01/2032
92345N-AA-8	VERIZON VIRGINIA				1FE	16,971,610	104.0340	17,685,808	17,000,000	16,989,462		2,984			4.625	4.646	MS	231,507	786,250	03/11/2003	03/15/2013
927804-EU-4	VIRGINIA ELEC & PWR CO				1FE	11,373,474	104.6310	11,540,777	11,030,000	11,159,157		(37,278)			4.750	4.350	MS	174,642	523,925	07/10/2003	03/01/2013
927804-FB-5	VIRGINIA ELEC & PWR CO				1FE	4,720,080	103.5440	6,212,634	6,000,000	4,734,495		12,938			6.000	7.892	MN	46,000	360,000	11/14/2008	05/15/2037
92964#-AA-5	WY TENNESSEE HOLDINGS LLC /PVT				1	7,000,000	89.1720	6,242,018	7,000,000	7,000,000					5.810	5.810	JD	15,816	406,700	12/16/2003	12/17/2018
92964*-AA-9	WY CAROLINA HOLDINGS LLC /PVT				1	12,000,000	88.1150	10,573,779	12,000,000	12,000,000					5.640	5.640	JD	15,040	676,800	12/19/2003	12/01/2018
92976G-AB-7	WACHOVIA BANK				1FE	24,749,250	102.2280	25,556,925	25,000,000	24,863,944		24,377			4.800	4.928	MN	200,000	1,200,000	11/08/2004	11/01/2014
929903-AJ-1	WACHOVIA CORP				1FE	56,077,600	103.5260	56,939,355	55,000,000	55,570,897		(108,339)			5.250	4.994	FA	1,203,125	2,887,500	10/05/2004	08/01/2014
931142-BF-9	WAL-MART STORES INC				1FE	24,639,984	123.9060	26,515,798	21,400,000	24,199,697		(67,092)			7.550	6.386	FA	610,376	1,615,700	10/17/2001	02/15/2030
931142-BV-4	WAL-MART STORES INC				1FE	5,076,450	103.8320	5,191,589	5,000,000	5,013,918		(11,917)			4.125	3.869	FA	77,917	206,250	03/26/2004	02/15/2011
93933W-AA-4	WASHINGTON MUTUAL BANK FA				6	4,797	0.2500	119,925	47,970,000	4,797	55,166		55,165		0.000	106.148	JD			03/26/2004	06/15/2011
94106L-AK-5	WASTE MANAGEMENT INC				2FE	2,048,108	103.5860	2,076,907	2,005,000	2,021,932		(26,175)			7.375	5.879	FA	61,612	147,869	01/16/2009	08/01/2010
94106L-AS-8	WASTE MANAGEMENT INC				2FE	5,409,300	106.3440	5,317,185	5,000,000	5,400,913		(8,387)			6.100	4.901	MS	89,806		10/08/2009	03/15/2018
94106L-AU-3	WASTE MANAGEMENT INC				2FE	64,959,857	115.3920	73,404,059	63,613,000	64,916,565		(43,292)			7.375	7.063	MS	1,433,501	2,436,943	10/09/2009	03/11/2019
94106L-AV-1	WASTE MANAGEMENT INC				2FE	11,050,690	100.5310	11,058,446	11,000,000	11,050,477		(213)			6.125	6.091	MN	82,347		11/13/2009	11/30/2039
947074-AK-6	WEATHERFORD INTL INC				2FE	1,566,942	99.1350	2,131,398	2,150,000	1,570,225		3,284			6.800	9.603	JD	6,498	146,200	04/22/2009	06/15/2037
94973V-AJ-6	WELLPOINT INC				1FE	5,373,638	103.3960	5,583,389	5,400,000	5,393,910		5,564			5.000	5.113	JJ	124,500	270,000	03/28/2006	01/15/2011
949748-AF-4	WELLS FARGO BANK NA				1FE	73,976,457	105.6050	69,505,845	65,817,000	67,192,751		(1,213,989)			6.450	4.451	FA	1,768,832	4,245,197	01/14/2004	02/01/2011
94978#-AQ-0	BURLINGTON NORTHERN SANTA FE C			2	2	17,372,500	109.8450	19,082,844	17,372,500	17,370,622		222			25.878	6.645	MON	374,644	1,149,786	06/21/2002	08/01/2022
94978#-CA-3	JM HUBER AM SOUTH			2	3	3,599,716	89.7110	3,229,353	3,599,716	3,599,716					6.210	6.211	JJ	111,150	223,542	07/14/2004	01/02/2020
94978#-CB-1	JM HUBER KEY BROKEN BOW			2	3	3,612,508	89.7110	3,240,829	3,612,508	3,612,508					6.210	6.211	JJ	111,545	224,337	07/14/2004	01/02/2020
95709T-AA-8	WESTAR ENERGY INC				2FE	2,164,528	108.3820	2,200,151	2,030,000	2,103,055		(14,108)			6.000	5.095	JJ	60,900	121,800	03/09/2005	07/01/2014
95709T-AB-6	WESTAR ENERGY INC				2FE	7,368,975	99.1730	7,437,975	7,500,000	7,412,489		10,064			5.150	5.352	JJ	193,125	386,250	04/12/2005	01/01/2017
95709T-AG-5	WESTAR ENERGY INC				2FE	30,102,000	121.8130	36,543,870	30,000,000	30,095,426		(6,204)			8.625	8.572	JD	215,625	2,630,625	11/25/2008	12/01/2018
960386-AG-5	WABTEC CORP				3FE	15,124,363	101.0000	15,144,950	14,995,000	15,053,118		(13,967)			6.875	6.751	JJ	432,408	1,030,906	05/10/2005	07/31/2013
971860-A*-5	WILSHIRE COLORADO COLORADO			2	2	149,959	105.8560	158,563	149,791	150,149		(114)			10.517	10.465		2,669	15,753	04/19/2002	03/01/2013
97189#-AA-3	WILSHIRE FLORIDA				1													3,638	55,940	12/27/2000	04/09/2009
97381W-AF-1	WINDSTREAM CORP			1	3FE	9,272,594	93.5000	8,616,025	9,215,000	9,257,945		(6,655)			7.000	6.892	MS	189,931	645,050	05/15/2007	03/15/2015
97381W-AG-9	WINDSTREAM CORP				3FE	4,558,138	99.0000	4,563,900	4,610,000	4,558,162		25			7.875	8.066	MN	83,700		12/15/2009	11/01/2017
976656-BX-5	WISCONSIN ELECTRIC POWER COMPA				1FE	36,794,390	102.8410	37,022,904	36,000,000	36,306,291		(83,155)			4.500	4.226	MN	207,000	1,620,000	07/03/2003	05/15/2013
976657-AC-0	WISCONSIN ENERGY CORP				1FE	13,226,000	105.7840	12,694,080	12,000,000	12,223,128		(169,176)			6.500	4.946	AO	195,000	780,000	09/29/2003	04/01/2011
98385X-AA-4	XTO ENERGY INC				2FE	1,007,500	111.5030	1,115,032	1,000,000	1,002,218		(860)			7.500	7.393	AO	15,833	75,000	04/18/2002	04/15/2012
98385X-AC-0	XTO ENERGY INC				2FE	1,042,500	111.4370	1,170,085	1,050,000	1,046,937		812			6.250	6.350	AO	13,854	65,625	08/13/2003	04/15/2013
98385X-AD-8	XTO ENERGY INC				2FE	42,520,353	107.4880	46,258,452	43,036,000	42,757,878		58,689			4.900	5.075	FA	878,652	2,108,764	12/02/2008	02/01/2014
98385X-AK-2	XTO ENERGY INC				2FE	14,644,950	109.5670	16,435,110	15,000,000	14,737,070		91,566			5.900	6.650	FA	368,750	885,000	12/23/2008	08/01/2012
98385X-AN-6	XTO ENERGY INC				2FE	2,778,990	106.3180	3,189,531	3,000,000	2,822,671		43,681			4.625	6.565	JD	6,167	138,750	01/05/2009	06/15/2013
98385X-AQ-9	XTO ENERGY INC				2FE	14,405,190	112.1930	19,072,793	17,000,000	14,432,596		22,486			6.375	7.674	JD	48,167	1,083,750	11/17/2008	06/15/2038
98385X-AS-5	XTO ENERGY INC				2FE	4,823,450	111.2440	5,562,220	5,000,000	4,854,343		30,893			5.750	6.599	JD	12,778	287,500	01/06/2009	12/15/2013
98385X-AT-3	XTO ENERGY INC				2FE	12,425,513	114.2700	12,855,375	11,250,000	12,405,002		(20,511)			6.500	5.060	JD	32,500	365,625	10/09/2009	12/15/2018
988498-AA-9	YUM! BRANDS INC				2FE	2,658,944	112.3040	2,695,298	2,400,000	2,513,070		(40,997)			7.700	5.653	JJ	92,400	184,800	02/21/2006	07/01/2012
988498-AC-5	YUM! BRANDS INC				2FE	53,939,416	109.0810	57,376,501	52,600,000	53,890,827		(48,589)			6.250	5.867	MS	967,986	1,550,000	10/08/2009	03/15/2018
988498-AD-3	YUM! BRANDS INC				2FE	21,719,734	108.0490	21,575,304	19,968,000	21,715,389		(4,345)			6.875	6.211	MN	175,413	686,400	10/09/2009	11/15/2037
988498-AF-8	YUM! BRANDS INC				2FE	7,309,290	100.4400	7,281,929	7,250,000	7,308,886		(404)			5.300	5.192	MS	134,488		10/29/2009	09/15/2019
032479-AC-1	ANADARKO FINANCE		A		2FE	44,126,797	105.6730	42,168,890	39,905,000	40,722,632		(579,495)			6.750	5.135	MN	448,931	2,693,588	04/13/2009	05/01/2011
12201P-AA-4	BURLINGTON RESOURCES - CANADA		A		1FE	10,253,063	106.2640	9,749,713	9,175,000	9,365,736		(161,853)			6.680	4.754	FA	231,536	612,890	10/23/2003	02/15/2011
12201P-AM-8	BURLINGTON RESOURCES - CANADA		A		1FE	71,996,568	109.4460	69,175,091	63,205,000	65,545,852		(1,145,574)			6.500	4.462	JD	342,360	4,108,325	02/23/2004	12/01/2011
136375-BH-4	CANADIAN NATIONAL RAILWAY CO		A		1FE	24,888,435	104.5250	26,099,948	24,970,000	24,927,371		11,931			4.400	4.457	MS	323,500	1,098,680	09/28/2007	03/15/2013
136375-BR-2	CANADIAN NATIONAL RAILWAY CO		A		1FE	1,168,914	106.5740	1,191,502	1,118,000	1,167,180		(1,734)			5.550	4.903	MN	7,928	31,025	08/07/2009	05/15/2018
136385-AD-3	CANADIAN NATURAL RESOURCES LTD		A		2FE	33,862,200	106.9970	37,448,880	35,000,000	34,151,120		273,375			5.450	6.420	AO	476,875	1,907,500	12/23/2008	10/01/2012
136385-AL-5	CANADIAN NATURAL RESOURCES LTD		A		2FE	12,941,060	103.4940	15,006,587	14,500,000	12,964,138		15,881			6.250	7.115	MS	266,840	906,250	01/02/2009	03/15/2038
136385-AM-3	CANADIAN NATURAL RESOURCES LTD		A		2FE	12,977,740	106.4300	14,900,186	14,000,000	13,200,206		211,796			5.150	7.249	FA	300,417	592,250	03/20/2009	02/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
136385-AP-6	CANADIAN NATURAL RESOURCES LTD		A		2FE	17,960,001	110.4700	24,079,098	21,797,000	17,992,652		29,355			6.750	8.349	FA	613,041	1,218,173	02/03/2009	02/01/2039
13645R-AC-8	CANADIAN PACIFIC RAILWAY COMPA		A		2FE	40,373,250	106.6520	41,061,059	38,500,000	38,946,413		(233,755)			6.250	5.557	AO	507,986	2,406,250	12/11/2002	10/15/2011
13645R-AH-7	CANADIAN PACIFIC RAILWAY COMPA		A		2FE	13,131,364	108.0600	13,252,417	12,264,000	13,123,602		(7,762)			6.500	5.437	MN	101,859	211,023	12/21/2009	05/15/2018
13645R-AJ-3	CANADIAN PACIFIC RAILWAY COMPA		A		2FE	49,970,088	113.6550	53,287,053	46,885,000	49,904,393		(65,695)			7.250	6.301	MN	434,337	1,699,581	10/08/2009	05/15/2019
15135U-AE-9	CENOVUS ENERGY INC		A		2FE	37,592,210	105.3560	38,454,949	36,500,000	37,588,731		(3,479)			6.750	6.519	MN	704,906		09/18/2009	11/15/2039
20825U-AB-0	CONOCO FUNDING CO		A		1FE	21,086,329	108.7960	20,203,436	18,570,000	19,182,838		(322,564)			6.350	4.410	AO	248,941	1,179,195	05/01/2003	10/15/2011
25179S-AC-4	DEVON FINANCING CORP		A		2FE	68,241,138	108.6320	68,292,279	62,866,000	64,975,619		(915,436)			6.875	4.839	MS	1,092,515	3,448,019	04/29/2009	09/30/2011
25179S-AD-2	DEVON FINANCING CORP		A		2FE	8,507,850	125.2910	8,770,384	7,000,000	8,498,548		(9,302)			7.875	6.086	MS	139,344	275,625	09/15/2009	09/30/2031
292505-AB-0	ENCANA CORP		A		2FE	64,824,645	104.9790	69,023,777	65,750,000	65,345,615		94,825			4.750	4.930	AO	659,326	3,123,125	11/03/2003	10/15/2013
292505-AE-4	ENCANA CORP		A		2FE	716,511	108.5000	710,676	655,000	716,284		(227)			6.625	5.932	FA	16,393		09/11/2009	08/15/2037
292505-AG-9	ENCANA CORP		A		2FE	12,362,840	108.8890	17,422,240	16,000,000	12,396,206		30,645			6.500	8.643	FA	433,333	1,040,000	01/02/2009	02/01/2038
292505-AH-7	ENCANA CORP		A		2FE	26,748,989	111.8640	29,392,187	26,275,000	26,728,494		(20,494)			6.500	6.254	MN	218,228	906,123	05/12/2009	05/15/2019
292506-AA-0	ENCANA HOLDINGS FINANCE CORP.		A		2FE	13,942,500	109.1700	16,375,470	15,000,000	14,124,781		165,700			5.800	7.396	MN	145,000	870,000	01/02/2009	05/01/2014
49455W-AB-2	KINDER MORGAN FINANCE		A		3FE	10,977,606	101.0000	11,110,000	11,000,000	10,995,207		4,493			5.350	5.395	JJ	287,711	588,500	03/02/2006	01/05/2011
51157*-AA-2	ENBRIDGE PIPELINES INC		A	2	1	3,600,000	109.6590	3,947,712	3,600,000	3,600,000					9.150	9.149	JD	14,640	329,400	10/21/1998	12/15/2011
60871N-AC-3	MOLSON COORS CAPITAL FINANCE U		A		2FE	12,873,909	103.0230	13,392,964	13,000,000	12,977,762		29,387			4.850	5.094	MS	173,388	630,500	03/16/2006	09/22/2010
65334H-AC-6	NEXEN INC		A		2FE	55,944,190	105.4380	60,626,606	57,500,000	56,384,919		205,913			5.050	5.602	MN	330,705	2,903,750	03/17/2009	11/20/2013
65334H-AD-4	NEXEN INC		A		2FE	2,236,130	103.4610	2,689,978	2,600,000	2,284,639		47,592			5.200	8.110	MS	41,687	135,200	12/19/2008	03/10/2015
65334H-AE-2	NEXEN INC		A		2FE	2,964,947	94.4060	3,643,135	3,859,000	2,972,329		7,382			5.875	8.011	MS	69,904	113,358	05/12/2009	03/10/2035
65334H-AG-7	NEXEN INC		A		2FE	35,877,435	100.7520	47,971,914	47,614,000	35,966,917		85,432			6.400	8.770	MN	389,377	2,704,896	05/18/2009	05/15/2037
669771-AS-6	NOVA GAS TRANSMISSION LTD		A		1FE	16,681,250	119.5640	20,325,863	17,000,000	16,771,999		9,385			7.875	8.041	AO	334,688	1,338,750	03/25/1993	04/01/2023
66977W-AF-6	NOVA CHEMICALS CORPORATION		A		4FE	14,190,000	100.5000	13,768,500	13,700,000	13,855,343		(69,931)			6.500	5.901	JJ	410,619	890,500	01/24/2005	01/15/2012
71644E-AG-7	PETRO-CANADA		A		2FE	2,830,891	98.6900	4,046,290	4,100,000	2,843,773		12,882			5.950	9.051	MN	31,171	243,950	02/02/2009	05/15/2035
71644E-AH-5	PETRO-CANADA		A		2FE	6,997,958	107.4970	9,651,108	8,978,000	7,146,720		137,625			6.050	9.659	MN	69,405	543,169	11/25/2008	05/15/2018
71644E-AJ-1	PETRO-CANADA		A		2FE	69,195,568	110.2300	95,654,634	86,777,000	69,322,414		119,802			6.800	8.693	MN	753,996	5,900,836	02/05/2009	05/15/2038
77509N-AF-0	ROGERS CABLE SYSTEMS		A		2FE	5,542,800	125.7260	5,846,273	4,650,000	5,536,176		(6,624)			8.750	7.044	MN	67,813	203,438	07/14/2009	05/01/2032
77509N-AH-6	ROGERS COMMUNICATIONS INC 144A		A		2FE	9,761,030	109.5450	10,532,733	9,615,000	9,677,739		(16,075)			6.250	6.037	JD	26,708	600,938	01/12/2004	06/15/2013
775109-AK-7	ROGERS COMMUNICATIONS INC		A		2FE	111,741,294	111.8450	122,902,969	109,887,000	111,775,704		18,873			6.800	6.510	FA	2,822,875	4,560,896	10/22/2009	08/15/2018
775109-AL-5	ROGERS COMMUNICATIONS INC		A		2FE	22,519,000	117.8940	23,578,740	20,000,000	22,509,740		(9,260)			7.500	6.514	FA	566,667	375,000	09/25/2009	08/15/2038
77531Q-AD-0	ROGERS COMMUNICATIONS INC		A		2FE	5,440,628	110.7190	5,938,989	5,364,000	5,402,967		(7,976)			6.375	6.175	MS	113,985	341,955	07/12/2004	03/01/2014
781903-AG-4	RUSSEL METALS		A	1	3FE	14,194,150	95.0000	13,665,750	14,385,000	14,274,082		16,500			6.375	6.547	MS	305,681	917,044	11/15/2004	03/01/2012
866950-AB-4	SUN MEDIA CORP		A	1	4FE	13,637,600	91.1250	12,074,063	13,250,000	13,318,928		(57,345)			7.625	7.133	FA	381,674	1,010,313	06/16/2003	02/15/2011
86722T-AB-8	SUNCOR ENERGY INC		A		2FE	35,936,913	111.1410	49,846,912	44,850,000	36,001,403		61,986			6.850	8.711	JD	256,019	3,072,225	12/19/2008	06/01/2039
87971M-AC-7	TELUS CORP		A		2FE	98,248,090	108.2600	92,436,975	85,384,000	88,713,812		(2,213,913)			8.000	5.109	JD	569,227	6,830,720	11/29/2007	06/01/2011
884903-AT-2	THOMSON REUTERS CORP		A		1FE	20,909,280	107.3080	22,534,638	21,000,000	20,961,738		9,349			5.250	5.306	FA	416,500	1,102,500	08/05/2003	08/15/2013
884903-AZ-8	THOMSON REUTERS CORP		A		1FE	27,257,378	109.7800	30,189,500	27,500,000	27,323,121		33,986			5.700	5.857	AO	391,875	1,439,250	05/19/2009	10/01/2014
884903-BA-2	THOMSON REUTERS CORP		A		1FE	17,500,984	109.4710	20,252,154	18,500,000	17,698,047		191,246			5.950	7.363	JJ	507,568	1,177,191	01/08/2009	07/15/2013
884903-BB-0	THOMSON REUTERS CORP		A		1FE	21,859,010	113.0250	25,995,658	23,000,000	21,958,060		88,179			6.500	7.192	JJ	689,361	1,117,639	07/06/2009	07/15/2018
89346D-AD-9	TRANSALTA CORPORATION		A		2FE	13,172,630	100.9440	13,122,659	13,000,000	13,170,743		(1,887)			4.750	4.452	JJ	82,333		12/10/2009	01/15/2015
893526-BY-8	TRANSCANADA PIPELINES LTD		A		1FE	12,003,915	134.3000	14,074,671	10,480,000	11,600,899		(60,263)			9.875	8.369	JJ	517,450	1,034,900	10/18/2000	01/01/2021
89352H-AA-7	TRANSCANADA PIPELINES LTD		A		1FE	10,923,770	102.4450	11,268,939	11,000,000	10,970,149		7,889			4.000	4.085	JD	19,556	440,000	06/09/2003	06/15/2013
92658T-AG-3	VIDEOTRON - LE GRPE LTD		A	1	3FE	5,043,250	100.5000	4,974,750	4,950,000	4,977,472		(12,945)			6.875	6.564	JJ	156,922	340,313	10/10/2006	01/15/2014
959053-AD-1	MARATHON OIL CANADA CORP		A		2FE	12,201,320	111.9350	13,639,292	12,185,000	12,242,399		35,219			8.375	8.096	MN	170,082	852,994	06/30/2009	05/01/2012
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE COR		A		2	9,000,000	101.7700	9,159,300	9,000,000	9,000,000					5.570	5.570	MS	167,100	501,295	08/25/2005	08/30/2015
01129*-AC-8	ALAMO CEMENT CO		F	2	2	4,285,714	101.0080	4,328,914	4,285,714	4,285,714					4.900	4.900	AO	41,417	210,000	10/18/2004	10/20/2011
055451-AA-6	BHP BILLITON		F		1FE	24,070,105	106.1040	24,934,359	23,500,000	23,717,703		(60,356)			4.800	4.493	AO	238,133	1,128,000	07/14/2003	04/15/2013
05567M-AA-3	BNP PARIBAS		F		1FE	7,296,569	102.8040	7,504,722	7,300,000	7,297,920		324			4.800	4.806	JD	6,813	350,400	06/17/2005	06/24/2015
067316-AB-5	BACARDI LIMITED		F		2FE	32,543,257	118.1960	34,347,874	29,060,000	32,432,415		(110,841)			8.200	6.510	AO	595,730	1,198,079	07/23/2009	04/01/2019
111013-AG-3	BRITISH SKY BROADCASTING GROUP		F		2FE	37,990,369	105.9340	38,814,144	36,640,000	37,953,917		(35,930)			6.100	5.541	FA	844,348	1,075,888	10/29/2009	02/15/2018
111021-AD-3	BRITISH TELECOMM/PP		F		2FE	58,857,280	107.1320	52,494,680	49,000,000	50,664,093		(1,273,745)			9.125	5.425	JD	198,722	4,348,750	07/10/2003	12/15/2010
11778B-AA-0	BSKYB FINANCE UK PLC		F		2FE	10,301,796	109.1440	11,350,997	10,400,000	10,336,387		9,029			5.625	5.751	AO	123,500	585,000	10/13/2005	10/15/2015
12057@-AC-9	BUNGE LTD /PVT		F		2	15,000,000	104.6900	15,703,467	15,000,000	15,000,000					7.440	7.440	MS	282,100	1,116,000	09/19/2002	09/30/2012
25156P-AB-9	DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	33,844,388	103.3430	29,795,738	28,832,000	29,224,134		(832,322)			8.500	5.434	JD	108,921	2,450,720	06/25/2003	06/15/2010
25156P-AF-0	DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	29,738,350	106.2510	31,875,202	30,000,000	29,882,897		29,119			5.250	5.372	JJ	695,625	1,575,000	07/26/2004	07/22/2013
25156P-AG-8	DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	1,735,160	104.4760	1,828,325	1,750,000	1,745,967		3,094			5.375	5.572	MS	25,606	94,063	03/28/2006	03/23/2011
25156P-AL-7	DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	32,432,591	111.9580	32,774,556	29,274,000	32,350,473		(82,117)			6.750	5.222	FA	719,043	481,748	10/16/2009	08/20/2018

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	Maturity
25156P-AN-3	DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	33,658,160	106.7670	35,233,143	33,000,000	33,637,573		(20,587)			6.000	5.731	JJ	1,039,500		07/13/2009	07/08/2019
260540-AB-5	DOW CAPITAL BV		F		2FE	7,362,771	102.1410	7,252,025	7,100,000	7,228,598		(134,173)			9.200	4.750	JD	54,433	326,600	07/16/2009	06/01/2010
33938E-AJ-6	FLEXTRONICS INTERNATIONAL LTD		F	1	3FE	12,916,650	100.2500	13,333,250	13,300,000	13,019,730		50,388			6.500	7.068	MN	110,464	864,500	01/13/2009	05/15/2013
35177P-AK-3	FRANCE TELECOM SA		F		1FE	32,954,817	107.1770	28,937,790	27,000,000	28,014,130		(831,836)			7.750	4.406	MS	697,500	2,092,500	04/02/2004	03/01/2011
35177P-AT-4	FRANCE TELECOM SA		F		1FE	24,938,480	105.4170	26,037,950	24,700,000	24,929,609		(8,871)			5.375	5.250	JJ	641,685		06/30/2009	07/08/2019
404280-AB-5	HSBC HOLDINGS PLC		F		1FE	61,689,555	106.1890	62,120,331	58,500,000	59,659,763		(360,331)			5.250	4.524	JD	162,094	3,071,250	04/02/2004	12/12/2012
423012-A*-4	HEINEKEN NV		F		2	25,000,000	108.0430	27,010,750	25,000,000	25,000,000					5.860	5.860	FA	553,444	1,465,000	08/12/2008	08/15/2015
449786-AA-0	ING BANK NV		F		1FE	81,685,870	99.8780	80,406,852	80,505,000	81,120,014		(98,925)			5.125	4.960	MN	687,647	4,125,881	07/15/2003	05/01/2015
48121C-C*-5	ELSEVIER FINANCE SA		F		2	20,000,000	102.4900	20,498,000	20,000,000	20,000,000					4.750	4.750	FA	395,833	950,000	01/31/2005	02/01/2012
74932#-AB-0	RC CEMENT HOLDING CO		F		2	17,000,000	104.8310	17,821,347	17,000,000	17,000,000					6.920	6.920	MN	104,569	1,176,400	05/28/2002	05/01/2013
780097-AL-5	ROYAL BANK OF SCOTLAND GROUP P		F		2FE	60,368,245	88.3770	51,700,253	58,500,000	59,410,675		(167,956)			5.000	4.631	AO	731,250	2,925,000	07/15/2003	10/01/2014
780097-AN-1	ROYAL BANK OF SCOTLAND GROUP P		F		3FE	48,693,740	89.5010	43,855,719	49,000,000	48,863,149		31,297			5.000	5.081	MN	333,472	2,450,000	11/06/2003	11/12/2013
78572M-AE-5	SABMILLER PLC		F		2FE	33,804,951	108.0360	38,064,253	35,233,000	34,035,076		221,732			5.700	6.671	JJ	926,041	1,257,791	03/30/2009	01/15/2014
78572M-AF-2	SABMILLER PLC		F		2FE	41,327,699	109.2910	45,240,927	41,395,000	41,427,496		89,904			6.500	6.437	JJ	1,240,700	1,305,976	11/25/2009	07/15/2018
802813-AE-5	SANTANDER FINANCIAL ISSUANCES		F		1FE	11,578,100	104.2380	10,423,760	10,000,000	10,262,896		(224,909)			6.375	3.955	FA	240,833	637,500	06/27/2003	02/15/2011
80932R-AG-0	SCOTLAND INTL FIN NO 2 BV 144A		F		2FE	103,531,610	92.0270	97,088,492	105,500,000	104,690,490		213,346			4.250	4.494	MN	473,285	4,483,750	10/23/2003	05/23/2013
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		F		1FE	5,558,100	112.7380	5,636,890	5,000,000	5,555,258		(2,842)			6.375	5.596	JD	14,167	159,375	07/24/2009	12/15/2038
83239*-AA-7	SMITHS GROUP PLC /PVT		F		2	10,000,000	103.6840	10,368,410	10,000,000	10,000,000					5.450	5.450	JJ	231,625	545,000	01/23/2003	01/28/2013
87927V-AE-8	TELECOM ITALIA CAPITAL		F		2FE	55,436,232	105.1790	57,995,756	55,140,000	55,280,441		(32,961)			5.250	5.175	MN	369,898	2,894,850	10/18/2004	11/15/2013
87927V-AF-5	TELECOM ITALIA CAPITAL		F		2FE	9,698,600	98.5920	9,859,190	10,000,000	9,716,290		4,797			6.375	6.613	MN	81,458	637,500	03/16/2006	11/15/2033
879385-AC-6	TELEFONICA EUROPE		F		1FE	4,518,384	104.6110	4,550,570	4,350,000	4,382,068		(43,341)			7.750	6.660	MS	99,265	337,125	07/14/2006	09/15/2010
87938W-AH-6	TELEFONICA EMISIONES SAU		F		1FE	45,688,385	107.1830	47,696,435	44,500,000	45,645,113		(43,272)			5.877	5.526	JJ	1,271,309		06/30/2009	07/15/2019
893830-AS-8	TRANSOCEAN INC		F		2FE	47,307,919	106.6940	47,493,812	44,514,000	47,222,285		(85,635)			6.000	5.083	MS	786,414	540,420	09/25/2009	03/15/2018
92857T-AG-2	VODAFONE GROUP PLC		F		1FE	15,024,380	100.7480	14,104,764	14,000,000	14,018,645		(148,942)			7.750	6.624	FA	409,889	1,085,000	08/16/2001	02/15/2010
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	5,353,200	107.4660	5,373,295	5,000,000	5,176,968		(30,288)			5.375	4.586	JJ	112,726	268,750	05/20/2003	01/30/2015
92857W-AE-0	VODAFONE GROUP PLC		F		1FE	51,326,130	97.8080	51,745,375	52,905,000	51,816,516		99,665			4.625	4.922	JJ	1,128,273	2,446,856	08/01/2005	07/15/2018
947075-AB-3	WEATHERFORD INTERNATIONAL LTD		F		2FE	5,843,580	95.5030	5,730,162	6,000,000	5,844,352		772			6.500	6.710	FA	162,500		11/09/2009	08/01/2036
947075-AE-7	WEATHERFORD INTERNATIONAL LTD		F		2FE	15,501,700	101.3460	20,269,200	20,000,000	15,527,533		25,833			7.000	9.238	MS	412,222	1,050,000	05/05/2009	03/15/2038
947075-AF-4	WEATHERFORD INTERNATIONAL LTD		F		2FE	33,860,416	124.6700	40,193,705	32,240,000	33,755,403		(105,013)			9.625	8.865	MS	1,034,367	2,008,395	01/14/2009	03/01/2019
947075-AG-2	WEATHERFORD INTERNATIONAL LTD		F		2FE	15,460,000	128.0900	19,213,560	15,000,000	15,460,000					9.875	9.560	MS	493,750	740,625	04/24/2009	03/01/2039
980236-AC-7	WOODSIDE FINANCE		F		2FE	9,943,300	106.0550	10,605,453	10,000,000	9,988,343		6,758			6.700	6.779	FA	279,167	670,000	07/25/2001	08/01/2011
980236-AD-5	WOODSIDE FINANCE		F		2FE	18,332,945	102.3060	18,926,518	18,500,000	18,425,460		17,001			5.000	5.116	MN	118,194	925,000	11/03/2003	11/15/2013
980236-AJ-2	WOODSIDE FINANCE		F		2FE	31,204,700	100.7110	31,220,282	31,000,000	31,199,443		(5,257)			4.500	4.352	MN	197,625		11/04/2009	11/10/2014
B7935#-AB-5	DOLOMIES DE MARCHES-LES-DAMES		F		2	10,000,000	105.6160	10,561,606	10,000,000	10,000,000					6.600	6.600	AO	111,833	660,000	04/15/2002	04/30/2012
D9493#-AA-5	VOSSLOH AG		F		2	15,000,000	104.0050	15,600,750	15,000,000	15,000,000					5.900	5.900	JD	17,208	885,000	06/23/2004	06/24/2014
F1790#-AA-0	CIMENTS FRANCAIS SA /PVT		F		2	6,000,000	95.0000	5,700,000	6,000,000	6,000,000					5.630	5.630	MN	43,163	337,800	11/13/2002	11/15/2012
F1790#-AC-6	CIMENTS FRANCAIS SA		F		2	13,000,000	97.7230	12,703,990	13,000,000	13,000,000					5.800	5.800	JD	25,133	754,000	12/05/2006	12/19/2018
G0690@-AA-4	BACARDI LIMITED /PVT		F		2	12,000,000	101.4810	12,177,665	12,000,000	12,000,000					4.420	4.420	MS	141,440	530,400	03/19/2004	03/24/2011
G1108#-AB-4	BRITISH LAND CO PLC /PVT		F		2	20,000,000	97.2700	19,454,041	20,000,000	20,000,000					6.300	6.300	AO	315,000	1,260,000	10/01/2003	10/01/2015
G1591#-AA-0	BRITVIC PLC		F		2	22,000,000	103.6730	22,808,060	22,000,000	22,000,000					5.800	5.800	FA	464,322	1,275,960	02/07/2007	02/20/2014
G1591#-AH-5	BRITVIC PLC		F		2Z	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					4.770	4.770	JD	11,130		12/14/2009	12/17/2016
G1910#-AE-6	COBHAM PLC		F		2	20,000,000	101.2240	20,244,800	20,000,000	20,000,000					6.040	6.040	MS	348,978	604,000	03/12/2009	03/17/2014
G2044@-AG-0	COMPASS GROUP PLC		F		2FE	15,497,850	101.5620	15,234,304	15,000,000	15,064,368		(161,845)			6.530	5.384	AO	244,875	979,500	03/01/2007	05/17/2010
G2044@-AH-8	COMPASS GROUP PLC		F		2	15,000,000	104.8930	15,733,979	15,000,000	15,000,000					6.670	6.672	AO	250,125	1,000,500	05/13/2002	05/15/2011
G2978#-AB-9	ELECTRICITY SUPPLY BOARD /PVT		F		1	23,000,000	101.2840	23,295,312	23,000,000	23,000,000					5.040	5.040	JD	51,520	1,159,200	12/12/2003	12/15/2013
G5241#-AB-3	KERRY GROUP FINANCIAL SERVICES /PVT		F		2	14,000,000	104.3780	14,612,924	14,000,000	14,000,000					4.990	4.990	AO	118,374	698,600	04/28/2003	04/01/2013
G6288@-AB-7	NCC FARNBOROUGH CO		F		2	26,066,352	110.6280	28,836,601	26,066,352	26,066,352					7.650	7.650	JAJO	498,519	1,994,076	10/18/2000	01/01/2017
G7895#-AC-6	SCOTTISH & NEWCASTLE PLC 144A		F		2	15,000,000	107.0330	16,054,977	15,000,000	15,000,000					5.570	5.570	JD	69,625	835,500	12/04/2002	12/01/2014
G9158*-AA-2	UTI WORLDWIDE INC		F	2	2	7,333,370	103.4440	7,585,931	7,333,370	7,333,370					6.310	6.282	JJ	215,943	462,736	06/06/2006	07/13/2011
G9158*-AB-0	UTI WORLDWIDE INC		F	2	2	16,500,000	110.1990	18,182,777	16,500,000	16,500,000					8.060	8.063	FA	524,572	110,825	07/07/2009	08/09/2014
H2194#-AA-8	ELSEVIER FINANCE SA /PVT		F		1	30,000,000	102.1350	30,640,637	30,000,000	30,000,000					5.050	5.050	JJ	643,875	1,515,000	01/26/2004	01/28/2014
L0714#-AA-8	BARILLA FINANCE S.A. /PVT A		F		2	5,000,000	101.9040	5,095,221	5,000,000	5,000,000					4.830	4.830	JD	14,758	241,500	12/05/2003	12/01/2010
L0714#-AB-6	BARILLA FINANCE S.A. /PVT B		F		2	18,000,000	103.9830	18,716,885	18,000,000	18,000,000					5.550	5.550	JD	61,050	999,000	12/05/2003	12/01/2013
N0060#-AC-2	ADIDAS-SALOMON AG		F		2	14,800,200	103.2170	15,482,550	15,000,000	14,879,117		35,217			5.340	5.630	JJ	349,325	801,000	08/15/2007	01/24/2013
Q0307#-AB-4	AMCOR LTD/AUSTRALIA PR		F		2	10,000,000	103.5170	10,351,717	10,000,000	10,000,000					5.650	5.650	JD	21,972	565,000	12/12/2002	12/17/2012
Q5581#-AA-2	LION NATHAN LTD		F	2	2	9,495,829	108.4750	10,058,593	9,272,727	9,466,624		(29,205)			8.650	6.651	FA	274,048	519,000	10/19/2009	02/28/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
05581*-AA-6	LION NATHAN LTD		F		1FE	5,040,500	100.7760	5,038,793	5,000,000	5,030,933		(9,567)			3.760	2.801	FA	37,600		10/08/2009	08/28/2010
Q7397#-AA-2	PRATT FINANCE PROPRIETARY LTD		F		2	15,000,000	106.4080	15,961,272	15,000,000	15,000,000					7.960	7.960	MN	126,033	1,194,000	05/22/1997	05/23/2012
Q8277*-AF-8	SANTOS LTD		F		2	8,000,000	103.9720	8,317,775	8,000,000	8,000,000					5.850	5.850	AO	117,000	468,000	10/01/2002	10/01/2012
X4761*-AB-1	LANDSBANKI ISLANDS HF		F		6*		3.0000	270,000	9,000,000						5.740	8,888.000	MS			03/17/2006	12/30/2009
X4761*-AC-9	LANDSBANKI ISLANDS HF		F		6*		3.0000	540,000	18,000,000						5.760	1,346.056	MS			03/17/2006	03/30/2011
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,210,647,957	XXX	13,741,672,257	13,099,348,475	13,048,767,575	(787,234)	(28,158,304)	4,734,424		XXX	XXX	XXX	212,189,500	631,264,753	XXX	XXX
3399999. Industrial and Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
000780-DJ-2	AMAC_03-5 03-5 A3			2	1Z*	16,846,523	100.0540	16,845,095	16,836,000	16,846,036		(486)			5.500	5.411	MON	77,165	77,165	11/19/2009	04/25/2033
02660T-AW-3	AHM_04-2 04-2 2A			2	1Z*	5,851,944	0.0000	7,658,921	8,981,401	5,873,035		(451)			2.520	26.370	MON	18,861	281,109	12/22/2008	02/25/2044
03072S-A9-6	AMERIQUEST AMSI_05-R3 05-R3 A1A			2	1Z*	2,085,585	92.8150	1,935,136	2,084,933	2,085,184		(337)			0.431	0.422	MON	100	11,661	12/20/2005	05/25/2012
03072S-P7-4	AMERIQUEST AMSI_05-R9 05-R9 AF3			2	1Z*	3,151,283	92.4270	2,912,641	3,151,283	3,151,283					5.098	5.082	MON	13,388	160,775	10/21/2005	11/25/2035
03072S-QR-9	AMERIQUEST MORTGAGE SECURITIES 2004-02 M1			2	2Z*	6,862,903	30.7090	2,107,522	6,862,903	6,862,903					5.110	5.130	MON	29,225	350,694	04/02/2004	05/25/2034
05531W-AB-2	BCAP_09-RR1 09-RR1 1A2			2	1Z*	13,546,200	90.0000	15,192,000	16,880,000	14,178,038		631,838			5.750	13.390	MON	80,883	727,958	03/02/2009	07/26/2037
05531W-AJ-5	BCAP_09-RR1 09-RR1 3A1			2	1Z*	9,580,349	100.0000	9,677,121	9,677,121	9,593,970		13,621			6.000	6.484	MON	48,386	435,371	03/05/2009	08/26/2037
05531W-AM-8	BCAP_09-RR1 09-RR1 4A1			2	1Z*	12,496,383	92.0000	14,193,423	15,427,633	12,966,695		470,312			6.000	17.345	MON	77,138	694,063	03/12/2009	10/26/2036
05532E-AV-7	BCAP LLC TRUST BCAP_09-RR10 09-RR10 11A2			2	1Z*	21,036,368	99.0000	21,237,480	21,452,000	21,037,272		905			5.267	5.685	MON	94,151	282,327	09/15/2009	10/26/2035
05532L-AN-9	BCAP_09-RR14 09-RR14 6A1			2	2Z*	15,035,771	100.1250	15,035,771	15,017,000	15,035,743		(28)			5.500	5.510	MON	68,828		12/11/2009	10/26/2035
05570W-AB-4	BNPP_09-1 09-1 A2			2	1Z*	26,264,114	83.2810	29,164,110	35,018,819	26,332,666		68,552			6.000	12.966	MON	175,094	1,400,737	04/15/2009	08/27/2037
05946X-B8-5	BAFC_05-G 05-G A1			2	1Z*	20,195,543	82.7450	18,363,623	22,192,904	20,221,769		26,226			5.172	6.850	MON	95,653	1,053,835	01/20/2009	10/20/2035
05946X-C3-5	BAFC_05-G 05-G A3			2	1Z*	6,945,021	82.0020	6,072,736	7,405,554	6,963,605		13,530			5.244	5.905	MON	32,363	388,094	04/24/2008	10/20/2035
05948K-HM-4	BOAA_03-10 03-10 5A1			2	1Z*	3,397,295	95.8440	3,668,839	3,827,937	3,433,242		35,948			4.500	7.146	MON	14,355	157,902	01/08/2009	12/25/2018
05948X-WD-9	BOAMS_03-8 03-8 1A13			2	1Z*	14,931,288	94.6720	14,135,731	14,931,288	14,931,288					5.500	5.473	MON	68,435	68,435	11/20/2009	11/25/2033
05949A-LM-0	BOAMS_04G 04-G 4A1			2	1Z*	12,521,653	89.4720	13,397,221	14,973,576	12,540,452		16,296			4.950	9.862	MON	61,764	745,451	12/23/2008	08/25/2034
05955G-AR-9	BAFC_09-R7 09-R7 4A1			2	1Z*	55,974,844	99.0000	56,285,766	56,854,309	55,977,085		2,241			5.386	5.773	MON	255,129	1,275,497	07/28/2009	08/26/2035
07384M-4E-9	BSARM_04-10 04-10 13A1			2	1Z*	14,571,820	79.0520	11,461,545	14,498,760	14,557,939		(9,725)			4.991	4.968	MON	60,307	724,295	06/22/2005	01/25/2035
12545B-AA-0	CWHL_08-3R 08-3R 1A1			2	1Z*	15,065,853	73.9190	22,273,050	30,131,707	15,152,455		58,741			6.000	26.560	MON	150,659	1,807,911	11/20/2008	08/25/2037
12640X-AJ-7	CSMC_09-1 09-1R 3A1			2	1Z*	13,255,925	101.5000	16,210,559	15,970,994	13,732,264		476,339			5.500	16.326	MON	73,200	658,803	03/12/2009	02/26/2036
12640X-AN-8	CSMC_09-1 09-1R 4A1			2	1Z*	10,173,247	93.6060	12,287,483	13,126,771	10,182,212		8,964			5.070	18.403	MON	55,461	507,376	03/12/2009	07/20/2035
12641N-AU-3	CSMC_09-4R 09-4R 1A1			2	1Z*	37,520,997	94.0000	38,972,085	41,459,665	37,535,761		14,764			5.486	9.146	MON	189,537	1,328,222	04/22/2009	04/25/2036
12641T-CB-0	CSMC_09-5R 09-5R 3A1			2	1Z*	29,422,183	94.0000	29,830,195	31,734,250	29,425,807		3,624			5.507	7.344	MON	145,637	877,359	06/23/2009	07/26/2049
12641T-CQ-7	CSMC_09-5R 09-5R 4A3			2	1Z*	24,785,519	90.0000	25,064,008	27,848,898	24,798,312		12,793			5.507	8.409	MON	127,806	641,168	07/21/2009	07/26/2049
126670-CL-0	CWL_05-11 2005-11 AF6			2	3Z*	13,126,253	63.5900	8,347,051	13,126,293	13,119,827		(1,292)			5.050	5.074	MON	55,240	662,878	09/12/2005	02/25/2036
126673-3W-0	CWHEL_05-IM1 05-IM1 A2			2	1Z*	2,703,524	86.0270	2,325,758	2,703,524	2,703,524					0.511	0.512	MON	270	17,330	07/22/2005	11/25/2035
126673-Y6-3	CWL_05-7 05-7 AF3			2	1Z*	18,876,771	92.3390	17,430,735	18,876,888	18,844,439		(19,625)			4.454	4.444	MON	70,065	840,777	06/24/2005	10/25/2035
126673-ZR-6	CWHE_05-3 05-3 AF3			2	1Z*	1,078,956	98.7990	1,058,675	1,071,547	1,070,403		(1,361)			4.823	4.569	MON	4,307	51,681	06/17/2005	05/01/2011
126685-AD-8	CWHEL_05-C 05-C 2A			2	2Z*	6,016,729	43.7650	2,633,208	6,016,729	6,016,729					0.413	0.413	MON	1,174	36,099	07/11/2005	07/15/2035
12669E-F4-3	CWHL_03-49 2003-49 A7			2	1Z*	14,386,034	72.7200	11,271,606	15,500,000	14,786,990		208,027			4.580	5.351	MON	59,156	711,128	08/08/2003	12/19/2033
12669F-3A-9	CWHL_04-HYB5 04-HY5 2A1			2	1Z*	3,743,005	94.2840	4,267,951	4,526,688	3,763,690		20,685			3.647	5.478	MON	13,759	179,736	01/13/2009	04/20/2035
12669G-K6-7	CWHL_05-14 05-14 A2			2	1Z*	12,479,605	91.6720	15,644,839	17,066,127	12,537,166		38,274			5.500	14.450	MON	78,220	938,637	11/12/2008	07/25/2035
161630-AS-7	CHASE_07-A1 07-A1 6A1			2	1Z*	11,307,615	86.6860	11,431,071	13,186,724	11,342,391		34,775			3.694	8.304	MON	40,592	536,272	01/06/2009	02/25/2037
17307G-BU-1	CMLTI_03-1 03-1 3A5			2	1Z*	7,493,541	98.4860	8,000,123	8,123,079	7,500,751		7,210			5.250	6.982	MON	35,538	284,308	04/16/2009	09/25/2033
17307G-CK-2	CMLTI_03-1 03-1 WA2			2	1Z*	11,778,727	90.7270	11,338,481	12,497,323	11,794,540		15,812			6.500	9.308	MON	67,694	744,632	01/08/2009	06/25/2031
17314Q-AA-5	CMLTI_09-1 09-11 1A1			2	1Z*	11,481,897	98.8750	11,481,897	11,612,538	11,482,145		249			4.055	4.168	MON	39,241	39,241	11/09/2009	02/25/2037
17315A-AA-9	CITIGROUP MORTGAGE LOAN TRUST 09-2 1A1			2	1Z*	27,741,190	88.2100	31,779,933	36,027,519	27,789,447		48,257			5.755	14.365	MON	172,793	1,727,558	01/30/2009	04/25/2036
17315A-AC-5	CITIGROUP MORTGAGE LOAN TRUST 09-2 2A1			2	1Z*	23,919,062	90.5760	24,619,162	27,180,752	24,822,785		903,722			6.073	16.542	MON	137,562	1,373,815	02/03/2009	09/25/2036
17315A-AE-1	CITIGROUP MORTGAGE LOAN TRUST 09-2 3A1			2	1Z*	23,511,343	98.3460	25,270,569	25,695,457	23,939,036		427,693			5.750	10.772	MON	123,124	1,231,173	02/05/2009	05/25/2036
17315A-AG-6	CITIGROUP MORTGAGE LOAN TRUST 09-2 4A1			2	1Z*	29,669,000	98.3370	32,061,016	32,603,297	30,250,165		581,165			5.500	10.863	MON	149,432	1,494,109	02/05/2009	03/25/2036
17315C-AB-3	CMLTI_09-3 09-3-1A2 1A2			2	1Z*	21,413,742	90.2120	23,748,412	26,325,000	22,426,299		1,012,557			5.250	12.726	MON	115,172	1,036,519	03/03/2009	09/25/2035
17315C-AG-2	CMLTI_09-3 09-3-3A1 3A1			2	1Z*	3,667,217	96.0110	3,620,481	3,770,917	3,667,697		480			4.669	5.621	MON	14,672	132,552	03/13/2009	01/19/2034
17315C-AL-1	CMLTI_09-3 09-3-4A2 4A2			2	1Z*	18,335,159	87.4070	20,024,921	22,910,000	18,357,796		22,637			2.825	10.425	MON	53,927	681,498	03/13/2009	10/25/2033
17315E-BD-4	CMLTI_09-4 09-4 10A1			2	1Z*	7,854,260	96.4570	8,809,304	9,132,860	7,860,158		5,899			5.500	9.439	MON	41,859	334,872	04/09/2009	02/25/2036
17315M-AG-0	CMLTI_09-7 09-7 4A1			2	1Z*	34,433,869	93.3550	34,941,192	37,428,118	34,443,208		9,339			4.555	6.926	MON	142,058	710,680	07/13/2009	09/25/2035
17315X-AB-7	CMLTI_09-9 09-9 1A2			2	1Z*	17,326,930	85.6580	14,916,536	17,414,000	17,327,002		72			4.904	5.006	MON	71,164	213,493	08/24/2009	04/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
17315X-AP-6	CMLTI_09-9 09-9 6A2			2	1Z*	19,817,813	89.3840	18,894,818	21,139,000	19,822,495		4,683			5.407	6.483	MON	95,250	285,775	09/04/2009	10/25/2035
22943Y-TV-1	CSMC_09-3R 09-3R 26A1			2	1Z*	14,423,750	99.5690	15,319,074	15,385,334	14,427,943		4,192			5.290	7.203	MON	67,830	475,046	05/07/2009	07/27/2035
22944F-AW-9	CSMC_09-2R 09-2R 1A11			2	1Z*	62,273,897	95.6580	70,811,280	74,025,435	62,320,598		46,701			3.104	9.442	MON	191,509	1,651,913	03/26/2009	09/26/2034
251568-AB-7	DEUTSCHE MORTGAGE SECURITIES I 09-RS A2			2	1Z*	30,173,164	78.5370	30,903,695	39,349,458	31,619,452		1,446,287			6.000	14.233	MON	196,747	1,770,726	03/02/2009	09/26/2037
33848D-AA-6	FSTAR_05-1 05-1 A			2	1Z*	4,875,141	62.5370	3,048,767	4,875,141	4,875,141					0.461	0.462	MON	439	28,765	12/01/2005	06/25/2018
36228F-XX-9	GSR_03-10 03-10 1A1			2	1Z*	10,746,345	94.3400	10,193,887	10,805,437	10,749,402		1,663			4.697	4.764	MON	42,291	508,561	06/30/2005	10/25/2033
36228F-YE-0	GSR_03-10 2003-10 1A8			2	1Z*	22,190,789	67.3230	15,342,220	22,789,000	22,299,417		41,860			4.697	4.929	MON	89,192	1,072,571	01/15/2004	10/25/2033
362525-AA-5	GS MORTGAGE SECURITIES CORPORA 09-1R 1A1			2	1Z*	58,460,029	94.0770	64,126,321	68,163,995	58,504,280		44,251			5.350	9.725	MON	303,615	2,732,798	03/06/2009	11/25/2035
41161P-JL-8	HVMLT_2004-10 04-10 3A1A			2	1Z*	4,922,657	62.3410	3,082,314	4,944,289	4,923,387		514			3.636	3.685	MON	14,980	243,396	01/04/2008	01/19/2035
41161P-SK-0	HVMLT_05-9 05-9 2A2A			2	1Z*	4,965,502	60.0200	2,980,296	4,965,502	4,965,502					0.573	0.574	MON	870	34,659	07/21/2005	06/20/2035
466247-K7-7	JPMMT_06-A2 06-A2 5A1			2	1Z*	20,938,166	92.0800	21,481,672	23,329,433	20,995,966		57,799			3.445	7.189	MON	66,972	888,034	02/03/2009	11/25/2033
46630G-AV-7	JPMMT_07-A1 07-A1 5A5			2	1Z*	11,679,844	91.9130	11,435,743	12,441,911	11,682,781		2,937			3.965	4.579	MON	41,113	41,113	11/17/2009	07/25/2035
46633H-AA-8	JPMRR_09-3 09-3 1A1			2	1Z*	9,373,244	88.1200	9,622,436	10,919,691	9,379,839		6,595			4.493	9.698	MON	40,881	285,513	04/21/2009	02/26/2035
46633H-AC-4	JPMRR_09-3 09-3 2A1			2	1Z*	18,313,008	92.2070	18,771,685	20,358,192	18,322,767		9,759			5.500	8.173	MON	93,308	653,159	04/22/2009	02/26/2036
47232C-AA-2	JMAC_09-R1 09-R1 1A1			2	1Z*	33,271,782	91.6020	33,127,802	36,164,980	33,294,231		22,449			5.234	7.252	MON	157,737	1,578,870	01/29/2009	11/26/2035
47232C-AC-8	JMAC_09-R1 09-R2 2A1			2	1Z*	24,124,315	98.4910	28,160,336	28,591,781	24,548,836		424,522			5.750	9.886	MON	137,002	1,370,023	02/02/2009	04/26/2036
47232C-AE-4	JMAC_09-R1 09-R2 3A1			2	1Z*	13,153,512	90.4050	14,368,993	15,893,982	13,498,675		345,163			5.622	12.310	MON	74,463	745,330	02/03/2009	12/26/2036
47232C-AG-9	JMAC_09-R2 09-R2 4A1			2	1Z*	48,126,895	92.5310	53,691,845	58,025,635	49,154,390		1,027,495			5.628	11.187	MON	272,137	2,729,091	02/12/2009	06/21/2037
47232C-AJ-3	JMAC_09-R1 09-R1 5A1			2	1Z*	22,069,417	90.8110	25,012,862	27,543,735	22,105,805		36,388			5.171	11.227	MON	118,687	1,192,928	02/18/2009	05/21/2036
47232T-AG-2	JMAC_09-R3 09-R3 2A1			2	1Z*	27,204,917	90.5370	28,807,567	31,818,617	27,225,138		20,221			3.574	9.138	MON	94,774	1,055,125	03/24/2009	11/26/2034
47232T-AM-9	JMAC_09-R3 09-R3 3A1			2	1Z*	36,453,527	92.3160	37,600,685	40,730,198	36,945,925		492,398			5.399	9.260	MON	183,262	1,648,732	03/26/2009	11/26/2035
47232Y-AS-5	JMAC_09-R6 09-R6 4A1			2	1Z*	32,542,468	94.1140	33,355,370	35,441,590	32,557,461		14,993			4.869	8.370	MON	143,795	1,150,894	04/08/2009	04/26/2035
47233D-AL-5	JMAC_09-R11 09-R11 2A12			2	1Z*	16,945,465	98.5000	17,053,673	17,313,374	16,946,945		1,480			5.272	5.714	MON	76,068	303,833	08/12/2009	10/26/2035
502449-AA-9	LVII_09-1 09-1 A1			2	1Z*	17,912,808	99.2500	17,912,808	18,048,169	17,913,641		833			5.947	6.051	MON	89,445	715,307	04/20/2009	11/27/2037
55265K-W4-7	MASTR_03-11 03-11 1A1			2	1Z*	24,420,853	98.4860	25,966,210	26,365,294	24,458,493		37,640			5.250	6.085	MON	115,348	922,709	04/16/2009	12/25/2033
55265K-YZ-6	MASTR_03-6 03-6 8A1			2	1Z*	9,010,711	99.6720	9,306,886	9,337,524	9,024,676		12,774			5.500	5.898	MON	42,797	513,403	04/08/2008	07/25/2033
576434-FE-9	MASTR ALTERNATIVE LOANS TRUST 03-5 3A1			2	1Z*	11,447,710	92.9060	11,800,985	12,702,036	11,463,030		15,320			6.000	9.216	MON	63,510	698,614	01/14/2009	08/25/2033
59020U-LR-4	MLMI_04-A4 04-A4 A2			2	1Z*	5,772,378	95.9890	6,139,438	6,395,986	5,781,421		9,043			3.123	4.092	MON	16,645	83,162	07/15/2009	08/25/2034
590219-AJ-0	MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1			2	4Z*	6,051,055	39.3000	2,426,135	6,173,316	6,073,951		1,080			5.243	5.711	MON	26,973	332,151	04/24/2006	05/25/2036
63860F-AB-9	NATIONSTAR HOME EQUITY LOAN TR 06-B AV2			2	1Z*	5,848,110	89.2260	5,421,328	6,075,959	6,005,703		29,507			0.361	2.410	MON	244	29,653	01/10/2008	09/25/2036
68389F-JF-2	OOMLT_05-4 05-4 A3			2	1Z*	8,003,592	95.3200	9,581,144	10,051,607	8,686,063		682,471			0.491	19.389	MON	964	56,052	01/27/2009	11/25/2035
74160M-DK-5	PRIME_04-CL1 04-CL1 1A1			2	1Z*	7,241,411	93.0660	7,331,784	7,878,013	7,254,288		12,877			6.000	9.465	MON	39,390	431,794	06/29/2009	02/25/2034
743873-AY-7	PROVIDENT FUNDING MORTGAGE LOA 05-1 3A1			2	1Z*	12,766,149	83.4570	14,746,333	17,669,410	12,799,806		33,657			0.526	8.882	MON	1,807	103,479	01/27/2009	05/25/2035
74924P-AD-4	RFMSI_04-KS1 2004-KS1 AI4			2	1Z*	3,160,373	82.2740	2,600,243	3,160,454	3,154,390		(588)			4.213	4.210	MON	11,096	133,150	01/13/2004	04/25/2032
74927X-AG-7	RBSGC_07-B 07-B 3A1			2	1Z*	19,159,301	89.6720	20,062,464	22,373,195	19,200,794		41,494			5.412	8.084	MON	100,902	1,115,019	01/21/2009	07/25/2035
74928G-AM-0	RBSSP_09-13 09-13 4A1			2	3Z*	25,209,528	100.6250	25,217,028	25,060,400	25,209,492		(36)			5.500	5.472	MON	114,860		12/10/2009	12/26/2039
75524M-AJ-9	RBSSP_09-7 09-7 3A1			2	1Z*	31,236,575	88.5950	28,902,438	32,623,055	31,250,380		13,805			6.000	6.481	MON	163,115	815,564	07/20/2009	03/26/2036
83613G-AA-7	SOUNDVIEW HOME EQUITY LOAN TRU 08-1 A1			2	1Z*	6,868,874	86.9360	6,000,608	6,902,307	6,884,449		2,612			1.731	1.981	MON	1,328	130,016	01/22/2008	02/25/2038
86359B-H9-5	SASC_04-20 04-20 4A1			2	1Z*	7,878,706	90.9060	7,352,953	8,088,501	7,886,342		6,741			6.000	6.306	MON	40,443	485,310	04/04/2008	11/25/2034
86359B-KA-8	SARM_04-3AC 04-3AC A1			2	1Z*	6,994,435	86.2920	7,100,743	8,228,747	7,013,944		19,509			3.258	8.392	MON	22,343	293,637	01/13/2009	03/25/2034
86359B-PQ-8	STRUCTURED ADJUSTABLE RATE MOR 04-5 3A1			2	1Z*	17,053,733	87.5760	18,786,216	21,451,236	17,109,169		55,437			2.963	9.871	MON	52,966	756,255	01/14/2009	05/25/2034
86359B-UP-4	SASC_04-12H 04-12H 1A			2	1Z*	7,046,997	85.4330	7,231,794	8,464,861	7,075,524		28,527			6.000	12.614	MON	42,324	465,567	01/05/2009	05/25/2034
86359B-WR-8	SARM_04-8 2004-8 5A6			2	1Z*	22,302,453	68.9410	15,787,539	22,900,000	22,494,249		105,444			4.656	4.955	MON	88,847	1,066,679	08/04/2004	07/25/2034
92922F-4M-7	WAMU_05-AR13 05-AR13 A1A			2	1Z*	15,361,469	53.3820	8,200,236	15,361,469	15,361,469					0.521	0.522	MON	1,557	99,497	09/27/2005	10/25/2045
92922F-5T-1	WAMU_05-AR15 05-AR15 A1A			2	1Z*	19,483,203	52.2050	10,171,238	19,483,203	19,483,203					0.491	0.492	MON	1,861	120,267	10/27/2005	11/25/2045
92922F-7P-7	WASHINGTON MUTUAL WAMU_05-AR17 05-AR17 A1A1			2	1Z*	9,419,254	52.9370	4,986,258	9,419,254	9,419,254					0.501	0.502	MON	918	59,099	11/23/2005	12/25/2045
92922F-UR-7	WASHINGTON MUTUAL WAMU_04-S3 2004S3 1A2			2	1Z*	1,137,207	95.9510	1,080,021	1,125,599	1,129,549		(1,968)			5.000	4.694	MON	4,690	56,280	08/11/2004	06/01/2014
92922F-W4-6	WASHINGTON MUTUAL WAMU_05-AR10 05-AR10 1A3			2	3Z*	15,015,977	71.2780	10,691,648	15,000,000	14,997,533		(7,510)			4.821	4.823	MON	60,259	724,247	07/08/2005	07/01/2035
92925C-BA-9	WASHINGTON MUTUAL WAMU_05-AR19 05-AR19 A1A1			2	1Z*	11,768,232	52.0210	6,121,913	11,768,232	11,768,232					0.501	0.502	MON	1,147	73,837	12/13/2005	12/25/2045
939336-X6-5	WASHINGTON MUTUAL WAMU_05-AR1 05-AR1 A2A1			2	1Z*	5,985,491	52.6520	3,151,457	5,985,491	5,985,491					0.571	0.572	MON	665	41,802	07/14/2005	01/25/2045
949768-AP-0	WFMBS_03-K 03-K 3A1			2	1Z*	10,103,376	96.5590	10,676,543	11,057,046	10,201,069		97,693			4.490	8.487	MON	41,372	455,000	01/16/2009	11/25/2033
949781-AA-6	WFMBS_05-AR1 AR1B 1A1			2	1Z*	5,787,162	89.6540	6,086,125	6,788,459	5,813,400		26,238			4.233	5.815	MON	23,948	280,345	01/08/2009	02/25/2035
949808-BC-2	WFMBS_03-J 03-J 5A1			2	1Z*	36,022,530	99.6980	36,048,843	36,158,127	36,022,477		(53)			4.450	4.499	MON	134,079		12/15/2009	10/25/2033
94980H-AW-9	WFMBS_03-1 03-1 2A9			2	1Z*	11,699,328	100.0180	12,665,121	12,662,895	11,704,935		5,607			5.750	8.940	MON	60,676	667,605	01/26/2009	02/25/2033
94980Y-AA-0	WFMBS_03-16 03-16 1A1			2	1Z*	6,256,516	98.5960	6,540,115	6,633,265	6,299,922		33,272			4.750	5.977	MON	26,257	315,018	07/22/2008	12/25/2018
94981A-AA-1	WFMBS_03-14 03-14 1A1			2	1Z*	6,955,368	98.5960	7,164,421	7,266,464	6,993,445		26,679			4.750	5.651	MON	28,763	345,076	06/12/2008	12/25/2018

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 (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	Maturity
94981J-AA-2	WFMBS_05-AR6 05-AR6 A1			2	1Z*	7,570,155	95.4370	8,233,324	8,626,958	7,594,810		24,654			5.026	6.376	MON	36,131	397,737	01/21/2009	04/25/2035
94981Q-AA-6	WFMBS_05-AR16 05-AR16 1A1			2	1Z*	3,822,621	88.9190	4,126,314	4,640,511	3,828,979		6,358			3.560	11.455	MON	13,767	172,997	01/21/2009	10/25/2035
949832-AP-4	WFMBS_05-14 05-14 2A1			2	1Z*	17,893,684	89.4690	19,926,708	22,272,255	17,961,466		67,782			5.500	9.196	MON	102,081	944,744	12/14/2009	12/25/2035
94983C-AJ-6	WFMBS_05-AR10 05-AR10 2A6			2	1Z*	20,361,344	86.3460	22,080,010	25,571,546	20,437,376		76,033			3.239	8.937	MON	69,015	884,908	01/12/2009	06/25/2035
3499999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities						1,720,937,356	XXX	1,723,823,695	1,933,927,640	1,732,169,995		10,673,524			XXX	XXX	XXX	7,645,999	65,868,031	XXX	XXX
05946X-YW-7	BANC OF AMERICA FUNDING CORP B 05-F 2A2			2	5Z*	1,031,715	31.5750	769,856	2,438,192	769,856	(261,859)	(327)	699,468		3.823	0.000	MON		183,724	10/07/2005	09/20/2035
05955G-AP-3	BAFC_09-R7 09-R7 3A1			2	1Z*	14,750,558	88.8500	15,195,288	17,102,096	14,757,340		6,782			4.953	9.294	MON	70,584	352,740	07/16/2009	11/26/2035
07386H-UL-3	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A1			2	4Z*	16,721,505	68.5530	11,328,601	16,525,267	16,694,330		(18,900)			5.657	5.580	MON	77,904	934,491	07/20/2005	07/25/2035
07386H-UP-4	BEAR STEARNS ALT-A TRUST BALTA 05-5 2M1			2	6Z*	9,808,155	15.4200	2,917,872	18,923,247	2,917,872	(6,890,283)	(5,927)	1,414,246		5.207	0.000	MON		847,594	06/17/2005	07/25/2035
07386H-VX-6	BALTA_05-7 05-7 26A1			2	4Z*	14,341,510	71.7240	10,292,762	14,350,479	14,337,114		(1,126)			5.663	5.701	MON	67,723	812,370	10/27/2005	09/25/2035
07386H-VY-4	BALTA_05-7 05-7 2B1			2	6Z*	2,729,003	11.3100	2,535,616	22,418,440	2,535,616	(193,387)	(3,437)	4,349,531		5.478	0.000	MON		838,266	08/10/2005	09/25/2035
07387A-BW-4	BSARM_05-4 05-4 B1			2	6Z*	13,387,094	39.4450	5,283,872	13,395,466	5,283,872	(8,096,954)	(348)			5.138	5.139	MON	57,353	689,568	07/08/2005	08/25/2035
12642N-CG-1	CSMC_09-15R 09-15R 4A1			2	1Z*	17,476,156	98.8800	17,477,040	17,675,000	17,476,197		41			6.000	6.146	MON	88,375		12/21/2009	06/26/2037
12642N-DS-4	CSMC_09-15R 09-15R 5A1			2	1Z*	12,185,355	98.8800	12,185,971	12,324,000	12,185,383		28			6.000	6.146	MON	61,620		12/21/2009	07/26/2037
12642N-FC-7	CSMC_09-15R 09-15R 6A1			2	1Z*	31,261,309	98.8800	31,262,890	31,617,000	31,261,381		72			6.000	6.146	MON	158,085		12/21/2009	07/26/2037
12642N-GN-2	CSMC_09-15R 09-15R 7A1			2	1Z*	14,966,709	98.8800	14,967,466	15,137,000	14,966,743		35			6.000	6.146	MON	75,685		12/21/2009	07/26/2037
12642Y-EK-6	CSMC_09-16R 09-16R 7A1			2	1Z*	28,035,125	98.7500	28,035,125	28,390,000	28,035,147		22			5.500	5.650	MON	130,121		12/21/2009	03/26/2036
12667F-PB-5	CWA_04-17CB 04-17CB M			2	6Z*	9,125,487	24.1510	3,609,034	14,943,411	3,609,034	(5,516,453)	(1,999)	891,616		3.729	0.000	MON		782,240	06/16/2005	09/25/2034
12667G-5U-3	CWALT_05-43 05-43 1A			2	4Z*	22,554,899	64.5650	15,553,635	24,089,841	22,554,899		(3,514)	530,240		5.341	0.000	MON		1,966,977	07/15/2005	10/25/2035
12667G-M3-4	CWALT_05-27 05-27 1A5			2	4Z*	4,348,747	55.5740	2,392,836	4,305,690	4,342,112		(5,252)			2.236	2.160	MON	8,021	127,107	06/24/2005	08/25/2035
12667G-R6-2	CWALT_05-41 05-41 1A1			2	3Z*	3,889,607	56.9950	2,216,871	3,889,607	3,889,607					0.561	0.562	MON	243	26,868	07/14/2005	09/25/2035
126685-BT-2	CWHEL_05-M 05-M A1			2	4Z*	4,128,146	38.5640	1,591,995	4,128,146	4,128,146					0.473	0.474	MON	922	27,279	12/16/2005	02/15/2036
12668A-GW-9	CWALT_05-56 05-56 3A1			2	5Z*	4,101,861	59.5300	2,441,830	4,101,861	4,101,861					0.521	0.522	MON	238	26,693	09/23/2005	11/25/2035
12668A-VL-6	CWALT_05-61 05-61 A1			2	1Z*	4,783,683	63.3980	3,110,185	4,905,835	4,783,306		944			0.491	1.062	MON	268	30,446	06/18/2008	12/25/2035
12668A-XF-7	CWALT_05-63 05-63 3A1			2	5Z*	15,177,896	65.7420	10,233,353	15,565,872	15,177,896		(2,426)	143,580		5.862	0.000	MON		1,252,449	09/29/2005	11/25/2035
126694-A4-0	CWALT_06-0A1 06-0A1 2A3A			2	2Z*	3,568,825	26.1830	2,097,841	8,012,085	2,097,841	(1,470,984)		631,045		0.543	0.000	MON		330,580	02/08/2006	03/20/2046
126694-VL-9	CWHL_05-HY10 05-HYB10 2A2			2	6Z*	3,224,730	23.2530	2,795,088	12,020,369	2,795,088	(429,641)		2,276,952		5.527	0.000	MON		585,197	12/14/2005	02/20/2036
12669G-KH-3	CWHL_04-25 04-25 2A3			2	3Z*	8,089,696	54.3480	4,390,431	8,078,336	8,088,951		(536)			0.601	0.583	MON	540	59,202	10/12/2005	02/25/2035
12669G-PL-9	CWHL_05-7 05-7 3A2			2	1Z*	18,372,706	55.0050	10,954,667	19,915,783	18,424,781		20,784			3.189	4.455	MON	52,931	776,728	04/01/2009	03/25/2035
17307G-RH-3	CMLTI_05-2 05-2 1B1			2	6Z*	21,575,438	30.3680	6,825,594	22,476,244	6,825,594	(14,858,576)	5,389			4.527	5.515	MON	84,800	1,078,182	11/10/2005	05/25/2035
17307G-TH-1	CMLTI_05-3 05-3			2	3Z*	8,043,610	79.2080	6,404,142	8,085,192	8,045,457		1,306			4.641	4.704	MON	31,266	377,188	07/18/2005	08/25/2035
173097-AA-4	CMLTI_09-12 09-12 1A1			2	2Z*	12,107,235	100.5000	12,107,235	12,047,000	12,109,143		1,908			5.750	5.726	MON	57,725		11/24/2009	11/25/2035
173097-AC-0	CMLTI_09-12 09-12 2A1			2	3Z*	11,725,240	100.2500	11,725,240	11,696,000	11,725,229		(11)			5.500	5.501	MON	53,607		12/03/2009	04/25/2036
173097-AE-6	CMLTI_09-12 09-12 3A1			2	2Z*	23,273,055	100.1250	23,273,055	23,244,000	23,273,037		(18)			5.500	5.515	MON	106,535		12/17/2009	05/25/2037
173097-AG-1	CMLTI_09-12 09-12 4A1			2	3Z*	14,197,231	99.8750	14,197,231	14,215,000	14,197,224		(7)			5.500	5.539	MON	65,152		12/18/2009	11/25/2035
17315E-AA-1	CMLTI_09-4 09-4 1A1			2	1Z*	11,808,596	93.4650	12,331,729	13,193,962	11,813,062		4,466			3.632	8.917	MON	39,930	379,862	03/31/2009	07/25/2035
17315E-AC-7	CMLTI_09-4 09-4 2A1			2	1Z*	23,453,558	93.0860	24,123,720	25,915,533	23,461,596		8,039			4.338	8.921	MON	93,679	776,920	04/01/2009	03/25/2035
17315E-AE-3	CMLTI_09-4 09-4 3A1			2	1Z*	20,648,074	92.0000	23,452,133	25,491,449	20,672,914		24,840			0.486	6.111	MON	2,065	180,839	04/01/2009	11/25/2035
17315E-AN-3	CMLTI_09-4 09-4 6A2			2	1Z*	22,659,683	68.7060	22,320,677	32,487,000	22,710,138		50,456			0.616	9.551	MON	3,335	145,557	04/02/2009	10/25/2035
17315E-AQ-6	CMLTI_09-4 09-4 7A1			2	1Z*	17,814,963	86.8280	18,820,831	21,676,000	17,826,742		11,779			5.500	14.148	MON	99,348	794,787	04/06/2009	05/25/2035
17315E-AR-4	CMLTI_09-4 09-4 7A2			2	1Z*	9,465,643	88.1630	10,362,733	11,754,000	9,472,609		6,965			5.250	14.874	MON	51,424	411,390	04/06/2009	05/25/2035
17315E-AS-2	CMLTI_09-4 09-4 7A3			2	1Z*	13,446,702	88.0610	13,769,030	15,635,700	13,453,612		6,910			5.500	11.949	MON	71,664	573,309	04/07/2009	05/25/2035
17315E-AT-0	CMLTI_09-4 09-4 7A4			2	1Z*	14,880,767	85.4030	14,199,509	16,626,556	14,886,594		5,826			5.000	9.565	MON	69,277	554,219	04/16/2009	05/25/2035
17315E-AZ-6	CMLTI_09-4 09-4 8A1			2	1Z*	14,996,662	93.1040	15,724,128	16,888,728	15,005,527		8,865			4.687	8.009	MON	65,961	529,398	04/06/2009	07/25/2035
17315E-BB-8	CMLTI_09-4 09-4 9A1			2	1Z*	24,970,553	94.8850	28,062,696	29,575,450	24,983,400		12,848			5.114	13.855	MON	126,047	1,007,507	04/08/2009	03/25/2036
17315E-BH-5	CMLTI_09-4 09-4 12A1			2	1Z*	21,376,252	96.0000	21,889,283	22,801,336	21,385,257		9,005			5.459	6.803	MON	103,732	833,667	04/15/2009	12/25/2035
17315E-BK-8	CMLTI_09-4 09-4 13A1			2	1Z*	6,655,621	86.0000	6,694,543	7,784,352	6,659,945		4,324			4.081	9.401	MON	26,476	233,695	04/21/2009	10/25/2035
17315E-BL-6	CMLTI_09-4 09-4 13A2			2	1Z*	6,311,738	86.0000	6,348,649	7,382,150	6,315,987		4,249			3.418	8.659	MON	21,029	190,552	04/21/2009	10/25/2035
17315G-AC-2	CMLTI_09-5 09-5 2A1			2	1Z*	17,427,295	93.3150	19,132,182	20,502,700	17,443,687		16,393			4.974	8.964	MON	84,979	593,958	04/24/2009	03/25/2035
17315G-AE-8	CMLTI_09-5 09-5 3A1			2	1Z*	21,438,893	92.1660	21,594,881	23,430,484	21,449,019		10,126			5.500	7.566	MON	107,390	751,728	04/24/2009	06/25/2036
17315G-AG-3	CMLTI_09-5 09-5 4A1			2	1Z*	38,906,487	94.0620	40,662,371	43,229,430	38,927,495		21,008			6.000	8.357	MON	216,147	1,512,956	04/24/2009	03/25/2037
226819-C*-9	CROCKER NATL BANK			2	1Z*	327,270	109.9380	441,970	402,019	364,514		2,700			7.375	9.668	MON	2,471	23,689	07/28/1988	03/25/2020
22943Y-FD-6	CSMC_09-3R 09-3R 9A1			2	1Z*	34,942,260	99.0000	37,961,962	38,345,416	34,955,793		13,532			6.000	8.663	MON	191,727	1,342,078	04/24/2009	10/27/2036
25158E-AA-4	DEUTSCHE MORTGAGE SECURITIES I 09-RS2 1A1			2	1Z*	21,882,402	94.2750	24,449,844	25,934,699	22,298,210		415,808			6.100	13.880	MON	131,835	922,765	04/22/2009	09/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
32051G-QD-0	FHAMS_05-AA6 05-AA6 B1			2	3Z*	1,029,806	8.1550	1,118,707	13,717,942	1,029,806		(1,946)	3,984,900		5.169	0.000	MON		439,710	07/06/2005	08/25/2035
35729P-JX-9	FHLT_05-B 05-B M3			2	2Z*	12,122,500	95.3860	12,400,180	13,000,000	12,127,261		4,761			0.661	1.598	MON	1,677	7,936	12/11/2009	04/25/2035
36190D-AA-3	GSMSC_09-2R 09-2R 1A1			2	1Z*	54,904,291	91.0000	57,594,126	63,290,249	54,930,756		26,465			5.267	10.907	MON	277,789	2,223,547	04/07/2009	02/26/2036
36190D-AE-5	GSMSC_09-2R 09-2 3A1			2	1Z*	24,894,740	91.0000	26,039,326	28,614,644	24,909,191		14,451			5.154	9.559	MON	122,907	983,452	04/13/2009	11/26/2035
362290-AC-2	GSR_07-AR1 07-AR1 2A1			2	3Z*	8,817,789	73.4760	6,966,652	9,481,493	8,831,882		8,623			5.946	6.590	MON	46,977	566,789	04/10/2008	03/25/2047
362341-WZ-8	GSR MORTGAGE LOAN TRUST GSR_05 05-AR7 2A1			2	1Z*	7,530,264	82.7760	6,631,141	8,010,919	7,551,525		14,479			4.551	5.146	MON	30,384	365,110	04/04/2008	11/25/2035
39538W-BY-3	GPMF_05-AR4 05-AR4 4A1			2	5Z*	5,532,026	55.0560	3,045,686	5,532,026	5,532,026					0.541	0.542	MON	333	37,149	07/25/2005	10/25/2045
41161P-RQ-8	HVMLT_05-8 05-8 2A2A			2	4Z*	9,162,309	58.9120	5,344,294	9,071,593	9,148,933		(10,268)			2.132	2.059	MON	16,115	261,635	07/01/2005	09/19/2035
41161P-XH-1	HVMLT_05-15 05-15 2A1A1			2	4Z*	5,340,698	58.1890	3,107,691	5,340,698	5,340,698					0.503	0.504	MON	821	33,498	10/21/2005	10/20/2045
45660L-RX-9	INDX_05-AR14 05-AR14 2A1A			2	2Z*	10,015,626	54.0030	5,427,255	10,049,953	10,015,783		330			0.531	0.611	MON	1,042	66,469	12/18/2007	07/25/2035
47232Y-AA-4	JMAC_09-R6 09-R6 1A1			2	1Z*	10,755,261	90.7250	11,215,781	12,362,369	10,763,952		8,691			5.112	8.984	MON	52,668	421,277	04/01/2009	03/26/2036
47232Y-AF-3	JMAC_09-R6 09-R6 2A1			2	1Z*	10,206,510	91.5090	10,735,542	11,731,621	10,215,118		8,608			5.259	9.013	MON	51,415	411,503	04/01/2009	10/26/2035
47232Y-AM-8	JMAC_09-R6 09-R6 3A2			2	1Z*	17,334,247	95.7430	21,909,249	22,883,495	17,362,973		28,725			5.039	12.709	MON	96,094	769,283	04/08/2009	12/26/2035
47232Y-AX-4	JMAC_09-R6 09-R6 5A1			2	1Z*	12,858,231	89.9780	13,699,884	15,225,851	12,870,742		12,511			5.112	9.897	MON	64,867	518,857	04/17/2009	03/26/2036
47232Y-BH-8	JMAC_09-R6 09-R6 7A1			2	1Z*	32,536,640	91.1600	33,439,071	36,681,668	32,558,823		22,183			5.245	8.887	MON	160,319	1,283,311	04/20/2009	08/26/2035
52525A-AA-2	LEHMAN XS TRUST LXS_07-20N 07-20N A1			2	4Z*	29,018,296	53.9430	16,179,208	29,993,071	29,074,917		30,093			1.381	1.622	MON	4,603	458,268	01/15/2008	12/25/2037
61750P-AA-6	MSM_06-13AX 06-13AX A1			2	5Z*	9,504,834	49.4930	5,055,273	10,214,097	9,504,834		(4,926)	3,486,680		0.321	0.000	MON		135,025	01/29/2008	10/25/2036
74928G-AV-0	RBSSP_09-13 09-13 7A1			2	2Z*	8,500,000	100.0000	8,500,000	8,500,000	8,500,000					5.750	5.780	MON	40,729		12/07/2009	12/26/2039
74928W-AA-1	RBSSP RESECURITIZATION TRUST R 09-5 1A1			2	1Z*	26,018,787	93.8940	26,920,279	28,670,840	26,030,423		11,636			5.127	8.200	MON	122,492	980,079	03/17/2009	06/26/2036
759950-FX-1	RAMC_05-4 05-4 A3			2	1Z*	7,487,602	96.3890	7,217,207	7,487,602	7,487,602					5.565	5.543	MON	34,724	416,685	12/09/2005	02/25/2036
863579-TA-6	SARM_05-12 05-12 B1			2	5Z*	1,301,830	9.9620	1,218,746	12,233,672	1,218,746	(83,084)	(4,783)	2,119,772		4.984	0.000	MON		376,055	07/21/2005	06/25/2035
863579-US-5	SARM_05-15 05-15 3A1			2	1Z*	7,645,922	86.1750	7,321,002	8,495,469	7,659,666		7,150			5.499	7.765	MON	38,934	466,950	04/22/2008	07/25/2035
881561-ZA-5	TMTS_05-16HE 05-16HE AF2			2	1Z*	8,379,927	83.8080	7,120,922	8,496,758	8,387,337		7,410			4.650	5.431	MON	33,711	32,598	11/09/2009	09/25/2036
92922F-7G-7	WASHINGTON MUTUAL WAMU_05-AR16 05-AR16 B1			2	6Z*	6,691,515	19.5690	2,366,581	12,093,419	2,366,581	(4,324,934)	(1,854)	2,555,211		5.119	0.000	MON		624,959	12/21/2005	12/25/2035
939336-Z6-3	WAMU_05-AR3 05-AR3 B1			2	1Z*	3,926,150	38.1990	1,517,294	3,972,077	1,517,294	(2,415,770)	554			4.609	4.837	MON	15,256	184,040	02/04/2005	03/25/2035
94981U-AL-3	WFMBS_05-AR2 05-AR2 B1			2	6Z*	7,951,705	31.9550	3,468,502	10,854,497	3,468,502	(4,483,203)	(577)	938,894		4.493	0.000	MON		610,484	01/28/2005	03/25/2035
949835-AP-7	WFMBS_05-AR15 05-AR15 B1			2	6Z*	16,222,187	28.0170	4,703,516	16,788,130	4,703,516	(11,590,486)	7,959			5.123	5.784	MON	71,675	859,642	12/09/2005	09/25/2035
94983B-AS-8	WFMBS_06-4 06-4 2A1			2	1Z*	27,952,959	79.0660	26,628,080	33,678,264	28,012,780		59,821			6.000	9.854	MON	168,391	1,852,142	01/16/2009	04/25/2036
94983E-AH-6	WFMBS_05-AR12 05-AR12 2A5			2	1Z*	13,687,500	79.6750	11,951,285	15,000,000	13,979,508		272,654			3.418	4.974	MON	42,729	601,194	04/08/2008	07/25/2035
94983F-AC-4	WFMBS_06-1 06-1 A3			2	1Z*	2,935,630	94.5000	3,139,089	3,321,787	2,961,449		25,819			5.000	7.323	MON	13,841	152,245	01/05/2009	03/25/2021
94983T-AN-0	WFMBS_06-AR6 06-AR6 7A1			2	1Z*	3,559,505	89.1490	3,846,400	4,314,552	3,576,241		16,736			5.112	7.087	MON	18,380	202,161	01/12/2009	03/25/2036
3599999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities						1,116,220,992	XXX	1,006,343,462	1,304,182,179	1,057,115,023	(60,615,614)	1,196,927	24,022,135		XXX	XXX	XXX	4,287,087	40,206,818	XXX	XXX
030610-AD-1	AMCAR_06-AF 06-AF A4			2	1FE	14,689,467	103.1920	17,373,489	16,836,065	15,369,371		679,904			5.640	14.415	MON	65,941	712,166	03/24/2009	09/06/2013
05947N-AL-8	BALL_01-FM			2	1FE	7,000,000	101.0520	7,073,641	7,000,000	7,000,000					6.763	6.853	MON	27,616	473,410	02/07/2001	12/13/2016
05947U-C9-7	BACM_05-1 05-1 A4			2	1FE	4,143,680	102.1430	4,320,659	4,230,000	4,154,574		23,775			4.986	5.748	MON	17,575	210,640	01/27/2009	11/10/2042
05947U-D2-1	BACM_05-1 05-1 ASB			2	1FE	18,699,193	101.3560	20,293,217	20,021,722	18,860,846		161,652			4.965	7.755	MON	82,837	758,623	03/25/2009	11/10/2042
05947U-D3-9	BACM_05-1 05-1 A5			2	1FE	17,322,104	99.1990	17,426,304	17,567,000	17,322,682		29,670			5.082	5.394	MON	74,394	839,930	10/09/2009	11/10/2042
05947U-DP-0	BAFUN_2001-3 2001-3 A2			2	1FE	30,207,180	103.8210	31,050,356	29,907,636	29,841,279		(7,755)			5.464	5.615	MON	136,179	1,307,323	04/13/2009	04/11/2037
05947U-HM-3	BACM_02-2 2002-2 A3			2	1FE	12,287,740	103.5200	12,939,945	12,500,000	12,319,239		62,180			5.118	5.924	MON	53,313	575,775	03/10/2009	07/11/2043
05947U-R7-5	BACM_05-3 05-3 ASB			2	1FE	20,593,560	100.8550	20,666,001	20,490,734	20,515,323		(19,238)			4.589	4.524	MON	78,360	933,707	12/15/2009	07/01/2014
05947U-R8-3	BACM_05-3 05-3 A4			2	1FE	20,041,591	93.1230	21,109,092	22,668,000	20,224,326		182,735			4.668	7.283	MON	88,179	358,145	10/08/2009	07/10/2043
05947U-RC-4	BACM_04-2 04-2 A3			2	1FE	30,524,027	100.3050	31,682,214	31,585,827	30,991,055		467,028			4.050	7.645	MON	106,602	683,344	06/23/2009	11/10/2038
05947U-RD-2	BACM_04-2 04-2 A4			2	1FE	19,807,031	99.6440	19,928,750	20,000,000	19,807,962		930			4.153	4.267	MON	69,217	69,217	10/29/2009	11/10/2038
05947U-W7-9	BACM_05-4 05-4 A2			2	1FE	30,647,455	100.2060	32,265,481	32,199,000	31,497,849		850,394			4.764	8.648	MON	127,830	961,530	11/04/2009	09/01/2010
05947U-XN-3	BACM_2004-5 04-5 A3			2	1FE	9,978,125	100.6390	10,063,858	10,000,000	9,979,089		964			4.561	4.642	MON	38,008	114,025	09/04/2009	11/10/2041
05947U-XQ-6	BACM_2004-5 04-5 A4			2	1FE	5,025,052	95.4530	4,772,655	5,000,000	5,009,987		(3,252)			4.936	4.903	MON	20,567	246,800	11/08/2004	09/01/2014
07383F-3X-4	BSCMS_05-PWR7 05-PWR7 A2			2	1FE	22,147,147	100.0470	22,760,565	22,749,820	22,270,836		123,688			4.945	6.869	MON	93,748	350,189	12/04/2009	03/01/2012
07383F-Q4-3	BSCMS_2004-PWR5 04-PWR5 A4			2	1FE	19,225,118	90.8790	17,916,775	19,715,000	19,289,060		113,100			4.831	5.670	MON	79,369	933,450	01/26/2009	07/11/2042
07383F-WD-6	BSCMS_03-PWR2 2003-PWR A2			2	1FE	15,888,248	101.3280	15,967,174	15,757,954	15,781,992		(17,697)			4.382	4.184	MON	57,543	690,513	10/23/2003	05/01/2012
07383F-X3-7	BSCMS_2004-PWR6 04-PWR6 A4			2	1FE	11,255,273	99.2060	11,309,497	11,400,000	11,343,641		21,602			4.521	4.780	MON	42,950	515,394	07/22/2005	11/11/2041
07383F-X5-2	BSCMS_2004-PWR6 04-PWR6 A6			2	1FE	19,669,824	97.5270	24,885,015	25,516,000	20,948,763		1,198,093			4.825	12.148	MON	102,596	1,189,053	10/16/2009	11/11/2041
07387B-AE-3	BSCMS_05-PWR9 05-PWR9 A2			2	1FE	54,028,711	99.6640	57,805,178	58,000,000	56,196,399		2,167,688			4.735	10.352	MON	228,858	1,491,525	11/03/2009	09/01/2010
07387B-CK-7	BSCMS_05-T20 05-T20 AAB			2	1FE	38,052,965	104.5310	42,627,742	40,780,000	38,542,170		556,461			5.133	7.428	MON	174,452	1,884,310	03/04/2009	10/12/2042
07387B-CL-5	BSCMS_05-T20 05-T20 A4A			2	1FE	10,189,063	98.1400	9,814,000	10,000,000	10,185,080		(3,983)			5.149	4.750	MON	42,912	42,912	11/17/2009	09/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
073880-AC-3	BSCMS_07-PW17 07-PW17 A3			2	1FE	28,673,906	97.6650	32,229,473	33,000,000	29,151,191		477,285			5.736	9.660	MON	157,740	946,440	06/03/2009	06/11/2050
125044-AC-1	CDCMT_02-FX1 02 - FX1 B			2	1FE	4,748,906	103.7420	5,705,800	5,500,000	5,000,925		250,916			5.856	11.726	MON	17,893	322,080	12/02/2008	05/15/2035
12513E-AF-1	CD_05-C1 05-C1 ASB			2	1FE	10,034,460	102.3310	10,233,142	10,000,000	10,004,960		(7,871)			5.225	5.188	MON	43,544	529,700	10/27/2005	01/01/2015
126171-AE-7	COMM_05-C6 05-C6 AAB			2	1FE	10,456,378	101.5630	11,760,944	11,580,000	10,673,218		216,840			5.077	8.612	MON	48,993	391,944	04/13/2009	06/10/2044
14041N-CS-8	COMET_06-A5 06-A5 A5			2	1FE	26,136,875	97.6620	30,275,356	31,000,000	26,982,698		845,823			0.293	4.641	MON	4,291	91,628	04/01/2009	01/15/2016
173067-GR-4	CGCMT_05-C3 05-C3 ASB			2	1FE	25,124,750	101.4420	25,360,473	25,000,000	25,023,230		(24,383)			4.755	4.687	MON	99,063	1,188,750	06/15/2005	10/01/2014
194262-BD-2	COLLE_02-2 02-2 A27			2	1FE	21,487,500	78.0000	22,347,000	28,650,000	21,540,980		53,480			1.000	1.764		13,529	139,629	06/09/2009	03/01/2042
194262-BN-0	COLLE_03-1 03-1 A3			2	1FE	8,640,000	78.0000	9,360,000	12,000,000	8,682,868		42,869			1.746	3.252	MON	11,640	61,822	05/20/2009	03/01/2042
194262-BP-5	COLLE_03-1 03-1 A4			2	1FE	7,200,000	78.0000	7,800,000	10,000,000	7,235,700		35,700			1.746	3.229	MON	15,035	47,776	05/15/2009	03/01/2042
20047G-AB-3	COMM_04-LNB3 04-LNB3 A2			2	1FE	2,959,077	100.0000	2,944,363	2,944,363	2,956,130		14,200			4.713	4.712	MON	11,564	138,768	06/18/2004	07/10/2037
20047G-BN-6	COMM_2004-LB3A 04-LB3A A3			2	1FE	21,601,460	101.9740	22,918,645	22,475,000	21,982,273		380,813			5.090	7.966	MON	95,331	762,652	04/23/2009	07/10/2037
20047M-AE-4	COMM_06-CNL 06-CNL A2FX			2	1FE	12,059,922	98.3070	11,796,872	12,000,000	12,009,170		(14,216)			5.449	5.379	MON	54,490	653,880	02/09/2006	02/01/2011
20047P-AD-9	COMM_05-LP5 05-LP5 ASB			2	1FE	30,805,047	99.3560	33,184,737	33,400,000	31,383,024		577,977			4.867	7.818	MON	135,465	1,191,604	05/08/2009	05/10/2043
201730-AD-0	CMAT_99-C1 99-C1 A4			2	1FE	27,004,453	107.8530	28,041,712	26,000,000	26,729,354		(275,099)			6.975	5.281	MON	100,750	1,209,286	04/23/2009	04/11/2013
201730-AA-9	GCCFC_07-GG9 07-GG9 A1			2	1FE	12,694,313	101.5840	13,489,783	13,279,438	12,895,454		201,141			5.233	8.565	MON	57,909	637,004	01/05/2009	03/10/2039
201730-AB-7	GCCFC_07-GG9 07-GG9 A2			2	1FE	23,075,616	101.3050	28,003,694	27,643,000	23,859,163		783,547			5.381	11.240	MON	123,956	1,035,008	05/06/2009	03/10/2039
22541N-AP-4	CSFB_02-CP3 02-CP3 A3			2	1FE	19,747,656	104.6510	20,930,146	20,000,000	19,789,491		41,835			5.603	6.099	MON	93,383	560,300	05/28/2009	07/15/2035
22541N-MR-7	CSFBMSC_02-CKS4 02-CKS4 A2			2	1FE	13,961,133	102.7070	15,406,088	15,000,000	14,219,442		258,309			5.183	7.921	MON	64,788	583,088	03/09/2009	11/15/2036
22541Q-DH-2	CSFBMSC_03-C3 2003-C3 A4			2	1FE	20,100,000	100.7220	20,144,400	20,000,000	19,997,087		(17,417)			3.701	3.635	MON	61,683	740,200	06/17/2003	05/01/2012
22541Q-DJ-8	CSFBMSC_03-C3 03-C3 A5			2	1FE	28,356,529	98.4190	29,225,522	29,695,000	28,550,543		194,014			3.936	5.380	MON	97,400	550,597	07/28/2009	05/15/2038
22541S-AD-0	CSFBMSC_2004-C1 04-C1 A4			2	1FE	33,082,749	98.7410	34,017,307	34,451,000	33,244,318		161,570			4.750	5.883	MON	136,369	577,157	10/28/2009	01/15/2037
225458-S6-6	CSFB_05-C4 05-C4 A5			2	1FE	18,480,469	95.2930	23,823,213	25,000,000	19,115,013		634,545			5.104	11.449	MON	106,333	957,000	03/20/2009	08/15/2038
225470-AK-9	CSFB_05-C5 05-C5 A1			2	1FE	5,555,410	100.4140	5,582,605	5,559,589	5,549,952		(2,591)			5.046	5.003	MON	23,378	278,982	01/29/2009	08/15/2038
225470-AL-7	CSFB_05-C5 05-C5 A2			2	1FE	5,610,736	100.4790	5,621,773	5,595,000	5,601,358		(9,378)			5.100	4.720	MON	23,779	95,115	07/29/2009	01/01/2011
225470-AP-8	CSFB_05-C5 05-C5 A4			2	1FE	21,249,269	97.7630	23,663,614	24,205,000	21,562,928		313,660			5.100	7.693	MON	102,871	859,074	08/11/2009	08/15/2038
233888-AD-8	DCAT_08-A 08-A A3A			2	1FE	10,984,709	101.6030	12,342,464	12,147,762	11,621,834		637,126			3.700	10.928	MON	28,716	412,012	01/07/2009	06/08/2012
25466K-FL-8	DCMT_05-4 05-4 A2			2	1FE	23,100,000	97.1980	27,215,437	28,000,000	24,000,380		900,380			0.323	5.557	MON	4,273	89,154	04/01/2009	06/16/2015
254683-AD-7	DCENT_07-A2 07-A2 A2			2	1FE	15,946,875	98.0780	18,536,676	18,900,000	16,496,971		550,096			0.594	5.226	MJSD	5,298	156,656	03/31/2009	06/15/2015
33736X-CV-9	FUNBC_01-C3 01-C3 A3			2	1FE	28,860,226	104.4140	31,081,319	29,767,372	29,200,960		317,741			6.423	8.864	MON	159,330	1,770,520	03/16/2009	06/01/2011
33736X-EB-1	FUNBCMT_01-C4 2001-C4 A2			2	1FE	42,960,107	104.7080	41,710,408	39,835,000	40,304,174		(478,314)			6.223	4.969	MON	206,578	2,460,263	04/22/2009	10/01/2011
36158Y-DD-8	GECCMC_01-C3 2001-3 A2			2	1FE	28,251,950	104.7390	27,522,759	26,277,500	26,675,518		(273,052)			6.070	4.984	MON	132,920	1,569,196	04/13/2009	06/10/2038
361849-J6-0	GMACCMSI_2004-C3 04-C3 A3			2	1FE	1,480,533	99.2220	1,547,996	1,560,137	1,509,708		27,811			4.207	8.534	MON	5,470	52,050	04/14/2009	12/10/2041
361849-J7-8	GMACCMSI_2004-C3 04-C3 A4			2	1FE	14,929,688	100.0420	16,006,675	16,000,000	15,097,777		168,090			4.547	6.678	MON	60,627	454,700	05/18/2009	12/10/2041
361849-J9-4	GMACCMSI_2004-C3 04-C3 A5			2	1FE	28,420,320	98.0740	30,942,410	31,550,000	28,865,068		432,088			4.864	7.046	MON	127,883	1,378,944	07/31/2009	12/10/2041
361849-VV-1	GMACC_02-C3 02-C3 A2			2	1FE	12,065,088	102.1000	14,263,359	13,970,000	12,573,452		504,775			4.930	9.805	MON	57,393	648,870	02/06/2009	07/10/2039
361849-YU-0	GMACC_03-C2 03-C2 A2			2	1FE	11,951,876	0.0000	14,846,257	14,355,000	12,413,794		456,993			5.485	10.254	MON	65,610	777,248	03/16/2009	05/10/2040
36228C-SG-9	GSMS_04-C1 2004-C1 A2			2	1FE	38,381,936	100.7570	39,048,174	38,754,800	38,474,236		197,820			4.319	5.802	MON	139,485	1,424,414	04/07/2009	10/10/2028
36228C-TG-8	GSMSC_2004-GG2 2004-GG2 A5			2	1FE	15,074,895	82.4020	12,360,345	15,000,000	15,016,675		(12,079)			5.279	5.240	MON	65,988	791,850	07/29/2004	11/01/2013
36228C-VR-1	GSMS_05-GG4 05-GG4 A-ABA			2	1FE	25,249,150	100.4190	25,104,680	25,000,000	25,071,934		(42,470)			4.680	4.531	MON	97,500	1,170,000	06/09/2005	04/01/2014
36228C-VU-4	GSMS_05-GG4 05-GG4 A4A			2	1FE	39,579,909	96.8170	40,420,939	41,750,000	39,769,194		233,080			4.751	5.830	MON	165,295	1,342,157	08/07/2009	07/10/2039
368280-HJ-8	GMACCMSC_04-C2 2004C2 A4			2	1FE	49,797,850	99.6240	52,461,777	52,660,000	50,153,598		355,748			4.893	6.264	MON	214,721	776,030	12/16/2009	03/10/2040
368280-HU-3	GECCMC_2004-C3 2004-C3 A2			2	1FE	3,191,357	100.1910	3,181,649	3,175,587	3,173,346		(2,163)			4.433	4.343	MON	11,731	140,774	07/16/2004	08/01/2010
368280-KR-6	GECCMC_05-C1 05-C1 A5			2	1FE	26,379,991	95.8900	25,689,046	26,790,000	26,420,621		33,345			4.772	5.107	MON	106,535	1,223,779	06/01/2009	06/10/2048
368280-LX-2	GECCMC_05-C1 05-C1 AAB			2	1FE	15,231,987	100.8290	15,356,203	15,230,000	15,219,871		(2,903)			4.599	4.621	MON	58,369	700,428	07/11/2005	07/01/2014
368280-NT-9	GECMC_05-C3 05-C3 A4			2	1FE	18,520,492	100.4200	20,304,837	20,220,000	19,429,538		909,046			5.046	12.288	MON	85,025	679,276	04/29/2009	07/10/2045
368280-NU-6	GECMC_05-C3 05-C3 A5			2	1FE	24,793,264	99.5410	28,090,408	28,220,000	25,711,872		918,608			4.979	11.109	MON	117,089	709,118	10/08/2009	07/10/2045
368280-PV-2	GECMC_05-C3 05-C3 AAB			2	1FE	15,074,259	102.2850	15,342,750	15,000,000	15,023,893		(12,534)			4.940	4.890	MON	61,750	741,000	08/12/2005	05/01/2015
396789-BE-8	GCCF_02-C1 2002-C1 A3			2	1FE	4,102,152	102.4720	4,193,378	4,092,237	4,084,639		618			4.495	4.595	MON	15,329	182,135	03/06/2009	01/11/2017
396789-EQ-8	GCCF_03-C2 2003-C2 A2			2	1FE	7,174,545	100.6220	7,183,297	7,138,929	7,137,764		(3,863)			4.022	3.945	MON	23,927	287,128	12/09/2003	07/01/2010
396789-ER-6	GCCF_03-C2 2003-C2 A3			2	1FE	44,887,055	101.4230	45,807,477	45,165,000	44,893,926		90,053			4.533	4.913	MON	170,611	1,741,390	06/25/2009	01/05/2036
42805R-AV-1	HERTZ RENTAL CAR HVF_09-2 09-2 A2			2	1FE	35,497,835	99.2270	35,225,436	35,500,000	35,497,872		37			5.290	5.350	MON	31,299	323,425	10/16/2009	03/25/2016
46625M-5G-0	JPMCCMSC_04-PNC1 04-PNC1 A2			2	1FE	2,965,276	100.1910	2,970,962	2,965,305	2,961,239		(164)			4.555	4.567	MON	11,256	135,070	06/09/2004	06/12/2041
46625M-5H-8	JPMCCMSC_04-PNC1 04-PNC1 A3			2	1FE	15,952,031	100.7000	19,132,964	19,000,000	16,596,481		644,450			5.299	12.781	MON	83,901	894,206	02/19/2009	06/12/2041
46625M-AC-3	JPMCCMSC_01-C1BC1			2	1FE	38,477,516	102.8720	36,435,766	35,418,518	35,684,634		(323,968)			6.260	4.442	MON	184,767	2,217,199	08/05/2003	01/01/2011
46625M-CU-1	JPMCC_01-C1B2 2001C1B2 A3			2	1FE	34,016,016	104.1500	31,244,868	30,000,000	30,554,588		(620,624)			6.429	4.324	MON	160,725	1,928,700	07/18/2003	07/01/2011
46625M-LS-6	JPMCCMSC_02-C1 02-C1 A3			2	1FE	9,609,375	103.2080	10,320,815	10,000,000	9,708,069		98,694			5.376	6.929	MON	44,800	403,200	03/09/2009	07/12/2037

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	Maturity
46625M-TX-7	JPMCCMSC_03-C1 03-C1 A2			2	1FE	31,088,238	101.8050	30,704,343	30,160,000	31,043,429		(44,808)			4.985	3.846	MON	125,290	125,290	11/09/2009	01/01/2013
46625M-WW-5	JPMCCMSC_03-C1BC6			2	1FE	18,182,221	101.2810	18,323,791	18,092,032	18,105,362		(12,353)			4.393	4.289	MON	66,232	794,783	07/31/2003	12/01/2012
46625M-WX-3	JPMCCMSC_03-C1BC6 2003CB A2			2	1FE	26,586,760	102.5550	29,162,423	28,436,000	26,933,928		338,166			5.255	7.008	MON	124,526	1,481,306	06/16/2009	07/12/2037
46625Y-DD-2	JPMCC_04-CBX 04-CBX A5			2	1FE	11,907,619	99.7350	12,023,060	12,055,000	11,905,276		26,389			4.654	5.072	MON	46,753	530,207	05/19/2009	01/12/2037
46625Y-GL-1	JPMCC_05-LDP1 05-LDP1 A2			2	1FE	21,721,552	99.9110	22,871,581	22,891,930	22,572,576		851,023			4.625	15.187	MON	88,229	755,541	04/22/2009	03/15/2046
46625Y-NB-5	JPMCC_05-LDP2 05-LDP2 A3			2	1FE	42,372,227	99.5000	42,585,996	42,800,000	42,506,109		45,218			4.697	4.940	MON	167,526	1,766,072	08/05/2009	07/15/2042
46625Y-NC-3	JPMCC_05-LDP2 05-LDP2 A4			2	1FE	47,662,476	97.7810	47,179,429	48,250,000	47,611,196		1,559			4.738	5.034	MON	190,507	1,248,068	12/22/2009	07/15/2042
46625Y-QS-5	JPMCCMSC_05-C1BC12 05-C1BC1 ASB			2	1FE	30,148,251	100.9490	30,284,700	30,000,000	30,035,701		(26,982)			4.846	4.786	MON	121,150	1,453,800	07/20/2005	02/01/2015
46625Y-SK-0	JPMCC_05-LDP3 05-LDP3 ASB			2	1FE	22,963,307	100.3710	22,809,226	22,725,000	22,961,132		(2,175)			4.893	4.498	MON	92,661		12/17/2009	07/01/2015
46625Y-TY-9	JPMCCMSC_05-LDP4 05-LDP4 A2			2	1FE	26,355,554	100.1990	29,185,204	29,127,188	27,777,001		1,421,447			4.790	19.601	MON	116,266	1,046,394	03/20/2009	10/15/2042
46625Y-UB-7	JPMCCMSC_05-LDP4 05_LDP4 ASB			2	1FE	20,099,990	101.7250	20,344,986	20,000,000	20,021,340		(19,919)			4.824	4.754	MON	80,400	964,800	09/22/2005	12/01/2014
46625Y-XM-0	JPMCC_05-LDP5 05-LDP5 A2			2	1FE	10,060,938	99.8950	9,989,450	10,000,000	10,050,058		(10,879)			5.198	4.700	MON	43,317	86,633	10/08/2009	01/01/2012
46625Y-XP-3	JPMCC_05-LDP5 05-LDP5 A4			2	1FE	30,087,250	98.3600	35,630,845	36,225,000	30,708,369		621,119			5.179	8.774	MON	156,333	1,459,157	05/14/2009	12/15/2044
46625Y-XQ-1	JPMCC_05-LDP5 05-LDP5 ASB			2	1FE	15,074,175	101.5170	15,227,516	15,000,000	15,016,618		(15,464)			5.169	5.100	MON	64,609	785,688	12/16/2005	12/01/2014
46634G-AB-7	JPMCC_09-IWST 09-IWST A2			2	1FE	32,158,890	98.8120	31,619,693	32,000,000	32,158,633		(257)			5.633	5.624	MON	150,213		12/16/2009	12/01/2019
48124W-AA-7	JPMCC_09-RR1 09-RR1 A4A			2	1FE	77,135,782	90.0100	79,659,018	88,500,000	77,606,611		470,829			5.721	8.403	MON	421,917	1,622,148	10/23/2009	03/18/2051
52108H-2U-7	LBUBS_05-C1 A4			2	1FE	18,716,756	97.0590	20,032,895	20,640,000	18,975,098		274,723			4.742	6.784	MON	54,375	975,548	11/03/2009	02/15/2030
52108H-3D-4	LBUBS_05-C2 05-C2 A2			2	1FE	7,566,408	100.1450	7,877,083	7,865,668	7,780,769		214,361			4.821	11.443	MON	21,067	324,644	11/03/2009	04/11/2010
52108H-4U-5	LBUBSCMT_05-C3 05-C3 AAB			2	1FE	18,472,792	98.5590	18,134,782	18,400,000	18,416,425		(12,185)			4.664	4.651	MON	47,676	848,848	06/17/2009	07/15/2030
52108H-6W-9	LBUBSCMT_05-C5 05-C5 A4			2	1FE	27,638,289	96.9010	30,068,234	31,030,000	28,062,561		424,272			4.954	7.355	MON	85,401	1,224,422	10/06/2009	09/15/2030
52108H-E2-6	LBUBSCMT_04-C4 2004-C4 A2			2	1FE	6,234,903	100.1230	6,320,122	6,312,328	6,306,178		1,584			4.567	5.000	MON	16,016	288,284	12/22/2005	06/15/2029
52108H-E3-4	LBUBSCMT_04-C4 04-C4 A3			2	1FE	50,283,203	101.1730	50,586,545	50,000,000	50,259,107		(24,096)			5.074	4.782	MON	140,935	430,051	11/04/2009	04/11/2013
52108H-JS-4	LB-UBS COMM MORT TRUST LBUBSCM			2	1FE	6,331,624	102.9480	6,275,121	6,095,426	6,135,131		(25,333)			5.386	4.676	MON	18,239	328,300	07/13/2004	11/11/2011
52108H-K7-8	LBUBSCMT_2004-C6 2004-C6 A6			2	1FE	15,074,003	92.9210	13,938,218	15,000,000	15,033,778		(8,343)			5.020	5.000	MON	41,833	753,000	08/10/2004	08/11/2014
52108H-LH-5	LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-C4 A4			2	1FE	4,399,191	102.6550	4,493,723	4,377,480	4,379,385		(2,453)			4.563	4.525	MON	11,097	199,744	09/26/2002	05/11/2012
52108H-MU-5	LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-C4 A5			2	1FE	9,044,395	102.9560	9,266,036	9,000,000	9,010,216		(5,457)			4.853	4.831	MON	24,265	436,770	09/26/2002	09/11/2012
52108H-RB-2	LB-UBS COMM MORT TRUST LBUBSCM 2003-C3 A3			2	1FE	21,374,062	99.8280	21,232,324	21,268,832	21,285,392		(8,532)			3.850	3.800	MON	45,492	818,850	05/20/2003	01/11/2013
52108H-UK-8	LB-UBS COMM MORT TRUST LBUBSCM CMO2003C7 A2			2	1FE	19,630,731	100.5780	19,646,303	19,533,402	19,531,454		(10,322)			4.064	3.989	MON	44,102	793,837	09/23/2003	08/11/2010
52108H-UL-6	LB-UBS COMM MORT TRUST LBUBSCM 2003-C7 A3			2	1FE	35,884,121	101.0230	35,969,239	35,605,000	35,656,708		(41,243)			4.559	4.472	MON	90,180	1,619,053	10/20/2009	07/11/2012
52108H-XK-5	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A2			2	1FE	3,869,378	99.2150	3,820,055	3,850,288	3,849,829		(2,012)			4.207	4.136	MON	8,999	161,982	11/12/2003	08/11/2010
52108H-XL-3	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A3			2	1FE	13,185,027	102.3080	13,422,810	13,120,000	13,133,792		(9,422)			4.830	4.796	MON	35,205	633,696	11/12/2003	06/11/2013
52108H-XM-1	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A4			2	1FE	21,445,469	98.4630	22,646,479	23,000,000	21,656,094		210,625			5.124	7.036	MON	65,473	785,680	04/28/2009	11/15/2032
52108H-ZX-5	LBUBS_04-C2 2004-C2 A3			2	1FE	26,672,971	97.4060	27,809,470	28,550,000	27,094,944		451,041			3.973	6.194	MON	63,016	1,090,920	03/03/2009	03/15/2029
52108H-ZY-3	LBUBS_04-C2 2004-C2 A4			2	1FE	7,083,105	97.3840	7,303,784	7,500,000	7,295,687		43,626			4.367	5.156	MON	18,196	327,525	07/20/2004	03/15/2036
52108M-AF-0	LBUBS_05-C7 05-C7 A4			2	1FE	30,139,459	98.2910	33,367,924	33,948,000	30,409,810		270,352			5.197	7.736	MON	98,015	882,139	06/26/2009	11/15/2030
52109P-AA-3	LBUBS_07-C6 07-C6 A1			2	1FE	18,050,404	102.1840	18,410,112	18,016,623	18,040,134		(10,270)			5.569	5.461	MON	55,741	752,509	04/06/2009	04/11/2012
59022H-BM-3	MERRILL LYNCH MORT TRUST MLMT_ 03-KEY1 A2			2	1FE	9,239,944	100.8080	9,268,410	9,194,080	9,186,511		(5,984)			4.435	4.341	MON	33,980	447,848	11/07/2003	10/01/2010
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST M 05-MCP1 ASB			2	1FE	25,136,468	101.0300	25,257,575	25,000,000	25,028,664		(25,870)			4.674	4.600	MON	97,375	1,168,500	06/21/2005	02/01/2014
59022H-JH-6	MLMT_05-CIP1 05-CIP1 A2			2	1FE	30,026,030	100.3020	32,633,278	32,535,000	31,467,841		1,441,811			4.960	11.856	MON	134,478	1,189,635	04/22/2009	07/12/2038
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST M 05-CKI1 A6			2	1FE	37,295,845	98.9900	44,832,512	45,290,000	38,117,927		822,081			5.233	9.077	MON	197,497	1,930,573	03/24/2009	11/12/2037
59022H-MW-9	MLMT_05-LC1 05-LC1 A2			2	1FE	12,843,254	101.8500	13,373,436	13,130,483	12,948,951		105,697			5.202	8.125	MON	56,921	341,524	06/09/2009	01/12/2044
60688B-AA-6	MLCFC_07-8 07-8 A1			2	1FE	8,226,186	101.0810	9,191,114	9,092,848	8,377,006		134,148			4.622	8.560	MON	35,023	420,272	12/12/2008	08/12/2049
61745M-5F-6	MSCI_05-TOP19 05-TOP19 AAB			2	1FE	25,008,911	101.3490	26,857,543	26,500,000	25,265,970		301,519			4.852	6.735	MON	107,148	1,091,700	07/27/2009	06/12/2047
61745M-T4-5	MSCI_04-HQ4 04-HQ4 A7			2	1FE	23,234,931	93.3770	25,010,173	26,784,000	23,732,883		497,952			4.970	8.294	MON	110,930	1,070,008	09/10/2009	04/14/2040
61745M-W3-3	MSCI_05-T17 05-T17 AAB			2	1FE	16,283,583	103.0460	18,529,776	17,982,043	16,656,110		372,527			4.630	8.353	MON	69,381	624,426	03/26/2009	12/13/2041
61745M-W4-1	MSC_05-T17 05-T17 A5			2	1FE	23,438,737	98.0040	25,248,745	25,763,000	23,731,931		299,479			4.780	6.688	MON	102,623	1,173,016	11/19/2009	12/13/2041
61745M-XB-4	MSC_04-HQ3 04-HQ3 A4			2	1FE	30,086,328	97.5070	34,127,559	35,000,000	30,806,411		720,083			4.800	9.088	MON	140,000	1,120,000	04/16/2009	01/13/2041
61745M-ZA-4	MSDWCI_2004-IQ7 2004-IQ7 A4			2	1FE	14,763,096	100.3640	15,310,528	15,255,000	14,729,851		69,563			5.402	6.443	MON	68,667	705,555	09/03/2009	06/15/2038
61750C-AA-5	MSCI_06-HQ9 06-HQ9 A1			2	1FE	15,507,594	102.7170	18,075,436	17,597,270	16,339,583		748,233			5.490	16.122	MON	80,508	966,090	11/20/2008	07/12/2044
61753J-AA-7	MSC_07-IQ13 07-IQ13 A1			2	1FE	10,879,028	101.6480	12,524,017	12,320,966	11,342,616		412,292			5.050	13.464	MON	51,851	622,209	12/03/2008	03/15/2044
64031R-BB-4	NSLC_04-2A 04-2A A5C			2	1FE	27,885,000	83.5000	27,555,000	33,000,000	27,748,766		(136,234)			0.878	1.554		20,125	28,981	11/25/2009	02/25/2039
69348H-CM-8	PNC MORT ACCEPTANCE CORP PNCMA LT 2000-C2 A2			2	1FE	33,159,145	102.0940	28,900,162	28,307,529	28,612,823		(505,920)			7.300	3.746	MON	172,204	2,066,450	07/24/2003	09/04/2010
74432G-AA-5	PCMT_03-PWR1 03-PWR1 A1			2	1FE	6,677,891	100.8220	6,944,636	6,888,030	6,805,769		30,024			3.669	4.615	MON	21,060	252,722	07/21/2005	02/11/2036
74432G-AB-3	PCMT_03-PWR1 03-PWR1 A2			2	1FE	9,732,080	99.2700	10,716,143	10,795,000	9,934,160		202,080			4.493	7.756	MON	40,418	363,765	03/24/2009	02/11/2036
78442G-GG-5	SLMA_03-4 2003-4 A5D			2	1FE	34,652,742	100.6750	34,909,067	34,675,000	34,673,960		3,727			4.020	4.051	MJSD	61,953	1,393,935	01/08/2004	03/15/2033
78442G-JA-5	SLMA_03-10A 03-10A A1E			2	1FE	2,092,500	99.0000	2,227,500	2,250,000	2,196,103		103,603			1.731	29.329		866	18,470	07/29/2009	12/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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	Maturity
78442G-JD-9	SLMA_03-10A 03-10A A1H			2	1FE	3,720,000	99.0000	3,960,000	4,000,000	3,478,014		(241,986)			1.733	8.496		2,888	27,294	07/29/2009	12/15/2016
78442G-NH-5	SLMA_04-10 04-10 A6B			2	1FE	19,500,000	92.1290	23,032,213	25,000,000	21,265,496		1,765,496			0.412	9.457	JAJO	19,178	430,355	01/06/2009	04/27/2026
80585B-AL-4	SBA CMBS TRUST SBAC_06-1A 06-1A A			2	1FE	11,732,500	102.2500	13,292,500	13,000,000	12,111,974		379,474			5.314	9.486	MON	30,703	633,252	01/29/2009	11/15/2036
82651C-AA-1	SRFC_09-1 09-1 A			2	1FE	2,917,410	103.8880	3,031,116	2,917,681	2,917,464		54			9.790	10.004	MON	8,728	162,657	05/22/2009	12/22/2025
87246A-AA-6	TIAA REAL ESTATE CDO LTD TIAA_ 07-C4 A1			2	1FE	10,624,269	102.0500	11,167,944	10,943,600	10,723,079		98,811			5.669	7.804	MON	36,192	581,867	01/14/2009	08/15/2039
87246A-AB-4	TIAAS_07-C4 07-C4-A2 A2			2	1FE	15,365,625	103.7660	15,564,927	15,000,000	15,321,671		(43,954)			5.791	4.977	MON	50,675	289,488	08/05/2009	07/10/2013
87246A-AC-2	TIAA REAL ESTATE CDO LTD TIAA_ 07-C4 A3			2	1FE	7,724,180	103.8970	7,916,916	7,620,000	7,716,779		(7,401)			6.073	5.794	MON	26,993	154,198	08/17/2009	04/10/2015
929766-7F-4	WBCMT_05-C21 05-C21 APB			2	1FE	16,073,600	102.5590	16,409,518	16,000,000	16,001,851		(18,570)			5.174	5.097	MON	68,989	839,513	10/14/2005	08/01/2012
929766-B8-5	WBCMT_05-C17 05-C17 A2			2	1FE	15,753,714	99.8960	16,608,712	16,626,003	16,394,474		640,760			4.782	15.291	MON	66,255	563,631	10/01/2009	03/15/2042
929766-C2-7	WBCMT_05-C17 05-C17 APB			2	1FE	12,524,456	101.9640	13,969,061	13,700,000	12,786,605		262,149			5.037	8.380	MON	57,506	451,420	11/17/2009	03/15/2042
929766-LW-1	WBCMT_03-C8 2003-C8 A2			2	1FE	6,404,232	99.8310	6,361,814	6,372,598	6,395,650		(857)			3.894	3.878	MON	20,679	248,149	11/14/2003	11/15/2035
929766-LX-9	WBCMT_03-C8 2003-C8 A3			2	1FE	15,074,856	101.1990	15,179,850	15,000,000	14,995,768		(8,634)			4.445	4.380	MON	55,563	666,750	11/14/2003	09/01/2012
929766-QV-8	WBCMT_2004-C11 04-C11 A5			2	1FE	21,841,758	97.7850	21,268,157	21,750,000	21,840,922		(836)			5.215	5.101	MON	94,522		12/16/2009	04/01/2014
929766-R5-4	WBCMT_05-C18 05-C18 A4			2	1FE	31,891,779	97.2170	34,211,561	35,191,000	32,168,717		331,626			4.935	6.893	MON	144,723	1,575,388	09/09/2009	04/15/2042
929766-X3-2	WBCMT_05-C19 05-C19 APB			2	1FE	26,688,988	102.7890	27,297,675	26,557,000	26,585,047		(24,835)			4.621	4.555	MON	102,267	1,227,199	06/22/2005	01/01/2015
92976B-FR-8	WBCMT_06-C24 06-C24 A3			2	1FE	34,270,471	97.7430	42,752,613	43,740,000	34,989,969		719,498			5.558	10.183	MON	202,589	1,543,086	06/01/2009	03/15/2045
92977R-AC-0	WBCMT_06-C26 06-C26 APB			2	1FE	11,663,438	100.3300	12,039,655	12,000,000	11,701,951		38,514			5.997	6.743	MON	59,970	419,790	04/30/2009	06/15/2045
92978P-AE-9	WBCMT_06-C29 06-C29 A4			2	1FE	36,580,459	93.8350	41,442,197	44,165,000	37,023,513		443,054			5.308	8.586	MON	195,357	1,282,722	06/03/2009	11/15/2048
BOA0BZ-X2-8	FHA COLLATERAL - MUNI			2	1FE	2,213,886	109.9380	2,521,188	2,293,292	2,262,451		4,094			7.000	7.527	MON	13,378	150,296	05/15/1995	06/01/2014
3699999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						3,076,613,866	XXX	3,231,552,548	3,259,956,915	3,094,246,681		32,727,070			XXX	XXX	XXX	12,115,839	113,510,780	XXX	XXX
05955F-AA-8	BALL_09-UB1 09-UB1 A4A			2	1FE	59,224,609	90.8080	66,289,971	73,000,000	59,297,381		72,771			5.615	7.376	MON	341,597	1,700,003	12/15/2009	06/24/2050
125635-AC-6	CLI FUNDING LLC CLIF_06-1 06-1 A			2	2FE	13,010,394	71.5840	12,993,802	18,151,921	13,064,269		53,875			0.413	6.462	MON	2,912	8,965	11/18/2009	08/18/2021
368288-AE-6	GE SEACO FINANCE SRL GESEA_05- 05-1			2	2FE	8,875,000	76.7410	6,810,762	8,875,000	8,875,000					0.483	0.483	MON	1,784	58,331	11/21/2005	11/17/2020
42805R-AK-5	HERTZ VEHICLE FINANCING LLC HE 05-1A A4			2	3FE	34,573,356	98.6090	34,823,624	35,488,685	34,647,857		273,823			0.481	3.121	MON	3,318	246,008	12/03/2009	11/25/2011
42805R-AS-8	HERTZ VEHICLE FINANCING LLC HE 05-2A A5			2	3FE	7,355,867	98.6090	7,370,992	7,475,000	7,365,760		9,892			0.481	2.520	MON	702	3,330	12/03/2009	11/25/2011
464671-AD-8	ISLES CBO LTD SR SUB B-2				6FE	0	0.0000		10,000,000						0.000	0.000	AO			10/21/1998	10/27/2010
60685W-AG-0	MERRILL LYNCH AIG CBO B-2				6FE	0	0.0000		23,628,529						0.000	0.000	FA			07/23/1998	08/23/2010
78442G-GX-8	SLMA_03-5 03-5 B			2	1FE	10,010,000	71.5000	10,010,000	14,000,000	9,919,934		(90,066)			2.127	2.883		2,482	29,781	12/09/2009	09/15/2039
78442G-JF-4	SLMA_03-10A 03-10A B			2	1FE	25,058,000	67.0000	25,058,000	37,400,000	24,809,460		(248,540)			2.126	2.774		48,601	79,674	11/18/2009	12/17/2046
92718B-AC-9	DT AUTO OWNRE TRUST DTAOT_09-1 09-1 B			2	2Z	8,999,393	99.9050	8,991,413	9,000,000	8,999,373		(20)			5.920	5.996	MON	20,720		12/10/2009	10/15/2015
976526-AA-1	WIREFREE PARTNERS_05-1 05-1 NOTE			2	3FE	15,615,983	79.1190	12,355,595	15,616,377	15,614,024		(188)			5.997	5.909	NOV	114,463	1,873,028	10/26/2005	11/17/2019
18051G-AD-6	CLARION CBO A-3		F		6FE	0	0.0000		10,000,000						0.000	0.000	JD			12/17/1997	12/22/2009
245655-AF-2	ML CLO XIX STERLING - CAYMAN L SER 98 1		F		6FE	0	0.0000		4,583,478						4.249	0.000	MJSD			05/29/1998	12/23/2010
55306C-AE-8	ML CLO XIX STERLING - CAYMAN L CLO B-2		F		6FE	0	0.0000		17,834,190						0.000	0.000	FMAN			10/22/1998	08/24/2010
3799999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						182,722,602	XXX	184,704,159	285,053,180	182,593,058		71,547			XXX	XXX	XXX	536,579	3,999,120	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,307,142,773	XXX	19,888,096,121	19,882,468,389	19,114,892,332	(61,402,848)	16,510,764	28,756,559		XXX	XXX	XXX	236,775,004	854,849,502	XXX	XXX
3999999. Credit Tenant Loans - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX
4099999. Credit Tenant Loans - Single Class Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
4199999. Total - Credit Tenant Loans							XXX								XXX	XXX	XXX			XXX	XXX
4299999. Hybrid Securities - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX
4399999. Hybrid Securities - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
4499999. Hybrid Securities - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			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 (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	Maturity
4599999. Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
4699999. Hybrid Securities - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
4799999. Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
4999999. Parent, Subsidiaries and Affiliates - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX
5099999. Parent, Subsidiaries and Affiliates - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5199999. Parent, Subsidiaries and Affiliates - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5299999. Parent, Subsidiaries and Affiliates - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5399999. Parent, Subsidiaries and Affiliates - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5499999. Parent, Subsidiaries and Affiliates - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						14,009,705,966	XXX	14,532,260,586	13,930,094,223	13,855,565,696	(787,234)	(27,066,574)	4,734,424		XXX	XXX	XXX	222,558,047	656,807,256	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						2,299,500,900	XXX	2,347,348,166	2,276,222,567	2,294,685,678		(596,055)			XXX	XXX	XXX	12,182,664	77,942,826	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						2,672,519,676	XXX	2,695,952,983	2,872,738,399	2,669,703,400		7,672,522			XXX	XXX	XXX	11,881,904	116,567,220	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						1,116,220,992	XXX	1,006,343,462	1,304,182,179	1,057,115,023	(60,615,614)	1,196,927	24,022,135		XXX	XXX	XXX	4,287,087	40,206,818	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						3,076,613,866	XXX	3,231,552,548	3,259,956,915	3,094,246,681		32,727,070			XXX	XXX	XXX	12,115,839	113,510,780	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						182,722,602	XXX	184,704,159	285,053,180	182,593,058		71,547			XXX	XXX	XXX	536,579	3,999,120	XXX	XXX
8399999 - Total Bonds						23,357,284,002	XXX	23,998,161,904	23,928,247,463	23,153,909,536	(61,402,848)	14,005,437	28,756,559		XXX	XXX	XXX	263,562,120	1,009,034,020	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
90264A-AA-7	UBS PREFERRED FUNDING TRUST			30,000,000.000	1.00	0.000	29,952,500	0.783	23,475,000	29,952,500	239,315	1,872,900							P2LFE	06/14/2006
8499999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							29,952,500	XXX	23,475,000	29,952,500	239,315	1,872,900							XXX	XXX
8999999 - Total Preferred Stocks							29,952,500	XXX	23,475,000	29,952,500	239,315	1,872,900							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
03955P-AA-1	ARCHIMEDES FUNDING II LTD II D RES			12,422,250.000		0.000										U	10/13/1998
03955R-AL-3	ARCHIMEDES FNDG LTD/CORP III E RES			10,000,000.000		0.000										U	03/01/2006
04033L-AA-4	ARIEL CORP CBO SUB RES			4,100,000.000		0.000										U	06/17/1997
129609-AA-1	CALHOUN CBO LIMITED B-1			17,000,000.000		0.000										U	07/21/1998
129609-AB-9	CALHOUN CBO LIMITED B-2 RES			9,000,000.000		0.000										U	07/21/1998
15134A-AD-6	CENTENNIAL CBO SUB RES	DBP		13,500,000.000		0.000										L	11/30/1999
231082-55-3	CUMULUS MEDIA PARTNERS LLC			1,547.180	3,425	2.214	3,425	3,425								U	11/06/2009
4568FH-LB-2	FEDERAL HOME LOAN BANK Membership Stock			10,103,612.920	10,103,613	1.000	10,103,613	10,103,613		103,288						U	03/20/2009
464667-AA-2	ISLES CBO LTD SUB C RES			7,150,000.000		0.000										L	10/21/1997
631103-10-8	NASDAQ OMX GROUP INC/THE			300.000	5,946	19.820	5,946	3,300				(1,467)		(1,467)		U	04/14/2000
652526-10-4	NEWTEK BUSINESS SERVICES INC			5,000.000	4,950	0.990	4,950	9,650				3,850		3,850		U	04/19/2002
97187@-11-7	WILSHIRE INVESTORS LLC WISCONSIN			12.000	48,660	4,055.000	48,660	48,660								U	10/21/1999
97188#-AA-4	WILSHIRE LOUISIANA ADVISERS LL		C	12.000	46,500	3,875.000	46,500	46,500								U	10/12/1999
97189#-11-3	WILSHIRE PARTNERS LLC			4.000	3,545	888.391	3,545	3,545								L	12/27/2000
054536-10-7	AXA SA		F	24.000	568	23.680	568			23		29		29		U	12/27/2000
15005B-AC-2	CEDAR CBO SUB RES		F	9,650,000.000		0.000										U	05/28/1999
15641W-20-1	CENTURION CDO IV LTD IV		F	10,000,000.000		0.000										U	04/06/2009
15642M-AE-3	CENTURIAN GLOBAL SOVEREIGN CBO B RES		F	21,364,000.000	3,865,447	0.495	3,865,447	3,865,447		1,668,029		512,278				U	03/24/2004
18051G-AG-9	CLARION CBO B RES		F	7,800,000.000		0.000										L	12/17/1997
55308B-AA-6	ML CLO XIX STERLING - CAYMAN L D RES		F	4,871,025.000		0.000										U	10/22/1998
9099999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					14,082,654	XXX	14,082,654	14,084,140	512,278	1,771,340		2,412		2,412		XXX	XXX
00245G-76-0	RVS INFLATION PROTECTED SEC FND Y			1,000.000	10,030	10.030	10,030	10,000		183		550		550		U	02/16/2004
00245G-81-0	RVS LTD BND FND CLASS Y			1,000.000	9,720	9.720	9,720	10,000		393		950		950		U	06/12/2003
00245G-85-1	RVS INC OPPS CLASS Y			1,000.000	9,510	9.510	9,510	10,000		745		2,140		2,140		U	06/12/2003
00245K-80-3	RVS GOVT MTG CLASS Y			2,000.000	9,960	4.980	9,960	10,000		452		700		700		U	02/07/2002
318181-9C-0	RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK			300,000.000	284,339,774	947.799	284,339,774	116,417,549				68,727,269		68,727,269		U	07/10/1972
768912-87-5	RVS DIV BOND DIVERSIFIED BOND CLASS Y			1,992.000	9,562	4.800	9,562	9,536		385		897		897		U	03/14/2008
76933#-10-8	RVS TAX ADVANTAGED INVESTMENTS INC			1,000.000	220,713,369	220,713.369	220,713,369	239,020,327		21,578,216		3,626,282		3,626,282		U	12/31/2008
9199999. Total - Common Stock - Parent, Subsidiaries and Affiliates					505,101,925	XXX	505,101,925	355,487,412		21,580,374		72,358,788		72,358,788		XXX	XXX
9799999 - Total Common Stocks					519,184,579	XXX	519,184,579	369,571,552	512,278	23,351,714		72,361,200		72,361,200		XXX	XXX
9899999 - Total Preferred and Common Stocks					549,137,079	XXX	542,659,579	399,524,052	751,593	25,224,614		72,361,200		72,361,200		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 23 , the total $ value (included in Column 8) of all such issues $ 519,180,472

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
01H042-61-4	GNMA II 4.500% 01/01/40		11/19/2009	BANK OF AMERICA		50,710,937	50,000,000	125,000
01H042-62-2	GNMA II 4.500% 02/01/40		12/08/2009	BANK OF AMERICA		594,419,727	585,500,000	1,244,188
3133XW-4C-0	FEDERAL HOME LOAN BANK 1.250% 12/30/11		12/04/2009	STONE & YOUNGBERG		39,980,000	40,000,000	
38373M-8B-9	GNMA_09-63 2009-63 A 3.400% 01/16/38		08/11/2009	BANK OF AMERICA		9,840,308	9,924,042	25,306
481247-AK-0	JPMORGAN CHASE & CO --LT GTD		03/31/2009	CS FIRST BOSTON NZ		25,280,075	25,000,000	61,111
0399999. Bonds - U.S. Governments						720,231,047	710,424,042	1,455,605
1099999. Bonds - All Other Governments								
13063A-5G-5	CALIFORNIA STATE OF 7.550% 04/01/39		06/24/2009	Various		56,592,290	56,500,000	143,660
1799999. Bonds - U.S. States, Territories and Possessions						56,592,290	56,500,000	143,660
167505-KH-8	CHICAGO IL BRD ED SCHOOL GO 6.138% 12/01/39		09/10/2009	MERRILL LYNCH CAPITAL MARKETS		4,000,000	4,000,000	
167560-PL-9	CHICAGO IL METRO WTR RECLAM DI 5.720% 12/01/38		08/11/2009	MESIROW & CO		6,500,000	6,500,000	
23223P-CX-3	CUYAHOGA COUNTY OHIO 6.034% 12/01/34		12/16/2009	EVEREN SECURITIES		20,500,000	20,500,000	
544646-XY-3	LOS ANGELES CA UNI SCH DIST 5.755% 07/01/29		10/02/2009	GOLDMAN SACHS & CO.		21,191,520	21,000,000	
597502-BK-8	MIDLAND CNTY TX HOSP DIST 6.440% 05/15/39		08/19/2009	MERRILL LYNCH CAPITAL MARKETS		11,500,000	11,500,000	
796720-GP-9	SAN BERNARDINO CALIF CMNTY COL 7.630% 08/01/44		06/10/2009	4 PIPER JAFFRAY INC.		4,500,000	4,500,000	
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						68,191,520	68,000,000	
01030L-BS-3	ALABAMA INCENTIVES FING AUTH 6.042% 09/01/29		09/18/2009	MORGAN STANLEY & CO.		18,500,000	18,500,000	
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRD 6.263% 04/01/49		10/28/2009	CITIGROUP GLOBAL MARKETS INC		25,500,000	25,500,000	
196632-GZ-0	COLORADO SPRINGS CO COMB UTIL 6.313% 11/15/49		11/06/2009	MORGAN STANLEY & CO.		10,000,000	10,000,000	
196711-MA-0	COLORADO STATE OF 6.650% 09/15/45		07/16/2009	GEORGE K BAUM		12,875,460	13,000,000	
249182-AQ-9	DENVER CO CITY & CNTY ARPT REV 6.414% 11/15/39		10/21/2009	MORGAN (J.P.) SECURITIES		10,500,000	10,500,000	
3128X9-QL-7	FREDDIE MAC 1.205% 05/07/12		12/02/2009	BARCLAYS BANK PLC		50,000,000	50,000,000	
312938-T6-0	FREDDIE MAC GOLD A90573 4.500% 01/01/40		12/22/2009	NOMURA SECURITIES		100,210,937	100,000,000	337,500
31359E-KZ-3	FANNIE MAE FNMA_93-204 CMO 204 Z-PZ 6.500% 10/25/23		02/01/2009	Interest Capitalization		145,254	145,254	
343136-L6-2	FLORIDA ST TPK AUTH 6.140% 07/01/25		06/26/2009	CITIGROUP GLOBAL MARKETS INC		7,500,000	7,500,000	
49151E-4G-5	KENTUCKY ST PPTY & BLDGS COMMN 6.125% 11/01/29		10/28/2009	MORGAN STANLEY & CO.		7,500,000	7,500,000	
517705-AP-4	LAS VEGAS NEVADA 7.800% 09/01/39		12/03/2009	STONE & YOUNGBERG		7,046,638	7,250,000	
544435-C3-2	LOS ANGELES CA 6.582% 05/15/39		11/18/2009	BARCLAYS CAPITAL		15,500,000	15,500,000	
59259N-ZH-9	METRO TRANSN AUTH NY SVC CONTR 7.336% 11/15/39		04/23/2009	MORGAN (J.P.) SECURITIES		4,000,000	4,000,000	
59259Y-BE-8	METRO TRANSN AUTH NY SVC CONTR 5.113% 11/15/22		10/07/2009	CITIGROUP GLOBAL MARKETS INC		12,500,000	12,500,000	
60534R-MF-3	MISSISSIPPI DEV BNK SPEC OBLIG 6.589% 01/01/35		08/19/2009	MORGAN STANLEY & CO.		21,500,000	21,500,000	
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN 5.445% 05/01/33		09/16/2009	MERRILL LYNCH CAPITAL MARKETS		8,500,000	8,500,000	
645913-BD-5	NEW JERSEY ECON DEV AUTH ECON 0.000% 02/15/25		05/27/2009	MERRILL LYNCH CAPITAL MARKETS		8,461,425	26,250,000	
769076-UG-3	RIVERSIDE CALIF WTR REV 6.349% 10/01/39		12/10/2009	E J DE LA ROSA & CO		7,000,000	7,000,000	
79765D-XK-1	SAN FRANCISCO CALIF CITY & CNT 6.487% 11/01/41		09/24/2009	GOLDMAN SACHS & CO.		11,040,000	11,040,000	
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF 6.918% 01/01/34		06/25/2009	CITIGROUP GLOBAL MARKETS INC		17,250,000	17,250,000	
913366-DF-4	UNIVERSITY CALIF REGTS 6.583% 05/15/49		12/04/2009	BARCLAYS CAPITAL		8,250,000	8,250,000	
3199999. Bonds - U.S. Special Revenues						363,779,714	381,685,254	337,500
000780-DJ-2	AMAC_03-5 03-5 A3 5.500% 04/25/33		11/19/2009	GREENWICH CAPITAL		16,846,522	16,836,000	59,160
00206R-AG-7	SBC COMMUNICATIONS INC 6.300% 01/15/38		12/22/2009	Various		8,572,430	9,000,000	163,975
00206R-AR-3	SBC COMMUNICATIONS INC 5.800% 02/15/19		08/07/2009	Various		52,129,500	50,000,000	1,337,706
00206R-AS-1	SBC COMMUNICATIONS INC 6.550% 02/15/39		12/04/2009	Various		43,520,322	45,000,000	566,757
00209T-AB-1	COMCAST CABLE COMMUNICATIONS H 9.455% 11/15/22		08/14/2009	Various		18,903,176	15,897,000	610,914
00834#-AA-6	ADVANTAGE CAPITAL HAWAII INVES 9.250% 11/28/21		12/31/2009	Interest Capitalization		12,106	12,106	
018804-AL-8	ALLIANT TECHSYSTEMS INC 6.750% 04/01/16		12/10/2009	Various		5,563,800	5,620,000	60,848
02660T-AW-3	AHM_04-2 04-2 2A 2.520% 02/25/44		12/22/2008	CITIGROUP GLOBAL MARKETS INC		(985,384)	(1,512,341)	(8,378)
030610-AD-1	AMCAR_06-AF 06-AF A4 5.640% 09/06/13		03/24/2009	CS FIRST BOSTON NZ		14,689,467	16,836,065	55,391
032511-AX-5	ANADARKO PETROLEUM CORP 5.950% 09/15/16		06/08/2009	Various		15,763,342	16,410,000	230,771
032511-AY-3	ANADARKO PETROLEUM CORP 6.450% 09/15/36		04/27/2009	Various		26,120,341	34,675,000	272,875
03523T-AB-4	ANHEUSER-BUSCH INBEV WORLDWIDE 7.750% 01/15/19		07/01/2009	Various		29,880,740	28,000,000	870,799
03523T-AC-2	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/39		05/21/2009	CITIGROUP GLOBAL MARKETS INC		7,145,460	7,000,000	215,250
03523T-AE-8	ANHEUSER-BUSCH INBEV WORLDWIDE 6.875% 11/15/19		06/16/2009	Various		61,238,890	61,000,000	169,201
03523T-AJ-7	ANHEUSER-BUSCH INBEV WORLDWIDE 5.375% 01/15/20		10/14/2009	Various		6,007,895	6,000,000	2,688
03674B-AC-8	WELLPOINT INC 6.800% 08/01/12		05/05/2009	Various		2,775,430	2,640,000	48,371
037735-CP-0	APPALACHIAN POWER 7.950% 01/15/20		03/04/2009	WACHOVIA CAPITAL MARKETS		14,932,650	15,000,000	
040555-CK-8	ARIZONA PUB SERVICE 6.875% 08/01/36		12/04/2009	Various		4,691,026	5,760,000	110,164
040555-CL-6	ARIZONA PUB SERVICE 8.750% 03/01/19		09/22/2009	Various		36,939,653	32,165,000	842,875
04249@-AA-9	ARMY AND AIR FORCE EXCHANGE SE 5.240% 06/17/12		06/11/2009	PRIVATE		9,000,000	9,000,000	
045184-AA-6	ASIF GLOBAL FINANCING XIX 4.900% 01/17/13		06/30/2009	COMPANY TRADE				
05531W-AB-2	BCAP_09-RR1 09-RR1 1A2 5.750% 07/26/37		03/02/2009	BARCLAYS BANK PLC		13,546,200	16,880,000	78,187
05531W-AJ-5	BCAP_09-RR1 09-RR1 3A1 6.000% 08/26/37		03/05/2009	BARCLAYS BANK PLC		9,580,349	9,677,120	46,773
05531W-AM-8	BCAP_09-RR1 09-RR1 4A1 6.000% 10/26/36		03/12/2009	BARCLAYS BANK PLC		12,496,383	15,427,633	74,567
05532E-AV-7	BCAP LLC TRUST BCAP_09-RR10 09-RR10 11A2 5.267% 10/26/35		09/15/2009	BARCLAYS BANK PLC		21,036,367	21,452,000	90,997

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
05532L-AN-9	BCAP_09-RR14 09-RR14 6A1 5.500% 10/26/35		12/11/2009	BARCLAYS BANK PLC		15,035,771	15,017,000	64,239
05570W-AB-4	BNPP_09-1 09-1 A2 6.000% 08/27/37		04/15/2009	JEFFRIES & CO.		26,264,114	35,018,819	110,893
05946X-B8-5	BAFC_05-G 05-G A1 5.172% 10/20/35		01/20/2009	JEFFRIES & CO.		20,195,543	22,192,904	70,353
05947U-C9-7	BACM_05-1 05-1 A4 4.986% 11/10/42		01/27/2009	MORGAN (J.P.) SECURITIES		626,012	730,000	2,933
05947U-D2-1	BACM_05-1 05-1 ASB 4.965% 11/10/42		03/25/2009	GUGGENHEIM CAPITAL		18,699,193	20,021,722	80,106
05947U-D3-9	BACM_05-1 05-1 A5 5.082% 11/10/42		10/09/2009	CANTOR FITZGERALD & CO.		1,500,000	1,500,000	2,965
05947U-DP-0	BAFUN_2001-3 2001-3 A2 5.464% 04/11/37		04/13/2009	BANK OF AMERICA		17,765,136	17,944,582	40,854
05947U-HM-3	BACM_02-2 2002-2 A3 5.118% 07/11/43		03/10/2009	BLAIR (WILLIAM) & CO.		4,750,000	5,000,000	8,530
05947U-R7-5	BACM_05-3 05-3 ASB 4.589% 07/10/43		12/15/2009	GUGGENHEIM CAPITAL		155,421	154,817	335
05947U-R8-3	BACM_05-3 05-3 A4 4.668% 07/10/43		10/08/2009	Various		20,041,591	22,668,000	40,954
05947U-RC-4	BACM_04-2 04-2 A3 4.050% 11/10/38		06/23/2009	Various		30,524,027	31,585,827	69,079
05947U-RD-2	BACM_04-2 04-2 A4 4.153% 11/10/38		10/29/2009	SOGEN & COMPANY		19,807,031	20,000,000	4,614
05947U-W7-9	BACM_05-4 05-4 A2 4.764% 07/10/45		11/04/2009	Various		30,647,455	32,199,000	81,341
05947U-XN-3	BACM_2004-5 04-5 A3 4.561% 11/10/41		09/04/2009	WACHOVIA CAPITAL MARKETS		9,978,125	10,000,000	11,402
05948K-HM-4	BOAA_03-10 03-10 5A1 4.500% 12/25/18		01/08/2009	GREENWICH CAPITAL		3,397,295	3,827,937	5,742
05948X-WD-9	BOAMS_03-8 03-8 1A13 5.500% 11/25/33		11/20/2009	CITIGROUP GLOBAL MARKETS INC		14,931,288	14,931,288	54,748
05955F-AA-8	BALL_09-UB1 09-UB1 A4A 5.615% 06/24/50		12/15/2009	BANK OF AMERICA		59,224,609	73,000,000	59,681
05955G-AP-3	BAFC_09-R7 09-R7 3A1 4.953% 11/26/35		07/16/2009	BANK OF AMERICA		14,750,558	17,102,096	70,499
05955G-AR-9	BAFC_09-R7 09-R7 4A1 5.386% 08/26/35		07/28/2009	BANK OF AMERICA		55,974,844	56,854,309	255,240
07383F-3X-4	BSCMS_05-PWR7 05-PWR7 A2 4.945% 02/11/41		12/04/2009	Various		22,147,147	22,749,820	51,751
07383F-Q4-3	BSCMS_2004-PWR5 04-PWR5 A4 4.831% 07/11/42		01/26/2009	RAYMOND JAMES & ASSOC. INC.		4,143,247	4,715,000	17,104
07383F-X5-2	BSCMS_2004-PWR6 04-PWR6 A6 4.825% 11/11/41		10/16/2009	Various		3,166,468	3,621,000	2,657
07387B-AE-3	BSCMS_05-PWR9 05-PWR9 A2 4.735% 09/11/42		11/03/2009	Various		54,028,711	58,000,000	142,708
07387B-CK-7	BSCMS_05-T20 05-T20 AAB 5.133% 10/12/42		03/04/2009	CANTOR FITZGERALD & CO.		15,429,462	18,280,000	21,461
07387B-CL-5	BSCMS_05-T20 05-T20 A4A 5.149% 10/12/42		11/17/2009	RAYMOND JAMES & ASSOC. INC.		10,189,062	10,000,000	27,962
07388Q-AC-3	BSCMS_07-PW17 07-PW17 A3 5.736% 06/11/50		06/03/2009	BANK OF AMERICA		28,673,906	33,000,000	36,806
12189T-AD-6	BURLINGTON NORTHERN SANTA FE C 7.290% 06/01/36		06/26/2009	RBC DOMINION SECURITIES		3,035,085	2,779,000	16,882
12189T-BA-1	BURLINGTON NORTHERN SANTA FE C 5.750% 03/15/18		08/07/2009	Various		14,664,225	14,250,000	269,411
125635-AC-6	CLI FUNDING LLC CLIF_06-1 06-1 A 0.413% 08/18/21		11/18/2009	GOLDMAN SACHS & CO.		12,900,160	18,151,921	2,843
126171-AE-7	COMM_05-C6 05-C6 AAB 5.077% 06/10/44		04/13/2009	GREENWICH CAPITAL		10,456,378	11,580,000	24,497
126304-AK-0	CSC HOLDINGS INC 7.625% 07/15/18		12/07/2009	Various		7,169,875	6,995,000	212,857
126408-GK-3	CSX CORP 6.150% 05/01/37		02/05/2009	Various		15,979,434	20,366,000	318,670
126408-GP-2	CSX CORP 7.450% 04/01/38		02/04/2009	Various		11,644,800	13,000,000	324,489
126408-GQ-0	CSX CORP 7.375% 02/01/19		06/18/2009	Various		14,102,713	13,270,000	415,932
12640X-AJ-7	CSMC_09-1 09-1R 3A1 5.500% 02/26/36		03/12/2009	CS FIRST BOSTON NZ		13,255,925	15,970,994	73,200
12640X-AN-8	CSMC_09-1 09-1R 4A1 5.070% 07/20/35		03/12/2009	CS FIRST BOSTON NZ		10,173,247	13,126,771	56,476
12641N-AU-3	CSMC_09-4R 09-4R 1A1 5.486% 04/25/36		04/22/2009	CS FIRST BOSTON NZ		37,520,997	41,459,665	179,315
12641T-CB-0	CSMC_09-5R 09-5R 3A1 5.507% 07/26/49		06/23/2009	CS FIRST BOSTON NZ		29,422,183	31,734,250	142,411
12641T-CQ-7	CSMC_09-5R 09-5R 4A3 5.507% 07/26/49		07/21/2009	CS FIRST BOSTON NZ		24,785,519	27,848,898	98,810
12642N-CG-1	CSMC_09-15R 09-15R 4A1 6.000% 06/26/37		12/21/2009	CS FIRST BOSTON NZ		17,476,156	17,675,000	67,754
12642N-DS-4	CSMC_09-15R 09-15R 5A1 6.000% 07/26/37		12/21/2009	CS FIRST BOSTON NZ		12,185,355	12,324,000	47,242
12642N-FC-7	CSMC_09-15R 09-15R 6A1 6.000% 07/26/37		12/21/2009	CS FIRST BOSTON NZ		31,261,309	31,617,000	121,199
12642N-GN-2	CSMC_09-15R 09-15R 7A1 6.000% 07/26/37		12/21/2009	CS FIRST BOSTON NZ		14,966,709	15,137,000	58,025
12642Y-EK-6	CSMC_09-16R 09-16R 7A1 5.500% 03/26/36		12/21/2009	CS FIRST BOSTON NZ		28,035,125	28,390,000	130,121
126650-AW-0	CVS PASS THROUGH TRUST 5.298% 01/11/27		10/21/2009	Various		11,669,784	15,225,099	49,132
126650-BP-4	CVS PASS THROUGH TRUST 6.036% 12/10/28		11/18/2009	Various		18,397,595	18,752,618	44,530
126650-BP-4	CVS PASS THROUGH TRUST 6.036% 12/10/28		07/16/2009	Tax Free Exchange		8,969,581	10,490,786	10,554
126659-AA-9	CVS PASS THROUGH TRUST 8.353% 07/10/31		09/15/2009	Various		78,378,153	76,665,138	102,542
12669F-3A-9	CWHL_04-HYB5 04-HY5 2A1 3.647% 04/20/35		01/13/2009	AMHERST		3,743,005	4,526,688	9,076
12669G-PL-9	CWHL_05-7 05-7 3A2 3.189% 03/25/35		04/01/2009	Interest Capitalization		5,102	5,102	
14041N-CS-8	COMET_06-A5 06-A5 A5 0.293% 01/15/16		04/01/2009	DEUTSCHE BANK		26,136,875	31,000,000	11,144
14170T-AA-9	CAREFUSION CORP 6.375% 08/01/19		10/16/2009	Various		44,603,125	43,251,000	182,500
15189W-AC-4	CENTERPOINT ENERGY RESOURCES C 6.125% 11/01/17		10/09/2009	MORGAN (J.P.) SECURITIES		18,936,118	18,335,000	384,882
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C 6.625% 11/01/37		10/30/2009	JEFFRIES & CO.		2,055,340	2,000,000	1,104
15189X-AG-3	CENTERPOINT ENERGY HOUSTON ELE 5.750% 01/15/14		04/14/2009	BROADPOINT SECURITES		5,519,281	5,485,000	80,599
15189X-AJ-7	CENTERPOINT ENERGY HOUSTON ELE 7.000% 03/01/14		07/01/2009	Various		37,291,452	35,485,000	625,730
15189Y-AC-0	CENTERPOINT ENERGY RESOURCES C 6.150% 05/01/16		10/16/2009	JEFFRIES & CO.		5,319,100	5,000,000	145,208
15189Y-AE-6	CENTERPOINT ENERGY RESOURCES C 6.000% 05/15/18		10/09/2009	Various		9,900,546	9,637,000	205,925
161630-AS-7	CHASE_07-A1 07-A1 6A1 3.694% 02/25/37		01/06/2009	MORGAN (J.P.) SECURITIES		11,307,615	13,186,724	13,928
17307G-BU-1	CMLTI_03-1 03-1 3A5 5.250% 09/25/33		04/16/2009	BROADPOINT SECURITES		7,493,541	8,123,079	23,692
17307G-CK-2	CMLTI_03-1 03-1 WA2 6.500% 06/25/31		01/08/2009	RAYMOND JAMES & ASSOC. INC.		11,778,727	12,497,323	28,039
173097-AA-4	CMLTI_09-12 09-12 1A1 5.750% 11/25/35		11/24/2009	CITIGROUP GLOBAL MARKETS INC		12,107,235	12,047,000	57,725
173097-AC-0	CMLTI_09-12 09-12 2A1 5.500% 04/25/36		12/03/2009	CITIGROUP GLOBAL MARKETS INC		11,725,240	11,696,000	53,607
173097-AE-6	CMLTI_09-12 09-12 3A1 5.500% 05/25/37		12/17/2009	CITIGROUP GLOBAL MARKETS INC		23,273,055	23,244,000	106,535
173097-AG-1	CMLTI_09-12 09-12 4A1 5.500% 11/25/35		12/18/2009	CITIGROUP GLOBAL MARKETS INC		14,197,231	14,215,000	65,152
17314Q-AA-5	CMLTI_09-1 09-11 1A1 4.055% 02/25/37		11/09/2009	CITIGROUP GLOBAL MARKETS INC		11,481,897	11,612,538	39,585

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
17315A-AA-9	CITIGROUP MORTGAGE LOAN TRUST 09-2 1A1 5.755% 04/25/36		01/30/2009	CITIGROUP GLOBAL MARKETS INC		27,741,190	36,027,519	149,708
17315A-AC-5	CITIGROUP MORTGAGE LOAN TRUST 09-2 2A1 6.073% 09/25/36		02/03/2009	CITIGROUP GLOBAL MARKETS INC		23,919,062	27,180,752	119,002
17315A-AE-1	CITIGROUP MORTGAGE LOAN TRUST 09-2 3A1 5.750% 05/25/36		02/05/2009	CITIGROUP GLOBAL MARKETS INC		23,511,343	25,695,457	106,708
17315A-AG-6	CITIGROUP MORTGAGE LOAN TRUST 09-2 4A1 5.500% 03/25/36		02/05/2009	CITIGROUP GLOBAL MARKETS INC		29,669,000	32,603,297	129,508
17315C-AB-3	CMLTI_09-3 09-3-1A2 1A2 5.250% 09/25/35		03/03/2009	CITIGROUP GLOBAL MARKETS INC		21,413,742	26,325,000	115,172
17315C-AG-2	CMLTI_09-3 09-3-3A1 3A1 4.669% 01/19/34		03/13/2009	CITIGROUP GLOBAL MARKETS INC		3,667,217	3,770,917	14,762
17315C-AL-1	CMLTI_09-3 09-3-4A2 4A2 2.825% 10/25/33		03/13/2009	CITIGROUP GLOBAL MARKETS INC		18,335,159	22,910,000	89,140
17315E-AA-1	CMLTI_09-4 09-4 1A1 3.632% 07/25/35		03/31/2009	CITIGROUP GLOBAL MARKETS INC		11,808,596	13,193,962	50,406
17315E-AC-7	CMLTI_09-4 09-4 2A1 4.338% 03/25/35		04/01/2009	CITIGROUP GLOBAL MARKETS INC		23,453,558	25,915,533	94,977
17315E-AE-3	CMLTI_09-4 09-4 3A1 0.486% 11/25/35		04/01/2009	CITIGROUP GLOBAL MARKETS INC		20,648,074	25,491,449	17,463
17315E-AN-3	CMLTI_09-4 09-4 6A2 0.616% 10/25/35		04/02/2009	CITIGROUP GLOBAL MARKETS INC		22,659,682	32,487,000	3,689
17315E-AQ-6	CMLTI_09-4 09-4 7A1 5.500% 05/25/35		04/06/2009	CITIGROUP GLOBAL MARKETS INC		17,814,962	21,676,000	96,037
17315E-AR-4	CMLTI_09-4 09-4 7A2 5.250% 05/25/35		04/06/2009	CITIGROUP GLOBAL MARKETS INC		9,465,643	11,754,000	49,710
17315E-AS-2	CMLTI_09-4 09-4 7A3 5.500% 05/25/35		04/07/2009	CITIGROUP GLOBAL MARKETS INC		13,446,702	15,635,700	69,275
17315E-AT-0	CMLTI_09-4 09-4 7A4 5.000% 05/25/35		04/16/2009	CITIGROUP GLOBAL MARKETS INC		14,880,767	16,626,556	66,968
17315E-AZ-6	CMLTI_09-4 09-4 8A1 4.687% 07/25/35		04/06/2009	CITIGROUP GLOBAL MARKETS INC		14,996,662	16,888,728	64,173
17315E-BB-8	CMLTI_09-4 09-4 9A1 5.114% 03/25/36		04/08/2009	CITIGROUP GLOBAL MARKETS INC		24,970,553	29,575,450	121,744
17315E-BD-4	CMLTI_09-4 09-4 10A1 5.500% 02/25/36		04/09/2009	CITIGROUP GLOBAL MARKETS INC		7,854,260	9,132,860	40,464
17315E-BH-5	CMLTI_09-4 09-4 12A1 5.459% 12/25/35		04/15/2009	CITIGROUP GLOBAL MARKETS INC		21,376,252	22,801,336	100,924
17315E-BK-8	CMLTI_09-4 09-4 13A1 4.081% 10/25/35		04/21/2009	CITIGROUP GLOBAL MARKETS INC		6,655,621	7,784,352	30,922
17315E-BL-6	CMLTI_09-4 09-4 13A2 3.418% 10/25/35		04/21/2009	CITIGROUP GLOBAL MARKETS INC		6,311,738	7,382,150	24,668
17315G-AC-2	CMLTI_09-5 09-5 2A1 4.974% 03/25/35		04/24/2009	CITIGROUP GLOBAL MARKETS INC		17,427,295	20,502,700	79,295
17315G-AE-8	CMLTI_09-5 09-5 3A1 5.500% 06/25/36		04/24/2009	CITIGROUP GLOBAL MARKETS INC		21,438,893	23,430,484	100,230
17315G-AG-3	CMLTI_09-5 09-5 4A1 6.000% 03/25/37		04/24/2009	CITIGROUP GLOBAL MARKETS INC		38,906,487	43,229,430	201,737
17315M-AG-0	CMLTI_09-7 09-7 4A1 4.555% 09/25/35		07/13/2009	CITIGROUP GLOBAL MARKETS INC		34,433,869	37,428,118	142,153
17315X-AB-7	CMLTI_09-9 09-9 1A2 4.904% 04/25/34		08/24/2009	CITIGROUP GLOBAL MARKETS INC		17,326,930	17,414,000	68,822
17315X-AP-6	CMLTI_09-9 09-9 6A2 5.407% 10/25/35		09/04/2009	CITIGROUP GLOBAL MARKETS INC		19,817,812	21,139,000	92,090
185508-AE-8	CLECO POWER LLC 6.500% 12/01/35		11/09/2009	EVEREN SECURITIES		18,731,961	19,350,000	565,988
186108-BU-9	CLEVELAND ELECTRIC ILLUMINATIN 7.880% 11/01/17		07/16/2009	MORGAN (J.P.) SECURITIES		8,567,100	7,500,000	131,333
186108-CD-6	CLEVELAND ELECTRIC ILLUMINATIN FE 5.650% 12/15/13		10/19/2009	Various		5,818,668	5,883,000	112,015
186108-CH-7	CLEVELAND ELECTRIC ILLUMINATIN 8.875% 11/15/18		09/18/2009	Various		4,547,170	3,779,000	63,040
194262-BD-2	COLLE_02-2 02-2 A27 1.000% 03/01/42		06/09/2009	GOLDMAN SACHS & CO.		21,487,500	28,650,000	
194262-BN-0	COLLE_03-1 03-1 A3 1.746% 03/01/42		05/20/2009	GOLDMAN SACHS & CO.		8,640,000	12,000,000	
194262-BP-5	COLLE_03-1 03-1 A4 1.746% 03/01/42		05/15/2009	GOLDMAN SACHS & CO.		7,200,000	10,000,000	
196522-AH-9	COLORADO INTERSTATE GAS CO 5.950% 03/15/15		09/18/2009	JEFFRIES & CO.		10,204,899	10,565,000	226,546
196522-AK-2	COLORADO INTERSTATE GAS CO 6.800% 11/15/15		07/15/2009	Various		21,531,813	21,263,000	253,717
20030N-AB-7	COMCAST CORP 6.500% 01/15/15		04/01/2009	CITIGROUP GLOBAL MARKETS INC		7,004,410	7,000,000	102,375
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		03/09/2009	Various		34,956,350	40,000,000	1,212,062
20030N-AX-9	COMCAST CORP 6.400% 05/15/38		05/22/2009	AGENCY TRADING GP		14,217,756	15,554,000	35,947
20030N-AZ-4	COMCAST CORP 5.700% 07/01/19		07/09/2009	GREENWICH CAPITAL		15,268,450	15,000,000	61,750
20047G-BN-6	COMM_2004-LB3A 04-LB3A A3 5.090% 07/10/37		04/23/2009	GOLDMAN SACHS & CO.		21,601,460	22,475,000	85,798
20047P-AD-9	COMM_05-LP5 05-LP5 ASB 4.867% 05/10/43		05/08/2009	Various		30,805,047	33,400,000	127,191
201730-AD-0	CMAT_99-C1 99-C1 A4 6.975% 01/17/32		04/23/2009	RAYMOND JAMES & ASSOC. INC.		27,004,453	26,000,000	85,637
20173Q-AA-9	GCCFC_07-GG9 07-GG9 A1 5.233% 03/10/39		01/05/2009	GREENWICH CAPITAL		12,694,313	13,279,438	13,512
20173Q-AB-7	GCCFC_07-GG9 07-GG9 A2 5.381% 03/10/39		05/06/2009	Various		23,075,616	27,643,000	97,696
205887-BF-8	CONAGRA FOODS INC 7.000% 04/15/19		08/06/2009	Various		93,108,418	86,720,000	828,834
210518-BD-7	CONSUMERS ENERGY COMPANY 6.875% 03/01/18		11/09/2009	BAIRD (ROBERT W.) & CO.		4,043,700	3,600,000	49,500
210518-BV-7	CONSUMERS ENERGY COMPANY 5.375% 04/15/13		12/09/2009	btig llc		2,902,343	2,670,000	23,520
210518-BY-1	CONSUMERS ENERGY COMPANY 6.000% 02/15/14		07/09/2009	Various		36,405,546	34,185,000	776,497
210518-CE-4	CONSUMERS ENERGY COMPANY 5.500% 08/15/16		09/18/2009	BARCLAYS BANK PLC		3,736,075	3,500,000	20,319
210518-CG-9	CONSUMERS ENERGY COMPANY 5.150% 02/15/17		10/08/2009	Various		12,532,173	12,470,000	261,467
210518-CL-8	CONSUMERS ENERGY COMPANY 5.650% 04/15/20		06/18/2009	BANK OF AMERICA		5,080,110	5,093,000	54,354
210518-CQ-7	CONSUMERS ENERGY COMPANY 5.650% 09/15/18		07/21/2009	Various		24,359,294	24,715,000	205,627
210518-CS-3	CONSUMERS ENERGY COMPANY 6.700% 09/15/19		08/07/2009	Various		32,598,753	31,685,000	171,941
22541N-AP-4	CSFB_02-CP3 02-CP3 A3 5.603% 07/15/35		05/28/2009	GUGGENHEIM CAPITAL		19,747,656	20,000,000	3,113
22541N-MR-7	CSFBMSC_02-CKS4 02-CKS4 A2 5.183% 11/15/36		03/09/2009	GOLDMAN SACHS & CO.		13,961,133	15,000,000	23,755
22541Q-DJ-8	CSFBMSC_03-C3 03-C3 A5 3.936% 05/15/38		07/28/2009	Various		28,356,529	29,695,000	73,020
22541S-AD-0	CSFBMSC_2004-C1 04-C1 A4 4.750% 01/15/37		10/28/2009	Various		33,082,749	34,451,000	65,859
225458-S6-6	CSFB_05-C4 05-C4 A5 5.104% 08/15/38		03/20/2009	DEUTSCHE BANK		18,480,469	25,000,000	85,067
225470-AK-9	CSFB_05-C5 05-C5 A1 5.046% 08/15/38		01/29/2009	MORGAN (J.P.) SECURITIES		182,779	184,858	52
225470-AL-7	CSFB_05-C5 05-C5 A2 5.100% 08/15/38		07/29/2009	ICAP CORPORATES LLC		5,610,736	5,595,000	1,585
225470-AP-8	CSFB_05-C5 05-C5 A4 5.100% 08/15/38		08/11/2009	Various		21,249,269	24,205,000	12,794
22943Y-FD-6	CSMC_09-3R 09-3R 9A1 6.000% 10/27/36		04/24/2009	CS FIRST BOSTON NZ		34,942,260	38,345,416	178,945
22943Y-TV-1	CSMC_09-3R 09-3R 26A1 5.290% 07/27/35		05/07/2009	CS FIRST BOSTON NZ		14,423,750	15,385,334	63,400
22944F-AW-9	CSMC_09-2R 09-2R 1A11 3.104% 09/26/34		03/26/2009	CS FIRST BOSTON NZ		62,273,897	74,025,435	220,247
233331-AM-9	DTE ENERGY CO 6.350% 06/01/16		07/10/2009	Various		28,311,273	30,870,000	305,306

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
233331-AN-7	DTE ENERGY CO 7.625% 05/15/14		09/01/2009	Various		40,184,440	38,700,000	180,945
233888-AD-8	DCAT_08-A 08-A A3A 3.700% 06/08/12		01/07/2009	MERRILL LYNCH CAPITAL MARKETS		10,984,709	12,147,762	4,994
250847-EA-4	DETROIT EDISON 5.700% 10/01/37		06/16/2009	Various		4,814,710	5,410,000	37,060
250847-EB-2	DETROIT EDISON 6.625% 06/01/36		08/12/2009	Various		21,460,898	20,149,000	281,255
251568-AB-7	DEUTSCHE MORTGAGE SECURITIES I 09-RS A2 6.000% 09/26/37		03/02/2009	RBC DOMINION SECURITIES		30,173,164	39,349,458	190,189
25158E-AA-4	DEUTSCHE MORTGAGE SECURITIES I 09-RS2 1A1 6.100% 09/26/36		04/22/2009	DEUTSCHE BANK		21,882,402	25,934,699	118,586
251799-AA-0	DEVON ENERGY CORP 7.950% 04/15/32		07/13/2009	BNP SECURITIES		10,949,575	9,100,000	182,872
25179M-AH-6	DEVON ENERGY CORP 6.300% 01/15/19		10/08/2009	Various		11,071,780	10,000,000	142,975
25466K-FL-8	DCMT_05-4 05-4 A2 0.323% 06/16/15		04/01/2009	BANK OF AMERICA		23,100,000	28,000,000	10,555
254683-AD-7	DCENT_07-A2 07-A2 A2 0.594% 06/15/15		03/31/2009	BANK OF AMERICA		15,946,875	18,900,000	15,687
25746U-BD-0	DOMINION RESOURCES INC/VA 7.000% 06/15/38		03/10/2009	CITIGROUP GLOBAL MARKETS INC		7,812,240	8,000,000	136,889
25746U-BG-3	DOMINION RESOURCES INC/VA 8.875% 01/15/19		07/31/2009	Various		72,548,556	62,600,000	1,655,872
26138E-AG-4	DR PEPPER SNAPPLE GROUP INC 6.120% 05/01/13		03/17/2009	BANK OF AMERICA		3,814,980	3,900,000	92,157
26138E-AH-2	DR PEPPER SNAPPLE GROUP INC 6.820% 05/01/18		08/14/2009	Various		45,424,314	45,726,000	520,408
26138E-AH-2	DR PEPPER SNAPPLE GROUP INC 6.820% 05/01/18		01/22/2009	Tax Free Exchange		51,227,742	53,010,000	813,438
26138E-AJ-8	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/38		04/22/2009	Various		25,947,082	27,503,000	514,121
264399-EQ-5	DUKE ENERGY CORP 6.300% 02/01/14		04/09/2009	Various		7,134,681	7,000,000	55,300
266228-C*-4	DUQUESNE LIGHT CO 6.570% 02/15/14		03/02/2009	PRIVATE		9,000,000	9,000,000	
27876G-AY-4	ECHOSTAR DBS CORP 6.625% 10/01/14		12/08/2009	Various		8,477,000	9,060,000	144,646
281023-BA-8	EDISON MISSION ENERGY 7.625% 05/15/27		01/29/2009	MORGAN STANLEY & CO.		3,667,500	4,500,000	74,344
28336L-BM-0	EL PASO CORP 6.875% 06/15/14		01/12/2009	GREENWICH CAPITAL		1,584,000	1,760,000	10,083
28336L-BR-9	EL PASO CORP 7.250% 06/01/18		01/26/2009	Various		6,344,800	7,040,000	67,344
283695-AZ-7	EL PASO NATURAL GAS 8.625% 01/15/22		05/28/2009	MORGAN (J.P.) SECURITIES		7,253,750	7,000,000	229,760
283695-BP-8	EL PASO NATURAL GAS 5.950% 04/15/17		06/29/2009	Various		6,363,902	7,007,000	50,664
302182-AE-0	EXPRESS SCRIPTS INC 7.250% 06/15/19		06/18/2009	Various		41,701,160	39,790,000	50,271
31428X-AR-7	FEDEX CORP 8.000% 01/15/19		07/01/2009	Various		81,415,054	76,754,000	904,337
33736X-CV-9	FUNBC_01-C3 01-C3 A3 6.423% 08/15/33		03/16/2009	BANK OF AMERICA		8,903,182	8,808,218	28,288
33736X-EB-1	FUNBCMT_01-C4 2001-C4 A2 6.223% 12/12/33		04/22/2009	MESIROW & CO		1,062,559	1,055,000	5,170
346091-BC-4	FOREST OIL CORP 8.500% 02/15/14		02/13/2009	Various		6,746,400	7,000,000	1,436
35671D-AR-6	FREEPORT-MCMORAN COPPER & GOLD 8.250% 04/01/15		07/01/2009	Various		9,475,781	9,330,000	205,260
35729P-JX-9	FHLT_05-B 05-B M3 0.661% 04/25/35		12/11/2009	GREENWICH CAPITAL		12,122,500	13,000,000	5,050
36158Y-DD-8	GECCMC_01-C3 2001-3 A2 6.070% 06/10/38		04/13/2009	BLAIR (WILLIAM) & CO.		1,251,950	1,277,500	3,231
361849-J6-0	GMACCMSI_2004-C3 04-C3 A3 4.207% 12/10/41		04/14/2009	CS FIRST BOSTON NZ		937,265	968,750	1,811
361849-J7-8	GMACCMSI_2004-C3 04-C3 A4 4.547% 12/10/41		05/18/2009	GREENWICH CAPITAL		14,929,688	16,000,000	48,501
361849-J9-4	GMACCMSI_2004-C3 04-C3 A5 4.864% 12/10/41		07/31/2009	Various		19,218,016	22,300,000	22,861
361849-VV-1	GMACC_02-C3 02-C3 A2 4.930% 07/10/39		02/06/2009	MESIROW & CO		4,462,000	4,850,000	6,642
361849-YU-0	GMACC_03-C2 03-C2 A2 5.485% 05/10/40		03/16/2009	Various		1,448,081	1,540,000	3,686
36190D-AA-3	GSMSC_09-2R 09-2R 1A1 5.267% 02/26/36		04/07/2009	GOLDMAN SACHS & CO.		54,904,291	63,290,249	273,827
36190D-AE-5	GSMSC_09-2R 09-2 3A1 5.154% 11/26/35		04/13/2009	GOLDMAN SACHS & CO.		24,894,740	28,614,644	118,713
36228C-SG-9	GSMS_04-C1 2004-C1 A2 4.319% 10/10/28		04/07/2009	CITIGROUP GLOBAL MARKETS INC		16,844,776	17,323,890	24,941
36228C-VU-4	GSMS_05-GG4 05-GG4 A4A 4.751% 07/10/39		08/07/2009	Various		26,955,234	29,250,000	29,793
362525-AA-5	GS MORTGAGE SECURITIES CORPORA 09-1R 1A1 5.350% 11/25/35		03/06/2009	GOLDMAN SACHS & CO.		58,460,029	68,163,995	293,705
36828Q-HJ-8	GMACCMSC_04-C2 2004C2 A4 4.893% 03/10/40		12/16/2009	Various		49,797,850	52,660,000	124,878
36828Q-KR-6	GECCMC_05-C1 05-C1 A5 4.772% 06/10/48		06/01/2009	CANTOR FITZGERALD & CO.		1,932,188	2,290,000	911
36828Q-NT-9	GECMC_05-C3 05-C3 A4 5.046% 07/10/45		04/29/2009	Various		18,520,492	20,220,000	22,519
36828Q-NU-6	GECMC_05-C3 05-C3 A5 4.979% 07/10/45		10/08/2009	Various		24,793,264	28,220,000	75,924
370334-BH-6	GENERAL MILLS INC 5.650% 02/15/19		08/07/2009	Various		50,798,462	48,330,000	1,271,970
373298-CH-9	GEORGIA-PACIFIC LLC 7.125% 01/15/17		11/06/2009	UBS SECURITIES		4,795,700	4,760,000	110,224
396789-BE-8	GCCF_02-C1 2002-C1 A3 4.495% 01/11/17		03/06/2009	MESIROW & CO		151,705	161,174	201
396789-ER-6	GCCF_03-C2 2003-C2 A3 4.533% 01/05/36		06/25/2009	Various		19,762,705	20,165,000	33,341
42307T-AH-1	HEINZ H.J. FINANCE CO 7.125% 08/01/39		10/21/2009	Various		123,616,822	113,200,000	374,656
42805R-AK-5	HERTZ VEHICLE FINANCING LLC HE 05-1A A4 0.481% 11/25/11		12/03/2009	MORGAN STANLEY & CO.		24,911,542	25,315,000	4,442
42805R-AK-5	HERTZ VEHICLE FINANCING LLC HE 05-1A A4 0.481% 11/25/11		11/28/2009	Interest Capitalization		173,685	173,685	
42805R-AS-8	HERTZ VEHICLE FINANCING LLC HE 05-2A A5 0.481% 11/25/11		12/03/2009	Various		7,355,867	7,475,000	1,312
42805R-AV-1	HERTZ RENTAL CAR HVF_09-2 09-2 A2 5.290% 03/25/16		10/16/2009	BARCLAYS BANK PLC		35,497,835	35,500,000	
42809H-AB-3	HESS CORPORATION 8.125% 02/15/19		10/15/2009	Various		43,565,094	37,200,000	342,198
42809H-AC-1	HESS CORPORATION 6.000% 01/15/40		12/09/2009	Various		41,859,840	42,000,000	
454889-AH-9	INDIANA MICHIGAN PWR CO 6.375% 11/01/12		04/17/2009	BROADPOINT SECURITES		1,552,860	1,500,000	45,422
454889-AM-8	INDIANA MICHIGAN PWR CO 6.050% 03/15/37		03/04/2009	WACHOVIA CAPITAL MARKETS		8,271,200	10,000,000	292,417
454889-AN-6	INDIANA MICHIGAN PWR CO 7.000% 03/15/19		07/16/2009	Various		23,524,474	23,358,000	237,204
461070-AG-9	INTERSTATE POWER & LIGHT CO 6.250% 07/15/39		07/08/2009	Various		30,991,540	30,352,000	1,042
466247-K7-7	JPMMT_06-A2 06-A2 5A1 3.445% 11/25/33		02/03/2009	MORGAN (J.P.) SECURITIES		20,938,166	23,329,433	16,644
46625M-5H-8	JPMCCMSC_04-PNC1 04-PNC1 A3 5.299% 06/12/41		02/19/2009	GREENWICH CAPITAL		15,952,031	19,000,000	45,925
46625M-LS-6	JPMCCMSC_02-C1 02-C1 A3 5.376% 07/12/37		03/09/2009	GOLDMAN SACHS & CO.		9,609,375	10,000,000	16,427
46625M-TX-7	JPMCCMSC_03-C1 03-C1 A2 4.985% 01/12/37		11/09/2009	GUGGENHEIM CAPITAL		31,088,238	30,160,000	37,631
46625M-WX-3	JPMCCMSC_03-CIBC6 2003CB A2 5.255% 07/12/37		06/16/2009	BLAIR (WILLIAM) & CO.		454,430	495,000	1,104

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46625Y-DD-2	JPMCC_04-CBX 04-CBX A5 4.654% 01/12/37		05/19/2009	BLAIR (WILLIAM) & CO.		1,502,389	1,615,000	3,542
46625Y-GL-1	JPMCC_05-LDP1 05-LDP1 A2 4.625% 03/15/46		04/22/2009	Various		21,721,552	22,891,930	56,914
46625Y-NB-5	JPMCC_05-LDP2 05-LDP2 A3 4.697% 07/15/42		08/05/2009	BANK OF AMERICA		7,641,562	7,800,000	9,159
46625Y-NC-3	JPMCC_05-LDP2 05-LDP2 A4 4.738% 07/15/42		12/22/2009	Various		22,538,906	23,250,000	59,205
46625Y-SK-0	JPMCC_05-LDP3 05-LDP3 ASB 4.893% 08/15/42		12/17/2009	Various		22,963,307	22,725,000	64,863
46625Y-TY-9	JPMCCMSC_05-LDP4 05-LDP4 A2 4.790% 10/15/42		03/20/2009	DEUTSCHE BANK		26,355,554	29,127,188	93,013
46625Y-XM-0	JPMCC_05-LDP5 05-LDP5 A2 5.198% 12/15/44		10/08/2009	RW PRESSPRICH		10,060,937	10,000,000	18,771
46625Y-XP-3	JPMCC_05-LDP5 05-LDP5 A4 5.179% 12/15/44		05/14/2009	Various		30,087,250	36,225,000	55,471
46630G-AV-7	JPMMT_07-A1 07-A1 5A5 3.965% 07/25/35		11/17/2009	MORGAN (J.P.) SECURITIES		11,679,844	12,441,911	27,363
46633H-AA-8	JPMRR_09-3 09-3 1A1 4.493% 02/26/35		04/21/2009	MORGAN (J.P.) SECURITIES		9,373,244	10,919,691	38,604
46633H-AC-4	JPMRR_09-3 09-3 2A1 5.500% 02/26/36		04/22/2009	MORGAN (J.P.) SECURITIES		18,313,008	20,358,192	87,088
46634G-AB-7	JPMCC_09-IWST 09-IWST A2 5.633% 12/05/27		12/16/2009	MORGAN (J.P.) SECURITIES		32,158,890	32,000,000	110,156
47232C-AA-2	JMAC_09-R1 09-R1 1A1 5.234% 11/26/35		01/29/2009	JEFFRIES & CO.		33,271,782	36,164,980	136,940
47232C-AC-8	JMAC_09-R1 09-R2 2A1 5.750% 04/26/36		02/02/2009	JEFFRIES & CO.		24,124,315	28,591,781	118,735
47232C-AE-4	JMAC_09-R1 09-R2 3A1 5.622% 12/26/36		02/03/2009	JEFFRIES & CO.		13,153,512	15,893,982	64,600
47232C-AG-9	JMAC_09-R2 09-R2 4A1 5.628% 06/21/37		02/12/2009	JEFFRIES & CO.		48,126,895	58,025,635	236,749
47232C-AJ-3	JMAC_09-R1 09-R1 5A1 5.171% 05/21/36		02/18/2009	JEFFRIES & CO.		22,069,417	27,543,735	103,820
47232T-AG-2	JMAC_09-R3 09-R3 2A1 3.574% 11/26/34		03/24/2009	JEFFRIES & CO.		27,204,917	31,818,617	122,058
47232T-AM-9	JMAC_09-R3 09-R3 3A1 5.399% 11/26/35		03/26/2009	JEFFRIES & CO.		36,453,527	40,730,198	177,130
47232Y-AA-4	JMAC_09-R6 09-R6 1A1 5.112% 03/26/36		04/01/2009	JEFFRIES & CO.		10,755,261	12,362,369	47,401
47232Y-AF-3	JMAC_09-R6 09-R6 2A1 5.259% 10/26/35		04/01/2009	JEFFRIES & CO.		10,206,510	11,731,621	46,365
47232Y-AM-8	JMAC_09-R6 09-R6 3A2 5.039% 12/26/35		04/08/2009	JEFFRIES & CO.		17,334,247	22,883,495	86,534
47232Y-AS-5	JMAC_09-R6 09-R6 4A1 4.869% 04/26/35		04/08/2009	JEFFRIES & CO.		32,542,468	35,441,590	129,408
47232Y-AX-4	JMAC_09-R6 09-R6 5A1 5.112% 03/26/36		04/17/2009	JEFFRIES & CO.		12,858,231	15,225,851	58,380
47232Y-BH-8	JMAC_09-R6 09-R6 7A1 5.245% 08/26/35		04/20/2009	JEFFRIES & CO.		32,536,640	36,681,668	144,208
47233D-AL-5	JMAC_09-R11 09-R11 2A12 5.272% 10/26/35		08/12/2009	JEFFRIES & CO.		16,945,465	17,313,374	65,925
476556-DA-0	JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/19		04/02/2009	MORGAN STANLEY & CO.		5,160,600	5,000,000	71,458
48124W-AA-7	JPMCC_09-RR1 09-RR1 A4A 5.721% 03/18/51		10/23/2009	Various		77,135,782	88,500,000	390,849
485260-BJ-1	KANSAS GAS & ELECT 6.530% 12/15/37		05/26/2009	btig llc		8,970,500	10,000,000	297,478
485260-BL-6	KANSAS GAS & ELECT 6.700% 06/15/19		10/16/2009	Various		35,086,659	33,014,000	184,021
492386-AU-1	KERR-MCGEE CORP 6.950% 07/01/24		03/23/2009	GFI SECURITIES		16,775,000	22,000,000	361,014
50075N-AR-5	KRAFT FOODS INC 7.000% 08/11/37		08/12/2009	Various		21,437,844	20,710,000	192,072
50075N-AU-8	KRAFT FOODS INC 6.125% 02/01/18		12/04/2009	Various		45,664,740	43,400,000	1,110,020
50075N-AW-4	KRAFT FOODS INC 6.875% 01/26/39		08/12/2009	WACHOVIA CAPITAL MARKETS		12,047,643	10,755,000	43,132
501044-CH-2	KROGER CO/THE 6.150% 01/15/20		08/03/2009	BNP SECURITIES		11,349,135	10,500,000	37,669
502449-AA-9	LVII_09-1 09-1 A1 5.947% 11/27/37		04/20/2009	FIRST TENNESSEE BANK		17,912,808	18,048,169	68,539
52108H-2U-7	LBUBS_05-C1 A4 4.742% 02/15/30		11/03/2009	Various		991,316	1,215,000	3,757
52108H-3D-4	LBUBS_05-C2 05-C2 A2 4.821% 04/15/30		11/03/2009	Various		7,566,408	7,865,668	26,334
52108H-4U-5	LBUBSCMT_05-C3 05-C3 AAB 4.664% 07/15/30		06/17/2009	BLAIR (WILLIAM) & CO.		382,937	400,000	570
52108H-6W-9	LBUBSCMT_05-C5 05-C5 A4 4.954% 09/15/30		10/06/2009	Various		27,638,289	31,030,000	93,347
52108H-E3-4	LBUBSCMT_04-C4 04-C4 A3 5.074% 06/15/29		11/04/2009	Various		50,283,203	50,000,000	161,946
52108H-UL-6	LB-UBS COMM MORT TRUST LBUBSCM 2003-C7 A3 4.559% 09/15/27		10/20/2009	BAIRD (ROBERT W.) & CO.		110,430	110,000	167
52108H-XM-1	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A4 5.124% 11/15/32		04/28/2009	BARCLAYS BANK PLC		21,445,469	23,000,000	65,473
52108H-ZX-5	LBUBS_04-C2 2004-C2 A3 3.973% 03/15/29		03/03/2009	RAYMOND JAMES & ASSOC. INC.		5,768,094	6,550,000	18,072
52108M-AF-0	LBUBS_05-C7 05-C7 A4 5.197% 11/15/30		06/26/2009	JEFFRIES & CO.		30,139,459	33,948,000	98,015
52109P-AA-3	LBUBS_07-C6 07-C6 A1 5.569% 07/15/40		04/06/2009	RAYMOND JAMES & ASSOC. INC.		18,050,404	18,016,623	78,038
55265K-W4-7	MASTR_03-11 03-11 1A1 5.250% 12/25/33		04/16/2009	DESCAP SECURITIES		24,420,853	26,365,294	76,899
565849-AH-9	MARATHON OIL CORP 7.500% 02/15/19		10/19/2009	Various		32,205,700	29,200,000	206,958
576434-FE-9	MASTR ALTERNATIVE LOANS TRUST 03-5 3A1 6.000% 08/25/33		01/14/2009	DEUTSCHE BANK		11,447,710	12,702,036	40,223
581557-AV-7	MCKESSON CORP 5.700% 03/01/17		07/24/2009	BNP SECURITIES		13,475,340	13,325,000	272,349
581557-AX-3	MCKESSON CORP 7.500% 02/15/19		07/27/2009	Various		15,365,559	13,830,000	401,398
59020U-LR-4	MLMI_04-A4 04-A4 A2 3.123% 08/25/34		07/15/2009	AMHERST		5,772,378	6,395,986	10,524
59022H-JH-6	MLMT_05-CIP1 05-CIP1 A2 4.960% 07/12/38		04/22/2009	Various		30,026,030	32,535,000	127,929
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST M 05-CKI1 A6 5.233% 11/12/37		03/24/2009	Various		37,295,845	45,290,000	58,201
59022H-MW-9	MLMT_05-LC1 05-LC1 A2 5.202% 01/12/44		06/09/2009	WACHOVIA CAPITAL MARKETS		12,843,254	13,130,483	20,871
591894-BX-7	METROPOLITAN EDISON 7.700% 01/15/19		03/03/2009	Various		30,086,640	29,500,000	142,022
59562V-AM-9	MIDAMERICAN ENERGY HLDGS 6.125% 04/01/36		07/13/2009	JEFFRIES & CO.		23,753,154	23,824,000	408,505
61745M-5F-6	MSCI_05-TOP19 05-TOP19 AAB 4.852% 06/12/47		07/27/2009	Various		10,429,219	12,000,000	17,791
61745M-T4-5	MSCI_04-HQ4 04-HQ4 A7 4.970% 04/14/40		09/10/2009	Various		23,234,931	26,784,000	50,663
61745M-W3-3	MSCI_05-T17 05-T17 AAB 4.630% 12/13/41		03/26/2009	GUGGENHEIM CAPITAL		16,283,583	17,982,043	69,381
61745M-W4-1	MSC_05-T17 05-T17 A5 4.780% 12/13/41		11/19/2009	Various		1,812,960	2,045,000	4,711
61745M-XB-4	MSC_04-HQ3 04-HQ3 A4 4.800% 01/13/41		04/16/2009	GOLDMAN SACHS & CO.		30,086,328	35,000,000	93,333
61745M-ZA-4	MSDWCI_2004-IQ7 2004-IQ7 A4 5.402% 06/15/38		09/03/2009	BLAIR (WILLIAM) & CO.		4,932,885	5,640,000	14,877
64031R-BB-4	NSLC_04-2A 04-2A A5C 0.878% 02/25/39		11/25/2009	MORGAN STANLEY & CO.		27,885,000	33,000,000	25,873
641423-BK-3	NEVADA POWER COMPANY 5.875% 01/15/15		07/01/2009	Various		6,023,633	6,178,000	102,474
641423-BM-9	NEVADA POWER COMPANY 5.950% 03/15/16		07/15/2009	EVEREN SECURITIES		1,908,144	1,880,000	38,840

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
641423-BS-6	NEVADA POWER COMPANY 6.500% 05/15/18		09/16/2009	Various		2,480,796	2,400,000	33,294
641423-BU-1	NEVADA POWER COMPANY 6.750% 07/01/37		02/13/2009	BANK OF AMERICA		139,351	150,000	1,350
641423-BW-7	NEVADA POWER COMPANY 6.500% 08/01/18		04/17/2009	Various		5,455,745	5,645,000	69,165
641423-BX-5	NEVADA POWER COMPANY 7.375% 01/15/14		01/07/2009	UBS SECURITIES		36,999,630	37,000,000	
641423-BY-3	NEVADA POWER COMPANY 7.125% 03/15/19		06/18/2009	Various		43,767,789	42,910,000	664,923
650094-CJ-2	VERIZON NEW YORK INC 6.500% 04/15/28		07/21/2009	MORGAN STANLEY & CO.		12,521,912	13,250,000	236,844
652478-BC-1	NEWS AMERICA INC 7.430% 10/01/26		02/04/2009	MORGAN STANLEY & CO.		4,623,800	5,000,000	132,089
652478-BY-3	NEWS AMERICA HOLDINGS INC 8.150% 10/17/36		02/04/2009	DEUTSCHE BANK		19,853,371	19,955,000	505,970
652482-BL-3	NEWS AMERICA INC 6.400% 12/15/35		04/24/2009	DEUTSCHE BANK		1,844,498	2,422,000	57,697
652482-BQ-2	NEWS AMERICA INC 6.650% 11/15/37		05/26/2009	Various		6,194,340	7,500,000	103,075
65473Q-AQ-6	NISOURCE FINANCE CORPORATION 5.250% 09/15/17		08/07/2009	Various		18,706,626	22,033,000	221,365
65473Q-AR-4	NISOURCE FINANCE CORPORATION 5.450% 09/15/20		08/07/2009	Various		4,164,147	4,810,000	89,412
65473Q-AS-2	NISOURCE FINANCE CORPORATION 6.400% 03/15/18		08/07/2009	Various		21,677,275	23,233,000	448,185
65473Q-AT-0	NISOURCE FINANCE CORPORATION 6.800% 01/15/19		08/07/2009	Various		20,457,580	21,438,000	267,281
655844-AZ-1	NORFOLK SOUTHERN CORP 5.750% 04/01/18		08/10/2009	GREENWICH CAPITAL		1,289,569	1,230,000	25,933
655844-BC-1	NORFOLK SOUTHERN CORP 5.900% 06/15/19		07/24/2009	Various		33,118,838	31,745,000	211,413
666807-BA-9	NORTHROP GRUMMAN CORP 5.050% 08/01/19		08/06/2009	Various		56,451,791	55,775,000	19,558
667748-AM-9	NORTHWEST PIPELINE 7.000% 06/15/16		08/28/2009	Various		41,407,030	38,780,000	686,751
667748-AP-2	NORTHWEST PIPELINE 5.950% 04/15/17		07/10/2009	Various		8,049,686	8,420,000	223,099
667752-AB-5	NORTHWEST PIPELINE 6.050% 06/15/18		09/15/2009	Various		31,279,654	33,707,000	509,492
68233D-AL-1	TXU ELECTRIC DELIVERY CO 6.375% 01/15/15		07/10/2009	RAYMOND JAMES & ASSOC. INC.		2,142,620	2,000,000	
68233D-AR-8	TXU ELECTRIC DELIVERY CO 7.000% 09/01/22		07/14/2009	RAYMOND JAMES & ASSOC. INC.		2,831,446	2,570,000	67,962
68233D-AT-4	TXU ELECTRIC DELIVERY CO 7.000% 05/01/32		06/17/2009	Various		3,996,325	4,020,000	32,072
68233J-AB-0	TXU ELECTRIC DELIVERY CO 5.950% 09/01/13		07/08/2009	RAYMOND JAMES & ASSOC. INC.		13,761,150	13,000,000	283,617
68389F-JF-2	OOMLT_05-4 05-4 A3 0.491% 11/25/35		01/27/2009	CITIGROUP GLOBAL MARKETS INC		8,003,592	10,051,607	725
69073T-AL-7	OWENS-BROCKWAY GLASS CONTAINER 6.750% 12/01/14		07/15/2009	GOLDMAN SACHS & CO.		2,653,050	2,760,000	25,357
69362B-AR-3	PSEG POWER 5.320% 09/15/16		10/20/2009	Various		29,357,240	28,465,000	155,852
694308-GN-1	PACIFIC GAS AND ELECTRIC COMPA 8.250% 10/15/18		06/18/2009	CS FIRST BOSTON NZ		17,237,773	14,286,000	222,623
698455-AA-0	PANHANDLE EASTERN PIPELINE 6.200% 11/01/17		09/18/2009	Various		34,655,325	34,500,000	618,708
698455-AB-8	PANHANDLE EASTERN PIPELINE 7.000% 06/15/18		06/18/2009	Various		14,366,262	15,100,000	404,367
698455-AC-6	PANHANDLE EASTERN PIPELINE 8.125% 06/01/19		10/05/2009	Various		17,545,000	16,540,000	128,799
698465-BJ-9	PANHANDLE EASTERN PIPELINE 6.050% 08/15/13		06/04/2009	MORGAN (J.P.) SECURITIES		13,756,450	13,900,000	252,991
717081-DB-6	PFIZER INC 6.200% 03/15/19		06/18/2009	Various		31,211,568	29,074,000	445,640
723787-AJ-6	PIONEER NATURAL RESOURCES CO 7.500% 01/15/20		11/09/2009	DEUTSCHE BANK		9,408,576	9,490,000	
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		11/04/2009	Various		18,459,716	20,760,000	383,006
737662-BP-0	POTOMAC EDISON 5.350% 11/15/14		07/10/2009	MORGAN KEEGAN & CO. INC.		6,626,112	6,400,000	57,067
737679-DC-1	POTOMAC ELECTRIC 7.900% 12/15/38		07/14/2009	Various		27,934,506	24,310,000	445,821
74160M-DK-5	PRIME_04-CL1 04-CL1 IA1 6.000% 02/25/34		06/29/2009	Various		7,241,411	7,878,013	15,665
743263-AM-7	PROGRESS ENERGY INC 6.050% 03/15/14		03/16/2009	Various		16,771,531	16,695,000	
743263-AP-0	PROGRESS ENERGY INC 6.000% 12/01/39		12/10/2009	Various		19,459,240	19,500,000	32,500
743873-AY-7	PROVIDENT FUNDING MORTGAGE LOA 05-1 3A1 0.526% 05/25/35		01/27/2009	GREENWICH CAPITAL		12,766,149	17,669,410	1,667
74432G-AB-3	PCMT_03-PWR1 03-PWR1 A2 4.493% 02/11/36		03/24/2009	Various		9,732,080	10,795,000	35,029
74913G-AG-0	US WEST COMMUNICATIONS INC 7.500% 10/01/14		07/16/2009	MORGAN (J.P.) SECURITIES		4,487,250	4,650,000	106,562
74927X-AG-7	RBSGC_07-B 07-B 3A1 5.412% 07/25/35		01/21/2009	CITIGROUP GLOBAL MARKETS INC		19,159,301	22,373,195	76,643
74928G-AM-0	RBSSP_09-13 09-13 4A1 5.500% 12/26/39		12/10/2009	GREENWICH CAPITAL		25,209,528	25,060,400	114,860
74928G-AV-0	RBSSP_09-13 09-13 7A1 5.750% 12/26/39		12/07/2009	GREENWICH CAPITAL		8,500,000	8,500,000	40,729
74928W-AA-1	RBSSP RESECURITIZATION TRUST R 09-5 1A1 5.127% 06/26/36		03/17/2009	GREENWICH CAPITAL		26,018,787	28,670,840	114,381
75281A-AB-5	RANGE RESOURCES CORP 7.375% 07/15/13		03/19/2009	JEFFRIES & CO.		857,812	915,000	12,934
75281A-AF-6	RANGE RESOURCES CORP 6.375% 03/15/15		11/24/2009	Various		15,259,937	16,080,000	229,249
75524M-AJ-9	RBSSP_09-7 09-7 3A1 6.000% 03/26/36		07/20/2009	GREENWICH CAPITAL		31,236,575	32,623,055	119,618
75737#-AD-0	REDFIRE INC. 6.830% 06/17/14		06/11/2009	PRIVATE		22,000,000	22,000,000	
758202-AG-0	REED ELSEVIER CAPITAL 8.625% 01/15/19		09/21/2009	GOLDMAN SACHS & CO.		27,544,239	22,575,000	233,779
760761-AA-4	REPUBLIC SERVICES INC 5.500% 09/15/19		11/03/2009	Various		28,095,611	27,310,000	193,103
771196-AS-1	ROCHE HOLDINGS INC 6.000% 03/01/19		06/18/2009	Various		52,372,800	49,750,000	978,417
771196-AU-6	ROCHE HOLDINGS INC 7.000% 03/01/39		02/19/2009	Various		13,846,070	14,000,000	
78401F-AA-5	SBA TELECOMMUNICATIONS INC 8.000% 08/15/16		12/03/2009	Various		16,360,596	16,127,000	145,227
78442G-GX-8	SLMA_03-5 03-5 B 2.127% 09/15/39		12/09/2009	GOLDMAN SACHS & CO.		10,010,000	14,000,000	13,827
78442G-JA-5	SLMA_03-10A 03-10A A1E 1.731% 12/15/16		07/29/2009	GOLDMAN SACHS & CO.		2,092,500	2,250,000	2,812
78442G-JD-9	SLMA_03-10A 03-10A A1H 1.733% 12/15/16		07/29/2009	GOLDMAN SACHS & CO.		3,720,000	4,000,000	793
78442G-JF-4	SLMA_03-10A 03-10A B 2.126% 12/17/46		11/18/2009	GOLDMAN SACHS & CO.		25,058,000	37,400,000	31,301
78442G-NH-5	SLMA_04-10 04-10 A6B 0.412% 04/27/26		01/06/2009	MERRILL LYNCH CAPITAL MARKETS		19,500,000	25,000,000	188,340
786514-BR-9	SAFEWAY INC 5.000% 08/15/19		08/03/2009	Various		57,506,171	57,200,000	
80585B-AL-4	SBA CMBS TRUST SBAC_06-1A 06-1A A 5.314% 11/15/36		01/29/2009	JEFFRIES & CO.		11,732,500	13,000,000	34,541
812007-AE-2	OCEAN ENERGY INC 7.500% 09/15/27		11/02/2009	MESIROW & CO		5,405,320	4,780,000	49,792
826418-BD-6	SIERRA PACIFIC PWR 6.000% 05/15/16		07/13/2009	Various		7,827,820	8,200,000	179,033
826418-BE-4	SIERRA PACIFIC PWR 6.750% 07/01/37		02/13/2009	Various		22,181,315	23,850,000	172,612

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
826418-BH-7	SIERRA PACIFIC PWR 5.450% 09/01/13		04/15/2009	CS FIRST BOSTON NZ		4,916,397	4,963,000	36,816
82651C-AA-1	SRFC_09-1 09-1 A 9.790% 12/22/25		05/22/2009	CS FIRST BOSTON NZ		2,917,410	2,917,681	
843452-AZ-6	SOUTHERN NATURAL GAS 8.000% 03/01/32		09/02/2009	Various		27,412,065	26,802,000	654,150
843452-BC-6	SOUTHERN NATURAL GAS 5.900% 04/01/17		07/23/2009	Various		37,843,059	39,052,000	570,091
85590A-AN-4	STARWOOD HOTELS & RESORTS WORL 7.150% 12/01/19		11/05/2009	CITIGROUP GLOBAL MARKETS INC		6,755,961	6,925,000	
86359B-KA-8	SARM_04-3AC 04-3AC A1 3.258% 03/25/34		01/13/2009	AMHERST		6,994,435	8,228,747	17,067
86359B-PQ-8	STRUCTURED ADJUSTABLE RATE MOR 04-5 3A1 2.963% 05/25/34		01/14/2009	AMHERST		17,053,733	21,451,236	49,588
86359B-UP-4	SASC_04-12H 04-12H 1A 6.000% 05/25/34		01/05/2009	CANTOR FITZGERALD & CO.		7,046,997	8,464,861	9,876
872312-AA-1	TCM SUB LLC 3.550% 01/15/15		12/11/2009	Various		25,052,380	25,000,000	888
87246A-AA-6	TIAA REAL ESTATE CDO LTD TIAA_ 07-C4 A1 5.669% 08/15/39		01/14/2009	GOLDMAN SACHS & CO.		10,624,269	10,943,600	17,276
87246A-AB-4	TIAAS_07-C4 07-C4-A2 A2 5.791% 08/15/39		08/05/2009	BARCLAYS BANK PLC		15,365,625	15,000,000	
87246A-AC-2	TIAA REAL ESTATE CDO LTD TIAA_ 07-C4 A3 6.073% 08/15/39		08/17/2009	STIFEL NICOLAUS & CO. INC.		7,724,180	7,620,000	12,846
875127-AW-2	TAMPA ELECTRIC CO 6.150% 05/15/37		10/21/2009	MORGAN STANLEY & CO.		2,874,771	2,700,000	74,261
875127-AX-0	TAMPA ELECTRIC CO 6.100% 05/15/18		08/10/2009	Various		6,237,113	5,930,000	87,769
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY 7.000% 10/15/28		06/01/2009	JEFFRIES & CO.		62,153,581	69,700,000	664,086
880451-AY-5	TENNESSEE GAS PIPELINE COMPANY 8.000% 02/01/16		06/29/2009	JEFFRIES & CO.		10,591,168	10,060,000	346,511
881561-ZA-5	TMTS_05-16HE 05-16HE AF2 4.650% 09/25/36		11/09/2009	CANTOR FITZGERALD & CO.		8,379,927	8,496,758	13,484
882587-AY-4	TEXAS-NEW MEXICO PWR COMPANY 9.500% 04/01/19		03/27/2009	Various		28,358,960	29,000,000	12,931
88732J-AL-2	TIME WARNER CABLE INC 6.750% 07/01/18		06/18/2009	DEUTSCHE BANK		46,816,200	45,055,000	1,453,024
88732J-AS-7	TIME WARNER CABLE INC 8.250% 04/01/19		05/12/2009	Various		77,918,686	73,150,000	387,509
88732J-AU-2	TIME WARNER CABLE INC 6.750% 06/15/39		06/24/2009	AGENCY TRADING GP		5,379,275	5,500,000	
889175-BE-4	TOLEDO EDISON COMPANY 7.250% 05/01/20		05/19/2009	Various		18,428,791	17,745,000	97,898
893570-BT-7	TRANS CONTINENTAL GAS PIPELINE 8.875% 07/15/12		07/06/2009	Various		46,138,273	43,553,000	1,365,136
893570-BW-0	TRANS CONTINENTAL GAS PIPELINE 6.400% 04/15/16		07/28/2009	Various		9,222,075	9,351,000	271,628
893570-BY-6	TRANS CONTINENTAL GAS PIPELINE 6.050% 06/15/18		09/15/2009	Various		8,747,445	8,265,000	132,687
90781#-AH-5	UNION PACIFIC RAILROAD COMPANY 4.090% 08/27/17		08/20/2009	PRIVATE		22,000,000	22,000,000	
907818-CX-4	UNION PACIFIC CORP 6.150% 05/01/37		02/17/2009	CITIGROUP GLOBAL MARKETS INC		9,265,550	10,000,000	186,208
907818-DB-1	UNION PACIFIC CORP 7.875% 01/15/19		06/18/2009	DEUTSCHE BANK		9,595,360	8,500,000	293,781
907818-DD-7	UNION PACIFIC CORP 6.125% 02/15/20		02/19/2009	Various		32,150,241	32,400,000	5,376
907831-AA-9	UNION PACIFIC RAILROAD COMPANY 6.630% 01/27/22		10/19/2009	JEFFRIES & CO.		756,671	691,213	10,820
911684-AD-0	US CELLULAR CORP 6.700% 12/15/33		07/17/2009	Various		52,349,272	57,135,000	376,104
91324P-AW-2	UNITEDHEALTH GROUP INC 6.000% 06/15/17		06/05/2009	MORGAN (J.P.) SECURITIES		16,784,332	17,800,000	519,167
92343V-AP-9	VERIZON COMMUNICATIONS INC 6.900% 04/15/38		03/03/2009	CITIGROUP GLOBAL MARKETS INC		19,898,600	20,000,000	540,500
92344T-AA-6	VERIZON PENNSYLVANIA 5.650% 11/15/11		05/06/2009	MORGAN STANLEY & CO.		3,974,175	3,750,000	103,583
92344X-AA-7	VERIZON NEW YORK INC 6.875% 04/01/12		01/05/2009	CS FIRST BOSTON NZ		3,289,083	3,237,000	59,963
92344X-AB-5	VERIZON NEW YORK INC 7.375% 04/01/32		05/29/2009	WACHOVIA CAPITAL MARKETS		2,715,884	2,778,000	35,284
92718B-AC-9	DT AUTO OWNRE TRUST DTAOT_09-1 09-1 B 5.920% 10/15/15		12/10/2009	DEUTSCHE BANK		8,999,393	9,000,000	
929766-B8-5	WBCMT_05-C17 05-C17 A2 4.782% 03/15/42		10/01/2009	Various		15,753,714	16,626,003	38,011
929766-C2-7	WBCMT_05-C17 05-C17 APB 5.037% 03/15/42		11/17/2009	Various		12,524,456	13,700,000	1,802
929766-QV-8	WBCMT_2004-C11 04-C11 A5 5.215% 01/15/41		12/16/2009	Various		21,841,758	21,750,000	63,015
929766-R5-4	WBCMT_05-C18 05-C18 A4 4.935% 04/15/42		09/09/2009	Various		9,267,920	12,691,000	27,757
92976B-FR-8	WBCMT_06-C24 06-C24 A3 5.558% 03/15/45		06/01/2009	Various		34,270,471	43,740,000	79,239
92977R-AC-0	WBCMT_06-C26 06-C26 APB 5.997% 06/15/45		04/30/2009	WACHOVIA CAPITAL MARKETS		11,663,437	12,000,000	7,996
92978P-AE-9	WBCMT_06-C29 06-C29 A4 5.308% 11/15/48		06/03/2009	Various		36,580,459	44,165,000	111,933
94106L-AK-5	WASTE MANAGEMENT INC 7.375% 08/01/10		01/16/2009	CS FIRST BOSTON NZ		2,048,108	2,005,000	70,238
94106L-AS-8	WASTE MANAGEMENT INC 6.100% 03/15/18		10/08/2009	BARCLAYS BANK PLC		5,409,300	5,000,000	24,569
94106L-AU-3	WASTE MANAGEMENT INC 7.375% 03/11/19		10/09/2009	Various		64,959,857	63,613,000	545,409
94106L-AV-1	WASTE MANAGEMENT INC 6.125% 11/30/39		11/13/2009	Various		11,050,690	11,000,000	340
947074-AK-6	WEATHERFORD INTL INC 6.800% 06/15/37		04/22/2009	DEUTSCHE BANK		1,566,942	2,150,000	53,607
949768-AP-0	WFMBS_03-K 03-K 3A1 4.490% 11/25/33		01/16/2009	CITIGROUP GLOBAL MARKETS INC		10,103,376	11,057,046	28,960
949781-AA-6	WFMBS_05-AR1 AR1B 1A1 4.233% 02/25/35		01/08/2009	CITIGROUP GLOBAL MARKETS INC		5,787,162	6,788,459	10,279
949808-BC-2	WFMBS_03-J 03-J 5A1 4.450% 10/25/33		12/15/2009	CITIGROUP GLOBAL MARKETS INC		36,022,530	36,158,127	75,838
94980H-AW-9	WFMBS_03-1 03-1 2A9 5.750% 02/25/33		01/26/2009	GREENWICH CAPITAL		11,699,328	12,662,895	56,631
94981J-AA-2	WFMBS_05-AR6 05-AR6 A1 5.026% 04/25/35		01/21/2009	JEFFRIES & CO.		7,570,155	8,626,958	30,160
94981Q-AA-6	WFMBS_05-AR16 05-AR16 1A1 3.560% 10/25/35		01/21/2009	MORGAN STANLEY & CO.		3,822,621	4,640,511	15,527
949832-AP-4	WFMBS_05-14 05-14 2A1 5.500% 12/25/35		12/14/2009	Various		17,893,684	22,272,255	13,497
94983B-AS-8	WFMBS_06-4 06-4 2A1 6.000% 04/25/36		01/16/2009	CITIGROUP GLOBAL MARKETS INC		27,952,959	33,678,264	117,874
94983C-AJ-6	WFMBS_05-AR10 05-AR10 2A6 3.239% 06/25/35		01/12/2009	BARCLAYS BANK PLC		20,361,344	25,571,546	42,086
94983F-AC-4	WFMBS_06-1 06-1 A3 5.000% 03/25/21		01/05/2009	DEUTSCHE BANK		2,935,630	3,321,787	3,230
94983T-AN-0	WFMBS_06-AR6 06-AR6 7A1 5.112% 03/25/36		01/12/2009	OPPENHEIMER & CO.		3,559,505	4,314,552	8,578
97381W-AG-9	WINDSTREAM CORP 7.875% 11/01/17		12/15/2009	sterne agee leach inc		4,558,138	4,610,000	82,692
98385X-AN-6	XTO ENERGY INC 4.625% 06/15/13		01/05/2009	GREENWICH CAPITAL		2,778,990	3,000,000	8,865
98385X-AS-5	XTO ENERGY INC 5.750% 12/15/13		01/06/2009	JEFFRIES & CO.		4,823,450	5,000,000	19,167
98385X-AT-3	XTO ENERGY INC 6.500% 12/15/18		10/09/2009	AGENCY TRADING GP		12,425,513	11,250,000	243,750
988498-AC-5	YUM! BRANDS INC 6.250% 03/15/18		10/08/2009	Various		53,939,416	52,600,000	910,868
988498-AD-3	YUM! BRANDS INC 6.875% 11/15/37		10/09/2009	Various		21,719,734	19,968,000	491,100

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
988498-AF-8	YUM! BRANDS INC 5.300% 09/15/19		10/29/2009	Various		7,309,290	7,250,000	69,636
032479-AC-1	ANADARKO FINANCE 6.750% 05/01/11	A	04/13/2009	CITIGROUP GLOBAL MARKETS INC		2,023,720	2,000,000	61,875
136375-BR-2	CANADIAN NATIONAL RAILWAY CO 5.550% 05/15/18	A	08/07/2009	RBC DOMINION SECURITIES		1,168,914	1,118,000	14,995
136385-AL-5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/38	A	01/02/2009	MORGAN (J.P.) SECURITIES		3,951,400	5,000,000	97,222
136385-AM-3	CANADIAN NATURAL RESOURCES LTD 5.150% 02/01/13	A	03/20/2009	CANTOR FITZGERALD & CO.		4,756,600	5,000,000	38,625
136385-AP-6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/39	A	02/03/2009	WACHOVIA CAPITAL MARKETS		6,189,900	7,500,000	7,031
13645R-AH-7	CANADIAN PACIFIC RAILWAY COMPA 6.500% 05/15/18	A	12/21/2009	Various		13,131,364	12,264,000	164,767
13645R-AJ-3	CANADIAN PACIFIC RAILWAY COMPA 7.250% 05/15/19	A	10/08/2009	Various		49,970,088	46,885,000	505,869
15135U-AE-9	CENOVUS ENERGY INC 6.750% 11/15/39	A	09/18/2009	Various		37,592,210	36,500,000	11,062
25179S-AC-4	DEVON FINANCING CORP 6.875% 09/30/11	A	04/29/2009	CS FIRST BOSTON NZ		27,096,742	25,426,000	165,092
25179S-AD-2	DEVON FINANCING CORP 7.875% 09/30/31	A	09/15/2009	GOLDMAN SACHS & CO.		8,507,850	7,000,000	257,250
292505-AE-4	ENCANA CORP 6.625% 08/15/37	A	09/11/2009	JEFFRIES & CO.		716,511	655,000	3,737
292505-AG-9	ENCANA CORP 6.500% 02/01/38	A	01/02/2009	MORGAN (J.P.) SECURITIES		4,138,800	5,000,000	140,833
292505-AH-7	ENCANA CORP 6.500% 05/15/19	A	05/12/2009	Various		26,748,989	26,275,000	52,185
292506-AA-0	ENCANA HOLDINGS FINANCE CORP. 5.800% 05/01/14	A	01/02/2009	JEFFRIES & CO.		4,782,000	5,000,000	53,167
65334H-AC-6	NEXEN INC 5.050% 11/20/13	A	03/17/2009	CS FIRST BOSTON NZ		9,031,900	10,000,000	168,333
65334H-AE-2	NEXEN INC 5.875% 03/10/35	A	05/12/2009	GFI SECURITIES		2,964,947	3,859,000	40,935
65334H-AG-7	NEXEN INC 6.400% 05/15/37	A	05/18/2009	Various		22,196,966	29,034,000	465,655
71644E-AG-7	PETRO-CANADA 5.950% 05/15/35	A	02/02/2009	Various		530,164	800,000	9,016
71644E-AJ-1	PETRO-CANADA 6.800% 05/15/38	A	02/05/2009	Various		21,941,065	29,964,000	465,978
77509N-AF-0	ROGERS CABLE SYSTEMS 8.750% 05/01/32	A	07/14/2009	RBC DOMINION SECURITIES		5,542,800	4,650,000	85,896
775109-AK-7	ROGERS COMMUNICATIONS INC 6.800% 08/15/18	A	10/22/2009	Various		84,444,534	80,387,000	1,207,494
775109-AL-5	ROGERS COMMUNICATIONS INC 7.500% 08/15/38	A	09/25/2009	MORGAN STANLEY & CO.		22,519,000	20,000,000	112,500
884903-AZ-8	THOMSON REUTERS CORP 5.700% 10/01/14	A	05/19/2009	RBC DOMINION SECURITIES		4,537,395	4,500,000	36,337
884903-BA-2	THOMSON REUTERS CORP 5.950% 07/15/13	A	01/08/2009	RBC DOMINION SECURITIES		4,794,100	5,000,000	167,757
884903-BB-0	THOMSON REUTERS CORP 6.500% 07/15/18	A	07/06/2009	Various		13,066,410	13,000,000	305,861
89346D-AD-9	TRANSALTA CORPORATION 4.750% 01/15/15	A	12/10/2009	Various		13,172,630	13,000,000	46,972
959053-AD-1	MARATHON OIL CANADA CORP 8.375% 05/01/12	A	06/30/2009	BAIRD (ROBERT W.) & CO.		4,410,490	4,000,000	53,507
067316-AB-5	BACARDI LIMITED 8.200% 04/01/19	F	07/23/2009	Various		32,543,257	29,060,000	753,184
111013-AG-3	BRITISH SKY BROADCASTING GROUP 6.100% 02/15/18	F	10/29/2009	Various		27,963,569	26,640,000	539,407
25156P-AL-7	DEUTSCHE TELEKOM INTERNATIONAL 6.750% 08/20/18	F	10/16/2009	Various		32,432,591	29,274,000	597,106
25156P-AN-3	DEUTSCHE TELEKOM INTERNATIONAL 6.000% 07/08/19	F	07/13/2009	Various		33,658,160	33,000,000	80,000
260540-AB-5	DOW CAPITAL BV 9.200% 06/01/10	F	07/16/2009	STONE & YOUNGBERG		7,362,771	7,100,000	90,722
33938E-AJ-6	FLEXTRONICS INTERNATIONAL LTD 6.500% 05/15/13	F	01/13/2009	CS FIRST BOSTON NZ		1,366,700	1,580,000	17,402
35177P-AT-4	FRANCE TELECOM SA 5.375% 07/08/19	F	06/30/2009	Various		24,938,480	24,700,000	
78572M-AE-5	SABMILLER PLC 5.700% 01/15/14	F	03/30/2009	Various		25,479,591	26,233,000	291,765
78572M-AF-2	SABMILLER PLC 6.500% 07/15/18	F	11/25/2009	Various		32,787,199	31,395,000	673,286
822582-AD-4	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/38	F	07/24/2009	RBC DOMINION SECURITIES		5,558,100	5,000,000	38,958
87938W-AH-6	TELEFONICA EMISIONES SAU 5.877% 07/15/19	F	06/30/2009	Various		45,688,385	44,500,000	
893830-AS-8	TRANSOCEAN INC 6.000% 03/15/18	F	09/25/2009	Various		47,307,919	44,514,000	404,699
947075-AB-3	WEATHERFORD INTERNATIONAL LTD 6.500% 08/01/36	F	11/09/2009	BAIRD (ROBERT W.) & CO.		5,843,580	6,000,000	110,500
947075-AE-7	WEATHERFORD INTERNATIONAL LTD 7.000% 03/15/38	F	05/05/2009	Various		15,501,700	20,000,000	441,389
947075-AF-4	WEATHERFORD INTERNATIONAL LTD 9.625% 03/01/19	F	01/14/2009	Various		33,860,416	32,240,000	73,984
947075-AG-2	WEATHERFORD INTERNATIONAL LTD 9.875% 03/01/39	F	04/24/2009	CITIGROUP GLOBAL MARKETS INC		15,460,000	15,000,000	238,646
980236-AJ-2	WOODSIDE FINANCE 4.500% 11/10/14	F	11/04/2009	Various		31,204,700	31,000,000	
G1591#-AH-5	BRITVIC PLC 4.770% 12/17/16	F	12/14/2009	PRIVATE		6,000,000	6,000,000	
G1910#-AE-6	COBHAM PLC 6.040% 03/17/14	F	03/12/2009	PRIVATE		20,000,000	20,000,000	
G9158*-AB-0	UTI WORLDWIDE INC 8.060% 08/09/14	F	07/07/2009	PRIVATE		16,500,000	16,500,000	
Q5581#-AA-2	LION NATHAN LTD 8.650% 02/28/12	F	10/19/2009	WELLS FARGO BANK		3,495,829	3,272,727	46,395
Q5581*-AA-6	LION NATHAN LTD 3.760% 08/28/10	F	10/08/2009	PRIVATE		5,040,500	5,000,000	25,589
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						8,847,711,980	9,287,875,842	71,114,843
4199999. Bonds - Credit Tenant Loans								
4899999. Bonds - Hybrid Securities								
5599999. Bonds - Parent, Subsidiaries and Affiliates								
8399997. Total - Bonds - Part 3						10,056,506,551	10,504,485,138	73,051,608
8399998. Total - Bonds - Part 5						2,901,035,994	2,983,513,455	7,915,078
8399999. Total - Bonds						12,957,542,545	13,487,998,593	80,966,686
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX	

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
8599999. Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX	
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
15642M-AE-3	CENTURIAN GLOBAL SOVEREIGN CDO B RESIDUAL	F	12/23/2009	BASIS ADJUSTMENT	0.000	1,609,133		
231082-55-3	CUMULUS MEDIA PARTNERS		11/06/2009	COMPANY TRADE	1,547.180	3,425		
4568FH-LB-2	FEDERAL HOME LOAN BANK Membership Stock		03/20/2009	COMPANY TRADE	10,103,613.000	10,103,613		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,716,171	XXX	
9299999. Common Stocks - Mutual Funds							XXX	
9399999. Common Stocks - Money Market Mutual Funds							XXX	
9799997. Total - Common Stocks - Part 3						11,716,171	XXX	
9799998. Total - Common Stocks - Part 5						181	XXX	
9799999. Total - Common Stocks						11,716,352	XXX	
9899999. Total - Preferred and Common Stocks						11,716,352	XXX	
9999999 - Totals						12,969,258,897	XXX	80,966,686

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Maturity Date
3133X9-YQ-7	FEDERAL HOME LOAN BANK 4.890% 12/23/16		12/25/2009	Paydown		1,989,456	1,989,456	1,997,461	1,995,794		(6,338)		(6,338)		1,989,456				51,013	12/23/2016
3133XC-WF-6	FEDERAL HOME LOAN BANK 9C-2012 5.000% 08/22/12		12/22/2009	Paydown		1,445,176	1,445,176	1,452,176	1,449,304		(4,129)		(4,129)		1,445,176				39,063	08/22/2012
36202K-DA-0	GNMA II ARM 8197 4.375% 02/20/17		12/01/2009	Paydown		7,545	7,545	7,410	7,472		73		73		7,545				217	02/20/2017
36203E-NX-2	GNMA I 347006 6.500% 01/15/24		12/01/2009	Paydown		93,068	93,068	93,009	92,983		86		86		93,068				2,250	01/15/2024
36203N-6Y-9	GNMA I 354687 6.500% 11/15/23		12/01/2009	Paydown		53,489	53,489	53,455	53,441		48		48		53,489				2,348	11/15/2023
36204F-AW-4	GNMA I 368221 6.500% 01/15/24		12/01/2009	Paydown		13,512	13,512	13,504	13,500		12		12		13,512				478	01/15/2024
36205A-3J-1	GNMA I 385201 6.500% 01/15/24		12/01/2009	Paydown		188,236	188,236	188,116	188,061		174		174		188,236				6,274	01/15/2024
36215N-2T-0	GNMA I 140386 9.500% 11/15/19		12/01/2009	Paydown		1,215	1,215	1,222	1,220		(5)		(5)		1,215				74	11/15/2019
36218H-5C-4	GNMA I 223243 10.000% 03/15/18		12/01/2009	Paydown		590	590	599	597		(7)		(7)		590				33	03/15/2018
362196-GS-0	GNMA I 268509 9.500% 08/15/19		12/01/2009	Paydown		8,673	8,673	8,777	8,749		(77)		(77)		8,673				413	08/15/2019
36219S-2W-8	GNMA I 258289 10.000% 02/15/19		12/01/2009	Paydown		625	625	635	633		(8)		(8)		625				34	02/15/2019
36220E-V8-7	GNMA I 276139 9.500% 01/15/20		12/01/2009	Paydown		1,090	1,090	1,097	1,095		(5)		(5)		1,090				57	01/15/2020
36220E-ZR-1	GNMA I 276252 10.000% 06/15/19		12/01/2009	Paydown		97	97	99	99		(1)		(1)		97				5	06/15/2019
38373M-EN-6	GNMA_02-53 2002-53 B 5.552% 05/16/26		12/01/2009	Paydown		12,903,165	12,903,165	13,912,232	13,173,158		(269,993)		(269,993)		12,903,165				497,537	11/01/2011
38373M-FV-7	GNMA_02-56 2002-56 B 5.135% 07/16/24		12/01/2009	Paydown		792,653	792,653	817,671	809,223		(16,570)		(16,570)		792,653				21,047	04/01/2011
38373M-KF-6	GNMA_03-109 2003-109 AB 4.018% 12/16/30		12/01/2009	Paydown		6,838,790	6,838,790	6,784,553	6,802,361		36,428		36,428		6,838,790				158,661	12/16/2030
38373M-RE-2	GNMA_05-59 05-59 A 4.388% 05/16/23		12/01/2009	Paydown		1,932,761	1,932,761	1,923,095	1,926,690		6,070		6,070		1,932,761				33,269	05/16/2023
38373Q-WH-0	GNMA_03-40 2003-40 CB 5.500% 07/20/30		11/01/2009	Paydown		21,426,199	21,426,199	22,356,899	21,414,280		11,919		11,919		21,426,199				604,112	11/01/2009
38373S-B6-3	GNMA_03-17 2003-17 B 4.999% 10/16/27		12/01/2009	Paydown		581,630	581,630	610,710	590,364		(8,734)		(8,734)		581,630				25,204	11/01/2013
38373S-RK-5	GNMA_03-22 2003-22 BH 4.915% 05/16/32		12/01/2009	Paydown		1,457,499	1,457,499	1,530,374	1,469,042		(11,543)		(11,543)		1,457,499				18,640	09/01/2011
38373Y-MV-3	GNMA_02-91 2002-91 C 4.540% 02/16/27		11/01/2009	Paydown		3,649,110	3,649,110	3,658,091	3,646,566		2,544		2,544		3,649,110				79,981	01/01/2010
83162C-MA-8	US SMALL BUSINESS ADMINISTRATI 2002-20B 5.980% 02/01/22		08/01/2009	Paydown		1,733,513	1,733,513	1,859,539	1,826,967		(93,455)		(93,455)		1,733,513				75,839	02/01/2022
83162C-MN-0	US SMALL BUSINESS ADMINISTRATI 2002-20J 4.750% 10/01/22		10/01/2009	Paydown		1,180,377	1,180,377	1,205,366	1,199,695		(19,318)		(19,318)		1,180,377				42,444	10/01/2022
83162C-MW-0	US SMALL BUSINESS ADMINISTRATI 2003-20C 1 4.500% 03/01/23		09/01/2009	Paydown		777,836	777,836	777,836	777,836						777,836				27,920	03/01/2023
83162C-MX-8	US SMALL BUSINESS ADMINISTRATI 2003-20D 1 4.760% 04/01/23		10/01/2009	Paydown		1,136,906	1,136,906	1,136,906	1,136,906						1,136,906				40,336	04/01/2023
83162C-NA-7	US SMALL BUSINESS ADMINISTRATI 2003-20F 1 4.070% 06/01/23		12/01/2009	Paydown		350,852	350,852	350,852	350,852						350,852				10,867	06/01/2023
83162C-NC-3	US SMALL BUSINESS ADMINISTRATI 2003-20G 1 4.350% 07/01/23		07/01/2009	Paydown		1,982,949	1,982,949	1,982,949	1,982,949						1,982,949				62,329	07/01/2023
83162C-NG-4	US SMALL BUSINESS ADMINISTRATI 2003-20J 1 4.920% 10/01/23		10/01/2009	Paydown		980,852	980,852	980,852	980,852						980,852				36,732	10/01/2023
83162C-NH-2	US SMALL BUSINESS ADMINISTRATI 2003-20K 4.980% 11/01/23		11/01/2009	Paydown		1,957,960	1,957,960	1,963,587	1,962,521		(4,561)		(4,561)		1,957,960				73,201	11/01/2023
83162C-NK-5	US SMALL BUSINESS ADMINISTRATI 2003-20L 4.890% 12/01/23		12/01/2009	Paydown		1,958,323	1,958,323	1,958,322	1,958,322						1,958,322				70,275	12/01/2023
83162C-NM-1	US SMALL BUSINESS ADMINISTRATI 2004-20A 4.930% 01/01/24		07/01/2009	Paydown		1,261,799	1,261,800	1,261,799	1,261,799						1,261,799				46,563	01/01/2024
83162C-NN-9	US SMALL BUSINESS ADMINISTRATI 2004-20B 4.720% 02/01/24		08/01/2009	Paydown		1,550,385	1,550,385	1,550,385	1,550,385						1,550,385				55,559	02/01/2024
83162C-NQ-2	US SMALL BUSINESS ADMINISTRATI 2004-20C 4.340% 03/01/24		09/01/2009	Paydown		1,380,998	1,380,999	1,380,998	1,380,998						1,380,998				43,446	03/01/2024
83162C-NR-0	US SMALL BUSINESS ADMINISTRATI 2004-20D 4.770% 04/01/24		10/01/2009	Paydown		537,299	537,299	537,299	537,299						537,299				19,126	04/01/2024
83162C-NT-6	US SMALL BUSINESS ADMINISTRATI 2004-20E 5.180% 05/01/24		11/01/2009	Paydown		289,627	289,627	289,627	289,627						289,627				11,152	05/01/2024
83162C-NX-7	SBAP_04-20H-1 2004-20H 1 5.170% 08/01/24		08/01/2009	Paydown		994,542	994,542	994,542	994,542						994,542				38,341	08/01/2024
83162C-PA-5	SBAP_2004-20I 2004-20I 4.990% 09/01/24		09/01/2009	Paydown		1,570,830	1,570,830	1,570,830	1,570,830						1,570,830				56,926	09/01/2024
83162C-PB-3	SBAP_2004-20J 04-20J 1 4.860% 10/01/24		10/01/2009	Paydown		1,026,149	1,026,149	1,026,149	1,026,149						1,026,149				40,610	10/01/2024
83162C-PD-9	SBAP_2004-20K 04-20K 1 4.880% 11/01/24		11/01/2009	Paydown		929,888	929,888	929,888	929,888						929,888				34,199	11/01/2024
83162C-PE-7	SBAP_04-20L 04-20L 1 4.870% 12/01/24		12/01/2009	Paydown		557,016	557,015	557,016	557,016						557,016				20,622	12/01/2024
83162C-PG-2	SBA_05-20A 05-20A 4.860% 01/01/25		07/01/2009	Paydown		1,073,583	1,073,583	1,073,583	1,073,583						1,073,583				38,738	01/01/2025
83162C-PH-0	SBAP_05-20B 05-20B 1 4.625% 02/01/25		08/01/2009	Paydown		860,596	860,596	860,596	860,596						860,596				31,027	02/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Maturity Date
83162C-PJ-6	SBAP_05-10B 05-10B 1 4.570% 03/01/15		09/01/2009	Paydown		702,456	702,456	702,456	702,456						702,456				22,687	03/01/2015
83162C-PK-3	SBAP_05-20C 05-20C 1 4.950% 03/01/25		09/01/2009	Paydown		945,485	945,485	945,485	945,485						945,485				35,647	03/01/2025
83162C-PL-1	SBAP_05-20D 05-20D 1 5.110% 04/01/25		10/01/2009	Paydown		693,885	693,885	693,885	693,885						693,885				26,992	04/01/2025
83162C-PN-7	SBAP_05-20E 05-20E 1 4.840% 05/01/25		11/01/2009	Paydown		310,197	310,197	310,197	310,197						310,197				12,212	05/01/2025
831641-DS-1	SBIC_2004-P10 04-P10A 4.504% 02/10/14		11/01/2009	Paydown		3,205,110	3,205,110	3,205,110	3,205,110						3,205,110				83,891	02/10/2014
831641-DU-6	SBIC_2004-P10 2004-P10 B 4.754% 08/10/14		11/02/2009	Paydown		1,325,995	1,325,995	1,325,995	1,325,995						1,325,995				33,033	08/10/2014
831641-DV-4	SBIC_2004-10 2004-10 B 4.684% 09/10/14		09/01/2009	Paydown		973,341	973,341	973,341	973,341						973,341				39,439	09/10/2014
831641-DW-2	SBIC_05-P10A 05-P10 A 4.638% 02/10/15		11/01/2009	Paydown		1,511,733	1,511,733	1,511,733	1,511,733						1,511,733				39,208	02/10/2015
831641-DX-0	SBIC_05-10A 05-10A 1 5.038% 03/10/15		09/01/2009	Paydown		633,789	633,789	633,789	633,789						633,789				31,578	03/10/2015
831641-DY-8	SBIC_05-10B 05-10B 1 4.940% 08/10/15		11/01/2009	Paydown		1,906,646	1,906,646	1,906,646	1,906,646						1,906,646				58,007	08/10/2015
831641-DZ-5	SBIC_05-10B 05-10B 4.941% 09/10/15		09/01/2009	Paydown		1,450,772	1,450,772	1,450,772	1,450,772						1,450,772				69,133	09/10/2015
912810-DW-5	UNITED STATES TREASURY BOND 7.250% 05/15/16		03/19/2009	CS FIRST BOSTON NZ		5,054,919	3,820,000	4,420,307	4,296,940		(11,759)		(11,759)		4,285,180		769,739	769,739	95,632	05/15/2016
912810-PX-0	UNITED STATES TREASURY 4.500% 05/15/38		01/08/2009	CS FIRST BOSTON NZ		65,596,672	51,000,000	59,470,781	59,455,855		(2,950)		(2,950)		59,452,905		6,143,766	6,143,766	339,315	05/15/2038
912828-AP-5	UNITED STATES TREASURY NOTE 4.000% 11/15/12		03/19/2009	MORGAN (J.P.) SECURITIES		257,967	235,000	234,357	234,694		16		16		234,710		23,256	23,256	3,246	11/15/2012
912828-FF-2	UNITED STATES TREASURY NOTE 5.125% 05/15/16		03/19/2009	CS FIRST BOSTON NZ		4,216,256	3,500,000	3,636,582	3,610,044		(2,771)		(2,771)		3,607,273		608,983	608,983	61,939	05/15/2016
0399999. Bonds - U.S. Governments						166,262,082	149,691,269	161,081,542	159,111,186		(394,854)		(394,854)		158,716,335		7,545,744	7,545,744	3,368,921	XXX
105756-BH-2	BRAZIL - FEDERATIVE REPUBLIC 0 8.000% 01/15/18	F	07/15/2009	Various		740,556	740,556	749,854	746,465		(5,910)		(5,910)		740,556				59,244	01/15/2018
78307A-CZ-4	RUSSIAN FEDERATION - THE 7.500% 03/31/30	F	09/30/2009	Redemption 100.0000		383,600	383,600	368,171	388,143		(4,543)		(4,543)		383,600				21,578	03/31/2030
1099999. Bonds - All Other Governments						1,124,156	1,124,156	1,118,025	1,134,608		(10,453)		(10,453)		1,124,156				80,822	XXX
1799999. Bonds - U.S. States, Territories and Possessions																				XXX
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				XXX
31283G-FM-4	FREDDIE MAC GOLD G00172 7.000% 12/01/23		12/01/2009	Paydown		329,490	329,490	334,748	333,912		(4,422)		(4,422)		329,490				11,941	12/01/2023
31283G-GB-7	FREDDIE MAC GOLD G00194 7.500% 02/01/24		12/01/2009	Paydown		77,349	77,349	77,967	77,881		(532)		(532)		77,349				2,694	02/01/2024
31283G-WK-9	FREDDIE MAC GOLD G00650 7.500% 12/01/25		12/01/2009	Paydown		9,192	9,192	9,248	9,242		(50)		(50)		9,192				401	12/01/2025
31283H-J8-9	FREDDIE MAC GOLD G01187 6.500% 09/01/30		12/01/2009	Paydown		102,850	102,850	102,110	102,130		720		720		102,850				3,868	09/01/2030
31283N-AX-0	FREDDIE MAC GOLD P00022 6.000% 11/01/32		12/01/2009	Paydown		4,802,094	4,802,094	4,936,599	4,927,494		(125,400)		(125,400)		4,802,094				167,168	11/01/2032
31287M-T9-1	FREDDIE MAC GOLD C62376 6.000% 01/01/32		12/01/2009	Paydown		991,893	991,893	984,454	984,660		7,233		7,233		991,893				29,843	01/01/2032
31287P-6N-8	FREDDIE MAC GOLD C64477 6.000% 03/01/32		12/01/2009	Paydown		1,713,591	1,713,591	1,666,467	1,668,298		45,292		45,292		1,713,591				42,351	03/01/2032
31287R-MH-9	FREDDIE MAC GOLD C65760 6.500% 04/01/32		12/01/2009	Paydown		804,929	804,929	808,199	807,963		(3,034)		(3,034)		804,929				28,296	04/01/2032
31287X-RL-2	FREDDIE MAC GOLD C70491 6.500% 09/01/32		12/01/2009	Paydown		1,220,621	1,220,621	1,264,297	1,262,489		(41,868)		(41,868)		1,220,621				33,202	09/01/2032
31288G-PP-1	FREDDIE MAC GOLD C77630 5.500% 03/01/33		12/01/2009	Paydown		1,435,667	1,435,667	1,469,204	1,466,838		(31,170)		(31,170)		1,435,667				45,597	03/01/2033
31288G-YS-5	FREDDIE MAC GOLD C77921 5.500% 02/01/33		12/01/2009	Paydown		3,273,076	3,273,076	3,336,236	3,331,794		(58,719)		(58,719)		3,273,076				110,039	02/01/2033
31288V-HQ-5	FREDDIE MAC ARM 845639 3.438% 11/01/23		12/01/2009	Paydown		97,391	97,391	99,491	98,665		(1,274)		(1,274)		97,391				3,051	11/01/2023
31288V-JU-4	FREDDIE MAC ARM 845675 3.658% 03/01/27		12/01/2009	Paydown		73,049	73,049	74,464	74,396		(1,346)		(1,346)		73,049				804	03/01/2027
31288V-LQ-0	FREDDIE MAC ARM 845735 3.444% 03/01/24		12/01/2009	Paydown		22,034	22,034	22,502	22,288		(254)		(254)		22,034				552	03/01/2024
31288V-LS-6	FREDDIE MAC ARM 845737 3.046% 04/01/24		12/01/2009	Paydown		89,838	89,838	92,084	91,550		(1,711)		(1,711)		89,838				2,717	04/01/2024
31288V-LT-4	FREDDIE MAC ARM 845738 3.156% 05/01/24		12/01/2009	Paydown		45,718	45,718	46,376	46,243		(525)		(525)		45,718				1,154	05/01/2024
3128CU-G7-5	FREDDIE MAC GOLD G30222 6.000% 01/01/23		12/01/2009	Paydown		11,067,105	11,067,105	11,336,289	11,310,984		(243,879)		(243,879)		11,067,105				335,054	01/01/2023
3128CU-G9-1	FREDDIE MAC GOLD G30224 6.500% 08/01/22		12/01/2009	Paydown		1,082,048	1,082,048	1,139,701	1,132,774		(50,726)		(50,726)		1,082,048				41,585	08/01/2022
3128CU-GZ-3	FREDDIE MAC GOLD G30216 6.500% 04/01/22		12/01/2009	Paydown		631,284	631,284	655,746	653,247		(21,964)		(21,964)		631,284				21,034	04/01/2022
3128CU-HC-3	FREDDIE MAC GOLD G30227 5.500% 05/01/23		12/01/2009	Paydown		5,228,574	5,228,574	5,443,436	5,411,993		(183,419)		(183,419)		5,228,574				148,397	05/01/2023
3128E2-QX-7	FREDDIE MAC GOLD D95870 5.000% 03/01/23		12/01/2009	Paydown		1,873,765	1,873,765	1,895,430	1,891,433		(17,668)		(17,668)		1,873,765				48,775	03/01/2023
3128E2-QZ-2	FREDDIE MAC GOLD D95872 5.000% 04/01/23		12/01/2009	Paydown		3,338,963	3,338,963	3,378,091	3,370,988		(32,026)		(32,026)		3,338,963				76,975	04/01/2023
3128E2-TB-2	FREDDIE MAC GOLD D95946 5.000% 04/01/23		12/01/2009	Paydown		1,211,879	1,211,879	1,226,649	1,223,937		(12,058)		(12,058)		1,211,879				31,532	04/01/2023
3128FP-ZH-0	FREDDIE MAC GOLD D80744 7.500% 06/01/27		12/01/2009	Paydown		61,585	61,585	62,452	62,398		(813)		(813)		61,585				2,994	06/01/2027
3128X2-K4-6	FREDDIE MAC 5.200% 03/05/19		03/05/2009	Call 100.0000		35,000,000	35,000,000	34,880,195	34,909,163		1,202		1,202		34,910,365		89,635	89,635	910,000	03/05/2019
312903-X5-1	FREDDIE MAC FHLMC_164 CMO 164 B5 9.500% 07/15/21		12/15/2009	Paydown		133,627	133,627	128,147	130,434		3,194		3,194		133,627				9,388	07/15/2021
312903-YB-7	FREDDIE MAC FHLMC_146 CMO 146 B12 9.500% 04/15/21		03/15/2009	Paydown		3,892	3,892	3,701	3,742		150		150		3,892				185	04/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Maturity Date
31290K-4Y-2	FREDDIE MAC 555339 9.000% 09/01/11		12/01/2009	Paydown		1,354	1,354	1,303	1,319		36		36		1,354				69	09/01/2011
31290K-5A-3	FREDDIE MAC 555341 10.000% 06/01/19		12/01/2009	Paydown		8,504	8,504	8,536	8,516		(12)		(12)		8,504				336	06/01/2019
31290K-5B-1	FREDDIE MAC 555342 10.000% 05/01/19		12/01/2009	Paydown		33,723	33,723	33,905	33,802		(78)		(78)		33,723				1,862	05/01/2019
31290K-QU-6	FREDDIE MAC 554967 9.000% 08/01/21		12/01/2009	Paydown		12,350	12,350	12,673	12,613		(264)		(264)		12,350				599	08/01/2021
31292G-2K-1	FREDDIE MAC GOLD C00778 7.000% 06/01/29		12/01/2009	Paydown		7	7	7	7						7					06/01/2029
31292G-5P-7	FREDDIE MAC GOLD C00854 7.500% 07/01/29		12/01/2009	Paydown		130	130	131	131		(1)		(1)		130				5	07/01/2029
31292G-SM-9	FREDDIE MAC GOLD C00524 7.500% 06/01/27		12/01/2009	Paydown		44,267	44,267	44,905	44,860		(593)		(593)		44,267				1,728	06/01/2027
31292G-ST-4	FREDDIE MAC GOLD C00530 7.500% 07/01/27		12/01/2009	Paydown		87,427	87,427	88,673	88,589		(1,162)		(1,162)		87,427				3,575	07/01/2027
31292G-T6-3	FREDDIE MAC GOLD C00573 6.500% 12/01/27		12/01/2009	Paydown		55,338	55,338	54,681	54,710		629		629		55,338				1,910	12/01/2027
31292H-GC-2	FREDDIE MAC GOLD C01095 7.000% 11/01/30		12/01/2009	Paydown		198,620	198,620	198,589	198,568		52		52		198,620				8,803	11/01/2030
31292H-GP-3	FREDDIE MAC GOLD C01106 7.000% 12/01/30		12/01/2009	Paydown		192,462	192,462	193,184	193,135		(673)		(673)		192,462				7,134	12/01/2030
31292H-GZ-1	FREDDIE MAC GOLD C01116 7.500% 01/01/31		12/01/2009	Paydown		141,036	141,036	143,009	142,917		(1,881)		(1,881)		141,036				5,197	01/01/2031
31292U-5M-3	FREDDIE MAC GOLD C10852 7.000% 06/01/28		12/01/2009	Paydown		59,708	59,708	60,745	60,679		(971)		(971)		59,708				2,115	06/01/2028
31293T-XC-6	FREDDIE MAC GOLD C29675 7.000% 08/01/29		12/01/2009	Paydown		33,011	33,011	32,740	32,748		263		263		33,011				2,032	08/01/2029
31293V-2N-1	FREDDIE MAC GOLD C30781 7.500% 09/01/29		12/01/2009	Paydown		5,233	5,233	5,272	5,269		(37)		(37)		5,233				216	09/01/2029
31294B-UX-1	FREDDIE MAC GOLD C35098 7.500% 01/01/30		12/01/2009	Paydown		18,466	18,466	18,140	18,152		314		314		18,466				995	01/01/2030
31298E-3S-2	FREDDIE MAC GOLD C46209 6.000% 08/01/30		12/01/2009	Paydown		467,619	467,619	458,403	458,783		8,836		8,836		467,619				15,834	08/01/2030
31298E-Y5-8	FREDDIE MAC GOLD C46132 7.500% 09/01/30		12/01/2009	Paydown		12,599	12,599	12,756	12,747		(148)		(148)		12,599				438	09/01/2030
31298E-ZG-3	FREDDIE MAC GOLD C46143 8.000% 10/01/30		12/01/2009	Paydown		5,354	5,354	5,470	5,465		(112)		(112)		5,354				235	10/01/2030
31298M-WR-4	FREDDIE MAC GOLD C51556 6.500% 05/01/31		06/01/2009	Paydown		336,339	336,339	332,973	333,077		3,262		3,262		336,339				7,180	05/01/2031
31335G-P5-8	FREDDIE MAC GOLD C80444 7.500% 11/01/26		12/01/2009	Paydown		59,733	59,733	59,523	59,525		208		208		59,733				2,065	11/01/2026
31335H-BB-8	FREDDIE MAC GOLD C90034 6.000% 09/01/13		12/01/2009	Paydown		114,677	114,677	113,474	113,917		760		760		114,677				3,935	09/01/2013
31335H-RM-7	FREDDIE MAC GOLD C90492 6.000% 11/01/21		12/01/2009	Paydown		373,682	373,682	367,551	368,056		5,626		5,626		373,682				11,965	11/01/2021
31335H-TG-8	FREDDIE MAC GOLD C90551 6.500% 05/01/22		12/01/2009	Paydown		3,196,636	3,196,636	3,327,496	3,315,343		(118,707)		(118,707)		3,196,636				114,228	05/01/2022
31335H-TJ-2	FREDDIE MAC GOLD C90553 6.500% 06/01/22		12/01/2009	Paydown		576,871	576,871	601,117	598,955		(22,084)		(22,084)		576,871				20,806	06/01/2022
31335H-TS-2	FREDDIE MAC GOLD C90561 6.500% 07/01/22		12/01/2009	Paydown		1,453,809	1,453,809	1,514,915	1,509,275		(55,466)		(55,466)		1,453,809				53,323	07/01/2022
31335H-UE-1	FREDDIE MAC GOLD C90581 5.500% 08/01/22		12/01/2009	Paydown		1,580,051	1,580,051	1,588,938	1,587,688		(7,637)		(7,637)		1,580,051				49,049	08/01/2022
31335H-UX-9	FREDDIE MAC GOLD C90598 6.500% 10/01/22		12/01/2009	Paydown		357,019	357,019	373,922	372,463		(15,443)		(15,443)		357,019				16,769	10/01/2022
31335H-VE-0	FREDDIE MAC GOLD C90613 5.000% 01/01/23		12/01/2009	Paydown		4,783,496	4,783,496	4,788,728	4,786,535		(3,039)		(3,039)		4,783,496				118,607	01/01/2023
31335H-VY-6	FREDDIE MAC GOLD C90631 5.000% 02/01/23		12/01/2009	Paydown		12,086,536	12,086,536	12,090,686	12,086,267		270		270		12,086,536				302,020	02/01/2023
313399-EY-9	FREDDIE MAC FHLMC_2346 CMO 2346 PE 6.500% 08/15/16		12/01/2009	Paydown		1,132,321	1,132,321	1,136,080	1,131,871		450		450		1,132,321				40,952	03/01/2016
31339D-QX-9	FREDDIE MAC FHLMC_2416 CMO 2416 PE 6.000% 10/15/21		12/01/2009	Paydown		3,481,778	3,481,778	3,430,775	3,462,093		19,684		19,684		3,481,778				106,301	10/15/2021
31339L-2W-9	FHLMC_2382 CMO 2382 UB 6.000% 11/15/16		12/01/2009	Paydown		3,046,856	3,046,856	3,048,760	3,042,519		4,337		4,337		3,046,856				95,727	11/01/2016
31339L-5Y-2	FREDDIE MAC FHLMC_2378 CMO 2378 AB 5.000% 11/15/16		12/01/2009	Paydown		2,060,742	2,060,742	1,934,844	2,015,627		45,115		45,115		2,060,742				64,331	11/15/2016
31339M-5H-7	FREDDIE MAC FHLMC_2388 CMO 2388 NC 5.500% 12/15/16		12/01/2009	Paydown		1,966,145	1,966,145	1,937,882	1,954,216		11,929		11,929		1,966,145				58,753	12/15/2016
31339M-RP-5	FHLMC_2401 CMO 2401 EB 6.000% 01/15/17		12/01/2009	Paydown		1,005,254	1,005,254	968,695	990,576		14,677		14,677		1,005,254				30,703	01/15/2017
31339N-TA-4	FHLMC_2425 CMO 2425 OB 6.000% 03/15/17		12/01/2009	Paydown		996,381	996,381	965,944	982,328		14,053		14,053		996,381				31,579	03/15/2017
31339W-C8-7	FHLMC_2423 CMO 2423 KB 6.000% 06/15/21		10/01/2009	Paydown		3,060,372	3,060,372	2,897,790	3,037,657		22,716		22,716		3,060,372				87,862	06/15/2021
3133T5-2K-8	FREDDIE MAC FHLMC_G37 CMO 37 J 6.000% 07/17/24		12/01/2009	Paydown		2,174,910	2,174,910	2,165,055	2,166,981		7,929		7,929		2,174,910				65,113	07/17/2024
3133TC-FX-1	FREDDIE MAC FHLMC_20-24 CMO 2024 Z 6.500% 01/15/28		12/01/2009	Paydown		455,306	455,306	423,383	437,125		18,180		18,180		455,306				17,261	01/15/2028
3133TG-W2-1	FHLMC_2095 CMO 2095 CB 6.250% 11/15/28		12/01/2009	Paydown		426,843	426,843	412,403	418,519		8,324		8,324		426,843				15,417	11/15/2028
3133TH-DJ-3	FREDDIE MAC FHLMC_2108 CMO 2108 Z-AZ 6.000% 12/15/28		12/01/2009	Paydown		2,316,081	2,316,081	2,106,572	2,187,872		128,210		128,210		2,316,081				72,837	12/15/2028
3133TR-T3-9	FREDDIE MAC FHLMC_2297 CMO 2297 Z 6.000% 03/15/31		12/01/2009	Paydown		3,974,745	3,974,745	3,580,881	3,785,745		189,000		189,000		3,974,745				126,879	03/15/2031
3133TT-L6-6	FHLMC_2313 CMO 2313 Z 6.000% 05/15/31		12/01/2009	Paydown		5,407,578	5,407,578	4,787,010	5,140,713		266,865		266,865		5,407,578				178,205	05/15/2031
313401-F8-9	FREDDIE MAC 360031 10.000% 07/01/18		12/01/2009	Paydown		27,768	27,768	27,732	27,720		48		48		27,768				1,804	07/01/2018
313401-GZ-8	FREDDIE MAC 160095 10.250% 11/01/09		08/01/2009	Paydown		2,104	2,104	2,134	2,086		18		18		2,104				58	11/01/2009
313401-H2-0	FREDDIE MAC 360041 10.000% 11/01/18		12/01/2009	Paydown		40,928	40,928	40,941	40,845		83		83		40,928				1,774	11/01/2018
313401-P7-0	FREDDIE MAC 360063 10.500% 06/01/19		12/01/2009	Paydown		2,174	2,174	2,251	2,237		(63)		(63)		2,174				161	06/01/2019
313401-XL-0	FREDDIE MAC 170216 8.500% 03/01/17		12/01/2009	Paydown		40,066	40,066	38,709	38,960		1,106		1,106		40,066				1,492	03/01/2017
31340Q-EX-0	FREDDIE MAC 183750 10.250% 07/01/11		12/01/2009	Paydown		6,792	6,792	6,938	6,782		10		10		6,792				347	07/01/2011
31340S-D2-5	FREDDIE MAC 185521 14.750% 04/01/11		05/01/2009	Paydown		2,007	2,007	2,100	2,015		(8)		(8)		2,007				74	04/01/2011

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Maturity Date
31341K-4W-5	FREDDIE MAC 258937 8.500% 03/01/09		03/01/2009	Paydown		8,353	8,353	8,098	8,257		96		96		8,353				163	03/01/2009
31343G-EM-3	FREDDIE MAC 275540 8.500% 12/01/09		04/01/2009	Paydown		644	644	623	635		9		9		644				13	12/01/2009
31344N-KM-0	FREDDIE MAC 283900 9.500% 11/01/16		12/01/2009	Paydown		2,140	2,140	2,141	2,133		7		7		2,140				98	11/01/2016
31346T-SS-4	FREDDIE MAC ARM 400529 2.875% 07/01/18		12/01/2009	Paydown		4,265	4,265	4,036	4,157		108		108		4,265				111	07/01/2018
31347A-BC-7	FREDDIE MAC ARM 840035 3.129% 01/01/19		12/01/2009	Paydown		5,846	5,846	5,724	5,773		73		73		5,846				148	01/01/2019
31347A-BU-7	FREDDIE MAC ARM 840051 3.125% 03/01/19		12/01/2009	Paydown		1,302	1,302	1,224	1,255		46		46		1,302				33	03/01/2019
31348T-R5-3	FREDDIE MAC ARM 865008 4.620% 02/01/18		12/01/2009	Paydown		12,664	12,664	12,994	12,768		(104)		(104)		12,664				289	02/01/2018
3134A3-EM-4	FREDDIE MAC 5.750% 03/15/09		03/15/2009	Various		70,000,000	70,000,000	76,877,290	70,286,990		(286,990)		(286,990)		70,000,000				2,012,500	03/15/2009
31354C-X8-8	FREDDIE MAC 546103 10.500% 08/01/19		12/01/2009	Paydown		3,059	3,059	3,115	3,099		(40)		(40)		3,059				150	08/01/2019
31356M-DB-9	FREDDIE MAC GOLD D58198 6.500% 11/01/24		12/01/2009	Paydown		119,713	119,713	118,119	118,306		1,407		1,407		119,713				4,053	11/01/2024
31359A-YS-2	FANNIE MAE FNMA_93-87 CMO 87 ZA 6.000% 06/25/23		12/01/2009	Paydown		2,061,790	2,061,790	1,936,498	1,986,547		75,243		75,243		2,061,790				65,432	06/25/2023
31359E-KZ-3	FANNIE MAE FNMA_93-204 CMO 204 Z-PZ 6.500% 10/25/23		12/01/2009	Paydown		713,653	713,653	692,752	693,052		20,601		20,601		713,653				44,746	10/25/2023
31359R-D4-1	FANNIE MAE FNMA_98-11 CMO 11 Z 6.000% 03/18/28		12/01/2009	Paydown		3,958,581	3,958,581	3,654,630	3,786,088		172,493		172,493		3,958,581				122,791	03/18/2028
31359S-V6-4	FANNIE MAE FNMA_01-25 CMO 25 E 6.000% 06/25/31		12/01/2009	Paydown		1,837,797	1,837,797	1,682,302	1,755,042		82,755		82,755		1,837,797				57,189	06/25/2031
31359U-W2-7	FANNIE MAE FNMA_98-63 CMO 63 PH 6.000% 11/25/28		12/01/2009	Paydown		2,063,204	2,063,204	2,005,821	2,031,105		32,098		32,098		2,063,204				62,931	11/25/2028
313602-BD-5	FANNIE MAE FNMA_88-4 CMO 88-4 TR 749.425% 03/25/18		12/01/2009	Paydown		134	134	1,955	1,955		(1,822)		(1,822)		134				551	11/01/2028
313605-WY-9	FANNIE MAE 21363 9.250% 11/01/10		09/01/2009	Paydown		7,758	7,758	7,810	7,741		17		17		7,758				193	11/01/2010
31360A-AY-2	FANNIE MAE 23 8.500% 08/01/11		12/01/2009	Paydown		2,698	2,698	2,573	2,637		61		61		2,698				123	08/01/2011
31360A-BB-1	FANNIE MAE 34 8.500% 10/01/10		09/01/2009	Paydown		5,868	5,868	5,546	5,768		100		100		5,868				168	10/01/2010
31360A-BE-5	FANNIE MAE 37 8.500% 11/01/11		08/01/2009	Paydown		8,943	8,943	8,886	8,890		53		53		8,943				225	11/01/2011
31360A-CF-1	FANNIE MAE 70 8.500% 01/01/12		06/01/2009	Paydown		924	924	932	924						924				19	01/01/2012
31360B-AX-2	FANNIE MAE 922 8.750% 10/01/09		05/01/2009	Paydown		5,959	5,959	5,630	5,887		72		72		5,959				102	10/01/2009
31360G-4F-7	FANNIE MAE 6222 9.000% 04/01/16		12/01/2009	Paydown		1,915	1,915	1,836	1,854		61		61		1,915				27	04/01/2016
313611-YX-7	FANNIE MAE 47526 9.000% 05/01/17		12/01/2009	Paydown		58,081	58,081	59,134	58,669		(588)		(588)		58,081				3,612	05/01/2017
313614-3L-1	FANNIE MAE 50303 10.000% 04/01/20		12/01/2009	Paydown		564	564	566	565		(1)		(1)		564				40	04/01/2020
313614-XS-3	FANNIE MAE 50189 10.000% 05/01/19		12/01/2009	Paydown		1,629	1,629	1,642	1,638		(9)		(9)		1,629				91	05/01/2019
313614-Z9-3	FANNIE MAE 50268 9.500% 01/01/20		12/01/2009	Paydown		8,535	8,535	8,966	8,889		(353)		(353)		8,535				430	01/01/2020
313614-ZL-6	FANNIE MAE 50247 8.500% 11/01/19		12/01/2009	Paydown		2,448	2,448	2,340	2,353		94		94		2,448				111	11/01/2019
313615-R6-5	FANNIE MAE 50909 6.500% 09/01/13		12/01/2009	Paydown		132,474	132,474	133,910	132,957		(483)		(483)		132,474				4,653	09/01/2013
313616-C2-8	FANNIE MAE 51389 9.000% 07/01/17		12/01/2009	Paydown		3,186	3,186	3,075	3,095		91		91		3,186				158	07/01/2017
31361S-2E-5	FANNIE MAE 40373 9.000% 02/01/17		12/01/2009	Paydown		2,045	2,045	2,100	2,080		(35)		(35)		2,045				101	02/01/2017
31361W-5L-7	FANNIE MAE 44051 10.000% 02/01/13		12/01/2009	Paydown		23,194	23,194	23,432	23,235		(41)		(41)		23,194				1,037	02/01/2013
31362C-RF-9	FANNIE MAE 57186 8.500% 06/01/17		12/01/2009	Paydown		13,411	13,411	13,429	13,407		4		4		13,411				868	06/01/2017
31362J-VV-4	FANNIE MAE 62728 10.500% 03/01/17		12/01/2009	Paydown		3,850	3,850	3,934	3,908		(58)		(58)		3,850				207	03/01/2017
31362S-3L-7	FANNIE MAE 70103 9.500% 04/01/17		12/01/2009	Paydown		13,272	13,272	13,436	13,375		(103)		(103)		13,272				675	04/01/2017
31362S-3M-5	FANNIE MAE 70104 9.500% 12/01/16		12/01/2009	Paydown		3,049	3,049	3,087	3,074		(25)		(25)		3,049				114	12/01/2016
31362S-4M-4	FANNIE MAE ARM 70128 2.727% 12/01/18		12/01/2009	Paydown		3,054	3,054	3,020	3,023		31		31		3,054				76	12/01/2018
31362S-5M-3	FANNIE MAE 70152 10.500% 02/01/19		12/01/2009	Paydown		2,606	2,606	2,714	2,696		(90)		(90)		2,606				135	02/01/2019
31362T-UC-5	FANNIE MAE 70779 8.000% 03/01/21		12/01/2009	Paydown		24,498	24,498	23,128	23,282		1,216		1,216		24,498				1,051	03/01/2021
31362T-Z3-0	FANNIE MAE 70962 8.500% 10/01/21		12/01/2009	Paydown		2,544	2,544	2,573	2,568		(24)		(24)		2,544				122	10/01/2021
31363G-T9-3	FANNIE MAE 108676 9.000% 08/01/17		12/01/2009	Paydown		3,221	3,221	3,185	3,188		33		33		3,221				157	08/01/2017
31363M-6A-0	FANNIE MAE 93565 10.000% 04/01/20		12/01/2009	Paydown		489	489	490	490		(1)		(1)		489				27	04/01/2020
31363M-QA-8	FANNIE MAE 93149 10.500% 03/01/13		08/01/2009	Paydown		468	468	479	473		(5)		(5)		468				18	03/01/2013
31364H-AL-1	FANNIE MAE FNMA_F CMO F 1 6.500% 05/01/09		05/01/2009	Paydown		931	931	790	913		18		18		931				10	05/01/2009
31364H-AN-7	FANNIEMAE STRIP FNSTR_G CMO G 1 6.500% 03/01/09		01/01/2009	Paydown		5	5	5	5						5					03/01/2009
31365C-4G-9	FANNIE MAE 124223 8.000% 02/01/22		12/01/2009	Paydown		21,275	21,275	20,955	20,981		295		295		21,275				1,079	02/01/2022
31365D-H9-9	FANNIE MAE 124556 7.000% 11/01/22		12/01/2009	Paydown		73,560	73,560	74,440	74,277		(717)		(717)		73,560				3,574	11/01/2022
31365D-PE-9	FANNIE MAE 124721 7.000% 02/01/23		12/01/2009	Paydown		107,977	107,977	108,890	108,678		(702)		(702)		107,977				3,813	02/01/2023
31366C-WS-1	FANNIE MAE 144757 8.000% 01/01/22		12/01/2009	Paydown		11,113	11,113	11,299	11,272		(159)		(159)		11,113				449	01/01/2022
31371F-B9-2	FANNIE MAE 250364 7.000% 07/01/25		12/01/2009	Paydown		5,002	5,002	4,998	4,997		6		6		5,002				194	07/01/2025
31371F-GU-0	FANNIE MAE 250511 6.500% 03/01/26		12/01/2009	Paydown		14,274	14,274	13,868	13,899		375		375		14,274				517	03/01/2026

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Maturity Date
31371F-SJ-2	FANNIE MAE 250821 7.500% 02/01/27		12/01/2009	Paydown		71,132	71,132	70,953	70,941		191		191		71,132				2,621	02/01/2027
31371G-Z9-4	FANNIE MAE 251968 7.000% 09/01/28		12/01/2009	Paydown		15,974	15,974	15,914	15,913		61		61		15,974				680	09/01/2028
31371H-DU-9	FANNIE MAE 252215 6.000% 11/01/28		12/01/2009	Paydown		411,428	411,428	404,543	404,917		6,511		6,511		411,428				14,156	11/01/2028
31371J-4M-3	FANNIE MAE 253828 6.500% 04/01/31		12/01/2009	Paydown		3,110,025	3,110,025	3,090,083	3,090,349		19,676		19,676		3,110,025				93,846	04/01/2031
31371K-7J-4	FANNIE MAE 254797 5.000% 06/01/23		12/01/2009	Paydown		5,642,995	5,642,995	5,797,296	5,772,033		(129,038)		(129,038)		5,642,995				150,180	06/01/2023
31371K-7L-9	FANNIE MAE 254799 5.000% 07/01/23		12/01/2009	Paydown		2,947,815	2,947,815	3,026,577	3,013,829		(66,013)		(66,013)		2,947,815				79,621	07/01/2023
31371K-L4-1	FANNIE MAE 254247 6.000% 02/01/32		12/01/2009	Paydown		1,555,391	1,555,391	1,550,531	1,550,457		4,934		4,934		1,555,391				51,175	02/01/2032
31371K-Q4-6	FANNIE MAE 254375 6.500% 07/01/22		12/01/2009	Paydown		433,167	433,167	450,696	449,058		(15,892)		(15,892)		433,167				14,299	07/01/2022
31371K-S6-9	FANNIE MAE 254441 6.500% 08/01/22		12/01/2009	Paydown		2,457,033	2,457,033	2,552,527	2,543,722		(86,689)		(86,689)		2,457,033				86,149	08/01/2022
31371K-TD-3	FANNIE MAE 254448 6.500% 09/01/32		12/01/2009	Paydown		2,518,289	2,518,289	2,612,725	2,608,941		(90,652)		(90,652)		2,518,289				89,511	09/01/2032
31371K-UA-7	FANNIE MAE 254477 5.500% 10/01/32		03/19/2009	BARCLAYS BANK PLC		11,640,734	11,169,520	11,099,710	11,100,915		(46)		(46)		11,100,870		539,864	539,864	192,829	10/01/2032
31371K-UA-7	FANNIE MAE 254477 5.500% 10/01/32		03/01/2009	Paydown		756,685	756,685	751,956	752,037		4,648		4,648		756,685				8,187	10/01/2032
31371K-VE-8	FANNIE MAE 254513 6.000% 10/01/22		12/01/2009	Paydown		1,699,346	1,699,346	1,743,954	1,739,391		(40,045)		(40,045)		1,699,346				55,257	10/01/2022
31371K-VS-7	FANNIE MAE 254525 6.500% 10/01/22		12/01/2009	Paydown		562,854	562,854	585,632	583,540		(20,686)		(20,686)		562,854				22,933	10/01/2022
31371K-WD-9	FANNIE MAE 254544 6.000% 11/01/22		12/01/2009	Paydown		491,054	491,054	505,479	503,976		(12,921)		(12,921)		491,054				16,156	11/01/2022
31371K-XR-7	FANNIE MAE 254588 6.000% 12/01/22		12/01/2009	Paydown		3,533,022	3,533,022	3,635,216	3,624,483		(91,461)		(91,461)		3,533,022				109,994	12/01/2022
31371K-Z3-8	FANNIE MAE 254662 5.000% 02/01/23		12/01/2009	Paydown		1,176,255	1,176,255	1,176,623	1,175,953		302		302		1,176,255				31,419	02/01/2023
31371L-DU-0	FANNIE MAE 254915 4.500% 09/01/23		12/01/2009	Paydown		3,070,197	3,070,197	3,055,325	3,056,262		13,934		13,934		3,070,197				75,541	09/01/2023
31371L-S6-7	FANNIE MAE 255341 4.500% 07/01/24		12/01/2009	Paydown		2,172,243	2,172,243	2,152,642	2,154,382		17,861		17,861		2,172,243				56,104	07/01/2024
31371N-SY-2	FANNIE MAE 257135 5.500% 03/01/38		03/19/2009	BARCLAYS BANK PLC		8,657,514	8,381,196	8,309,170	8,309,619		73		73		8,309,691		347,822	347,822	144,692	03/01/2038
31371N-SY-2	FANNIE MAE 257135 5.500% 03/01/38		03/01/2009	Paydown		354,198	354,198	351,154	351,173		3,025		3,025		354,198				3,793	03/01/2038
31372K-VH-0	FANNIE MAE 275216 7.000% 03/01/24		12/01/2009	Paydown		58,287	58,287	58,238	58,215		72		72		58,287				2,827	03/01/2024
31374F-YK-9	FANNIE MAE 313114 7.000% 10/01/26		12/01/2009	Paydown		35,398	35,398	34,789	34,822		576		576		35,398				1,037	10/01/2026
31374G-WG-8	FANNIE MAE 313947 7.000% 01/01/28		12/01/2009	Paydown		30,655	30,655	30,629	30,622		33		33		30,655				1,179	01/01/2028
31374S-D7-3	FANNIE MAE 322426 7.000% 09/01/25		12/01/2009	Paydown		4,806	4,806	4,802	4,801		5		5		4,806				184	09/01/2025
31375A-BL-2	FANNIE MAE 328643 7.000% 11/01/25		12/01/2009	Paydown		8,482	8,482	8,475	8,473		9		9		8,482				325	11/01/2025
31376H-VP-5	FANNIE MAE 356222 7.500% 12/01/26		12/01/2009	Paydown		8,441	8,441	8,539	8,532		(90)		(90)		8,441				342	12/01/2026
31376M-D6-6	FANNIE MAE 359325 7.500% 10/01/26		12/01/2009	Paydown		2,981	2,981	2,942	2,943		38		38		2,981				123	10/01/2026
31376W-CY-4	FANNIE MAE 367387 7.000% 12/01/26		12/01/2009	Paydown		51,249	51,249	50,664	50,687		562		562		51,249				2,062	12/01/2026
31377B-XH-3	FANNIE MAE 372480 7.000% 02/01/27		12/01/2009	Paydown		263	263	257	257		6		6		263				10	02/01/2027
31377S-6Q-6	FANNIE MAE 386179 4.898% 06/01/13		12/01/2009	Paydown		142,429	142,429	142,045	141,986		443		443		142,429				3,723	06/01/2013
31377T-E8-5	FANNIE MAE 386359 4.474% 07/01/13		12/01/2009	Paydown		165,437	165,436	154,787	159,923		5,513		5,513		165,437				3,949	07/01/2013
31377T-EY-8	FANNIE MAE 386351 3.762% 07/01/13		12/01/2009	Paydown		561,972	561,972	531,634	546,331		15,641		15,641		561,972				11,530	07/01/2013
31377T-GV-2	FANNIE MAE 386412 4.061% 09/01/10		12/01/2009	Paydown		232,075	232,074	228,947	230,759		1,315		1,315		232,075				5,026	09/01/2010
31377T-H7-4	FANNIE MAE 386454 5.125% 09/01/13		12/01/2009	Paydown		405,785	405,785	403,122	403,713		2,072		2,072		405,785				11,113	09/01/2013
31377T-H8-2	FANNIE MAE 386455 4.950% 09/01/13		03/19/2009	Various		27,454,331	26,154,767	25,524,396	25,795,603		11,480		11,480		25,807,083		1,647,249	1,647,249	406,380	09/01/2013
31377T-H8-2	FANNIE MAE 386455 4.950% 09/01/13		03/01/2009	Paydown		175,758	175,758	171,522	173,344		2,414		2,414		175,758				1,452	09/01/2013
31377T-MF-0	FANNIE MAE 386558 5.011% 10/01/10		12/01/2009	Paydown		227,002	227,002	233,990	228,329		(1,326)		(1,326)		227,002				6,071	10/01/2010
31377T-PE-0	FANNIE MAE 386621 4.820% 11/01/13		12/01/2009	Paydown		226,239	226,239	224,242	224,860		1,379		1,379		226,239				5,956	11/01/2013
31377T-SG-2	FANNIE MAE 386719 5.259% 12/01/13		12/01/2009	Paydown		62,380	62,380	64,122	63,175		(795)		(795)		62,380				1,751	12/01/2013
31378F-U8-6	FANNIE MAE 397607 7.000% 09/01/27		12/01/2009	Paydown		4,315	4,315	4,312	4,311		5		5		4,315				117	09/01/2027
31378J-UF-2	FANNIE MAE 400282 7.000% 10/01/27		12/01/2009	Paydown		11,080	11,080	11,071	11,068		12		12		11,080				424	10/01/2027
31378V-FR-6	FANNIE MAE 409776 6.500% 12/01/27		12/01/2009	Paydown		346	346	341	342		5		5		346				13	12/01/2027
31379T-4F-8	FANNIE MAE 429322 7.000% 05/01/28		12/01/2009	Paydown		49,806	49,806	49,764	49,752		54		54		49,806				2,028	05/01/2028
31380H-M4-6	FANNIE MAE 440579 7.000% 08/01/28		12/01/2009	Paydown		77,224	77,224	77,160	77,142		82		82		77,224				2,769	08/01/2028
31380R-MS-1	FANNIE MAE 447769 6.500% 02/01/29		12/01/2009	Paydown		163,714	163,714	162,716	162,731		983		983		163,714				5,855	02/01/2029
31380U-JP-4	FANNIE MAE 450370 6.500% 01/01/29		12/01/2009	Paydown		31,497	31,497	31,758	31,729		(232)		(232)		31,497				1,451	01/01/2029
31381G-GK-8	FANNIE MAE 460202 6.315% 10/01/23		03/19/2009	DUCAN		10,683,061	9,957,994	9,808,375	9,838,241		969		969		9,839,210		843,851	843,851	197,388	10/01/2023
31381G-GK-8	FANNIE MAE 460202 6.315% 10/01/23		03/01/2009	Paydown		99,023	99,023	97,535	97,832		1,191		1,191		99,023				1,044	10/01/2023
31381H-GS-9	FANNIE MAE 461109 4.676% 07/01/13		03/19/2009	Various		19,987,273	19,399,234	18,624,023	18,990,662		15,328		15,328		19,005,990		981,283	981,283	284,731	07/01/2013
31381H-GS-9	FANNIE MAE 461109 4.676% 07/01/13		03/01/2009	Paydown		60,328	60,328	57,917	59,057		1,271		1,271		60,328				471	07/01/2013
31381H-GT-7	FANNIE MAE 461110 4.769% 07/01/13		12/01/2009	Paydown		293,216	293,216	291,521	291,875		1,342		1,342		293,216				7,455	07/01/2013
31381H-GU-4	FANNIE MAE 461111 5.226% 07/01/18		12/01/2009	Paydown		237,865	237,865	237,782	237,536		329		329		237,865				6,795	07/01/2018
31381H-GW-0	FANNIE MAE 461113 5.324% 07/01/18		12/01/2009	Paydown		206,433	206,433	206,481	206,188		245		245		206,433				5,857	07/01/2018
31382K-QF-8	FANNIE MAE 484754 6.500% 03/01/29		12/01/2009	Paydown		21,413	21,413	21,309	21,310		103		103		21,413				922	03/01/2029
31382M-AA-2	FANNIE MAE 486101 6.500% 02/01/29		12/01/2009	Paydown		15,505	15,505	15,444	15,444		62		62		15,505				566	02/01/2029
31384B-SY-3	FANNIE MAE 519035 7.000% 10/01/29		12/01/2009	Paydown		623	623	610	610		13		13		623				23	10/01/2029
31384V-P4-8	FANNIE MAE 535143 7.500% 02/01/30		12/01/2009	Paydown		2,546	2,546	2,499	2,500		46		46		2,546				99	02/01/2030
31384V-RN-4	FANNIE MAE 535193 7.500% 03/01/30		12/01/2009	Paydown		2,955	2,955	2,915	2,916		38		38		2,955				136	03/01/2030

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	Maturity Date
31385C-3J-0	FANNIE MAE 540901 6.000% 03/01/31		12/01/2009	Paydown		727,038	727,038	697,586	698,832		28,205		28,205		727,038				18,071	03/01/2031
31385C-3R-2	FANNIE MAE 540908 6.000% 05/01/31		12/01/2009	Paydown		1,420,435	1,420,435	1,361,784	1,364,665		55,770		55,770		1,420,435				46,323	05/01/2031
31385C-3S-0	FANNIE MAE 540909 6.500% 05/01/31		12/01/2009	Paydown		630,980	630,980	623,283	623,467		7,513		7,513		630,980				22,119	05/01/2031
31385C-3U-5	FANNIE MAE 540911 6.000% 06/01/31		12/01/2009	Paydown		543,063	543,063	522,168	523,160		19,903		19,903		543,063				14,291	06/01/2031
31385J-BX-5	FANNIE MAE 545554 5.500% 03/01/32		12/01/2009	Paydown		3,689,398	3,689,398	3,667,493	3,667,895		21,503		21,503		3,689,398				104,916	03/01/2032
31385P-H5-6	FANNIE MAE 548452 6.500% 12/01/28		12/01/2009	Paydown		67,514	67,514	67,324	67,318		195		195		67,514				4,158	12/01/2028
31385W-2C-2	FANNIE MAE 555271 6.500% 12/01/22		12/01/2009	Paydown		893,137	893,137	934,794	930,871		(37,734)		(37,734)		893,137				39,016	12/01/2022
31385W-TP-4	FANNIE MAE 555058 4.976% 12/01/12		12/01/2009	Paydown		118,442	118,442	121,564	119,838		(1,396)		(1,396)		118,442				3,129	12/01/2012
31385W-V3-0	FANNIE MAE 555134 6.000% 12/01/32		12/01/2009	Paydown		2,982,550	2,982,550	3,067,833	3,062,540		(79,990)		(79,990)		2,982,550				98,967	12/01/2032
31385W-VY-2	FANNIE MAE 555131 5.061% 01/01/13		12/01/2009	Paydown		1,510,505	1,510,505	1,542,200	1,522,321		(11,816)		(11,816)		1,510,505				40,813	01/01/2013
31385W-ZQ-5	FANNIE MAE 555251 6.500% 12/01/22		12/01/2009	Paydown		654,329	654,329	685,819	682,999		(28,670)		(28,670)		654,329				25,082	12/01/2022
31385X-A8-0	FANNIE MAE 555431 5.500% 04/01/33		03/19/2009	Various		30,172,794	28,951,407	29,516,864	29,480,239		(733)		(733)		29,479,506		693,289	693,289	499,814	04/01/2033
31385X-A8-0	FANNIE MAE 555431 5.500% 04/01/33		03/01/2009	Paydown		994,326	994,326	1,013,746	1,012,488		(18,163)		(18,163)		994,326				12,004	04/01/2033
31385X-AG-2	FANNIE MAE 555407 5.500% 04/01/33		03/19/2009	Various		51,535,029	49,448,903	50,623,314	50,542,926		(221)		(221)		50,542,705		992,323	992,323	853,680	04/01/2033
31385X-AG-2	FANNIE MAE 555407 5.500% 04/01/33		03/01/2009	Paydown		1,755,713	1,755,713	1,797,411	1,794,557		(38,844)		(38,844)		1,755,713				19,243	04/01/2033
31385X-AJ-6	FANNIE MAE 555409 5.500% 04/01/33		03/19/2009	BARCLAYS BANK PLC		56,108,926	53,837,650	55,065,822	54,985,228		149		149		54,985,377		1,123,549	1,123,549	929,447	04/01/2033
31385X-AJ-6	FANNIE MAE 555409 5.500% 04/01/33		03/01/2009	Paydown		1,669,273	1,669,273	1,707,353	1,704,854		(35,581)		(35,581)		1,669,273				16,103	04/01/2033
31385X-B3-0	FANNIE MAE 555458 5.500% 05/01/33		12/01/2009	Paydown		936,737	936,737	955,618	954,257		(17,520)		(17,520)		936,737				29,230	05/01/2033
31385X-BU-0	FANNIE MAE 555451 5.000% 04/01/23		12/01/2009	Paydown		4,169,183	4,169,183	4,236,281	4,223,986		(54,803)		(54,803)		4,169,183				118,001	04/01/2023
31385X-DA-2	FANNIE MAE 555497 5.500% 05/01/33		03/19/2009	BARCLAYS BANK PLC		18,691,046	17,934,437	18,399,611	18,372,388		993		993		18,373,381		317,664	317,664	309,618	05/01/2033
31385X-DA-2	FANNIE MAE 555497 5.500% 05/01/33		03/01/2009	Paydown		2,080,772	2,080,772	2,134,742	2,131,583		(50,812)		(50,812)		2,080,772				21,011	05/01/2033
31385X-DB-0	FANNIE MAE 555498 5.500% 05/01/33		03/19/2009	BARCLAYS BANK PLC		43,624,685	41,858,769	43,072,019	42,994,706		243		243		42,994,949		629,737	629,737	722,645	05/01/2033
31385X-DB-0	FANNIE MAE 555498 5.500% 05/01/33		03/01/2009	Paydown		1,379,845	1,379,845	1,419,839	1,417,291		(37,445)		(37,445)		1,379,845				11,976	05/01/2033
31385X-LA-3	FANNIE MAE 555721 4.539% 09/01/13		12/01/2009	Paydown		602,235	602,235	589,790	594,943		7,291		7,291		602,235				14,570	09/01/2013
31385X-LR-6	FANNIE MAE 555736 4.520% 08/01/13		12/01/2009	Paydown		982,539	982,539	959,593	969,424		13,114		13,114		982,539				23,704	08/01/2013
31385X-NX-1	FANNIE MAE 555806 5.275% 10/01/13		06/22/2009	Various		79,331,851	75,307,601	77,218,662	76,186,944		(67,567)		(67,567)		76,119,378		3,212,473	3,212,473	2,175,327	10/01/2013
31385X-NX-1	FANNIE MAE 555806 5.275% 10/01/13		06/01/2009	Paydown		5,150,292	5,150,292	5,280,990	5,210,431		(60,138)		(60,138)		5,150,292				29,805	10/01/2013
31385X-QB-6	FANNIE MAE 555850 4.977% 11/01/13		12/01/2009	Paydown		466,781	466,781	467,546	466,361		420		420		466,781				12,400	11/01/2013
31385X-R7-4	FANNIE MAE 555910 5.157% 10/01/13		12/01/2009	Paydown		645,443	645,442	658,427	651,603		(6,160)		(6,160)		645,443				17,701	10/01/2013
31385X-UD-7	FANNIE MAE 555980 4.536% 11/01/13		12/01/2009	Paydown		1,056,211	1,056,211	1,045,938	1,048,565		7,646		7,646		1,056,211				26,245	11/01/2013
31386V-2K-5	FANNIE MAE 575078 6.500% 05/01/31		12/01/2009	Paydown		49,835	49,835	49,476	49,481		353		353		49,835				1,614	05/01/2031
31387A-W6-8	FANNIE MAE 578569 5.500% 04/01/31		03/19/2009	BARCLAYS BANK PLC		4,572,192	4,387,110	4,175,747	4,187,787		(49)		(49)		4,187,739		384,453	384,453	75,739	04/01/2031
31387A-W6-8	FANNIE MAE 578569 5.500% 04/01/31		03/01/2009	Paydown		319,515	319,515	304,121	304,998		14,517		14,517		319,515				4,142	04/01/2031
31387F-3C-6	FANNIE MAE 583195 6.500% 05/01/31		12/01/2009	Paydown		22,812	22,812	22,434	22,445		367		367		22,812				577	05/01/2031
31387F-Y8-1	FANNIE MAE 583135 6.500% 05/01/31		12/01/2009	Paydown		47,734	47,734	47,420	47,424		310		310		47,734				1,566	05/01/2031
31387J-Q9-0	FANNIE MAE 585580 6.500% 05/01/31		08/01/2009	Paydown		502,014	502,014	500,994	500,938		1,076		1,076		502,014				13,528	05/01/2031
31387R-5T-1	FANNIE MAE 592258 5.500% 11/01/31		03/19/2009	BARCLAYS BANK PLC		2,183,521	2,095,133	2,023,767	2,026,428		(271)		(271)		2,026,157		157,364	157,364	36,170	11/01/2031
31387R-5T-1	FANNIE MAE 592258 5.500% 11/01/31		03/01/2009	Paydown		13,752	13,752	13,284	13,301		451		451		13,752				126	11/01/2031
31387W-2V-8	FANNIE MAE 596688 5.500% 12/01/31		12/01/2009	Paydown		809,675	809,675	800,566	800,993		8,682		8,682		809,675				21,043	12/01/2031
31387W-4H-7	FANNIE MAE 596724 5.500% 10/01/32		12/01/2009	Paydown		3,129,844	3,129,844	3,190,974	3,186,206		(56,361)		(56,361)		3,129,844				86,234	10/01/2032
31388A-7H-1	FANNIE MAE 599496 6.000% 01/01/32		12/01/2009	Paydown		7,287	7,287	7,117	7,123		165		165		7,287				220	01/01/2032
31388T-P9-8	FANNIE MAE 614348 6.000% 12/01/31		12/01/2009	Paydown		348,846	348,846	340,187	340,468		8,379		8,379		348,846				12,821	12/01/2031
31389F-J5-2	FANNIE MAE 624084 5.500% 01/01/32		03/19/2009	Various		6,647,205	6,378,128	6,073,173	6,085,731		(720)		(720)		6,085,011		562,194	562,194	110,111	01/01/2032
31389F-J5-2	FANNIE MAE 624084 5.500% 01/01/32		03/01/2009	Paydown		301,674	301,674	287,250	287,844		13,830		13,830		301,674				3,941	01/01/2032
31389R-4W-3	FANNIE MAE 633637 6.500% 02/01/32		12/01/2009	Paydown		671,224	671,224	670,175	670,082		1,142		1,142		671,224				20,492	02/01/2032
31390M-LN-2	FANNIE MAE 650233 5.500% 11/01/32		12/01/2009	Paydown		2,642,691	2,642,691	2,694,306	2,690,160		(47,469)		(47,469)		2,642,691				79,945	11/01/2032
31390M-LS-1	FANNIE MAE 650237 5.500% 12/01/32		12/01/2009	Paydown		1,545,899	1,545,899	1,576,092	1,573,855		(27,956)		(27,956)		1,545,899				45,613	12/01/2032
31390M-LT-9	FANNIE MAE 650238 6.000% 12/01/32		12/01/2009	Paydown		996,024	996,024	1,023,415	1,021,834		(25,810)		(25,810)		996,024				34,372	12/01/2032
31390S-KG-5	FANNIE MAE 654695 6.000% 09/01/32		12/01/2009	Paydown		404,963	404,963	422,363	421,392		(16,430)		(16,430)		404,963				13,985	09/01/2032
31390T-N4-7	FANNIE MAE 655711 6.500% 08/01/32		12/01/2009	Paydown		137,073	137,073	141,871	141,659		(4,586)		(4,586)		137,073				6,456	08/01/2032
31390U-S7-2	FANNIE MAE 656742 6.500% 09/01/32		12/01/2009	Paydown		294,298	294,298	307,679	307,093		(12,795)		(12,795)		294,298				14,618	09/01/2032
31390Y-XQ-6	FANNIE MAE 660487 6.500% 12/01/17		12/01/2009	Paydown		104,218	104,218	109,429	108,736		(4,518)		(4,518)		104,218				4,380	12/01/2017
31391F-UE-6	FANNIE MAE 665781 6.000% 09/01/32		12/01/2009	Paydown		854,548	854,548	886,727	884,683		(30,136)		(30,136)		854,548				28,126	09/01/2032
31391J-NS-5	FANNIE MAE 668301 6.000% 11/01/32		12/01/2009	Paydown		6,978,197	6,978,197	7,261,687	7,246,354		(268,156)		(268,156)		6,978,197				226,719	11/01/2032
31391L-XK-6	FANNIE MAE 670382 6.000% 09/01/32		12/18/2009	Various		8,777,800	8,125,241	8,478,181	8,460,539		2,953		2,953		8,463,492		314,308	314,308	491,577	09/01/2032
31391L-XK-6	FANNIE MAE 670382 6.000% 09/01/32		12/01/2009	Paydown		1,974,944	1,974,944	2,060,731	2,056,443		(81,498)		(81,498)		1,974,944				68,104	09/01/2032
31391N-SY-8	FANNIE MAE 672035 6.000% 12/01/32		12/18/2009	GOLDMAN SACHS & CO.		390,161	361,155	375,884	375,283		382		382		375,665		14,496	14,496	21,850	12/01/2032
31391N-SY-8	FANNIE MAE 672035 6.000% 12/01/32		12/01/2009	Paydown		251,604	251,604	261,865	261,447		(9,842)		(9,842)		251,604				8,276	12/01/2032
31391U-PT-6	FANNIE MAE 677334 6.000% 01/01/33		12/01/2009	Paydown		511,026	511,026	530,828	529,794		(18,768)		(18,768)		511,026				16,797	01/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Maturity Date
31391W-U2-5	FANNIE MAE 679301 6.000% 12/01/32		12/01/2009	Paydown		2,347,583	2,347,583	2,419,111	2,416,017		(68,434)		(68,434)		2,347,583				70,420	12/01/2032
313920-6G-0	FANNIE MAE FNMA_01-44 CMO 44 QC 6.000% 09/25/16		12/01/2009	Paydown		1,889,275	1,889,275	1,866,840	1,875,774		13,501		13,501		1,889,275				60,143	09/25/2016
313920-P5-3	FANNIE MAE FNMA_01-45 CMO 45 PE 6.500% 09/25/16		12/01/2009	Paydown		627,487	627,487	631,531	627,179		308		308		627,487				22,874	08/01/2016
31392B-4J-2	FANNIE MAE FNMA_02-7 CMO 7 QN 6.000% 09/25/21		12/01/2009	Paydown		4,009,366	4,009,366	3,946,720	3,982,236		27,131		27,131		4,009,366				120,253	09/25/2021
31392B-N6-9	FANNIE MAE FNMA_02-12 CMO 12 PG 6.000% 03/25/17		12/01/2009	Paydown		640,027	640,027	639,777	638,300		1,727		1,727		640,027				20,466	03/25/2017
31392B-Q9-0	FM_02-T3 CMO 2002-T3 B 5.763% 12/25/11		06/19/2009	Various		25,657,959	23,854,000	25,897,430	24,613,466		(129,502)		(129,502)		24,483,965		1,173,994	1,173,994	775,181	12/25/2011
31392B-WU-6	FANNIE MAE FNMA_02-4 CMO 4 BC 6.000% 02/25/17		12/01/2009	Paydown		548,376	548,376	528,155	539,628		8,748		8,748		548,376				16,789	02/25/2017
31392D-UF-7	FANNIE MAE FNMA_02-4 CMO W4 A4 6.250% 05/25/42		12/01/2009	Paydown		4,099,106	4,099,106	4,264,076	4,226,699		(127,593)		(127,593)		4,099,106				143,693	10/01/2028
31392D-YF-3	FANNIEMAE GRANTOR TRUST FM_02- ABS 2002-T11 B 5.341% 04/25/12		03/19/2009	Various		29,984,734	28,300,000	29,509,383	28,779,625		(37,462)		(37,462)		28,742,163		1,242,572	1,242,572	474,413	04/01/2012
31392E-7L-8	FANNIE MAE FNMA_02-71 CMO 2002-71 KB 5.000% 04/25/16		12/01/2009	Paydown		4,289,798	4,289,798	4,381,459	4,292,218		(2,420)		(2,420)		4,289,798				115,518	04/01/2010
31392E-R8-5	FMA_02-M2 CMO 2002-M2 C 4.717% 08/25/12		12/01/2009	Paydown		2,154,434	2,154,434	2,169,770	2,155,377		(942)		(942)		2,154,434				35,797	08/25/2012
31392F-B2-2	FANNIE MAE FNMA_02-78 CMO 2002-78 AC 5.000% 09/25/16		12/01/2009	Paydown		13,425,154	13,425,154	13,580,383	13,418,270		6,885		6,885		13,425,154				412,059	10/01/2010
31392G-NB-7	FANNIE MAE FNMA_02-96 CMO 2002-96 HC 5.000% 04/25/16		12/01/2009	Paydown		11,619,323	11,619,323	11,893,013	11,617,805		1,518		1,518		11,619,323				300,814	12/01/2009
31392H-N9-0	FANNIE MAE FNMA_03-8 CMO 2003-8 QW 5.500% 06/25/22		12/01/2009	Paydown		23,748,585	23,748,585	24,583,991	24,010,898		(262,313)		(262,313)		23,748,585				689,809	01/01/2014
31392H-YZ-0	FANNIE MAE FNMA_03-2 CMO 2003-2 QD 5.500% 11/25/28		12/01/2009	Paydown		2,410,745	2,410,745	2,519,229	2,432,745		(22,000)		(22,000)		2,410,745				102,250	02/01/2011
31392J-CD-9	FANNIEMAE WHOLE LOAN FNMA_03-1 CMO 2003-13 MG 5.500% 09/25/28		12/01/2009	Paydown		71,094,869	71,094,869	73,417,365	71,251,351		(156,482)		(156,482)		71,094,869				2,104,861	04/01/2010
31392J-CV-9	FANNIEMAE WHOLE LOAN FNMA_03-1 CMO 2003-13 GC 5.000% 06/25/32		12/01/2009	Paydown		34,430,491	34,430,491	35,156,759	34,474,771		(44,280)		(44,280)		34,430,491				1,085,659	12/01/2009
31392J-P3-7	FANNIE MAE FNMA_03-21 CMO 2003-21 QY 5.500% 10/25/31		12/01/2009	Paydown		6,797,528	6,797,528	6,974,900	6,861,141		(63,614)		(63,614)		6,797,528				183,672	10/01/2013
31392J-S6-7	FANNIE MAE FNMA_03-21 CMO 2003-21 OK 5.500% 05/25/28		12/01/2009	Paydown		5,289,321	5,289,321	5,501,720	5,343,286		(53,965)		(53,965)		5,289,321				247,575	09/01/2010
31392J-ZL-6	FANNIE MAE FNMA_03-17 CMO 2003-17 QT 5.000% 08/25/27		08/01/2009	Paydown		50,000,000	50,000,000	51,304,688	50,014,643		(14,643)		(14,643)		50,000,000				1,046,689	10/01/2009
31392P-F8-3	FREDDIE MAC FHLMC_2456 CMO 2456 VD 6.000% 01/15/20		10/01/2009	Paydown		9,635,621	9,635,621	9,635,621	9,635,621						9,635,621				259,486	01/15/2020
31392W-NC-0	FREDDIE MAC FHLMC_2515 CMO 2515 UM 5.500% 05/15/20		03/01/2009	Paydown		3,330,538	3,330,538	3,441,383	3,326,217		4,321		4,321		3,330,538				34,921	04/01/2009
31392X-KE-7	FREDDIE MAC FHLMC_2523 CMO 2523 GX 5.500% 01/15/22		12/01/2009	Paydown		1,901,797	1,901,797	1,982,326	1,928,760		(26,964)		(26,964)		1,901,797				54,638	08/01/2012
31393A-D7-9	FANNIE MAE FNMA_03-24 CMO 2003-24 MD 5.500% 05/25/28		02/01/2009	Paydown		3,547,182	3,547,182	3,689,901	3,605,194		(58,011)		(58,011)		3,547,182				27,822	02/01/2009
31393A-TM-9	FANNIE MAE FNMA_03-27 CMO 2003-27 PQ 5.000% 06/25/28		12/01/2009	Paydown		1,307,748	1,307,748	1,336,764	1,313,799		(6,050)		(6,050)		1,307,748				65,387	11/01/2010
31393A-XH-5	FANNIE MAE FNMA_03-30 CMO 2003-30 NC 5.500% 02/25/29		12/01/2009	Paydown		15,200,102	15,200,102	15,631,167	15,187,126		12,976		12,976		15,200,102				437,431	12/01/2009
31393A-XN-2	FANNIE MAE FNMA_03-30 CMO 2003-30 MC 5.500% 02/25/29		12/01/2009	Paydown		20,490,290	20,490,290	21,114,603	20,530,648		(40,358)		(40,358)		20,490,290				657,952	12/01/2009
31393B-3D-5	FANNIE MAE FNMA_03-51 CMO 2003-51 PG 5.500% 10/25/28		12/01/2009	Paydown		19,912,520	19,912,520	20,648,350	19,970,541		(58,022)		(58,022)		19,912,520				567,330	03/01/2010
31393F-5A-0	FREDDIE MAC FHLMC_2522 CMO 2522 PD 5.500% 11/15/19		04/01/2009	Paydown		8,157,270	8,157,270	8,352,280	8,146,957		10,313		10,313		8,157,270				95,125	04/01/2009
31393F-N4-4	FREDDIE MAC FHLMC_2546 CMO 2546 B 5.000% 02/15/16		12/01/2009	Paydown		10,986,126	10,986,126	11,257,346	10,993,896		(7,770)		(7,770)		10,986,126				278,226	12/01/2009
31393F-RV-0	FREDDIE MAC FHLMC_2544 CMO 2544 AJ 5.500% 12/15/32		12/01/2009	Paydown		9,224,119	9,224,119	9,741,174	9,440,227		(216,108)		(216,108)		9,224,119				273,895	11/01/2010

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Maturity Date
	FREDDIE MAC FHLMC_2541 CMO 2541 EY																			
31393H-2E-1	5.000% 03/15/16		11/01/2009	Paydown		3,697,422	3,697,422	3,784,658	3,699,902		(2,480)		(2,480)		3,697,422				89,034	03/15/2016
31393H-MG-4	FHLMC_2547 CMO 2547 HB 5.000% 08/15/16		12/01/2009	Paydown		39,084,034	39,084,034	39,946,273	39,204,816		(120,782)		(120,782)		39,084,034				1,021,601	02/01/2011
	FREDDIE MAC FHLMC_2558 CMO 2558 BC																			
31393H-QB-1	5.000% 04/15/17		12/01/2009	Paydown		23,684,960	23,684,960	24,205,264	23,824,528		(139,567)		(139,567)		23,684,960				636,269	07/01/2012
	FREDDIE MAC FHLMC_2552 CMO 2552 NC																			
31393H-XN-7	5.500% 10/15/27		04/01/2009	Paydown		7,035,559	7,035,559	7,262,017	7,024,413		11,147		11,147		7,035,559				78,155	04/01/2009
	FREDDIE MAC FHLMC_2550 CMO 2550 HV																			
31393H-YX-4	5.000% 01/15/18		12/01/2009	Paydown		11,878,408	11,878,408	12,117,832	12,009,645		(131,237)		(131,237)		11,878,408				318,676	12/01/2017
	FREDDIE MAC FHLMC_2551 CMO 2551 TD																			
31393J-CA-4	5.500% 10/15/27		04/01/2009	Paydown		15,514,953	15,514,953	16,080,401	15,496,309		18,645		18,645		15,514,953				193,069	04/01/2009
	FREDDIE MAC FHLMC_2557 CMO 2557 QW																			
31393J-LM-8	5.500% 05/15/22		12/01/2009	Paydown		31,218,121	31,218,121	32,234,452	31,599,631		(381,510)		(381,510)		31,218,121				882,823	03/01/2014
	FREDDIE MAC FHLMC_2561 CMO 2561 PE																			
31393J-X8-6	5.500% 09/15/28		12/01/2009	Paydown		11,851,783	11,851,783	12,335,114	11,961,056		(109,273)		(109,273)		11,851,783				459,467	09/01/2010
	FREDDIE MAC FHLMC_2567 CMO 2567 PE																			
31393K-7G-4	5.500% 04/15/28		12/01/2009	Paydown		18,164,077	18,164,077	18,691,261	18,221,665		(57,588)		(57,588)		18,164,077				659,567	04/15/2028
	FREDDIE MAC FHLMC_2576 CMO 2576 PD																			
31393K-CG-8	5.500% 11/15/27		04/01/2009	Paydown		9,397,014	9,397,014	9,708,253	9,384,739		12,275		12,275		9,397,014				113,524	04/01/2009
	FREDDIE MAC FHLMC_2572 CMO 2572 PF																			
31393K-HB-4	5.500% 10/15/27		10/01/2009	Paydown		5,000,000	5,000,000	5,171,484	5,020,177		(20,177)		(20,177)		5,000,000				171,634	10/15/2027
	FREDDIE MAC FHLMC_2571 CMO 2571 MD																			
31393L-A8-6	5.500% 01/15/30		12/01/2009	Paydown		32,062,534	32,062,534	33,244,840	32,182,152		(119,618)		(119,618)		32,062,534				879,983	07/01/2010
31393L-M8-3	FHLMC_2564 CMO 2564 NH 5.000% 11/15/15		12/01/2009	Paydown		13,275,599	13,275,599	13,607,489	13,301,875		(26,276)		(26,276)		13,275,599				358,188	06/01/2010
31393N-CQ-0	FHLMC_2587 CMO 2587 UC 5.500% 02/15/29		09/01/2009	Paydown		20,576,889	20,576,889	21,348,522	20,603,042		(26,153)		(26,153)		20,576,889				483,932	10/01/2009
	FREDDIE MAC FHLMC_2590 CMO 2590 TQ																			
31393N-M6-3	5.000% 05/15/28		12/01/2009	Paydown		5,570,391	5,570,391	5,700,947	5,599,836		(29,445)		(29,445)		5,570,391				229,358	07/01/2010
	FREDDIE MAC FHLMC_2596 CMO 2596 PE																			
31393N-XH-7	5.500% 07/15/28		12/01/2009	Paydown		13,479,453	13,479,453	14,007,047	13,576,146		(96,693)		(96,693)		13,479,453				542,014	04/01/2010
	FREDDIE MAC FHLMC_2595 CMO 2595 UO																			
31393P-GG-3	5.500% 08/15/22		12/01/2009	Paydown		30,812,079	30,812,079	31,835,618	31,167,986		(355,907)		(355,907)		30,812,079				894,236	05/01/2014
	FREDDIE MAC FHLMC_2602 CMO 2602 UC																			
31393P-KZ-6	5.500% 05/15/29		12/01/2009	Paydown		28,839,162	28,839,162	29,934,148	29,019,341		(180,179)		(180,179)		28,839,162				889,016	10/01/2010
	FREDDIE MAC FHLMC_2603 CMO 2603 TD																			
31393P-U6-9	5.500% 07/15/20		12/01/2009	Paydown		36,370,846	36,370,846	37,825,680	36,591,906		(221,060)		(221,060)		36,370,846				1,184,141	07/01/2010
31393R-GF-1	FHLT_05-6 CMO T56 A4 6.000% 05/25/43		12/01/2009	Paydown		1,154,834	1,154,834	1,229,444	1,198,161		(43,327)		(43,327)		1,154,834				36,826	02/01/2033
31393T-H8-2	FMGT_03-T5 2003-T5 B 4.382% 03/25/13		03/19/2009	Various		45,377,794	43,685,000	41,829,043	42,680,387		43,286		43,286		42,723,674		2,654,120	2,654,120	600,855	03/25/2013
31394B-AJ-3	FNMA_04-86 04-86 VA 4.500% 12/25/15		12/01/2009	Paydown		1,107,892	1,107,892	1,114,123	1,110,686		(2,794)		(2,794)		1,107,892				27,190	09/01/2015
313989-TJ-4	FREDDIE MAC GOLD D48653 6.500% 02/01/24		12/01/2009	Paydown		13,460	13,460	13,354	13,362		99		99		13,460				356	02/01/2024
31400B-ZC-3	FANNIE MAE 683039 6.000% 02/01/33		12/18/2009	Various		2,301,980	2,130,847	2,217,412	2,213,584		1,115		1,115		2,214,700		87,281	87,281	128,916	02/01/2033
31400B-ZC-3	FANNIE MAE 683039 6.000% 02/01/33		12/01/2009	Paydown		470,368	470,368	489,477	488,632		(18,264)		(18,264)		470,368				13,583	02/01/2033
31400C-C9-3	FANNIE MAE 683296 6.000% 02/01/33		12/01/2009	Paydown		409,608	409,608	425,480	424,663		(15,055)		(15,055)		409,608				14,379	02/01/2033
31400D-SK-9	FANNIE MAE 684622 6.000% 05/01/33		12/18/2009	GOLDMAN SACHS & CO.		9,410,722	8,711,111	9,116,722	9,097,303		3,404		3,404		9,100,707		310,015	310,015	527,022	05/01/2033
31400D-SK-9	FANNIE MAE 684622 6.000% 05/01/33		12/01/2009	Paydown		2,282,358	2,282,359	2,388,630	2,383,542		(101,184)		(101,184)		2,282,358				95,450	05/01/2033
31400E-K2-5	FANNIE MAE 685313 6.500% 02/01/33		12/01/2009	Paydown		515,695	515,695	542,205	541,028		(25,333)		(25,333)		515,695				15,369	02/01/2033
31400F-YT-8	FANNIE MAE 686622 5.500% 04/01/33		03/19/2009	BARCLAYS BANK PLC		11,789,454	11,312,219	11,526,091	11,508,478		(6)		(6)		11,508,472		280,982	280,982	195,293	04/01/2033
31400F-YT-8	FANNIE MAE 686622 5.500% 04/01/33		03/01/2009	Paydown		561,713	561,713	572,333	571,459		(9,745)		(9,745)		561,713				5,588	04/01/2033
31400H-WF-6	FANNIE MAE 688346 6.000% 03/01/33		12/01/2009	Paydown		554,726	554,726	577,348	575,899		(21,173)		(21,173)		554,726				17,533	03/01/2033
31400J-AF-6	FANNIE MAE 688606 6.000% 03/01/33		06/01/2009	BNP SECURITIES		3,765,765	3,591,788	3,738,266	3,731,327		1,659		1,659		3,732,986		32,780	32,780	113,740	03/01/2033
31400J-AF-6	FANNIE MAE 688606 6.000% 03/01/33		06/01/2009	Paydown		533,651	533,651	555,414	554,383		(20,732)		(20,732)		533,651				10,394	03/01/2033
31400J-R3-5	FANNIE MAE 689106 5.500% 02/01/33		12/01/2009	Paydown		2,113,713	2,113,713	2,161,272	2,156,548		(42,835)		(42,835)		2,113,713				70,296	02/01/2033
31400K-AY-2	FANNIE MAE 689523 5.500% 07/01/33		12/01/2009	Paydown		342,026	342,026	353,997	352,935		(10,909)		(10,909)		342,026				13,614	07/01/2033
31400Q-MD-2	FANNIE MAE 694356 5.500% 03/01/33		12/01/2009	Paydown		624,597	624,597	633,673	632,955		(8,358)		(8,358)		624,597				21,712	03/01/2033
31400Q-SC-8	FANNIE MAE 694515 5.500% 03/01/33		03/19/2009	BARCLAYS BANK PLC		14,431,804	13,847,608	14,111,037	14,094,299		(366)		(366)		14,093,933		337,871	337,871	239,064	03/01/2033
31400Q-SC-8	FANNIE MAE 694515 5.500% 03/01/33		03/01/2009	Paydown		338,443	338,443	344,882	344,473		(6,029)		(6,029)		338,443				3,659	03/01/2033
31400Q-TQ-6	FANNIE MAE 694559 5.500% 04/01/33		12/01/2009	Paydown		1,885,366	1,885,366	1,912,762	1,910,957		(25,592)		(25,592)		1,885,366				57,434	04/01/2033
31400Q-VP-5	FANNIE MAE 694622 5.500% 04/01/33		03/19/2009	BARCLAYS BANK PLC		9,325,441	8,947,949	9,118,170	9,104,475		59		59		9,104,534		220,907	220,907	154,476	04/01/2033
31400Q-VP-5	FANNIE MAE 694622 5.500% 04/01/33		03/01/2009	Paydown		569,901	569,901	580,743	579,870		(9,969)		(9,969)		569,901				5,355	04/01/2033
31400Q-ZL-0	FANNIE MAE 694747 5.500% 04/01/33		03/19/2009	BARCLAYS BANK PLC		8,204,320	7,872,212	7,986,605	7,977,814		74		74		7,977,888		226,432	226,432	135,905	04/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Maturity Date
31400Q-ZL-0	FANNIE MAE 694747 5.500% 04/01/33		03/01/2009	Paydown		485,214	485,214	492,265	491,723		(6,509)		(6,509)		485,214				5,296	04/01/2033
31400S-RW-1	FANNIE MAE 696301 5.500% 03/01/33		03/19/2009	BARCLAYS BANK PLC		9,216,496	8,843,414	9,014,755	8,999,137		(580)		(580)		8,998,557		217,938	217,938	152,672	03/01/2033
31400S-RW-1	FANNIE MAE 696301 5.500% 03/01/33		03/01/2009	Paydown		51,195	51,195	52,187	52,096		(901)		(901)		51,195				482	03/01/2033
31400S-U9-8	FANNIE MAE 696408 5.500% 04/01/33		03/19/2009	BARCLAYS BANK PLC		12,723,662	12,208,611	12,477,582	12,460,270		216		216		12,460,486		263,175	263,175	210,768	04/01/2033
31400S-U9-8	FANNIE MAE 696408 5.500% 04/01/33		03/01/2009	Paydown		579,383	579,383	592,148	591,326		(11,943)		(11,943)		579,383				6,156	04/01/2033
31400W-TT-7	FANNIE MAE 699962 5.500% 04/01/33		12/01/2009	Paydown		896,637	896,637	913,589	912,285		(15,648)		(15,648)		896,637				16,084	04/01/2033
31400X-3D-8	FANNIE MAE 701096 5.500% 04/01/33		12/01/2009	Paydown		1,475,427	1,475,427	1,503,322	1,501,340		(25,912)		(25,912)		1,475,427				51,220	04/01/2033
31400X-5K-0	FANNIE MAE 701150 5.500% 04/01/33		03/19/2009	BARCLAYS BANK PLC		8,456,672	8,114,348	8,267,760	8,256,277		(302)		(302)		8,255,976		200,696	200,696	140,085	04/01/2033
31400X-5K-0	FANNIE MAE 701150 5.500% 04/01/33		03/01/2009	Paydown		45,246	45,246	46,101	46,037		(791)		(791)		45,246				420	04/01/2033
31400X-YH-5	FANNIE MAE 701012 5.500% 04/01/33		12/01/2009	Paydown		1,066,255	1,066,257	1,086,414	1,084,969		(18,714)		(18,714)		1,066,255				38,107	04/01/2033
31401A-Y7-6	FANNIE MAE 702834 5.000% 04/01/23		12/01/2009	Paydown		1,771,064	1,771,064	1,793,202	1,788,760		(17,696)		(17,696)		1,771,064				39,568	04/01/2023
31401B-NK-7	FANNIE MAE 703394 5.500% 04/01/33		03/19/2009	BARCLAYS BANK PLC		17,950,012	17,223,400	17,489,824	17,462,306		(1,126)		(1,126)		17,461,180		488,832	488,832	297,343	04/01/2033
31401B-NK-7	FANNIE MAE 703394 5.500% 04/01/33		03/01/2009	Paydown		90,551	90,551	91,952	91,807		(1,256)		(1,256)		90,551				829	04/01/2033
31401C-BG-7	FANNIE MAE 703939 5.500% 05/01/33		03/19/2009	BARCLAYS BANK PLC		7,657,349	7,347,382	7,483,997	7,473,310		(312)		(312)		7,472,998		184,351	184,351	126,844	05/01/2033
31401C-BG-7	FANNIE MAE 703939 5.500% 05/01/33		03/01/2009	Paydown		469,349	469,349	478,076	477,394		(8,044)		(8,044)		469,349				6,260	05/01/2033
31401C-DH-3	FANNIE MAE 704004 5.500% 05/01/33		12/01/2009	Paydown		675,198	675,198	686,064	685,235		(10,038)		(10,038)		675,198				25,042	05/01/2033
31401C-GE-7	FANNIE MAE 704097 5.500% 05/01/33		03/19/2009	BARCLAYS BANK PLC		13,941,340	13,376,998	13,625,726	13,607,497		149		149		13,607,646		333,694	333,694	230,939	05/01/2033
31401C-GE-7	FANNIE MAE 704097 5.500% 05/01/33		03/01/2009	Paydown		703,663	703,663	716,747	715,788		(12,125)		(12,125)		703,663				7,350	05/01/2033
31401X-G5-0	FANNIE MAE 721220 5.500% 06/01/33		12/01/2009	Paydown		428,585	428,585	443,518	442,179		(13,594)		(13,594)		428,585				15,017	06/01/2033
31402C-PF-3	FANNIE MAE 725022 5.140% 12/01/13		12/01/2009	Paydown		778,621	778,621	784,917	780,612		(1,991)		(1,991)		778,621				21,358	12/01/2013
31407M-EZ-4	FANNIE MAE 4.908% 08/01/35		12/01/2009	Paydown		4,336,877	4,336,877	4,353,689	4,352,539		(15,662)		(15,662)		4,336,877				125,910	08/01/2035
38373S-J8-1	GNMA_03-18 2003-18 PD 5.500% 04/20/30		04/01/2009	Paydown		4,796,106	4,796,106	4,993,758	4,786,335		9,771		9,771		4,796,106				50,233	04/01/2009
38373Y-B3-7	GNMA_03-4 2003-4 LB 5.500% 01/16/29		07/01/2009	Paydown		32,389,671	32,389,671	33,454,987	32,354,512		35,159		35,159		32,389,671				607,921	06/01/2009
38374J-UW-4	GNMA_2004-84 04-84 B 4.246% 04/16/20		09/01/2009	Paydown		7,125,956	7,125,956	7,128,183	7,122,378		3,578		3,578		7,125,956				164,047	04/01/2010
594751-AB-5	MICHIGAN TOB SETTLEMENT FIN 7.309% 06/01/34		06/01/2009	Redemption 100.0000		925,000	925,000	924,945	924,994		6		6		925,000				33,804	06/01/2034
79307T-AK-6	ST PAUL MN 6.790% 11/01/14		05/01/2009	Call 103.0000		2,317,500	2,250,000	2,250,000	2,250,000						2,250,000		67,500	67,500	76,388	11/01/2014
88880N-AT-6	TOBACCO SETTLEMENT FING CORP V 6.706% 06/01/46		06/01/2009	Various		2,075,000	2,075,000	2,077,027	2,076,575		(1,575)		(1,575)		2,075,000				69,575	06/01/2046
911760-DS-2	VENDEE MORTGAGE TRUST VENDE_94 ACCRUAL BOND 6.500% 02/15/24		12/01/2009	Paydown		1,882,460	1,882,460	1,771,205	1,771,108		111,352		111,352		1,882,460				69,201	02/15/2024
911760-SK-3	VENDEE MORTGAGE TRUST VENDE_02 CMO 2002-3 G 6.000% 02/15/30		12/01/2009	Paydown		2,796,215	2,796,215	2,926,850	2,841,909		(45,695)		(45,695)		2,796,215				79,819	08/01/2017
3199999. Bonds - U.S. Special Revenues						1,701,632,962	1,674,026,967	1,712,635,353	1,685,599,595		(5,141,324)		(5,141,324)		1,680,458,269		21,174,694	21,174,694	42,285,091	XXX
007036-VJ-2	ARMT_05-11 05-11 CB1 5.351% 02/25/36		12/17/2009	Various		151,782	19,985,563	1,179,065	1,380,978	107,279		344,669	(237,390)		1,143,588		(991,806)	(991,806)	274,340	02/25/2036
007036-VJ-2	ARMT_05-11 05-11 CB1 5.351% 02/25/36		11/25/2009	Paydown		784,314		784,314	784,314						784,314					11/01/2028
00834#-AA-6	ADVANTAGE CAPITAL HAWAII INVES 9.250% 11/28/21		07/30/2009	Redemption 100.0000		122,732	122,732	122,732	122,732						122,732				4,053	11/28/2021
013817-AH-4	ALUMINUM CO OF AMERICA-ALCOA 5.375% 01/15/13		08/10/2009	BNP SECURITIES		11,000,000	11,000,000	10,930,370	10,968,083		4,439		4,439		10,972,522		27,478	27,478	637,236	01/15/2013
01878@-AA-3	ALLIANCE RESOURCE OPERATING PA 8.310% 08/20/14		08/20/2009	Various		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				124,650	08/20/2014
01958X-BK-2	ALLIED WASTE NORTH AMERICA 6.375% 04/15/11		09/29/2009	Various		7,412,144	7,205,000	7,034,000	7,130,039		23,088		23,088		7,153,127		259,017	259,017	438,905	04/15/2011
023551-AE-4	HESS CORPORATION 7.375% 10/01/09		10/01/2009	Various		11,340,000	11,340,000	11,288,630	11,334,732		5,268		5,268		11,340,000				836,325	10/01/2009
02635K-AX-2	AMERICAN GENERAL FINANCE CORPO 8.450% 10/15/09		10/15/2009	Maturity		10,000,000	10,000,000	9,232,036	9,903,752		96,248		96,248		10,000,000				845,000	10/15/2009
03072S-A9-6	AMERIQUEST AMSI_05-R3 05-R3 A1A 0.431% 05/25/35		12/28/2009	Paydown		1,239,647	1,239,647	1,240,034	1,239,996		(349)		(349)		1,239,647				3,512	05/25/2012
03072S-P7-4	AMERIQUEST AMSI_05-R9 05-R9 AF3 5.098% 11/25/35		12/01/2009	Paydown		1,741,922	1,741,922	1,741,922	1,741,922						1,741,922				44,188	11/25/2035
03072S-QR-9	AMERIQUEST MORTGAGE SECURITIES 2004-02 M1 5.110% 05/25/34		07/01/2009	Paydown		487,926	487,926	487,926	487,926						487,926				9,574	05/25/2034
032511-AW-7	ANADARKO PETROLEUM CORP 0.699% 09/15/09		06/30/2009	Call 100.0000		4,000,000	4,000,000	3,984,640	3,994,247		4,049		4,049		3,998,296		1,704	1,704	43,260	09/15/2009
045184-AA-6	ASIF GLOBAL FINANCING XIX 4.900% 01/17/13		06/30/2009	COMPANY TRADE		101,053									101,053		101,053	101,053		01/17/2013
05348E-AE-9	AVALONBAY COMMUNITIES INC 6.625% 09/15/11		10/06/2009	COMPANY TRADE		11,005,730	10,097,000	10,011,075	10,067,988		7,666		7,666		10,075,653		930,077	930,077	707,947	09/15/2011

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Maturity Date
	AVALONBAY COMMUNITIES INC 6.125%																			
05348E-AG-4	11/01/12		10/06/2009	Various		5,084,063	4,675,000	5,050,356	4,886,986		(39,199)		(39,199)		4,847,787		236,275	236,275	266,459	11/01/2012
054937-AD-9	SOUTHERN NATIONAL CORP 4.750% 10/01/12		09/09/2009	BB & T CAPITAL MKTS		14,257,965	13,675,000	13,898,723	13,790,822		(20,241)		(20,241)		13,770,581		487,384	487,384	618,889	10/01/2012
	BURLINGTON NORTHERN SANTA FE C 5.629%																			
05565S-AA-2	04/01/24		10/01/2009	Various		1,233,589	1,233,589	1,250,526	1,249,448		(15,859)		(15,859)		1,233,589				35,051	04/01/2024
05946X-C3-5	BAFC_05-G 05-G A3 5.244% 10/20/35		12/01/2009	Paydown		1,170,634	1,170,634	1,097,835	1,098,634		72,000		72,000		1,170,634				45,787	10/20/2035
	BANC OF AMERICA FUNDING CORP B 05-F 2A2																			
05946X-YW-7	3.823% 09/20/35		12/21/2009	Paydown		213,076	280,095	125,177	275,395	547,648	(38)		547,610		213,076					09/20/2035
05947U-AB-4	BACM_00-1 2000-1 A2A 7.333% 11/15/31		08/01/2009	Paydown		16,808,182	16,808,182	19,588,097	16,997,589		(189,407)		(189,407)		16,808,182				674,659	10/01/2009
05947U-DN-5	BAFUN_2001-3 2001-3 A1 4.890% 04/11/37		11/01/2009	Paydown		2,311,968	2,311,968	2,411,942	2,324,086		(12,118)		(12,118)		2,311,968				45,116	04/11/2037
05947U-DP-0	BAFUN_2001-3 2001-3 A2 5.464% 04/11/37		12/01/2009	Paydown		36,946	36,946	38,425	37,319		(373)		(373)		36,946				1,973	08/01/2011
05947U-R3-4	BACM_05-3 05-3 A1 4.136% 07/10/43		12/01/2009	Paydown		6,842,519	6,842,519	6,842,652	6,837,132		5,386		5,386		6,842,519				160,811	01/01/2010
05947U-R7-5	BACM_05-3 05-3 ASB 4.589% 07/10/43		12/01/2009	Paydown		24,083	24,083	24,204	24,134		(51)		(51)		24,083				1,106	07/01/2014
05949A-LM-0	BOAMS_04G 04-G 4A1 4.950% 08/25/34		12/01/2009	Paydown		3,816,383	3,816,383	3,191,450	3,192,088		624,295		624,295		3,816,383				101,569	08/25/2034
	BANK OF AMERICA CORP - - LT GT 0.792%																			
06052A-AB-7	12/23/10		08/11/2009	MORGAN STANLEY & CO.		40,173,880	40,000,000	40,000,000	40,000,000						40,000,000		173,880	173,880	357,317	12/23/2010
06254N-AA-7	BANK OF HAWAII 6.875% 03/01/09		03/01/2009	Various		14,000,000	14,000,000	13,943,160	13,998,716		1,284		1,284		14,000,000				481,250	03/01/2009
	BANK OF NEW YORK MELLON CORP/T 3.625%																			
06406H-AW-9	01/15/09		01/15/2009	Various		63,000,000	63,000,000	62,824,860	62,998,554		1,446		1,446		63,000,000				1,141,875	01/15/2009
066050-CV-5	BANK OF AMERICA CORP 5.875% 02/15/09		02/15/2009	Various		6,000,000	6,000,000	6,576,720	6,013,039		(13,039)		(13,039)		6,000,000				176,250	02/15/2009
	BSCMS_2004-T16 04-T16 A6 4.750%																			
07383F-U7-1	02/13/46		08/01/2009	Various		14,424,609	15,000,000	15,076,845	15,038,499		(6,035)		(6,035)		15,032,463		(607,854)	(607,854)	482,917	10/01/2014
	BSCMS_03-PWR2 2003-PWR A2 4.382%																			
07383F-WD-6	05/11/39		12/01/2009	Paydown		4,819,987	4,819,987	4,859,841	4,832,752		(12,766)		(12,766)		4,819,987				115,224	05/01/2012
07384M-4E-9	BSARM_04-10 04-10 I3A1 4.991% 01/25/35		12/01/2009	Paydown		3,225,934	3,225,934	3,242,189	3,241,265		(15,331)		(15,331)		3,225,934				88,620	01/25/2035
	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A1																			
07386H-UL-3	5.657% 07/25/35		12/01/2009	Paydown		666,655	666,655	674,572	674,238		(7,583)		(7,583)		666,655				24,519	07/25/2035
	BEAR STEARNS ALT-A TRUST BALTA 05-5 2M1																			
07386H-UP-4	5.207% 07/25/35		12/28/2009	Paydown		205,560	52,486	205,560	205,560	6,032,372	(16)		6,032,356		205,560					07/25/2035
07386H-VX-6	BALTA_05-7 05-7 26A1 5.663% 09/25/35		12/01/2009	Paydown		1,710,812	1,710,812	1,709,743	1,709,353		1,459		1,459		1,710,812				52,990	09/25/2035
07386H-VY-4	BALTA_05-7 05-7 2B1 5.478% 09/25/35		12/28/2009	Paydown		449,492	48,337	449,492	449,492	744,719	(7)		744,712		449,492					11/01/2028
07387A-BW-4	BSARM_05-4 05-4 B1 5.138% 08/25/35		12/01/2009	Paydown		36,887	36,887	36,864	36,847		39		39		36,887				1,026	08/25/2035
07556Q-AJ-4	BEAZER HOMES USA INC 6.500% 11/15/13		12/07/2009	Various		12,721,800	16,310,000	16,770,600	16,512,163		(60,571)		(60,571)		16,451,592		(3,729,792)	(3,729,792)	1,096,548	11/15/2013
10138M-AB-1	BOTTLING GROUP LLC 4.625% 11/15/12		04/02/2009	Various		34,191,390	33,000,000	32,667,753	32,828,291		9,381		9,381		32,837,673		1,353,717	1,353,717	551,917	11/15/2012
	BURLINGTON NORTHERN SANTA FE C 7.908%			Redemption																
12189P-AH-5	01/15/20		07/15/2009	100.0000		513,950	513,950	513,950	513,950						513,950				29,334	01/15/2020
	BURLINGTON NORTHERN SANTA FE C 6.727%			Redemption																
12189P-AJ-1	07/15/22		07/15/2009	100.0000		634,544	634,544	634,544	634,544						634,544				28,310	07/15/2022
	BURLINGTON NORTHERN SANTA FE C 6.750%			CITIGROUP GLOBAL																
12189T-AT-1	07/15/11		03/20/2009	MARKETS INC		10,467,500	10,000,000	9,947,600	9,984,176		1,353		1,353		9,985,529		481,971	481,971	468,750	07/15/2011
12545B-AA-0	CWHL_08-3R 08-3R 1A1 6.000% 08/25/37		12/01/2009	Paydown		7,470,543	7,470,543	3,735,272	3,742,179		3,728,364		3,728,364		7,470,543				238,299	08/25/2037
126304-AP-9	CSC HOLDINGS INC 7.625% 04/01/11		10/07/2009	Various		18,105,000	17,750,000	18,478,740	18,009,025		(84,359)		(84,359)		17,924,666		180,334	180,334	1,375,995	04/01/2011
126304-AR-5	CSC HOLDINGS INC 6.750% 04/15/12		10/07/2009	COMPANY TRADE		1,970,509	1,939,000	1,934,153	1,935,669		711		711		1,936,380		34,129	34,129	127,974	04/15/2012
126650-AU-4	CVS CAREMARK CORP 4.000% 09/15/09		09/15/2009	Maturity		11,815,000	11,815,000	11,812,416	11,814,682		318		318		11,815,000				472,600	09/15/2009
126650-AW-0	CVS PASS THROUGH TRUST 5.298% 01/11/27		12/10/2009	Various		3,653,025	3,653,025	3,538,160	3,546,831		106,194		106,194		3,653,025				105,679	01/11/2027
126670-CL-0	CWL_05-11 2005-11 AF6 5.050% 02/25/36		12/01/2009	Paydown		520,378	520,378	520,376	520,173		205		205		520,378				14,443	02/25/2036
126673-3W-0	CWHEL_05-1M1 05-1M1 A2 0.511% 11/25/35		12/25/2009	Paydown		1,221,859	1,221,859	1,221,859	1,221,859						1,221,859				4,431	11/25/2035
126673-Y6-3	CWL_05-7 05-7 AF3 4.454% 10/25/35		12/01/2009	Paydown		6,123,112	6,123,112	6,123,074	6,118,953		4,160		4,160		6,123,112				190,145	10/25/2035
126673-ZR-6	CWHE_05-3 05-3 AF3 4.823% 08/25/35		12/01/2009	Paydown		2,235,645	2,235,645	2,251,102	2,236,097		(452)		(452)		2,235,645				55,074	05/01/2011
12667F-PB-5	CWA_04-17CB 04-17CB M 3.729% 09/25/34		12/28/2009	Paydown		86,836	192,207	86,836	86,836	4,227,140	(26)		4,227,114		86,836					09/25/2034
12667G-5U-3	CWALT_05-43 05-43 1A 5.341% 10/25/35		12/28/2009	Paydown		2,651,371	3,224,904	2,651,371	2,651,841	11,193,056	(470)		11,192,586		2,651,371					10/25/2035
12667G-M3-4	CWALT_05-27 05-27 1A5 2.236% 08/25/35		12/01/2009	Paydown		311,981	311,981	315,101	315,000		(3,020)		(3,020)		311,981				5,319	08/25/2035
12667G-R6-2	CWALT_05-41 05-41 1A1 0.561% 09/25/35		12/28/2009	Paydown		280,172	280,172	280,172	280,172						280,172				1,082	09/25/2035
126685-AD-8	CWHEL_05-C 05-C 2A 0.413% 07/15/35		12/15/2009	Paydown		1,097,805	1,097,805	1,097,805	1,097,805						1,097,805				4,275	07/15/2035
126685-BT-2	CWHEL_05-M 05-M A1 0.473% 02/15/36		12/15/2009	Paydown		1,038,743	1,038,743	1,038,743	1,038,743						1,038,743				4,179	02/15/2036
12668A-GW-9	CWALT_05-56 05-56 3A1 0.521% 11/25/35		12/28/2009	Paydown		354,725	354,725	354,725	354,725						354,725				1,326	11/25/2035
12668A-VL-6	CWALT_05-61 05-61 A1 0.491% 12/25/35		12/28/2009	Paydown		920,864	920,864	897,935	897,687		23,177		23,177		920,864				3,140	12/25/2035
12668A-XF-7	CWALT_05-63 05-63 3A1 5.862% 11/25/35		12/28/2009	Paydown		805,913	1,110,412	805,913	806,086	5,852,198	(173)		5,852,025		805,913					11/25/2035

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	Maturity Date
126694-A4-0	CWALT_06-0A1 06-0A1 2A3A 0.543% 03/20/46		12/21/2009	Paydown		258,540	533,778	258,540	258,540	1,752,043			1,752,043		258,540					03/20/2046
126694-VL-9	CWHL_05-HY10 05-HYB10 2A2 5.527% 02/20/36		12/22/2009	Paydown		894,460	788,250	894,460	894,460	678,643			678,643		894,460					02/20/2036
12669G-K6-7	CWHL_05-14 05-14 A2 5.500% 07/25/35		12/01/2009	Paydown		2,399,165	2,399,165	1,754,390	1,757,101		642,064		642,064		2,399,165				68,065	07/25/2035
12669G-KH-3	CWHL_04-25 04-25 2A3 0.601% 02/25/35		12/28/2009	Paydown		639,706	639,706	640,606	640,589		(883)		(883)		639,706				2,694	02/25/2035
12669G-PL-9	CWHL_05-7 05-7 3A2 3.189% 03/25/35		12/01/2009	Paydown		1,138,317	1,138,317	1,050,097	1,051,886		86,431		86,431		1,138,317				23,673	03/25/2035
131366-AK-2	CALSTRS TRUST CSTRST_02-C6 ABS 2002-C6 A3 4.463% 11/20/14		06/20/2009	Paydown		17,531,489	17,531,489	17,619,087	17,543,602		(12,113)		(12,113)		17,531,489				389,005	11/20/2009
134429-AR-0	CAMPBELL SOUP CO 5.000% 12/03/12		03/19/2009	HONG KONG SHANGHAI BANKING		1,050,800	1,000,000	998,210	999,192		43		43		999,235		51,565	51,565	15,417	12/03/2012
139732-EV-9	CARAT_04-2 04-2 B 3.920% 11/16/09		05/15/2009	Paydown		13,463,422	13,463,422	13,253,056	13,435,633		27,789		27,789		13,463,422				114,203	11/16/2009
149123-BG-5	CATERPILLAR INC 7.250% 09/15/09		09/15/2009	Maturity		500,000	500,000	499,055	499,909		91		91		500,000				36,250	09/15/2009
15231A-AB-2	CENTEX HOME EQUITY CXHE_06-A 06-A AV2 0.331% 06/25/36		12/25/2009	Paydown		3,901,628	3,901,628	3,816,280	3,884,999		16,629		16,629		3,901,628				10,369	06/25/2036
161582-AB-7	CMFU_99-1 1999-1 A2 7.439% 08/15/31		08/01/2009	Paydown		18,344,111	18,344,111	21,699,077	18,509,671		(165,560)		(165,560)		18,344,111				522,390	08/01/2009
171871-AB-2	CINCINNATI BELL INC 7.250% 07/15/13		11/04/2009	Various		15,669,801	15,300,000	15,587,877	15,422,785		(38,487)		(38,487)		15,384,299		285,502	285,502	1,445,106	07/15/2013
172905-B@-9	CITIBANK NA 8.000% 01/01/10		08/01/2009	Paydown		329	329	278	323		5		5		329				8	01/01/2010
17305E-BU-8	CITIBANK CREDIT CARD ISSUANCE ABS 2003 A7 4.150% 07/07/17		09/24/2009	JEFFRIES & CO.		20,537,500	20,000,000	19,302,344	19,556,321		43,339		43,339		19,599,660		937,840	937,840	1,019,056	07/07/2017
17305E-BY-0	CITIBANK CREDIT CARD ISSUANCE ABS 2003 A10 4.750% 12/10/15		09/24/2009	Various		16,010,742	15,000,000	14,987,100	14,992,411		2,170		2,170		14,994,580		1,016,162	1,016,162	571,979	12/10/2015
17305E-DC-6	CCCIT_06-B1 06-B1 B1 0.643% 03/07/11		03/09/2009	Paydown		22,750,000	22,750,000	22,750,000	22,750,000						22,750,000				58,756	03/07/2011
17307G-RH-3	CMLTI_05-2 05-2 1B1 4.527% 05/25/35		12/01/2009	Paydown		315,116	315,116	302,487	303,936		11,180		11,180		315,116				8,317	05/25/2035
17307G-TH-1	CMLTI_05-3 05-3 4.641% 08/25/35		12/01/2009	Paydown		1,828,112	1,828,112	1,818,710	1,818,832		9,280		9,280		1,828,112				46,197	08/25/2035
17453B-AP-6	CITIZENS COMMUNICATIONS CO 6.250% 01/15/13		10/16/2009	Various		959,330	989,000	966,748	974,738		2,511		2,511		977,250		(17,920)	(17,920)	77,437	01/15/2013
189054-AN-9	CLOROX CO 5.950% 10/15/17		03/19/2009	MORGAN (J.P.) SECURITIES		9,982,300	10,000,000	8,726,800	8,738,499		23,684		23,684		8,762,183		1,220,117	1,220,117	262,792	10/15/2017
191219-BP-8	COCA-COLA ENTERPRISES INC 4.250% 09/15/10		06/18/2009	Various		18,514,800	18,000,000	17,977,680	17,993,836		1,656		1,656		17,995,492		519,308	519,308	584,788	09/15/2010
20029P-AM-1	COMCAST CABLE COMMUNICATIONS I 6.875% 06/15/09		06/15/2009	Maturity		1,800,000	1,800,000	1,836,000	1,816,688		(16,688)		(16,688)		1,800,000				61,875	06/15/2009
20030N-AN-1	COMCAST CORP 1.439% 07/14/09		07/14/2009	Maturity		7,500,000	7,500,000	7,345,050	7,431,976		68,024		68,024		7,500,000				152,761	07/14/2009
20047G-AB-3	COMM_04-LNB3 04-LNB3 A2 4.713% 07/10/37		12/01/2009	Paydown		5,284,255	5,284,255	5,310,662	5,279,889		4,366		4,366		5,284,255				154,995	07/10/2037
205887-BA-9	CONAGRA FOODS INC 6.750% 09/15/11		05/04/2009	Various		13,918,063	13,415,000	15,205,903	14,098,128		(81,569)		(81,569)		14,016,559		(98,496)	(98,496)	576,007	09/15/2011
210518-BX-3	CONSUMERS ENERGY COMPANY 144A 4.800% 02/17/09		02/17/2009	Various		13,000,000	13,000,000	13,484,510	13,013,422		(13,422)		(13,422)		13,000,000				315,467	02/17/2009
210518-CC-8	CONSUMERS ENERGY COMPANY 4.400% 08/15/09		08/15/2009	Various		14,650,000	14,650,000	14,209,182	14,569,599		80,401		80,401		14,650,000				644,600	08/15/2009
221643-AB-5	COTT BEVERAGES INC 144A 8.000% 12/15/11		11/13/2009	Various		16,730,325	17,550,000	17,952,813	17,582,114		(63,946)		(63,946)		17,518,167		(787,842)	(787,842)	1,027,131	12/15/2011
22237L-HE-5	COUNTRYWIDE HOME LOANS MTNH 6.250% 04/15/09		04/15/2009	Maturity		10,000,000	10,000,000	10,763,400	10,039,956		(39,956)		(39,956)		10,000,000				312,500	04/15/2009
22541L-AM-5	CREDIT SUISSE - USA INC 5.125% 01/15/14		05/22/2009	Various		33,990,910	34,000,000	33,868,080	33,925,467		5,162		5,162		33,930,629		60,281	60,281	1,488,528	01/15/2014
225470-AK-9	CSFB_05-C5 05-C5 A1 5.046% 08/15/38		12/01/2009	Paydown		9,898,184	9,898,184	9,894,317	9,889,036		9,148		9,148		9,898,184				273,034	08/15/2038
226819-C*-9	CROCKER NATL BANK 7.375% 03/25/20		12/01/2009	Paydown		23,694	23,694	19,289	21,324		2,370		2,370		23,694				767	03/25/2020
228188-AB-4	CROWN AMERICAS INC 7.625% 11/15/13		12/30/2009	Various		3,624,112	3,491,000	3,491,101	3,491,061		(20)		(20)		3,491,041		133,071	133,071	299,462	11/15/2013
23330X-AE-0	DRS TECHNOLOGIES INC 6.875% 11/01/13		01/20/2009	Various		18,387,050	18,205,000	18,484,255	18,325,013		(2,051)		(2,051)		18,322,961		64,089	64,089	274,655	11/01/2013
23330X-AH-3	DRS TECHNOLOGIES INC 6.625% 02/01/16		01/20/2009	Various		1,828,100	1,810,000	1,823,575	1,819,507		(83)		(83)		1,819,425		8,676	8,676	56,292	02/01/2016
23331A-AD-1	DR HORTON INC 8.000% 02/01/09		02/01/2009	Various		8,430,000	8,430,000	8,367,956	8,429,193		807		807		8,430,000				337,200	02/01/2009
23331A-AX-7	DR HORTON INC 5.375% 06/15/12		10/21/2009	Various		32,436,613	32,520,000	32,352,202	32,427,978		20,091		20,091		32,448,068		(11,456)	(11,456)	1,495,099	06/15/2012
233835-AP-2	DAIMLER FINANCE NORTH AMERICA 7.750% 01/18/11		06/16/2009	CITIGROUP GLOBAL MARKETS INC		38,475,930	37,000,000	39,675,140	37,728,978		(157,818)		(157,818)		37,571,160		904,770	904,770	2,636,507	01/18/2011
240019-BQ-1	DAYTON POWER AND LIGHT COMPANY 5.125% 10/01/13		03/24/2009	Various		40,940,150	40,000,000	39,917,665	39,950,610		2,155		2,155		39,952,765		987,385	987,385	993,681	10/01/2013
245217-AM-6	DEL MONTE FOODS CORP 8.625% 12/15/12		10/01/2009	Various		17,571,938	17,550,000	18,102,863	17,714,610		(61,566)		(61,566)		17,653,044		(81,107)	(81,107)	1,202,541	12/15/2012
247109-BQ-3	DELMARVA POWER & LIGHT 6.400% 12/01/13		03/19/2009	JEFFRIES & CO.		29,247,570	27,900,000	28,429,803	28,426,652		(20,647)		(20,647)		28,406,005		841,565	841,565	590,240	12/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Maturity Date
	DEUTSCHE BANK FINANCIAL LLC 5.375%																			
2515E0-AA-7	03/02/15		10/06/2009	Various		22,020,992	21,000,000	21,187,992	21,107,778		(11,466)		(11,466)		21,096,312		924,681	924,681	1,267,059	03/02/2015
252126-AD-9	DEX MEDIA WEST LLC 8.500% 08/15/10		11/12/2009	Various		13,952,850	15,050,000	10,836,000	15,146,637		(77,528)	4,233,109	(4,310,637)		10,836,000		3,116,850	3,116,850	639,625	08/15/2010
	DIRECTV HOLDINGS LLC 144A 8.375%																			
25459H-AB-1	03/15/13		10/23/2009	Various		4,562,937	4,439,000	4,567,161	4,481,272		(14,779)		(14,779)		4,466,493		96,444	96,444	411,008	03/15/2013
	DR PEPPER SNAPPLE GROUP INC 6.820%																			
26138E-AC-3	05/01/18		01/22/2009	Tax Free Exchange		43,473,831	45,010,000	43,456,937	43,466,388		7,443		7,443		43,473,831				690,678	05/01/2018
	SPECTRA ENERGY CAPITAL LLC 7.500%																			
26439R-AF-3	10/01/09		10/01/2009	Maturity		5,000,000	5,000,000	5,001,350	5,000,144		(144)		(144)		5,000,000				375,000	10/01/2009
	ERAC USA FINANCE COMPANY 1.424% 04/30/09																			
26882P-AY-8			04/30/2009	Maturity		7,370,000	7,370,000	7,293,942	7,351,583		18,417		18,417		7,370,000				96,214	04/30/2009
29078E-AC-9	EMBARQ CORP 6.738% 06/01/13		10/14/2009	Various		5,312,500	5,000,000	4,999,750	5,000,005		(1)		(1)		5,000,004		312,496	312,496	292,916	06/01/2013
29266R-H@-0	ENERGIZER HOLDINGS INC 5.990% 06/30/09		06/30/2009	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				741,300	06/30/2009
30161N-AA-9	EXELON CORP 6.750% 05/01/11		09/23/2009	COMPANY TRADE		10,934,603	10,022,000	11,185,449	10,476,462		(136,544)		(136,544)		10,339,919		594,685	594,685	605,078	05/01/2011
	EXPLORER PIPELINE COMPANY 6.760%			Redemption																
30215*-AL-2	07/31/17		07/31/2009	100.0000		363,636	363,636	363,636	363,636						363,636				24,885	07/31/2017
31331F-AE-1	FEDEX CORP 7.150% 09/28/12		03/28/2009	Various		1,132,043	1,132,043	1,132,043	1,132,043						1,132,043				40,471	09/28/2012
31331F-AQ-4	FEDEX CORP 7.850% 01/30/15		01/30/2009	Various		1,117,827	1,117,827	1,142,029	1,129,141		(11,314)		(11,314)		1,117,827				43,875	01/30/2015
31428X-AM-8	FEDEX CORP 3.500% 04/01/09		04/01/2009	Maturity		11,160,000	11,160,000	10,875,518	11,139,767		20,233		20,233		11,160,000				195,300	04/01/2009
	BURLINGTON NORTHERN SANTA FE C 5.960%			Redemption																
31953*-AL-6	10/15/27		11/15/2009	100.0000		284,278	284,278	284,278	284,278						284,278				12,707	10/15/2027
	BURLINGTON NORTHERN SANTA FE C 5.960%			Redemption																
31953*-AM-4	10/15/27		11/15/2009	100.0000		28,569	28,569	28,569	28,569						28,569				1,277	10/15/2027
	BURLINGTON NORTHERN SANTA FE C 5.960%			Redemption																
31953*-AN-2	10/15/27		11/15/2009	100.0000		180,788	180,788	180,788	180,788						180,788				8,081	10/15/2027
	BURLINGTON NORTHERN SANTA FE C 5.960%			Redemption																
31953*-AP-7	10/15/27		11/15/2009	100.0000		73,217	73,217	73,217	73,217						73,217				3,273	10/15/2027
	BURLINGTON NORTHERN SANTA FE C 5.960%			Redemption																
31953*-AQ-5	10/15/27		11/15/2009	100.0000		97,120	97,120	97,120	97,120						97,120				4,341	10/15/2027
	BURLINGTON NORTHERN SANTA FE C 5.960%			Redemption																
31953*-AR-3	12/13/27		11/15/2009	100.0000		85,603	85,603	85,603	85,603						85,603				3,826	12/13/2027
32051G-QD-0	FHAMS_05-AA6 05-AA6 B1 5.169% 08/25/35		12/28/2009	Paydown		239,816	45,250	239,816	239,822	1,260,555	(6)		1,260,549		239,816		(111,411)	(111,411)		08/25/2035
32051G-QD-0	FHAMS_05-AA6 05-AA6 B1 5.169% 08/25/35		12/28/2009	Paydown		94,752		94,752	94,752	454,027			454,027		94,752					11/01/2028
32051G-WJ-0	FHAMS_05-AA8 05-AA8 B1 5.411% 10/25/35		12/17/2009	JP MORGAN SECURITIES		143,474	11,226,181	733,266	4,428,715	45,175	1,694	161,888	(115,019)		730,653		(587,179)	(587,179)	206,381	10/25/2035
32051G-WJ-0	FHAMS_05-AA8 05-AA8 B1 5.411% 10/25/35		12/01/2009	Paydown		464,060	1,812	464,060	464,060						464,060				8	10/25/2035
32051G-XG-5	FHAMS_05-AA9 05-AA9 B1 5.517% 11/25/35		12/17/2009	JP MORGAN SECURITIES		105,026	12,728,832	797,308	1,764,829	40,342		496,774	(456,432)		701,530		(596,504)	(596,504)	175,589	11/25/2035
32051G-XG-5	FHAMS_05-AA9 05-AA9 B1 5.517% 11/25/35		10/26/2009	Paydown		534,484		534,484	534,484						534,484					11/01/2028
33736X-CV-9	FUNBC_01-C3 01-C3 A3 6.423% 08/15/33		12/01/2009	Paydown		622,629	622,629	592,859	593,542		29,086		29,086		622,629				22,180	08/15/2033
33738M-AE-1	WACHOVIA BANK 7.800% 08/18/10		09/25/2009	Various		11,660,990	11,000,000	13,321,660	11,551,330		(247,761)		(247,761)		11,303,569		357,421	357,421	958,100	08/18/2010
33848D-AA-6	FSTAR_05-1 05-1 A 0.461% 06/25/18		12/25/2009	Paydown		951,991	951,991	951,991	951,991						951,991				3,126	06/25/2018
341081-EN-3	FLORIDA POWER & LT 4.850% 02/01/13		03/19/2009	BANK OF AMERICA		6,215,280	6,000,000	6,027,480	6,012,542		(647)		(647)		6,011,895		203,385	203,385	188,342	02/01/2013
341099-CC-1	FLORIDA POWER CORP 4.800% 03/01/13		03/20/2009	Various		51,799,258	50,840,000	50,603,467	50,725,664		5,802		5,802		50,731,466		1,067,792	1,067,792	1,382,848	03/01/2013
36161R-AC-3	GFCM_03-1 2003-1 A3 4.769% 05/12/35		08/01/2009	Paydown		2,405,233	2,405,233	2,417,257	2,402,846		2,387		2,387		2,405,233				39,930	08/01/2009
	GMACCMSI_2004-C3 04-C3 A3 4.207%																			
361849-J6-0	12/10/41		12/01/2009	Paydown		2,033,612	2,033,612	1,868,143	1,872,832		160,781		160,781		2,033,612				60,361	12/10/2041
36228C-SG-9	GSMS_04-C1 2004-C1 A2 4.319% 10/10/28		12/01/2009	Paydown		3,569,090	3,569,090	3,586,785	3,569,212		(122)		(122)		3,569,090				44,872	11/01/2010
36228F-XX-9	GSR_03-10 03-10 1A1 4.697% 10/25/33		12/01/2009	Paydown		5,382,246	5,382,246	5,352,811	5,353,506		28,740		28,740		5,382,246				131,190	10/25/2033
362290-AC-2	GSR_07-AR1 07-AR1 2A1 5.946% 03/25/47		12/01/2009	Paydown		1,547,724	1,547,724	1,439,384	1,440,276		107,448		107,448		1,547,724				53,794	03/25/2047
	GSR MORTGAGE LOAN TRUST GSR_05 05-AR7 2A1																			
362341-WZ-8	4.551% 11/25/35		12/01/2009	Paydown		1,533,194	1,533,194	1,441,203	1,442,501		90,694		90,694		1,533,194				42,490	11/25/2035
	GE SEACO FINANCE SRL GESEA_05- 05-1																			
368288-AE-6	0.483% 11/17/20		12/17/2009	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				6,028	11/17/2020
	GECCMC_2004-C3 2004-C3 A2 4.433%																			
368280-HU-3	07/10/39		12/01/2009	Paydown		4,324,413	4,324,413	4,345,888	4,324,308		106		106		4,324,413				91,293	08/01/2010
369550-AL-2	GENERAL DYNAMICS CORP 4.500% 08/15/10		03/30/2009	Various		23,261,700	22,500,000	22,239,175	22,431,792		9,416		9,416		22,441,208		820,492	820,492	618,438	08/15/2010
	GENERAL ELECTRIC CAPITAL CORP LT GT																			
36967H-AB-3	0.887% 12/09/10		08/11/2009	BARCLAYS BANK PLC		20,200,400	20,000,000	20,014,800	20,014,532		(4,611)		(4,611)		20,009,921		190,479	190,479	284,887	12/09/2010
373200-AJ-3	GEORGIA GULF CORP 0.000% 12/15/13		07/14/2009	Various		4,526,000	14,600,000	2,336,000	4,380,000			2,044,000	(2,044,000)		2,336,000		2,190,000	2,190,000		12/15/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Maturity Date
	GLOBAL SIGNAL TRUST TOWER_06-1 06-1 A1FX																			
37945S-AA-6	5.361% 02/15/36		05/01/2009	Paydown		6,500,000	6,500,000	5,970,000	5,992,776		507,224		507,224		6,500,000				553,794	02/15/2036
39538W-BY-3	GPMF_05-AR4 05-AR4 4A1 0.541% 10/25/45		12/28/2009	Paydown		964,860	964,860	964,860	964,860						964,860				3,599	10/25/2045
396789-BE-8	GCCF_02-C1 2002-C1 A3 4.495% 01/11/17		12/01/2009	Paydown		1,300,163	1,300,163	1,306,574	1,300,577		(414)		(414)		1,300,163				31,636	02/01/2012
396789-EQ-8	GCCF_03-C2 2003-C2 A2 4.022% 01/05/36		12/01/2009	Paydown		5,066,350	5,066,350	5,091,626	5,068,264		(1,915)		(1,915)		5,066,350				69,554	07/01/2010
404119-AF-6	HCA INC 6.300% 10/01/12		11/12/2009	Various		12,812,000	13,130,000	13,079,884	13,108,936		4,470		4,470		13,113,406		(301,406)	(301,406)	931,450	10/01/2012
406216-AR-2	HALLIBURTON CO 5.500% 10/15/10		06/16/2009	Various		64,425,456	61,795,000	64,706,643	62,775,201		(200,235)		(200,235)		62,574,966		1,850,490	1,850,490	1,918,604	10/15/2010
	HVMLT_2004-10 04-10 3A1A 3.636%																			
41161P-JL-8	01/19/35		12/01/2009	Paydown		704,849	704,849	701,766	701,796		3,053		3,053		704,849				19,642	01/19/2035
41161P-RQ-8	HVMLT_05-8 05-8 2A2A 2.132% 09/19/35		12/01/2009	Paydown		585,445	585,445	591,300	591,099		(5,654)		(5,654)		585,445				10,503	09/19/2035
41161P-SK-0	HVMLT_05-9 05-9 2A2A 0.573% 06/20/35		12/21/2009	Paydown		418,323	418,323	418,323	418,323						418,323				1,913	06/20/2035
	HVMLT_05-15 05-15 2A1A1 0.503% 10/20/45																			
41161P-XH-1			12/21/2009	Paydown		1,008,521	1,008,521	1,008,521	1,008,521						1,008,521				3,704	10/20/2045
41161P-YR-8	HVMLT_05-14 05-14 2A1B 3.852% 12/19/35		12/17/2009	BANK OF AMERICA		365,924	2,670,710	1,181,373	2,439,402	299,362	(393)	229,557	69,412		941,202		(575,279)	(575,279)	150,498	12/19/2035
41161P-YR-8	HVMLT_05-14 05-14 2A1B 3.852% 12/19/35		11/19/2009	Paydown		479,047		479,047	479,047						479,047					11/01/2028
413627-AU-4	HARRAHS OPERATING CO 5.625% 06/01/15		03/16/2009	Various		1,107,565	9,631,000	1,637,270	1,637,270						1,637,270		(529,705)	(529,705)	159,513	06/01/2015
413627-BC-3	HARRAHS OPERATING CO 10.000% 12/15/18		05/22/2009	COMPANY TRADE		661,980	1,947,000	584,100	710,655			88,140	(88,140)		622,515		39,465	39,465	80,043	12/15/2018
	HERTZ VEHICLE FINANCING LLC HE 05-2 A1																			
42805R-AN-9	0.449% 02/25/10		02/25/2009	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				2,988	02/25/2010
437076-AL-6	HOME DEPOT INC 3.750% 09/15/09		09/15/2009	Maturity		20,000,000	20,000,000	19,905,604	19,984,721		15,279		15,279		20,000,000				750,000	09/15/2009
441812-FF-6	HOUSEHOLD FINANCE CORP 6.450% 02/01/09		02/01/2009	Maturity		15,000,000	15,000,000	14,620,650	14,996,735		3,265		3,265		15,000,000				483,750	02/01/2009
	K HOVNANIAN ENTERPRISES INC 6.500%																			
442488-AQ-5	01/15/14		11/20/2009	Various		1,947,750	2,650,000	2,676,500	2,665,404		(2,410)		(2,410)		2,662,994		(715,244)	(715,244)	234,451	01/15/2014
	K HOVNANIAN ENTERPRISES INC 6.375%																			
442488-AS-1	12/15/14		12/02/2009	Various		2,277,450	3,150,000	3,244,500	3,212,457		(8,333)		(8,333)		3,204,123		(926,673)	(926,673)	194,900	12/15/2014
	K HOVNANIAN ENTERPRISES INC 6.250%																			
442488-AU-6	01/15/15		11/19/2009	Various		4,932,000	6,850,000	6,850,000	6,850,000						6,850,000		(1,918,000)	(1,918,000)	581,536	01/15/2015
	ING CAPITAL FUNDING TRUST III 8.439%																			
44978N-AA-3	12/31/49		11/30/2009	Various		6,350,875	7,500,000	8,130,225	7,880,218		(165,481)		(165,481)		7,714,736		(1,363,861)	(1,363,861)	568,789	12/31/2049
45072P-AB-8	IASIS HEALTHCARE CORP 8.750% 06/15/14		11/12/2009	Various		8,895,750	8,700,000	8,737,657	8,720,467		(4,649)		(4,649)		8,715,818		179,932	179,932	702,042	06/15/2014
	INDX_05-AR14 05-AR14 2A1A 0.531%																			
45660L-RX-9	07/25/35		12/25/2009	Paydown		1,539,776	1,539,776	1,534,517	1,534,490		5,286		5,286		1,539,776				7,267	07/25/2035
459200-BA-8	IBM CORP 4.750% 11/29/12		03/19/2009	MIZUHO BANK		15,913,050	15,000,000	14,581,726	14,810,854		10,171		10,171		14,821,025		1,092,025	1,092,025	227,604	11/29/2012
460146-BQ-5	INTERNATIONAL PAPER CO 5.850% 10/30/12		05/20/2009	COMPANY TRADE		247,860	243,000	265,604	253,346		(961)		(961)		252,385		(4,525)	(4,525)	7,898	10/30/2012
	JPMCCMSC_04-PNC1 04-PNC1 A2 4.555%																			
46625M-5G-0	06/12/41		12/01/2009	Paydown		1,495,413	1,495,413	1,495,398	1,493,444		1,968		1,968		1,495,413				32,960	06/12/2041
46625M-AC-3	JPMCCMSC_01-CIBC1 6.260% 03/15/33		12/01/2009	Paydown		1,740,602	1,740,602	1,890,933	1,769,601		(28,999)		(28,999)		1,740,602				55,543	01/01/2011
46625M-WW-5	JPMCCMSC_03-CIBC6 4.393% 07/12/37		12/01/2009	Paydown		3,852,495	3,852,495	3,871,700	3,857,964		(5,469)		(5,469)		3,852,495				92,228	12/01/2012
46625Y-CU-5	JPMCC_04-LN2 04-LN2 A1 4.475% 07/15/41		06/23/2009	GOLDMAN SACHS & CO.		6,518,212	6,581,715	5,380,552	5,413,067		91,328		91,328		5,504,395		1,013,817	1,013,817	167,719	07/15/2041
46625Y-CU-5	JPMCC_04-LN2 04-LN2 A1 4.475% 07/15/41		06/01/2009	Paydown		385,990	385,990	315,547	317,453		68,536		68,536		385,990				6,067	07/15/2041
				Redemption																
485260-BH-5	KANSAS GAS & ELECT 5.647% 03/29/21		09/29/2009	100.0000		752,452	752,452	752,452	752,452						752,452				42,491	03/29/2021
489170-AB-6	KENNAMETAL INC 7.200% 06/15/12		08/24/2009	Various		6,074,250	5,785,000	5,775,390	5,780,861		711		711		5,781,572		292,678	292,678	291,564	06/15/2012
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		12/31/2009	Various		2,164,500	2,164,500	2,164,785	2,164,609		(109)		(109)		2,164,500				57,367	04/30/2018
				Redemption																
49238#-AA-5	KERR-MCGEE CORP 7.370% 01/30/19		07/30/2009	100.0000		160,211	160,211	160,210	160,210						160,210				11,808	01/30/2019
				Redemption																
49240#-AA-1	KERR-MCGEE CORP 7.270% 01/30/20		07/30/2009	100.0000		97,280	97,280	97,280	97,280						97,280				7,072	01/30/2020
				Redemption																
49240#-AB-9	KERR-MCGEE CORP 7.220% 01/30/18		07/30/2009	100.0000		136,015	136,015	136,015	136,015						136,015				9,820	01/30/2018
494368-AX-1	KIMBERLY-CLARK CORP 5.000% 08/15/13		03/06/2009	Various		45,364,410	43,500,000	43,444,755	43,471,531		1,069		1,069		43,472,600		1,891,810	1,891,810	1,244,583	08/15/2013
50075N-AB-0	KRAFT FOODS INC 5.625% 11/01/11		03/20/2009	Various		41,312,800	40,000,000	41,414,020	40,626,972		(48,342)		(48,342)		40,578,630		734,170	734,170	900,000	11/01/2011
50075N-AU-8	KRAFT FOODS INC 6.125% 02/01/18		03/20/2009	BANK OF AMERICA		10,063,500	10,000,000	9,263,900	9,266,457		14,298		14,298		9,280,755		782,745	782,745	398,125	02/01/2018
502413-AJ-6	L-3 COMMUNICATIONS CORP 7.625% 06/15/12		11/02/2009	Various		5,569,905	5,500,000	5,575,813	5,517,452		(9,818)		(9,818)		5,507,634		62,271	62,271	369,283	06/15/2012
	LBUBSCMT_04-C4 2004-C4 A2 4.567%																			
52108H-E2-6	06/15/29		12/11/2009	Paydown		1,246,495	1,246,495	1,231,206	1,244,968		1,527		1,527		1,246,495				20,602	06/15/2029
	LB-UBS COMM MORT TRUST LBUBSCM C2 A2																			
52108H-JR-6	4.904% 06/15/26		02/11/2009	Paydown		238,852	238,852	253,034	239,150		(298)		(298)		238,852				1,717	03/11/2009

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Maturity Date
52108H-JS-4	LB-UBS COMM MORT TRUST LBUBSCM 5.386% 06/15/26		12/11/2009	Paydown		3,904,574	3,904,574	4,055,876	3,946,236		(41,662)		(41,662)		3,904,574				72,508	11/11/2011
52108H-LH-5	LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-C4 A4 4.563% 09/15/26		12/11/2009	Paydown		2,997,520	2,997,520	3,012,387	3,000,505		(2,984)		(2,984)		2,997,520				96,914	05/11/2012
52108H-RB-2	LB-UBS COMM MORT TRUST LBUBSCM 2003-C3 A3 3.850% 05/15/27		12/11/2009	Paydown		3,731,168	3,731,168	3,749,628	3,735,570		(4,402)		(4,402)		3,731,168				112,520	01/11/2013
52108H-RC-0	LB-UBS COMM MORT TRUST LBUBSCM 03-C3 A4 4.166% 05/15/32		03/19/2009	CITIGROUP GLOBAL MARKETS INC		26,100,000	30,000,000	20,034,375	20,203,882		400,424		400,424		20,604,306		5,495,694	5,495,694	357,582	05/15/2032
52108H-UK-8	LB-UBS COMM MORT TRUST LBUBSCM CMO2003C7 A2 4.064% 09/15/27		12/11/2009	Paydown		1,469,914	1,469,914	1,477,238	1,470,544		(630)		(630)		1,469,914				27,511	08/11/2010
52108H-XK-5	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A2 4.207% 11/15/27		12/11/2009	Paydown		2,769,375	2,769,375	2,783,106	2,770,492		(1,117)		(1,117)		2,769,375				44,572	08/11/2010
521865-AJ-4	LEAR CORP 0.000% 08/01/14		06/24/2009	Various		8,850,325	31,350,000	7,837,500	11,599,500			3,762,000	(3,762,000)		7,837,500		1,012,825	1,012,825	1,120,560	08/01/2014
524908-BQ-2	LEHMAN BROTHERS HOLDINGS INC 0.000% 06/15/10		12/09/2009	COMPANY TRADE		2,517,188	13,425,000	1,678,125	1,275,375	402,750			402,750		1,678,125		839,063	839,063		06/15/2010
52517P-A3-5	LEHMAN BROTHERS HOLDINGS INC 0.000% 07/26/10		12/09/2009	COMPANY TRADE		2,887,500	15,000,000	1,875,000	1,425,000	450,000		38,415	411,585		1,836,585		1,050,915	1,050,915		07/26/2010
52517P-VM-0	LEHMAN BROTHERS HOLDINGS INC 0.000% 11/30/10		12/09/2009	Various		9,557,950	50,305,000	6,413,888	4,778,975	1,760,675		125,762	1,634,913		6,413,888		3,144,063	3,144,063		11/30/2010
52517P-YN-5	LEHMAN BROTHERS HOLDINGS INC 0.000% 01/27/10		12/09/2009	Various		10,491,250	54,500,000	6,812,500	5,177,500	1,635,000			1,635,000		6,812,500		3,678,750	3,678,750		01/27/2010
52525A-AA-2	LEHMAN XS TRUST LXS_07-20N 07-20N A1 1.381% 12/25/37		12/28/2009	Paydown		2,883,527	2,883,527	2,789,812	2,792,363		91,164		91,164		2,883,527				23,881	12/25/2037
532776-AJ-0	LIN TELEVISION CORP 6.500% 05/15/13		09/28/2009	Various		10,547,350	12,230,000	12,129,248	12,172,489		7,651		7,651		12,180,140		(1,632,790)	(1,632,790)	641,708	05/15/2013
539830-AL-3	LOCKHEED CORP 8.200% 12/01/09		12/01/2009	Various		76,735,000	76,735,000	93,668,174	79,521,404		(2,786,404)		(2,786,404)		76,735,000				6,292,270	12/01/2009
55259P-AB-2	M & I MARSHALL & ILSLEY BANK 6.375% 09/01/11		10/22/2009	Various		19,331,838	20,475,000	20,441,040	21,500,465		(274,435)	1,207,225	(1,481,660)		20,018,805		(686,968)	(686,968)	1,470,627	09/01/2011
55259P-AC-0	M & I MARSHALL & ILSLEY BANK 5.250% 09/04/12		12/21/2009	Various		8,365,750	9,375,000	8,307,047	9,577,888		(38,829)	1,232,012	(1,270,841)		8,307,047		58,703	58,703	635,724	09/04/2012
5525V0-AJ-5	M & I MARSHALL & ILSLEY BANK 2.900% 08/18/09		08/18/2009	Various		1,227,273	1,227,273	1,181,164	1,217,672		9,601		9,601		1,227,273				26,693	08/18/2009
5525V0-AM-8	M & I MARSHALL & ILSLEY BANK MI 3.950% 08/14/09		08/14/2009	Maturity		5,000,000	5,000,000	4,811,050	4,966,317		33,683		33,683		5,000,000				197,500	08/14/2009
55265K-YZ-6	MASTR_03-6 03-6 8A1 5.500% 07/25/33		12/01/2009	Paydown		4,252,949	4,252,949	4,104,096	4,104,638		148,311		148,311		4,252,949				125,290	07/25/2033
552953-AF-8	MGM MIRAGE 6.000% 10/01/09		04/14/2009	Various		1,707,413	2,500,000	1,362,500	2,500,000			1,137,500	(1,137,500)		1,362,500		344,913	344,913	81,333	10/01/2009
552953-AG-6	MGM MIRAGE 5.875% 02/27/14		09/24/2009	Various		3,944,500	4,900,000	1,715,000	4,843,614		(21,614)	3,130,914	(3,152,528)		1,691,086		2,253,414	2,253,414	313,464	02/27/2014
552953-AR-2	MGM MIRAGE 6.625% 07/15/15		09/24/2009	GREENWICH CAPITAL		2,782,500	3,500,000	1,242,500	3,462,532		(12,782)	2,221,188	(2,233,970)		1,228,562		1,553,938	1,553,938	279,538	07/15/2015
563571-AF-5	MANITOWOC CO INC/THE 7.125% 11/01/13		11/10/2009	Various		15,340,844	16,750,000	17,239,300	16,954,524		(59,182)		(59,182)		16,895,343		(1,554,499)	(1,554,499)	1,243,164	11/01/2013
564759-MJ-4	MANUFACTURERS & TRADERS TRUST 8.000% 10/01/10		08/25/2009	Various		12,315,105	12,000,000	11,985,600	11,996,555		988		988		11,997,544		317,561	317,561	745,333	10/01/2010
573275-AN-4	LOCKHEED CORP 7.375% 04/15/13		03/19/2009	Various		14,286,350	13,000,000	15,115,230	14,017,341		(48,890)		(48,890)		13,968,452		317,898	317,898	423,448	04/15/2013
577778-BS-1	MACYS RETAIL HOLDINGS INC 5.750% 07/15/14		06/11/2009	Various		34,185,000	40,000,000	40,048,200	40,031,909		(2,148)		(2,148)		40,029,761		(5,844,761)	(5,844,761)	2,051,951	07/15/2014
585907-AM-0	MELLON BANK N.A. 4.750% 12/15/14		05/05/2009	WACHOVIA CAPITAL MARKETS		14,958,000	15,000,000	14,926,050	14,952,379		2,464		2,464		14,954,843		3,157	3,157	283,021	12/15/2014
58983*-CF-4	TTX COMPANY TRAILER TRAIN 32A 9.850% 01/29/10		01/29/2009	Redemption 100.0000		707,607	707,607	707,607	707,607						707,607				34,850	01/29/2010
59000G-AA-8	MERITOR AUTOMOTIVE INC 6.800% 02/15/09		02/15/2009	Various		1,824,000	1,824,000	1,863,148	1,825,176		(1,176)		(1,176)		1,824,000				62,016	02/15/2009
590188-JP-4	MERRILL LYNCH & CO INC 6.000% 02/17/09		02/17/2009	Various		74,000,000	74,000,000	81,578,280	74,198,440		(198,440)		(198,440)		74,000,000				2,220,000	02/17/2009
59018Y-PF-2	MERRILL LYNCH & CO INC 4.750% 11/20/09		11/20/2009	Maturity		5,000,000	5,000,000	4,989,700	4,998,502		1,498		1,498		5,000,000				237,500	11/20/2009
590219-AJ-0	MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1 5.243% 05/25/36		12/01/2009	Paydown		8,320	8,320	8,155	8,185		135		135		8,320				267	05/25/2036
59022H-BM-3	MERRILL LYNCH MORT TRUST MLMT_ 03-KEY1 A2 4.435% 11/12/35		12/01/2009	Paydown		5,198,787	5,198,787	5,224,721	5,197,891		896		896		5,198,787				155,927	10/01/2010
598326-A*-7	MIDWEST INDEPENDENT TRANSMISSI /PVT 4.620% 02/28/13		02/28/2009	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				11,550	02/28/2013
598326-A@-5	MIDWEST INDEPENDENT TRANSMISSI /PVT 4.490% 01/16/14		01/16/2009	Various		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				32,071	01/16/2014
60688B-AA-6	MLCFC_07-8 07-8 A1 4.622% 08/12/49		12/01/2009	Paydown		2,161,773	2,161,773	1,955,729	1,959,693		202,080		202,080		2,161,773				57,122	08/12/2049

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	Maturity Date
608328-AM-2	MOHEGAN TRIBAL GAMING AUTHORIT 6.375% 07/15/09		04/13/2009	Various		3,829,500	4,140,000	3,394,800	4,145,384		44,278	748,093	(703,815)		3,441,569		387,931	387,931	198,677	07/15/2009
608328-AR-1	MOHEGAN TRIBAL GAMING AUTHORIT 6.875% 02/15/15		05/14/2009	CITIGROUP GLOBAL MARKETS INC		315,000	500,000	125,000	494,142		(1,642)	369,336	(370,978)		123,164		191,836	191,836	26,163	02/15/2015
608328-AT-7	MOHEGAN TRIBAL GAMING AUTHORIT 6.125% 02/15/13		06/30/2009	Various		6,479,300	8,260,000	3,551,800	8,324,875		89,431	4,765,822	(4,676,391)		3,648,484		2,830,816	2,830,816	444,407	02/15/2013
61750C-AA-5	MSCI_06-HQ9 06-HQ9 A1 5.490% 07/12/44		12/01/2009	Paydown		5,684,727	5,684,727	5,009,666	5,036,723		648,004		648,004		5,684,727				183,264	07/12/2044
61750P-AA-6	MSM_06-13AX 06-13AX A1 0.321% 10/25/36		06/25/2009	Paydown		8,303,334	8,625,631	7,111,108	7,114,795	3,486,680	531,085		4,017,765		8,275,507		27,827	27,827	1,582	10/25/2036
61753J-AA-7	MSC_07-IQ13 07-IQ13 A1 5.050% 03/15/44		12/01/2009	Paydown		3,405,379	3,405,379	3,006,843	3,021,021		384,358		384,358		3,405,379				84,856	03/15/2044
61757U-AE-0	MORGAN STANLEY - - LT GTD 0.830% 03/04/11		08/11/2009	HONG KONG SHANGHAI BANKING		6,467,424	6,400,000	6,430,554	6,430,225		(8,570)		(8,570)		6,421,655		45,769	45,769	90,090	03/04/2011
629855-AE-7	NALCO COMPANY 7.750% 11/15/11		12/28/2009	Various		12,583,373	12,420,000	12,816,360	12,497,560		(52,388)		(52,388)		12,445,172		138,201	138,201	721,822	11/15/2011
63860F-AB-9	NATIONSTAR HOME EQUITY LOAN TR 06-B AV2 0.361% 09/25/36		12/28/2009	Paydown		3,191,793	3,191,793	3,072,101	3,139,386		52,407		52,407		3,191,793				9,410	09/25/2036
654730-AP-8	NISOURCE FINANCE CORPORATION 0.977% 11/23/09		11/23/2009	Maturity		5,000,000	5,000,000	5,013,700	5,000,000						5,000,000				85,566	11/23/2009
655356-JF-1	NASC_98-D6 CMO 6.590% 03/15/30		09/11/2009	Paydown		354,222	354,222	401,087	355,697		(1,475)		(1,475)		354,222				8,893	09/11/2009
665772-BR-9	NORTHERN STATES POWER 6.875% 08/01/09		08/01/2009	Various		18,500,000	18,500,000	18,377,864	18,489,714		10,286		10,286		18,500,000				1,271,875	08/01/2009
666807-AQ-5	NORTHROP GRUMMAN CORP 7.875% 03/01/26		03/23/2009	JEFFRIES & CO.		17,323,116	15,365,000	15,658,164	15,618,798		(1,712)		(1,712)		15,617,086		1,706,029	1,706,029	689,024	03/01/2026
666807-AT-9	NORTHROP GRUMMAN CORP 7.125% 02/15/11		03/20/2009	Various		20,248,870	19,000,000	21,696,429	19,886,859		(93,248)		(93,248)		19,793,612		455,259	455,259	827,292	02/15/2011
67734P-AA-4	OHIO EDISON 5.647% 06/15/09		06/15/2009	Various		26,750,000	26,750,000	27,254,893	26,816,939		(66,939)		(66,939)		26,750,000				755,286	06/15/2009
69348H-CM-8	PNC MORT ACCEPTANCE CORP PNCMA LT 2000-C2 A2 7.300% 10/12/33		12/01/2009	Paydown		4,500,607	4,500,607	5,271,964	4,629,582		(128,975)		(128,975)		4,500,607				210,667	09/04/2010
693659-AC-8	ARIZONA PUB SERVICE 8.000% 12/30/15		12/30/2009	Redemption 100.0000		1,336,000	1,336,000	1,336,000	1,336,000						1,336,000				90,640	12/30/2015
69422P-AB-5	PACIFIC ENERGY PARTNERS L.P. 7.125% 06/15/14		10/05/2009	Various		9,460,480	9,135,000	9,312,615	9,227,034		(18,568)		(18,568)		9,208,466		252,014	252,014	524,311	06/15/2014
713411-AB-2	PEPSI BOTTLING HOLDINGS INC 144A 5.625% 02/17/09		02/17/2009	Various		15,265,000	15,265,000	16,578,401	15,299,624		(34,624)		(34,624)		15,265,000				429,328	02/17/2009
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN 5.650% 05/16/18		03/19/2009	CS FIRST BOSTON NZ		10,037,400	10,000,000	8,931,000	8,940,816		18,517		18,517		8,959,333		1,078,067	1,078,067	200,889	05/16/2018
74005P-AJ-3	PRAXAIR INC 6.375% 04/01/12		03/04/2009	BAIRD (ROBERT W.) & CO.		4,816,080	4,500,000	5,312,280	4,831,713		(18,090)		(18,090)		4,813,622		2,458	2,458	125,906	04/01/2012
74432G-AA-5	PCMT_03-PWR1 03-PWR1 A1 3.669% 02/11/36		12/01/2009	Paydown		1,638,466	1,638,466	1,588,480	1,611,756		26,709		26,709		1,638,466				39,017	02/11/2036
744448-BL-4	PUB SERV CO OF COLORADO 6.875% 07/15/09		07/15/2009	Maturity		5,000,000	5,000,000	5,173,550	5,075,846		(75,846)		(75,846)		5,000,000				343,750	07/15/2009
74924P-AD-4	RFMSI_04-KS1 2004-KS1 AI4 4.213% 04/25/32		12/01/2009	Paydown		1,761,202	1,761,202	1,761,156	1,758,150		3,052		3,052		1,761,202				39,806	04/25/2032
74955D-AA-9	ROCKPORT GENERATING STATION 9.810% 12/07/21		12/07/2009	Redemption 100.0000		201	201	201	201						201				13	12/07/2021
74955E-AA-7	RGS I&M FUNDING CORP 9.810% 12/07/21		12/07/2009	Redemption 100.0000		201	201	201	201						201				13	12/07/2021
74971X-AA-5	RRI ENERGY INC 6.750% 12/15/14		07/22/2009	Various		1,865,000	1,865,000	1,869,971	1,866,906		(384)		(384)		1,866,522		(1,522)	(1,522)	61,659	12/15/2014
755111-BN-0	RAYTHEON CO 5.375% 04/01/13		04/01/2009	Various		3,126,780	3,000,000	3,093,960	3,046,019		(2,574)		(2,574)		3,043,445		83,335	83,335	82,865	04/01/2013
759950-FX-1	RAMC_05-4 05-4 A3 5.565% 02/25/36		12/01/2009	Paydown		2,344,682	2,344,682	2,344,682	2,344,682						2,344,682				61,628	02/25/2036
78442F-AB-4	SLM CORP 5.125% 08/27/12		08/27/2009	Various		38,930,625	48,625,000	49,960,243	49,217,227		(96,302)		(96,302)		49,120,925		(10,190,300)	(10,190,300)	2,452,384	08/27/2012
78442F-AQ-1	SLM CORP 5.000% 04/15/15		10/21/2009	Various		4,042,500	5,500,000	4,098,122	5,548,412		31,283	1,445,257	(1,413,974)		4,134,438		(91,938)	(91,938)	283,403	04/15/2015
78442F-BG-2	SLM CORP 5.000% 10/01/13		10/20/2009	Various		38,953,125	50,000,000	45,556,070	49,799,870		(52,566)	4,151,161	(4,203,727)		45,596,143		(6,643,018)	(6,643,018)	2,530,208	10/01/2013
811410-AK-5	SL SERVICE INC 6.600% 01/02/11		01/02/2009	Redemption 100.0000		664,945	664,945	664,945	664,945						664,945				21,943	01/02/2011
811410-AL-3	SL SERVICE INC 6.600% 01/02/11		01/02/2009	Redemption 100.0000		664,945	664,945	664,945	664,945						664,945				21,943	01/02/2011
811410-AM-1	SL SERVICE INC 6.600% 01/02/11		01/02/2009	Redemption 100.0000		664,945	664,945	664,945	664,945						664,945				21,943	01/02/2011
816851-AG-4	SEMPRA ENERGY 4.750% 05/15/09		05/15/2009	Maturity		3,750,000	3,750,000	3,749,625	3,749,986		14		14		3,750,000				89,063	05/15/2009
828806-AC-3	SIMON PROPERTY GROUP L.P. 3.750% 01/30/09		01/30/2009	Maturity		1,600,000	1,600,000	1,584,672	1,598,428		1,572		1,572		1,600,000				30,000	01/30/2009
829226-AM-1	SINCLAIR BROADCAST GROUP INC 8.000% 03/15/12		11/10/2009	Various		4,514,285	4,727,000	4,770,625	4,736,796		(7,042)		(7,042)		4,729,754		(215,469)	(215,469)	442,237	03/15/2012

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	Maturity Date
832248-AF-5	SMITHFIELD FOODS INC 8.000% 10/15/09		01/28/2009	Various		8,534,660	8,776,000	8,956,494	8,800,009		(2,462)		(2,462)		8,797,547		(262,887)	(262,887)	206,087	10/15/2009
83367#-AB-5	COMMONWEALTH EDISON 7.340% 01/29/13		01/29/2009	Redemption 100.0000		898,021	898,021	898,021	898,021						898,021				32,957	01/29/2013
83613G-AA-7	SOUNDVIEW HOME EQUITY LOAN TRU 08-1 A1 1.731% 02/25/38		12/25/2009	Paydown		2,919,808	2,919,808	2,905,665	2,911,149		8,659		8,659		2,919,808				25,635	02/25/2038
85375C-AR-2	STANDARD PACIFIC CORP 6.250% 04/01/14		05/14/2009	GOLDMAN SACHS & CO.		1,210,000	2,000,000	940,000	1,320,000			380,000	(380,000)		940,000		270,000	270,000	79,167	04/01/2014
85590A-AD-6	STARWOOD HOTELS & RESORTS WORL 144A 7.875% 05/01/12		12/07/2009	Various		4,429,000	4,300,000	4,789,125	4,523,131		(58,023)		(58,023)		4,465,108		(36,108)	(36,108)	372,488	05/01/2012
863579-TA-6	SARM_05-12 05-12 B1 4.984% 06/25/35		12/28/2009	Paydown		296,304	27,731	296,304	296,315	388,156	(11)		388,145		296,304					06/25/2035
863579-US-5	SARM_05-15 05-15 3A1 5.499% 07/25/35		12/01/2009	Paydown		1,168,563	1,168,563	1,051,707	1,052,614		115,949		115,949		1,168,563				33,985	07/25/2035
86359B-H9-5	SASC_04-20 04-20 4A1 6.000% 11/25/34		12/01/2009	Paydown		1,602,623	1,602,623	1,561,055	1,561,232		41,391		41,391		1,602,623				48,369	11/25/2034
900738-AA-9	TUSCARORA GAS TRANSMISSION COM 7.130% 12/21/10		12/21/2009	Redemption 100.0000		213,760	213,760	213,760	213,760						213,760				11,431	12/21/2010
90331H-JK-0	US BANK NA 3.400% 03/02/09		03/02/2009	Maturity		17,000,000	17,000,000	16,940,500	16,997,831		2,169		2,169		17,000,000				290,606	03/02/2009
90333W-AA-6	US BANK NA 6.375% 08/01/11		09/25/2009	Various		87,315,458	81,640,000	89,840,193	84,659,642		(589,421)		(589,421)		84,070,221		3,245,236	3,245,236	4,892,958	08/01/2011
90357#-AE-6	BURLINGTON NORTHERN SANTA FE C 2005-T-4 SER 2 5.270% 10/01/23		10/01/2009	Redemption 100.0000		163,818	163,818	163,818	163,818						163,818				4,857	10/01/2023
90357#-AF-3	BURLINGTON NORTHERN SANTA FE C 2005-U-4 SER 3 5.270% 10/01/23		04/01/2009	Redemption 100.0000		29,622	29,622	29,622	29,622						29,622				781	10/01/2023
90357#-AG-1	BURLINGTON NORTHERN SANTA FE C 2005-V-4 SER 4 5.270% 10/01/22		04/01/2009	Redemption 100.0000		338,183	338,183	338,183	338,183						338,183				8,911	10/01/2022
90357#-AH-9	BURLINGTON NORTHERN SANTA FE C 2005-W-4 SER 5 5.270% 10/01/23		04/01/2009	Redemption 100.0000		211,537	211,537	211,537	211,537						211,537				5,574	10/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SANTA FE C 2005-X-4 SER 6 5.270% 10/01/23		04/01/2009	Redemption 100.0000		241,344	241,344	241,344	241,344						241,344				6,359	10/01/2023
90357#-AK-2	BURLINGTON NORTHERN SANTA FE C 2005-Y-4 SER 7 A 5.270% 10/01/22		10/01/2009	Redemption 100.0000		156,902	156,902	156,902	156,902						156,902				4,442	10/01/2022
90357#-AL-0	BURLINGTON NORTHERN SANTA FE C 2005-Y-4 SER 8 B 5.270% 10/01/22		04/01/2009	Redemption 100.0000		235,957	235,957	235,957	235,957						235,957				6,217	10/01/2022
90357#-AM-8	BURLINGTON NORTHERN SANTA FE C 2005-Z-4 SER 9 5.270% 04/01/23		04/01/2009	Redemption 100.0000		106,057	106,057	106,057	106,057						106,057				2,795	04/01/2023
90357#-AN-6	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 10 A 5.270% 04/01/21		04/01/2009	Redemption 100.0000		44,529	44,529	44,529	44,529						44,529				1,173	04/01/2021
90357#-AP-1	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 11 B 5.270% 04/01/20		04/01/2009	Redemption 100.0000		81,374	81,374	81,374	81,374						81,374				2,144	04/01/2020
90357#-AQ-9	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 12 C 5.270% 04/01/20		04/01/2009	Redemption 100.0000		66,504	66,504	66,504	66,504						66,504				1,752	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 13 D 5.270% 04/01/21		04/01/2009	Redemption 100.0000		74,957	74,957	74,957	74,957						74,957				1,975	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 14 E 5.270% 04/01/20		04/01/2009	Redemption 100.0000		60,354	60,354	60,354	60,354						60,354				1,590	04/01/2020
90357#-AT-3	BURLINGTON NORTHERN SANTA FE C 2005-BB- SER 15 A 5.270% 04/01/23		04/01/2009	Redemption 100.0000		217,153	217,153	217,153	217,153						217,153				5,722	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SANTA FE C 2005-BB- SER 16 B 5.270% 04/01/23		04/01/2009	Redemption 100.0000		48,505	48,505	48,505	48,505						48,505				1,278	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SANTA FE C 2005-S-4 SER 1 5.270% 10/01/23		04/01/2009	Redemption 100.0000		223,621	223,621	223,621	223,621						223,621				5,892	10/01/2023
90781#-AA-0	UNION PACIFIC CORP 5.510% 07/01/15		07/01/2009	Redemption 100.0000		1,800,947	1,800,947	1,800,947	1,800,947						1,800,947				90,423	07/01/2015
90781#-AB-8	UNION PACIFIC CORP 5.510% 01/02/14		07/02/2009	Redemption 100.0000		1,524,139	1,524,139	1,524,139	1,524,139						1,524,139				55,253	01/02/2014
90781#-AC-6	UNION PACIFIC CORP 5.510% 07/30/12		07/30/2009	Redemption 100.0000		1,353,195	1,353,195	1,353,195	1,353,195						1,353,195				37,415	07/30/2012
90781#-AE-2	UNION PACIFIC RAILROAD COMPANY 4.908% 07/02/16		07/02/2009	Redemption 100.0000		4,563,693	4,563,693	4,563,693	4,563,693						4,563,693				117,695	07/02/2016
90781#-AF-9	UNION PACIFIC CORP 4.200% 04/30/15		04/30/2009	Redemption 100.0000		1,397,712	1,397,712	1,397,712	1,397,712						1,397,712				29,352	04/30/2015
90781#-AG-7	UNION PACIFIC RAILROAD COMPANY 4.400% 01/16/16		01/16/2009	Redemption 100.0000		1,080,797	1,080,797	1,080,797	1,080,797						1,080,797				23,778	01/16/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Maturity Date
	UNION PACIFIC RAILROAD COMPANY 6.630%			Redemption																
907831-AA-9	01/27/22		07/27/2009	100.0000		507,221	507,221	507,221	507,221						507,221				33,629	01/27/2022
	UNION PACIFIC RAILROAD CO 2007 6.176%			Redemption																
90783X-AA-9	01/02/31		01/02/2009	100.0000		41,697	41,697	41,697	41,697						41,697				1,288	01/02/2031
	UNITED ARTISTS THEATRE COMPANY 9.300%																			
909411-AF-7	07/01/15		07/01/2009	COMPANY TRADE		235,984	235,984	189,967	189,967						189,967		46,017	46,017	16,585	07/01/2015
91324P-AK-8	UNITEDHEALTH GROUP INC 4.125% 08/15/09		08/15/2009	Maturity		5,000,000	5,000,000	4,967,500	4,984,706		15,294		15,294		5,000,000				206,250	08/15/2009
925524-AQ-3	CBS CORP 6.625% 05/15/11		09/22/2009	Various		16,176,300	15,500,000	18,298,490	16,437,144		(270,792)		(270,792)		16,166,352		9,948	9,948	847,816	05/15/2011
	WASHINGTON MUTUAL WAMU_05-AR11 05-AR11																			
92922F-2H-0	A1B1 0.812% 08/25/45		03/25/2009	Paydown		276,544	276,544	276,731	276,732		(189)		(189)		276,544				342	08/25/2045
	WAMU_05-AR13 05-AR13 A1A 0.521%																			
92922F-4M-7	10/25/45		12/25/2009	Paydown		1,672,859	1,672,859	1,672,859	1,672,859						1,672,859				6,650	10/25/2045
	WAMU_05-AR15 05-AR15 A1A 0.491%																			
92922F-5T-1	11/25/45		12/25/2009	Paydown		1,818,587	1,818,587	1,818,587	1,818,587						1,818,587				6,922	11/25/2045
	WASHINGTON MUTUAL WAMU_05-AR16 05-AR16 B1																			
92922F-7G-7	5.119% 12/25/35		12/28/2009	Paydown		8,588	13,293	8,588	8,586	4,626,416	(2)		4,626,414		8,588					12/25/2035
	WASHINGTON MUTUAL WAMU_05-AR17 05-AR17																			
92922F-7P-7	A1A1 0.501% 12/25/45		12/25/2009	Paydown		1,088,108	1,088,108	1,088,108	1,088,108						1,088,108				4,059	12/25/2045
	WASHINGTON MUTUAL WAMU_04-S3 2004S3 1A2																			
92922F-UR-7	5.000% 07/25/34		12/01/2009	Paydown		177,291	177,291	179,119	178,223		(932)		(932)		177,291				4,838	06/01/2014
	WASHINGTON MUTUAL WAMU_05-AR19 05-AR19																			
92925C-BA-9	A1A1 0.501% 12/25/45		12/25/2009	Paydown		1,432,211	1,432,211	1,432,211	1,432,211						1,432,211				5,602	12/25/2045
929766-LW-1	WBCMT_03-C8 2003-C8 A2 3.894% 11/15/35		12/01/2009	Paydown		774,483	774,483	778,328	777,389		(2,906)		(2,906)		774,483				15,180	11/15/2035
929903-AD-4	WACHOVIA CORP 3.625% 02/17/09		02/17/2009	Maturity		24,500,000	24,500,000	24,443,895	24,498,462		1,538		1,538		24,500,000				444,063	02/17/2009
931142-BT-9	WAL-MART STORES INC 4.550% 05/01/13		03/19/2009	Various		51,278,645	48,500,000	47,830,710	48,159,300		15,836		15,836		48,175,136		3,103,509	3,103,509	865,195	05/01/2013
931142-BV-4	WAL-MART STORES INC 4.125% 02/15/11		06/16/2009	Various		74,889,000	72,000,000	72,214,350	72,072,643		(16,119)		(16,119)		72,056,524		2,832,476	2,832,476	2,433,521	02/15/2011
	WASHINGTON MUTUAL WAMU_05-AR1 05-AR1 A2A1																			
939336-X6-5	0.571% 01/25/45		12/25/2009	Paydown		614,258	614,258	614,258	614,258						614,258				2,677	01/25/2045
939336-Z6-3	WAMU_05-AR3 05-AR3 B1 4.609% 03/25/35		12/01/2009	Paydown		4,721	4,721	4,666	4,674		47		47		4,721				122	03/25/2035
94106L-AE-9	WASTE MANAGEMENT INC 6.875% 05/15/09		05/15/2009	Maturity		15,000,000	15,000,000	14,951,100	14,997,545		2,456		2,456		15,000,000				515,625	05/15/2009
94973V-AF-4	WELLPOINT INC 4.250% 12/15/09		12/15/2009	Maturity		5,000,000	5,000,000	4,991,000	4,994,949		5,051		5,051		5,000,000				212,500	12/15/2009
949746-CE-9	WELLS FARGO & CO 6.375% 08/01/11		09/25/2009	Various		14,977,760	14,000,000	15,927,660	14,675,054		(187,725)		(187,725)		14,487,329		490,431	490,431	1,038,771	08/01/2011
949748-AF-4	WELLS FARGO BANK NA 6.450% 02/01/11		09/25/2009	Various		51,917,570	49,500,000	54,819,135	51,272,426		(334,640)		(334,640)		50,937,786		979,784	979,784	2,591,108	02/01/2011
	BURLINGTON NORTHERN SANTA FE C 25.878%			Redemption																
94978#-AQ-0	08/01/22		12/01/2009	100.0000		345,330	345,330	345,330	345,289		42		42		345,330				18,003	08/01/2022
				Redemption																
94978#-CA-3	JM HUBER AM SOUTH 6.210% 01/02/20		01/02/2009	100.0000		250,448	250,448	250,448	250,448						250,448				7,776	01/02/2020
				Redemption																
94978#-CB-1	JM HUBER KEY BROKEN BOW 6.210% 01/02/20		01/02/2009	100.0000		248,539	248,539	248,539	248,539						248,539				7,717	01/02/2020
94980Y-AA-0	WFMBS_03-16 03-16 1A1 4.750% 12/25/18		12/01/2009	Paydown		2,198,127	2,198,127	2,073,280	2,076,638		121,489		121,489		2,198,127				57,924	12/25/2018
94981A-AA-1	WFMBS_03-14 03-14 1A1 4.750% 12/25/18		12/01/2009	Paydown		1,936,658	1,936,658	1,853,745	1,856,783		79,875		79,875		1,936,658				48,439	12/25/2018
	WFMBS_05-AR4 05-AR4 2A2 4.338% 04/25/35																			
94981N-AH-8			06/19/2009	GREENWICH CAPITAL		13,722,415	16,582,979	11,462,984	11,481,137		(804)		(804)		11,480,333		2,242,082	2,242,082	424,182	04/25/2035
	WFMBS_05-AR4 05-AR4 2A2 4.338% 04/25/35																			
94981N-AH-8			06/01/2009	Paydown		2,960,930	2,960,930	2,046,743	2,049,984		910,946		910,946		2,960,930				44,551	04/25/2035
94981U-AL-3	WFMBS_05-AR2 05-AR2 B1 4.493% 03/25/35		12/28/2009	Paydown		67,248	37,409	67,248	67,250	3,811,646	(2)		3,811,644		67,248					03/25/2035
	WFMBS_05-AR15 05-AR15 B1 5.123%																			
949835-AP-7	09/25/35		12/01/2009	Paydown		45,465	45,465	43,932	44,105		1,360		1,360		45,465				1,243	09/25/2035
962166-BP-8	WEYERHAEUSER CO REG'D 6.750% 03/15/12		12/10/2009	Various		29,750,000	28,000,000	31,106,590	29,474,360		(409,847)		(409,847)		29,064,513		685,487	685,487	2,336,250	03/15/2012
	WILSHIRE COLORADO COLORADO 10.517%			Redemption																
97186Q-A*-5	03/11/14		10/31/2009	100.0000		36,836	36,836	36,877	36,952		(116)		(116)		36,836				2,561	03/01/2013
	WILSHIRE WISCONSIN WISCONSIN 10.000%																			
97187@-AA-7	10/25/09		10/25/2009	Maturity		1,000,000	1,000,000	1,010,090	1,005,306		(5,306)		(5,306)		1,000,000				61,110	10/25/2009
	WILSHIRE FLORIDA FLORIDA 10.000% 04/09/09																			
97189#-AA-3			04/09/2009	Maturity		818,628	818,628	842,992	819,787		(1,158)		(1,158)		818,628				39,567	04/09/2009
	WILSHIRE LOUISIANA ADVISERS LL 11.000%																			
97189*-AA-7	10/14/09		10/14/2009	Maturity		1,000,000	1,000,000	1,065,780	1,012,881		(12,881)		(12,881)		1,000,000				54,692	10/14/2009
	WIREFREE PARTNERS_05-1 05-1 NOTE 5.997%																			
976526-AA-1	11/17/19		11/17/2009	Paydown		1,207,737	1,207,737	1,207,707	1,207,412		325		325		1,207,737				(864,175)	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Maturity Date
B0A0BZ-X2-8	FHA COLLATERAL - MUNI 7.000% 06/01/14		12/01/2009	Paydown		631,924	631,924	610,044	622,298		9,627		9,627		631,924				21,955	06/01/2014
003669-AC-2	ABITIBI-CONSOLIDATED INC 0.000% 06/20/13	A	09/18/2009	BARCLAYS BANK PLC		165,000	1,000,000	80,000	80,000						80,000		85,000	85,000		06/20/2013
136385-AL-5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/38	A	09/24/2009	GOLDMAN SACHS & CO.		9,243,256	8,800,000	6,366,403	6,367,470		15,066		15,066		6,382,536		2,860,720	2,860,720	571,389	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/39	A	09/24/2009	Various		16,826,150	15,000,000	11,675,488	11,678,534		18,829		18,829		11,697,363		5,128,787	5,128,787	1,175,625	02/01/2039
146900-AC-9	CASCADES INC 7.250% 02/15/13	A	12/03/2009	Various		13,632,300	13,770,000	14,347,898	13,968,396		(84,400)		(84,400)		13,883,996		(251,696)	(251,696)	1,297,823	02/15/2013
20825U-AB-0	CONOCO FUNDING CO 6.350% 10/15/11	A	06/16/2009	Various		8,333,450	7,635,000	8,614,796	8,001,638		(58,248)		(58,248)		7,943,390		390,060	390,060	328,602	10/15/2011
25179S-AC-4	DEVON FINANCING CORP 6.875% 09/30/11	A	03/31/2009	Various		11,585,906	11,100,000	11,030,625	11,032,287		6,619		6,619		11,038,906		547,000	547,000	379,166	09/30/2011
51157*-AA-2	ENBRIDGE PIPELINES INC 9.150% 12/15/11	A	12/15/2009	Various		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				164,700	12/15/2011
65542N-AJ-6	NORAMPAC INC 6.750% 06/01/13	A	12/17/2009	Various		23,363,563	23,810,000	24,559,659	24,083,831		(109,687)		(109,687)		23,974,144		(610,582)	(610,582)	1,678,605	06/01/2013
67000X-AB-2	NOVELIS INC/GA 7.250% 02/15/15	A	11/10/2009	Various		6,927,775	7,655,000	7,387,075	7,439,001		25,032		25,032		7,464,033		(536,258)	(536,258)	695,276	02/15/2015
71644E-AJ-1	PETRO-CANADA 6.800% 05/15/38	A	09/24/2009	Various		21,274,300	20,000,000	14,122,950	14,126,608		28,066		28,066		14,154,674		7,119,626	7,119,626	1,186,222	05/15/2038
82028K-AG-6	SHAW COMMUNICATIONS INC 7.250% 04/06/11	A	10/13/2009	Various		8,478,064	7,745,000	8,106,288	7,871,923		(41,821)		(41,821)		7,830,102		647,963	647,963	572,431	04/06/2011
82028K-AH-4	SHAW COMMUNICATIONS INC 7.200% 12/15/11	A	10/20/2009	Various		10,007,694	8,900,000	9,269,450	9,050,708		(38,194)		(38,194)		9,012,514		995,180	995,180	542,900	12/15/2011
87971M-AC-7	TELUS CORP 8.000% 06/01/11	A	06/04/2009	NBC LEVESQUE INTL LTD		1,990,230	1,850,000	1,816,441	1,816,868		5,624		5,624		1,822,492		167,738	167,738	77,289	06/01/2011
87971M-AC-7	TELUS CORP 8.000% 06/01/11	A	12/31/2009	Various		39,956,329	36,409,000	38,531,032	37,490,118		(430,724)		(430,724)		37,059,394		2,896,935	2,896,935	3,155,447	06/01/2011
884903-AS-4	THOMSON REUTERS CORP 4.250% 08/15/09	A	08/15/2009	Maturity		10,000,000	10,000,000	9,912,500	9,989,879		10,121		10,121		10,000,000				425,000	08/15/2009
01129*-AC-8	ALAMO CEMENT CO 4.900% 10/20/11	F	10/20/2009	Redemption 100.0000		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				105,000	10/20/2011
055451-AA-6	BHP BILLITON 4.800% 04/15/13	F	03/18/2009	STONE & YOUNGBERG		3,029,150	3,000,000	2,996,700	2,998,386		75		75		2,998,461		30,689	30,689	62,133	04/15/2013
05565Q-BF-4	BP CAPITAL MARKETS PLC 5.250% 11/07/13	F	03/19/2009	WACHOVIA CAPITAL MARKETS		15,955,350	15,000,000	15,069,550	15,068,091		(2,785)		(2,785)		15,065,306		890,044	890,044	299,688	11/07/2013
111013-AB-4	BRITISH SKY BROADCASTING GROUP 6.875% 02/23/09	F	02/23/2009	Various		17,500,000	17,500,000	16,500,040	17,474,729		25,271		25,271		17,500,000				601,563	02/23/2009
12626#-AF-2	CRH PLC 7.740% 09/22/09	F	09/22/2009	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,548,000	09/22/2009
22268*-AE-1	AKZO NOBEL NV 7.340% 04/23/09	F	04/23/2009	Various		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				348,650	04/23/2009
245655-AF-2	ML CLO XIX STERLING - CAYMAN L SER 98 1 4.249% 12/23/10	F	12/23/2009	COMPANY TRADE		416,522	416,522										416,522	416,522		12/23/2010
251594-AE-7	DBS BANK LTD/SINGAPORE 144A 7.125% 05/15/11	F	03/10/2009	BNP SECURITIES		1,056,870	1,000,000	1,120,650	1,039,825		(3,175)		(3,175)		1,036,650		20,220	20,220	23,354	05/15/2011
25244S-AB-7	DIAGEO FINANCE BV 3.875% 04/01/11	F	06/16/2009	Various		70,863,525	69,250,000	66,612,465	68,292,072		190,895		190,895		68,482,967		2,380,558	2,380,558	1,923,130	04/01/2011
35177P-AK-3	FRANCE TELECOM SA 7.750% 03/01/11	F	06/16/2009	Various		24,953,620	23,000,000	29,001,190	24,760,172		(366,687)		(366,687)		24,393,485		560,135	560,135	1,426,000	03/01/2011
404280-AB-5	HSBC HOLDINGS PLC 5.250% 12/12/12	F	05/11/2009	Various		10,254,600	10,000,000	10,072,800	10,036,015		(3,075)		(3,075)		10,032,939		221,661	221,661	221,667	12/12/2012
55306C-AE-8	ML CLO XIX STERLING - CAYMAN L CLO B-2 0.000% 08/24/10	F	06/05/2009	COMPANY TRADE		40,453											40,453	40,453		08/24/2010
638539-AH-9	NATIONAL WESTMINSTER BANK PLC 7.375% 10/01/09	F	10/01/2009	Various		10,000,000	10,000,000	11,050,100	10,136,538		(136,538)		(136,538)		10,000,000				737,500	10/01/2009
63859U-AG-8	NATIONWIDE BLDG SOCIETY 4.000% 01/15/09	F	01/15/2009	Various		18,000,000	18,000,000	17,959,680	17,999,670		330		330		18,000,000				360,000	01/15/2009
92857T-AG-2	VODAFONE GROUP PLC 7.750% 02/15/10	F	03/20/2009	MORGAN STANLEY & CO.		15,555,900	15,000,000	16,192,380	15,197,116		(39,866)		(39,866)		15,157,250		398,650	398,650	710,417	02/15/2010
G9158*-AA-2	UTI WORLDWIDE INC 6.310% 07/13/11	F	07/13/2009	Redemption 100.0000		3,666,630	3,666,630	3,666,630	3,666,630						3,666,630				173,523	07/13/2011
L6466#-AA-5	MONDADORI FINANCE SA /PVT 5.420% 12/18/13	F	05/26/2009	Various		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				535,225	12/18/2013
N0060#-AA-6	ADIDAS-SALOMON AG 5.200% 01/24/09	F	01/24/2009	Maturity		38,000,000	38,000,000	38,000,000	38,000,000						38,000,000				988,000	01/24/2009
Q5581#-AA-2	LION NATHAN LTD 8.650% 02/28/12	F	02/28/2009	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				86,500	02/28/2012
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						3,071,547,674	3,263,768,003	3,078,964,503	3,048,749,292	49,795,882	1,879,360	32,312,822	19,362,420		3,017,866,291		53,569,969	53,569,969	126,247,122	XXX
4199999. Bonds - Credit Tenant Loans																				XXX
4899999. Bonds - Hybrid Securities																				XXX
5599999. Bonds - Parent, Subsidiaries and Affiliates																				XXX
8399997. Total - Bonds - Part 4						4,940,566,874	5,088,610,395	4,953,799,423	4,894,594,681	49,795,882	(3,667,271)	32,312,822	13,815,789		4,858,165,051		82,290,407	82,290,407	171,981,956	XXX
8399998. Total - Bonds - Part 5						3,021,264,923	2,983,513,455	2,901,035,994			57,972,463		57,972,463		2,959,010,986		62,253,289	62,253,289	41,614,722	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
8399999. Total - Bonds						7,961,831,797	8,072,123,850	7,854,835,417	4,894,594,681	49,795,882	54,305,192	32,312,822	71,788,252		7,817,176,037		144,543,696	144,543,696	213,596,678	XXX
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX													XXX
8599999. Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
	ARCHIMEDES FUNDING II LTD II D RES																			
03955P-AA-1	0.000% 10/08/10		07/28/2009	COMPANY TRADE	7,978.000	7,978											7,977	7,977		
15641W-20-1	CENTURION CDO IV LTD IV 0.000% 03/27/16	F	04/06/2009	COMPANY TRADE	0.000	154,316											154,316	154,316		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						162,294	XXX										162,293	162,293		XXX
02583#-10-7	RVS Tax Advantaged Investments Inc		12/31/2009	COMPANY TRADE	0.000	21,922,632		21,922,632							21,922,632					
318181-9C-0	RiverSource Life Insurance Co. of New York		12/31/2009	COMPANY TRADE	0.000	12,548		12,548							12,548					
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						21,935,180	XXX	21,935,180							21,935,180					XXX
9299999. Common Stocks - Mutual Funds							XXX													XXX
9399999. Common Stocks - Money Market Mutual Funds							XXX													XXX
9799997. Total - Common Stocks - Part 4						22,097,474	XXX	21,935,180							21,935,180		162,293	162,293		XXX
9799998. Total - Common Stocks - Part 5						716,195	XXX	181							181		716,014	716,014	1	XXX
9799999. Total - Common Stocks						22,813,669	XXX	21,935,361							21,935,361		878,307	878,307	1	XXX
9899999. Total - Preferred and Common Stocks						22,813,669	XXX	21,935,361							21,935,361		878,307	878,307	1	XXX
9999999 - Totals						7,984,645,466	XXX	7,876,770,778	4,894,594,681	49,795,882	54,305,192	32,312,822	71,788,252		7,839,111,398		145,422,003	145,422,003	213,596,679	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 Value (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
17307G-WE-4	CMLTI_05-4 05-4 A 5.342% 08/25/35		01/13/2009	JEFFRIES & CO.	06/03/2009	GREENWICH CAPITAL	28,871,955	25,118,601	24,396,802	25,128,846		10,245		10,245			(732,044)	(732,044)	672,737	64,269
17307G-WE-4	CMLTI_05-4 05-4 A 5.342% 08/25/35		01/13/2009	JEFFRIES & CO.	06/01/2009	Paydown	2,362,045	2,054,979	2,362,045	2,362,045		307,066		307,066					35,367	5,258
254683-AH-8	DCENT_08-A4 08-A4 A4 5.650% 12/15/15		04/03/2009	Various	06/04/2009	CS FIRST BOSTON NZ	77,500,000	75,196,641	79,534,375	75,279,974		83,334		83,334			4,254,401	4,254,401	1,021,708	265,628
337932-AB-3	FIRST ENERGY CORP 6.45% 11/15/11		05/19/2009	COMPANY TRADE	05/20/2009	COMPANY TRADE			2,411								2,411	2,411		
36202F-AU-0	GNMA II 004519 4.500% 08/20/39		09/17/2009	BANK OF AMERICA	09/25/2009	GOLDMAN SACHS & CO.	494,577	491,176	500,218	491,178		1		1			9,040	9,040	1,731	1,236
36202F-BH-8	GNMA II 004540 4.500% 09/20/39		09/17/2009	BANK OF AMERICA	09/25/2009	GOLDMAN SACHS & CO.	248,505,423	247,520,386	251,339,938	247,520,414		28		28			3,819,524	3,819,524	869,769	621,264
38373M-8B-9	GNMA_09-63 2009-63 A 3.400% 01/16/38		08/11/2009	BANK OF AMERICA	12/01/2009	Paydown	75,958	75,317	75,958	75,958		641		641					650	194
481247-AH-7	JPMORGAN CHASE & CO - - LT GTD 0.741% 02/23/11		02/18/2009	MORGAN (J.P.) SECURITIES	08/11/2009	HONG KONG SHANGHAI BANKING	8,400,000	8,400,000	8,422,982	8,400,000							22,982	22,982	42,401	
481247-AJ-3	JPMORGAN CHASE & CO - - LT GTD 0.859% 06/15/12		02/26/2009	MORGAN (J.P.) SECURITIES	08/11/2009	GOLDMAN SACHS & CO.	38,500,000	38,530,800	38,809,425	38,526,630		(4,170)		(4,170)			282,794	282,794	239,241	4,606
61745M-A4-5	MSM_2004-3 04-3 3A 6.000% 04/25/34		01/15/2009	DEUTSCHE BANK	06/03/2009	MORGAN (J.P.) SECURITIES	24,050,846	22,667,923	22,134,294	22,660,726		(7,196)		(7,196)			(526,432)	(526,432)	629,330	80,169
61745M-A4-5	MSM_2004-3 04-3 3A 6.000% 04/25/34		01/15/2009	DEUTSCHE BANK	06/01/2009	Paydown	1,742,963	1,642,743	1,742,963	1,742,963		100,220		100,220					32,061	5,810
69351C-AD-5	PNC FUNDING CORP - - LT GTD 0.490% 04/01/12		03/25/2009	CITIGROUP GLOBAL MARKETS INC	08/11/2009	MORGAN STANLEY & CO.	20,000,000	20,000,000	20,129,920	20,000,000							129,920	129,920	92,057	
76110H-KJ-7	RALI_03-QS19 03-QS19 A1 5.750% 10/25/33		01/16/2009	DEUTSCHE BANK	06/03/2009	AMHERST	35,071,803	32,309,898	32,616,777	32,335,380		25,482		25,482			281,397	281,397	879,474	117,637
76110H-KJ-7	RALI_03-QS19 03-QS19 A1 5.750% 10/25/33		01/16/2009	DEUTSCHE BANK	06/01/2009	Paydown	2,553,540	2,352,449	2,553,540	2,553,540		201,091		201,091					42,866	8,565
85744R-AB-8	STATE STREET CORPORATION - - L 0.454% 09/15/11		03/17/2009	GOLDMAN SACHS & CO.	08/11/2009	GOLDMAN SACHS & CO.	20,000,000	20,000,000	20,120,120	20,000,000							120,120	120,120	99,542	
88033G-AW-0	TENET HEALTHCARE CORP 6.500% 06/01/12		08/07/2009	COMPANY TRADE	08/08/2009	COMPANY TRADE			557,390								557,390	557,390		
BAX370-MB-9	JPMRR_09-9 09-9 1A1 5.002% 10/25/35		07/13/2009	MORGAN (J.P.) SECURITIES	07/21/2009	MORGAN (J.P.) SECURITIES	32,046,000	30,003,068	30,724,103	30,003,068							721,035	721,035	129,121	129,121
06765X-AB-5	BARCLAYS BANK PLC - - LT GTD 1.437% 03/05/12	F	03/02/2009	BARCLAYS BANK PLC	08/11/2009	BARCLAYS BANK PLC	38,500,000	38,500,000	39,203,395	38,500,000							703,395	703,395	311,231	
45818W-AD-8	INTER AMERICAN DEVELOPMENT BAN 0.454% 03/16/11	F	03/09/2009	HONG KONG SHANGHAI BANKING	08/11/2009	GOLDMAN SACHS & CO.	33,500,000	33,500,000	33,656,043	33,500,000							156,043	156,043	175,241	
48245A-BT-7	KREDITANSTALT FUER WIDERAUFBAU 0.532% 03/02/11	F	02/20/2009	GOLDMAN SACHS & CO.	08/11/2009	HONG KONG SHANGHAI BANKING	24,500,000	24,500,000	24,637,641	24,500,000							137,641	137,641	142,451	
539473-AB-4	LLOYDS TSB BANK PLC - - LT GTD 1.110% 04/01/11	F	03/25/2009	CITIGROUP GLOBAL MARKETS INC	08/11/2009	BANK OF AMERICA	35,000,000	35,000,000	35,422,800	35,000,000							422,800	422,800	239,988	
78011C-AB-2	ROYAL BANK OF SCOTLAND PLC - - 1.159% 05/11/12	F	05/05/2009	GREENWICH CAPITAL	08/11/2009	HONG KONG SHANGHAI BANKING	19,600,000	19,600,000	19,900,586	19,600,000							300,586	300,586	83,282	
8672EP-AA-5	SUNCORP-METWAY LTD - - LT GTD 1.534% 04/15/11	F	04/08/2009	CITIGROUP GLOBAL MARKETS INC	08/11/2009	BARCLAYS PLC	14,000,000	14,000,000	14,266,140	14,000,000							266,140	266,140	104,796	
0399999. Bonds - U.S. Governments							705,275,110	691,463,981	703,109,866	692,180,722		716,742		716,742			10,929,143	10,929,143	5,845,044	1,303,757
1099999. Bonds - All Other Governments																				
1799999. Bonds - U.S. States, Territories and Possessions																				
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
02R050-67-1	FREDDIE MAC GOLD 5.000% 07/01/39		06/11/2009	BARCLAYS BANK PLC	07/09/2009	BARCLAYS BANK PLC	30,000,000	30,140,625	30,140,625	30,140,625									50,000	50,000
3128M7-DJ-2	FREDDIE MAC GOLD G05205 5.000% 01/01/39		07/09/2009	BARCLAYS BANK PLC	09/25/2009	GOLDMAN SACHS & CO.	29,075,261	29,211,551	30,036,107	29,208,764		(2,788)		(2,788)			827,344	827,344	355,364	48,459
3128M7-DJ-2	FREDDIE MAC GOLD G05205 5.000% 01/01/39		07/09/2009	BARCLAYS BANK PLC	09/01/2009	Paydown	924,740	929,074	924,740	924,740		(4,335)		(4,335)					5,340	1,541
312933-3J-1	FREDDIE MAC GOLD A87101 4.500% 07/01/39		06/23/2009	BANK OF AMERICA	12/18/2009	CITIGROUP GLOBAL MARKETS INC	44,393,861	43,870,153	45,104,857	43,874,784		4,632		4,632			1,230,073	1,230,073	954,468	66,591
312933-3J-1	FREDDIE MAC GOLD A87101 4.500% 07/01/39		06/23/2009	BANK OF AMERICA	12/01/2009	Paydown	497,035	491,172	497,035	497,035		5,863		5,863					6,266	746

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 Value (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
	FREDDIE MAC GOLD A87597 5.000%																			
312934-NN-8	08/01/39		07/15/2009	RBC DOMINION SECURITIES	09/25/2009	GOLDMAN SACHS & CO.	89,402,558	90,659,781	92,357,033	90,653,492		(6,289)		(6,289)			1,703,541	1,703,541	720,187	149,004
	FREDDIE MAC GOLD A87597 5.000%																			
312934-NN-8	08/01/39		07/15/2009	RBC DOMINION SECURITIES	09/01/2009	Paydown	256,317	259,922	256,317	256,317		(3,604)		(3,604)					1,068	427
	FANNIE MAE FNMA_93-204 CMO 204 Z-PZ																			
31359E-KZ-3	6.500% 10/25/23		02/01/2009	Interest Capitalization	12/01/2009	Paydown	7,746	7,746	7,746	7,746									423	
31410F-Z9-9	FANNIE MAE 888268 6.000% 03/01/37		03/19/2009	BARCLAYS BANK PLC	12/18/2009	Various	290,210,635	302,998,041	307,765,344	303,088,920		90,879		90,879			4,676,424	4,676,424	10,024,583	1,112,474
31410F-Z9-9	FANNIE MAE 888268 6.000% 03/01/37		03/19/2009	BARCLAYS BANK PLC	12/01/2009	Paydown	57,614,094	60,152,715	57,614,094	57,614,094		(2,538,621)		(2,538,621)					1,300,138	220,854
31412Q-BL-2	FANNIE MAE 931643 5.000% 07/01/39		08/11/2009	BARCLAYS BANK PLC	09/29/2009	GOLDMAN SACHS & CO.	102,013,337	103,870,298	105,368,619	103,858,631		(11,667)		(11,667)			1,509,988	1,509,988	821,774	170,022
31412Q-BL-2	FANNIE MAE 931643 5.000% 07/01/39		08/11/2009	BARCLAYS BANK PLC	09/01/2009	Paydown	467,288	475,794	467,288	467,288		(8,506)		(8,506)					1,947	779
						CITIGROUP GLOBAL MARKETS														
31412U-JF-8	FANNIE MAE 935062 4.500% 04/01/39		06/03/2009	BARCLAYS BANK PLC	12/18/2009	INC	19,564,196	19,570,310	19,894,342	19,569,402		(908)		(908)			324,940	324,940	493,996	24,455
31412U-JF-8	FANNIE MAE 935062 4.500% 04/01/39		06/03/2009	BARCLAYS BANK PLC	12/01/2009	Paydown	330,289	330,392	330,289	330,289		(103)		(103)					5,006	413
31417J-NJ-5	FANNIE MAE AC0392 5.000% 07/01/39		07/15/2009	BARCLAYS BANK PLC	07/30/2009	BARCLAYS BANK PLC	93,114,642	95,049,681	95,064,230	95,049,958		277		277			14,272	14,272	25,865	245,719
31417J-NJ-5	FANNIE MAE AC0392 5.000% 07/01/39		07/15/2009	BARCLAYS BANK PLC	08/01/2009	Paydown	218,969	223,520	218,969	218,969		(4,550)		(4,550)					388,890	578
31417V-PP-2	FANNIE MAE AC8529 4.500% 12/01/39		12/10/2009	GOLDMAN SACHS & CO.	12/10/2009	BANK OF AMERICA	585,500,000	586,978,477	598,124,844	586,978,477							11,146,367	11,146,367	951,438	951,438
	SAN FRANCISCO CALIF CITY & CNT 6.487%																			
79765D-XK-1	11/01/41		09/24/2009	GOLDMAN SACHS & CO.	10/06/2009	GOLDMAN SACHS & CO.	11,960,000	11,960,000	11,996,800	11,960,000							36,800	36,800	1,658	
	UNIVERSITY CALIF REVS 5.770% 05/15/43																			
91412F-7Y-7			08/19/2009	BARCLAYS CAPITAL	12/02/2009	BARCLAYS CAPITAL	12,500,000	12,489,500	12,593,375	12,489,884		384		384			103,491	103,491	200,347	
3199999. Bonds - U.S. Special Revenues							1,368,050,968	1,389,668,752	1,408,762,654	1,387,189,415		(2,479,336)		(2,479,336)			21,573,240	21,573,240	16,308,758	3,043,500
	ADVANTAGE CAPITAL HAWAII INVES 9.250%					Redemption 100.0000														
00834#-AA-6	11/28/21		06/30/2009	Interest Capitalization	07/30/2009		3,026	3,026	3,026	3,026									53	
009363-AD-4	AIRGAS INC 6.250% 07/15/14		03/25/2009	MORGAN (J.P.) SECURITIES	10/13/2009	Call 103.1250	1,880,000	1,786,000	1,938,750	1,794,234		8,234		8,234			144,516	144,516	87,472	24,479
	ALLIED WASTE NORTH AMERICA 7.875%																			
01958X-AZ-0	04/15/13		07/09/2009	Various	11/30/2009	Call 102.6250	74,462,000	76,001,000	76,416,628	75,611,757		(389,243)		(389,243)			804,870	804,870	3,664,927	769,101
	ALLIED WASTE NORTH AMERICA 6.500%																			
01958X-BA-4	11/15/10		05/14/2009	Various	09/29/2009	COMPANY TRADE	3,925,000	3,977,688	4,003,500	3,965,691		(11,997)		(11,997)			37,809	37,809	158,744	66,616
02660T-AW-3	AHM_04-2 04-2 2A 2.520% 02/25/44		12/22/2008	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	1,512,341	985,384	1,512,341	1,512,341		526,956		526,956					30,614	3,787
	AMERICAN TOWER CORP 7.500% 05/01/12																			
029912-AM-4			04/23/2009	CITIGROUP GLOBAL MARKETS INC	06/10/2009	COMPANY TRADE	1,845,000	1,858,838	1,828,856	1,857,281		(1,556)		(1,556)			(28,425)	(28,425)	84,178	68,034
	AMCAR_06-AF 06-AF A4 5.640% 09/06/13																			
030610-AD-1			03/24/2009	CS FIRST BOSTON NZ	12/06/2009	Paydown	3,163,935	2,760,533	3,163,935	3,163,935		403,402		403,402					111,766	10,409
	BCAP_09-RR1 09-RR1 3A1 6.000%																			
05531W-AJ-5	08/26/37		03/05/2009	BARCLAYS BANK PLC	12/01/2009	Paydown	2,991,879	2,961,961	2,991,879	2,991,879		29,919		29,919					74,778	14,461
	BCAP_09-RR1 09-RR1 3A2 5.999%					CITIGROUP GLOBAL MARKETS														
05531W-AK-2	08/26/37		03/05/2009	BARCLAYS BANK PLC	06/09/2009	INC	31,646,000	14,102,249	28,484,725	14,540,797		438,548		438,548			13,943,928	13,943,928	498,477	152,956
	BCAP_09-RR1 09-RR1 4A1 6.000%																			
05531W-AM-8	10/26/36		03/12/2009	BARCLAYS BANK PLC	12/01/2009	Paydown	5,227,367	4,234,167	5,227,367	5,227,367		993,200		993,200					109,809	25,266
05570W-AB-4	BNPP_09-1 09-1 A2 6.000% 08/27/37		04/15/2009	JEFFRIES & CO.	12/01/2009	Paydown	5,342,200	4,006,650	5,342,200	5,342,200		1,335,550		1,335,550					117,855	16,917
05946X-B8-5	BAFC_05-G 05-G A1 5.172% 10/20/35		01/20/2009	JEFFRIES & CO.	12/01/2009	Paydown	3,514,662	3,198,343	3,514,662	3,514,662		316,320		316,320					81,240	11,142
	BACM_05-1 05-1 ASB 4.965% 11/10/42																			
05947U-D2-1			03/25/2009	GUGGENHEIM CAPITAL	12/01/2009	Paydown	2,447,187	2,285,539	2,447,187	2,447,187		161,648		161,648					46,097	9,791
	BAFUN_2001-3 2001-3 A2 5.464%																			
05947U-DP-0	04/11/37		04/13/2009	BANK OF AMERICA	12/01/2009	Paydown	55,418	54,864	55,418	55,418		554		554					1,950	126
05947U-RC-4	BACM_04-2 04-2 A3 4.050% 11/10/38		06/23/2009	Various	12/01/2009	Paydown	1,589,173	1,535,751	1,589,173	1,589,173		53,422		53,422					29,418	3,476
	BOAA_03-10 03-10 5A1 4.500% 12/25/18																			
05948K-HM-4			01/08/2009	GREENWICH CAPITAL	12/01/2009	Paydown	709,145	629,366	709,145	709,145		79,779		79,779					16,487	1,064
	BOAMS_03-8 03-8 1A13 5.500% 11/25/33																			
05948X-WD-9			11/20/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	107,834	107,834	107,834	107,834									494	395
	BAFC_09-R7 09-R7 3A1 4.953% 11/26/35																			
05955G-AP-3			07/16/2009	BANK OF AMERICA	12/01/2009	Paydown	106,904	92,205	106,904	106,904		14,699		14,699					1,327	441
	BAFC_09-R7 09-R7 4A1 5.386% 08/26/35																			
05955G-AR-9			07/28/2009	BANK OF AMERICA	12/01/2009	Paydown	5,371,910	5,288,813	5,371,910	5,371,910		83,097		83,097					66,410	24,116
	BANK OF AMERICA CORP - - LT GT 0.809%																			
06050B-AK-7	06/22/12		03/09/2009	MERRILL LYNCH CAPITAL MARKETS	08/11/2009	Various	33,500,000	33,500,000	33,811,992	33,500,000							311,992	311,992	109,857	
	BSCMS_05-PWR7 05-PWR7 A2 4.945%																			
07383F-3X-4	02/11/41		11/19/2009	Various	12/01/2009	Paydown	795,073	757,244	795,073	795,073		37,829		37,829					11,041	1,992

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 Value (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
07383F-Q5-0	BSCMS_2004-PWR5 04-PWR5 A5 4.978% 07/11/42		09/04/2009	Various	09/24/2009	MORGAN STANLEY & CO.	20,570,000	18,541,834	19,923,973	18,743,305		201,470		201,470			1,180,669	1,180,669	596,359	64,353
125635-AC-6	CLI FUNDING LLC CLIF_06-1 06-1 A 0.413% 08/18/21		11/18/2009	GOLDMAN SACHS & CO.	11/18/2009	COMPANY TRADE	378,165	252,455	254,260	253,612									249,707	100
125635-AC-6	CLI FUNDING LLC CLIF_06-1 06-1 A 0.413% 08/18/21		11/18/2009	GOLDMAN SACHS & CO.	12/18/2009	Paydown	300,263	209,672	300,263	300,263		89,213		89,213					145	62
12640X-AJ-7	CSMC_09-1 09-1R 3A1 5.500% 02/26/36		03/12/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	6,584,006	5,464,725	6,584,006	6,584,006		1,119,281		1,119,281					130,068	30,177
12640X-AN-8	CSMC_09-1 09-1R 4A1 5.070% 07/20/35		03/12/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	5,900,229	4,572,678	5,900,229	5,900,229		1,327,552		1,327,552					114,209	25,385
12641N-AU-3	CSMC_09-4R 09-4R 1A1 5.486% 04/25/36		04/22/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	7,601,227	6,879,110	7,601,227	7,601,227		722,117		722,117					131,589	32,876
12641T-CB-0	CSMC_09-5R 09-5R 3A1 5.507% 07/26/49		06/23/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	3,265,750	3,027,817	3,265,750	3,265,750		237,933		237,933					51,368	14,655
12641T-CQ-7	CSMC_09-5R 09-5R 4A3 5.507% 07/26/49		07/21/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	1,781,085	1,585,166	1,781,085	1,781,085		195,919		195,919					22,856	6,319
126650-AW-0	CVS PASS THROUGH TRUST 5.298% 01/11/27		10/21/2009	Various	12/10/2009	Redemption 100.0000	911,496	683,774	911,496	911,496		227,722		227,722					21,868	3,086
126650-BF-6	CVS PASS THROUGH TRUST 6.036% 12/10/28		06/26/2009	Various	07/10/2009	Redemption 100.0000	24,275	20,750	24,275	24,275		3,525		3,525					122	60
126650-BF-6	CVS PASS THROUGH TRUST 6.036% 12/10/28		06/26/2009	Various	07/16/2009	Tax Free Exchange	10,646,574	9,100,513	9,102,665	9,102,665		2,152		2,152					64,263	26,467
126650-BP-4	CVS PASS THROUGH TRUST 6.036% 12/10/28		11/18/2009	Various	12/10/2009	Redemption 100.0000	44,357	43,517	44,357	44,357		840		840					389	105
126650-BP-4	CVS PASS THROUGH TRUST 6.036% 12/10/28		07/16/2009	Tax Free Exchange	12/10/2009	Redemption 100.0000	155,788	133,084	155,788	155,788		22,704		22,704					2,468	157
126659-AA-9	CVS PASS THROUGH TRUST 8.353% 07/10/31		09/15/2009	Various	12/10/2009	Redemption 100.0000	501,351	510,093	501,351	501,351		(8,742)		(8,742)					11,457	639
12669F-3A-9	CWHL_04-HYB5 04-HY5 2A1 3.647% 04/20/35		01/13/2009	AMHERST	12/01/2009	Paydown	1,384,899	1,145,138	1,384,899	1,384,899		239,761		239,761					29,185	2,777
12669G-PL-9	CWHL_05-7 05-7 3A2 3.189% 03/25/35		04/01/2009	Interest Capitalization	12/01/2009	Paydown	184	184	184	184									2	
14041N-ED-9	COMET_08-A3 08-A3 A3 5.050% 02/15/16		04/03/2009	DEUTSCHE BANK	09/09/2009	STONE & YOUNGBERG	10,000,000	9,693,750	10,712,500	9,723,401		29,651		29,651			989,099	989,099	251,097	32,264
161630-AS-7	CHASE_07-A1 07-A1 6A1 3.694% 02/25/37		01/06/2009	MORGAN (J.P.) SECURITIES	12/01/2009	Paydown	4,569,742	3,918,554	4,569,742	4,569,742		651,188		651,188					95,706	4,826
17307G-BU-1	CMLTI_03-1 03-1 3A5 5.250% 09/25/33		04/16/2009	BROADPOINT SECURITES	12/01/2009	Paydown	1,879,233	1,733,593	1,879,233	1,879,233		145,641		145,641					30,214	5,481
17307G-CK-2	CMLTI_03-1 03-1 WA2 6.500% 06/25/31		01/08/2009	RAYMOND JAMES & ASSOC. INC.	12/01/2009	Paydown	6,097,014	5,746,436	6,097,014	6,097,014		350,578		350,578					170,213	13,679
17314Q-AA-5	CMLTI_09-1 09-11 1A1 4.055% 02/25/37		11/09/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	610,082	603,219	610,082	610,082		6,863		6,863					2,062	2,080
17315A-AA-9	CITIGROUP MORTGAGE LOAN TRUST 09-2 1A1 5.755% 04/25/36		01/30/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	13,823,696	10,644,246	13,823,696	13,823,696		3,179,450		3,179,450					364,156	57,443
17315A-AC-5	CITIGROUP MORTGAGE LOAN TRUST 09-2 2A1 6.073% 09/25/36		02/03/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	24,311,240	21,393,891	24,311,240	24,311,240		2,917,349		2,917,349					684,597	106,439
17315A-AE-1	CITIGROUP MORTGAGE LOAN TRUST 09-2 3A1 5.750% 05/25/36		02/05/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	7,691,636	7,037,847	7,691,636	7,691,636		653,789		653,789					200,648	31,942
17315A-AG-6	CITIGROUP MORTGAGE LOAN TRUST 09-2 4A1 5.500% 03/25/36		02/05/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	10,998,030	10,008,208	10,998,030	10,998,030		989,823		989,823					258,203	43,687
17315C-AG-2	CMLTI_09-3 09-3-3A1 3A1 4.669% 01/19/34		03/13/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	10,496,083	10,207,440	10,496,083	10,496,083		288,642		288,642					198,160	41,088
17315C-AH-0	CMLTI_09-3 09-3-3A2 3A2 4.669% 01/19/34		03/13/2009	CITIGROUP GLOBAL MARKETS INC	06/22/2009	CITIGROUP GLOBAL MARKETS INC	41,137,000	33,693,774	35,994,875	33,683,382		(10,392)		(10,392)			2,311,493	2,311,493	611,071	161,037
17315E-AA-1	CMLTI_09-4 09-4 1A1 3.632% 07/25/35		03/31/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	5,227,038	4,678,199	5,227,038	5,227,038		548,839		548,839					95,872	19,969
17315E-AC-7	CMLTI_09-4 09-4 2A1 4.338% 03/25/35		04/01/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	8,814,223	7,976,872	8,814,223	8,814,223		837,351		837,351					133,912	32,303

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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 Value (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
17315E-AE-3	CMLTI_09-4 09-4 3A1 0.486% 11/25/35		04/01/2009	CITIGROUP GLOBAL MARKETS INC	12/25/2009	Paydown	5,391,551	4,367,156	5,391,551	5,391,551		1,024,395		1,024,395					23,240	3,694
17315E-AS-2	CMLTI_09-4 09-4 7A3 5.500% 05/25/35		04/07/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	335,300	288,358	335,300	335,300		46,942		46,942					10,525	1,486
17315E-AT-0	CMLTI_09-4 09-4 7A4 5.000% 05/25/35		04/16/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	262,444	234,888	262,444	262,444		27,557		27,557					4,953	1,057
17315E-AZ-6	CMLTI_09-4 09-4 8A1 4.687% 07/25/35		04/06/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	3,128,272	2,777,808	3,128,272	3,128,272		350,464		350,464					56,976	11,887
17315E-BB-8	CMLTI_09-4 09-4 9A1 5.114% 03/25/36		04/08/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	10,068,550	8,500,876	10,068,550	10,068,550		1,567,673		1,567,673					152,559	41,446
17315E-BD-4	CMLTI_09-4 09-4 10A1 5.500% 02/25/36		04/09/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	2,309,140	1,985,860	2,309,140	2,309,140		323,280		323,280					47,626	10,231
17315E-BH-5	CMLTI_09-4 09-4 12A1 5.459% 12/25/35		04/15/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	2,171,664	2,035,935	2,171,664	2,171,664		135,729		135,729					41,240	9,612
17315E-BK-8	CMLTI_09-4 09-4 13A1 4.081% 10/25/35		04/21/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	1,693,618	1,448,043	1,693,618	1,693,618		245,575		245,575					26,416	6,728
17315E-BL-6	CMLTI_09-4 09-4 13A2 3.418% 10/25/35		04/21/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	1,558,880	1,332,842	1,558,880	1,558,880		226,038		226,038					22,732	5,209
17315G-AC-2	CMLTI_09-5 09-5 2A1 4.974% 03/25/35		04/24/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	2,347,300	1,995,205	2,347,300	2,347,300		352,095		352,095					37,480	9,078
17315G-AE-8	CMLTI_09-5 09-5 3A1 5.500% 06/25/36		04/24/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	2,336,516	2,137,912	2,336,516	2,336,516		198,604		198,604					39,565	9,995
17315G-AG-3	CMLTI_09-5 09-5 4A1 6.000% 03/25/37		04/24/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	4,539,570	4,085,613	4,539,570	4,539,570		453,957		453,957					82,008	21,185
17315M-AG-0	CMLTI_09-7 09-7 4A1 4.555% 09/25/35		07/13/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	3,646,882	3,355,131	3,646,882	3,646,882		291,751		291,751					33,860	13,851
20173Q-AA-9	GCCFC_07-GG9 07-GG9 A1 5.233% 03/10/39		01/05/2009	GREENWICH CAPITAL	12/01/2009	Paydown	2,398,747	2,293,052	2,398,747	2,398,747		105,695		105,695					65,192	2,441
225470-AK-9	CSFB_05-C5 05-C5 A1 5.046% 08/15/38		01/29/2009	MORGAN (J.P.) SECURITIES	12/01/2009	Paydown	288,922	285,672	288,922	288,922		3,250		3,250					6,636	81
22943Y-FD-6	CSMC_09-3R 09-3R 9A1 6.000% 10/27/36		04/24/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	6,211,584	5,660,306	6,211,584	6,211,584		551,278		551,278					112,151	28,987
22943Y-TV-1	CSMC_09-3R 09-3R 26A1 5.290% 07/27/35		05/07/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	4,869,666	4,565,312	4,869,666	4,869,666		304,354		304,354					87,005	20,067
22944F-AW-9	CSMC_09-2R 09-2R 1A11 3.104% 09/26/34		03/26/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	20,549,565	17,287,322	20,549,565	20,549,565		3,262,243		3,262,243					245,673	61,141
233888-AD-8	DCAT_08-A 08-A A3A 3.700% 06/08/12		01/07/2009	MERRILL LYNCH CAPITAL MARKETS	12/08/2009	Paydown	2,852,238	2,579,159	2,852,238	2,852,238		273,080		273,080					87,782	1,173
25158E-AA-4	DEUTSCHE MORTGAGE SECURITIES I 09-RS2 1A1 6.100% 09/26/36		04/22/2009	DEUTSCHE BANK	12/01/2009	Paydown	5,747,159	4,849,165	5,747,159	5,747,159		897,994		897,994					112,523	26,279
257867-AS-0	RR DONNELLEY & SONS CO 5.625% 01/15/12		01/06/2009	BROADPOINT SECURITES	08/27/2009	COMPANY TRADE	1,500,000	1,346,250	1,522,500	1,375,143		28,893		28,893		147,357	147,357	94,219	40,781
26138E-AC-3	DR PEPPER SNAPPLE GROUP INC 6.820% 05/01/18		01/05/2009	DEUTSCHE BANK	01/22/2009	Tax Free Exchange	8,000,000	7,753,040	7,753,911	7,753,911		871		871					122,760	101,542
29078E-AC-9	EMBARQ CORP 6.738% 06/01/13		07/01/2009	Various	10/14/2009	COMPANY TRADE	15,000,000	15,222,800	15,937,500	15,209,787		(13,013)		(13,013)		727,713	727,713	373,398	101,070
33736X-CV-9	FUNBC_01-C3 01-C3 A3 6.423% 08/15/33		03/16/2009	BANK OF AMERICA	12/01/2009	Paydown	196,637	198,757	196,637	196,637		(2,120)		(2,120)					5,423	632
361849-J6-0	GMACCMSI_2004-C3 04-C3 A3 4.207% 12/10/41		04/14/2009	CS FIRST BOSTON NZ	12/01/2009	Paydown	3,251,532	3,145,858	3,251,532	3,251,532		105,675		105,675					52,399	6,080
36190D-AA-3	GSMSC_09-2R 09-2R 1A1 5.267% 02/26/36		04/07/2009	GOLDMAN SACHS & CO.	12/01/2009	Paydown	19,535,548	16,947,088	19,535,548	19,535,548		2,588,460		2,588,460					392,286	84,521
36190D-AE-5	GSMSC_09-2R 09-2 3A1 5.154% 11/26/35		04/13/2009	GOLDMAN SACHS & CO.	12/01/2009	Paydown	6,231,932	5,421,781	6,231,932	6,231,932		810,151		810,151					108,275	25,854
36228C-SG-9	GSMS_04-C1 2004-C1 A2 4.319% 10/10/28		04/07/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	336,909	327,591	336,909	336,909		9,318		9,318					5,663	485
362525-AA-5	GS MORTGAGE SECURITIES CORPORA 09-1R 1A1 5.350% 11/25/35		03/06/2009	GOLDMAN SACHS & CO.	12/01/2009	Paydown	13,543,659	11,615,556	13,543,659	13,543,659		1,928,103		1,928,103					290,925	58,357
36967H-AM-9	GENERAL ELECTRIC CAPITAL CORP 0.728% 03/11/11		03/09/2009	MORGAN STANLEY & CO.	08/11/2009	GOLDMAN SACHS & CO.	16,000,000	16,000,000	16,042,912	16,000,000						42,912	42,912	77,770		

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 Value (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
396789-BE-8	GCCF_02-C1 2002-C1 A3 4.495% 01/11/17		03/06/2009	MESIROW & CO	12/01/2009	Paydown	44,403	41,794	44,403	44,403		2,609		2,609					727	55
466247-K7-7	JPMMT_06-A2 06-A2 5A1 3.445% 11/25/33		02/03/2009	MORGAN (J.P.) SECURITIES	12/01/2009	Paydown	9,889,064	8,875,435	9,889,064	9,889,064		1,013,629		1,013,629					188,865	7,055
46625Y-GL-1	JPMCC_05-LDP1 05-LDP1 A2 4.625% 03/15/46		04/22/2009	Various	12/01/2009	Paydown	12,581,639	11,938,165	12,581,639	12,581,639		643,474		643,474					341,921	31,266
46625Y-TY-9	JPMCCMSC_05-LDP4 05-LDP4 A2 4.790% 10/15/42		03/20/2009	DEUTSCHE BANK	12/01/2009	Paydown	1,232,281	1,115,022	1,232,281	1,232,281		117,259		117,259					24,878	3,935
46630G-AV-7	JPMMT_07-A1 07-A1 5A5 3.965% 07/25/35		11/17/2009	MORGAN (J.P.) SECURITIES	12/01/2009	Paydown	280,810	263,610	280,810	280,810		17,200		17,200					928	618
46633H-AA-8	JPMRR_09-3 09-3 1A1 4.493% 02/26/35		04/21/2009	MORGAN (J.P.) SECURITIES	12/01/2009	Paydown	2,115,309	1,815,739	2,115,309	2,115,309		299,570		299,570					31,545	7,478
46633H-AC-4	JPMRR_09-3 09-3 2A1 5.500% 02/26/36		04/22/2009	MORGAN (J.P.) SECURITIES	12/01/2009	Paydown	4,772,808	4,293,331	4,772,808	4,772,808		479,476		479,476					83,823	20,417
47232C-AA-2	JMAC_09-R1 09-R1 1A1 5.234% 11/26/35		01/29/2009	JEFFRIES & CO.	12/01/2009	Paydown	5,756,652	5,296,120	5,756,652	5,756,652		460,532		460,532					139,232	21,798
47232C-AC-8	JMAC_09-R1 09-R2 2A1 5.750% 04/26/36		02/02/2009	JEFFRIES & CO.	12/01/2009	Paydown	14,280,985	12,049,582	14,280,985	14,280,985		2,231,404		2,231,404					305,582	59,306
47232C-AE-4	JMAC_09-R1 09-R2 3A1 5.622% 12/26/36		02/03/2009	JEFFRIES & CO.	12/01/2009	Paydown	3,811,100	3,153,983	3,811,100	3,811,100		657,117		657,117					89,037	15,490
47232C-AG-9	JMAC_09-R2 09-R2 4A1 5.628% 06/21/37		02/12/2009	JEFFRIES & CO.	12/01/2009	Paydown	10,262,099	8,511,462	10,262,099	10,262,099		1,750,637		1,750,637					271,974	41,870
47232C-AJ-3	JMAC_09-R1 09-R1 5A1 5.171% 05/21/36		02/18/2009	JEFFRIES & CO.	12/01/2009	Paydown	9,273,325	7,430,252	9,273,325	9,273,325		1,843,073		1,843,073					241,691	34,954
47232T-AG-2	JMAC_09-R3 09-R3 2A1 3.574% 11/26/34		03/24/2009	JEFFRIES & CO.	12/01/2009	Paydown	9,078,539	7,762,151	9,078,539	9,078,539		1,316,388		1,316,388					165,993	34,826
47232T-AM-9	JMAC_09-R3 09-R3 3A1 5.399% 11/26/35		03/26/2009	JEFFRIES & CO.	12/01/2009	Paydown	7,586,868	6,790,247	7,586,868	7,586,868		796,621		796,621					163,136	32,994
47232Y-AA-4	JMAC_09-R6 09-R6 1A1 5.112% 03/26/36		04/01/2009	JEFFRIES & CO.	12/01/2009	Paydown	1,974,611	1,717,912	1,974,611	1,974,611		256,699		256,699					36,919	7,571
47232Y-AF-3	JMAC_09-R6 09-R6 2A1 5.259% 10/26/35		04/01/2009	JEFFRIES & CO.	12/01/2009	Paydown	1,782,648	1,550,904	1,782,648	1,782,648		231,744		231,744					30,804	7,045
47232Y-AS-5	JMAC_09-R6 09-R6 4A1 4.869% 04/26/35		04/08/2009	JEFFRIES & CO.	12/01/2009	Paydown	10,689,698	9,815,281	10,689,698	10,689,698		874,417		874,417					165,037	39,031
47232Y-AX-4	JMAC_09-R6 09-R6 5A1 5.112% 03/26/36		04/17/2009	JEFFRIES & CO.	12/01/2009	Paydown	2,369,533	2,001,071	2,369,533	2,369,533		368,462		368,462					44,302	9,086
47232Y-BH-8	JMAC_09-R6 09-R6 7A1 5.245% 08/26/35		04/20/2009	JEFFRIES & CO.	12/01/2009	Paydown	6,759,176	5,995,389	6,759,176	6,759,176		763,787		763,787					111,079	26,573
502449-AA-9	LVII_09-1 09-1 A1 5.947% 11/27/37		04/20/2009	FIRST TENNESSEE BANK	12/01/2009	Paydown	5,777,703	5,734,370	5,777,703	5,777,703		43,333		43,333					129,040	21,941
52108H-3D-4	LBUBS_05-C2 05-C2 A2 4.821% 04/15/30		11/03/2009	Various	12/11/2009	Paydown	668,230	641,678	668,230	668,230		26,552		26,552					21,087	2,237
52109P-AA-3	LBUBS_07-C6 07-C6 A1 5.569% 07/15/40		04/06/2009	RAYMOND JAMES & ASSOC. INC.	12/11/2009	Paydown	1,119,067	1,121,165	1,119,067	1,119,067		(2,098)		(2,098)					28,244	4,847
55265K-W4-7	MASTR_03-11 03-11 1A1 5.250% 12/25/33		04/16/2009	DESCAP SECURITIES	12/01/2009	Paydown	4,487,986	4,156,997	4,487,986	4,487,986		330,989		330,989					78,748	13,090
576434-FE-9	MASTR ALTERNATIVE LOANS TRUST 03-5 3A1 6.000% 08/25/33		01/14/2009	DEUTSCHE BANK	12/01/2009	Paydown	1,603,890	1,445,506	1,603,890	1,603,890		158,384		158,384					50,894	5,079
59020U-LR-4	MLMI_04-A4 04-A4 A2 3.123% 08/25/34		07/15/2009	AMHERST	12/01/2009	Paydown	568,396	512,977	568,396	568,396		55,419		55,419					4,750	935
59022H-MW-9	MLMT_05-LC1 05-LC1 A2 5.202% 01/12/44		06/09/2009	WACHOVIA CAPITAL MARKETS	12/01/2009	Paydown	1,338,348	1,309,072	1,338,348	1,338,348		29,276		29,276					21,405	2,127
60685W-AG-0	MERRILL LYNCH AIG CBO B-2 0.000% 08/23/10		03/08/2009	COMPANY TRADE	03/09/2009	COMPANY TRADE			59,245								59,245	59,245		
61745M-W3-3	MSCI_05-T17 05-T17 AAB 4.630% 12/13/41		03/26/2009	GUGGENHEIM CAPITAL	12/01/2009	Paydown	17,957	16,261	17,957	17,957		1,696		1,696					624	69
61757U-AL-4	MORGAN STANLEY - - LT GTD 0.744% 02/10/12		02/06/2009	MORGAN STANLEY & CO.	08/11/2009	GOLDMAN SACHS & CO.	70,000,000	70,000,000	70,583,800	70,000,000							583,800	583,800	485,527	
629855-AE-7	NALCO COMPANY 7.750% 11/15/11		01/09/2009	MORGAN (J.P.) SECURITIES	12/28/2009	Call 101.8393	2,200,000	2,112,000	2,240,465	2,124,597		12,597		12,597			115,868	115,868	102,763	27,943

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 Value (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
68389F-JF-2	OOMLT_05-4 05-4 A3 0.491% 11/25/35		01/27/2009	CITIGROUP GLOBAL MARKETS INC	12/25/2009	Paydown	2,954,214	2,352,293	2,954,214	2,954,214		601,921		601,921					9,809	213
74160M-DK-5	PRIME_04-CL1 04-CL1 1A1 6.000% 02/25/34		06/29/2009	Various	12/01/2009	Paydown	3,059,439	2,813,733	3,059,439	3,059,439		245,707		245,707					85,464	6,105
743873-AY-7	PROVIDENT FUNDING MORTGAGE LOA 05-1 3A1 0.526% 05/25/35		01/27/2009	GREENWICH CAPITAL	12/25/2009	Paydown	6,805,548	4,917,009	6,805,548	6,805,548		1,888,540		1,888,540					21,808	642
74927X-AG-7	RBSGC_07-B 07-B 3A1 5.412% 07/25/35		01/21/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	3,540,480	3,031,892	3,540,480	3,540,480		508,587		508,587					86,923	12,128
74928W-AA-1	RBSSP RESECURITIZATION TRUST R 09-5 1A1 5.127% 06/26/36		03/17/2009	GREENWICH CAPITAL	12/01/2009	Paydown	6,485,160	5,885,283	6,485,160	6,485,160		599,877		599,877					126,160	25,872
75524M-AJ-9	RBSSP_09-7 09-7 3A1 6.000% 03/26/36		07/20/2009	GREENWICH CAPITAL	12/01/2009	Paydown	1,855,512	1,776,652	1,855,512	1,855,512		78,859		78,859					24,846	6,804
76112B-MP-2	RAMP_05-SL1 05-SL1 A4 6.000% 05/25/32		01/06/2009	MORGAN (J.P.) SECURITIES	06/03/2009	BAIRD (ROBERT W.) & CO.	4,332,194	3,812,330	4,080,385	3,813,266		936		936		267,119	267,119	113,359	5,776
76112B-MP-2	RAMP_05-SL1 05-SL1 A4 6.000% 05/25/32		01/06/2009	MORGAN (J.P.) SECURITIES	06/01/2009	Paydown	1,784,998	1,570,798	1,784,998	1,784,998		214,200		214,200					30,939	2,380
78442G-HW-9	SLMA_03-10A 03-10A A1A 1.735% 12/15/16		06/26/2009	GOLDMAN SACHS & CO.	09/17/2009	CS FIRST BOSTON NZ	23,650,000	21,994,500	23,295,250	22,053,721		59,221		59,221		1,241,529	1,241,529	98,911	7,250
78442G-HY-5	SLMA_03-10A 03-10A A1C 1.734% 12/15/16		06/26/2009	GOLDMAN SACHS & CO.	09/09/2009	CS FIRST BOSTON NZ	7,000,000	6,510,000	6,895,000	6,524,962		14,962		14,962		370,038	370,038	19,562	1,758
82651C-AA-1	SRFC_09-1 09-1 A 9.790% 12/22/25		05/22/2009	CS FIRST BOSTON NZ	12/20/2009	Paydown	2,082,319	2,082,126	2,082,319	2,082,319		193		193				61,942		
85590A-AD-6	STARWOOD HOTELS & RESORTS WORL 144A 7.875% 05/01/12		08/14/2009	WACHOVIA CAPITAL MARKETS	12/07/2009	COMPANY TRADE	4,705,000	4,716,763	4,846,150	4,716,327		(436)		(436)		129,823	129,823	222,311	111,156
86359B-KA-8	SARM_04-3AC 04-3AC A1 3.258% 03/25/34		01/13/2009	AMHERST	12/01/2009	Paydown	1,055,644	897,298	1,055,644	1,055,644		158,347		158,347				20,524	2,190
86359B-PQ-8	STRUCTURED ADJUSTABLE RATE MOR 04-5 3A1 2.963% 05/25/34		01/14/2009	AMHERST	12/01/2009	Paydown	2,714,280	2,157,852	2,714,280	2,714,280		556,427		556,427				47,538	6,275
86359B-UP-4	SASC_04-12H 04-12H 1A 6.000% 05/25/34		01/05/2009	CANTOR FITZGERALD & CO.	12/01/2009	Paydown	2,218,909	1,847,242	2,218,909	2,218,909		371,667		371,667				59,635	2,589
87246A-AA-6	TIAA REAL ESTATE CDO LTD TIAA_ 07-C4 A1 5.669% 08/15/39		01/14/2009	GOLDMAN SACHS & CO.	12/10/2009	Paydown	3,654,988	3,548,337	3,654,988	3,654,988		106,651		106,651				113,994	5,770
881561-ZA-5	TMTS_05-16HE 05-16HE AF2 4.650% 09/25/36		11/09/2009	CANTOR FITZGERALD & CO.	12/01/2009	Paydown	468,993	462,544	468,993	468,993		6,449		6,449				1,799	744
88732J-AS-7	TIME WARNER CABLE INC 8.250% 04/01/19		04/24/2009	Various	08/10/2009	Various	33,000,000	34,089,519	39,541,810	34,066,517		(23,001)		(23,001)		5,475,293	5,475,293	1,028,958	73,058
929766-B8-5	WBCMT_05-C17 05-C17 A2 4.782% 03/15/42		10/01/2009	Various	12/01/2009	Paydown	7,652,051	7,241,751	7,652,051	7,652,051		410,300		410,300				205,626	17,772
949768-AP-0	WFMBS_03-K 03-K 3A1 4.490% 11/25/33		01/16/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	5,503,480	5,028,805	5,503,480	5,503,480		474,675		474,675				113,592	14,415
949781-AA-6	WFMBS_05-AR1 AR1B 1A1 4.233% 02/25/35		01/08/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	1,875,802	1,599,121	1,875,802	1,875,802		276,681		276,681				41,914	2,840
94980H-AW-9	WFMBS_03-1 03-1 2A9 5.750% 02/25/33		01/26/2009	GREENWICH CAPITAL	12/01/2009	Paydown	2,306,547	2,131,033	2,306,547	2,306,547		175,514		175,514				66,853	10,315
94981J-AA-2	WFMBS_05-AR6 05-AR6 A1 5.026% 04/25/35		01/21/2009	JEFFRIES & CO.	12/01/2009	Paydown	2,992,041	2,625,516	2,992,041	2,992,041		366,525		366,525				72,033	10,460
94981Q-AA-6	WFMBS_05-AR16 05-AR16 1A1 3.560% 10/25/35		01/21/2009	MORGAN STANLEY & CO.	12/01/2009	Paydown	896,732	738,683	896,732	896,732		158,049		158,049				17,979	3,000
949832-AP-4	WFMBS_05-14 05-14 2A1 5.500% 12/25/35		01/30/2009	GREENWICH CAPITAL	12/01/2009	Paydown	2,609,887	2,078,123	2,609,887	2,609,887		531,765		531,765				65,551	1,196
949834-AA-3	WFMBS_07-14 07-14 1A1 6.000% 10/25/37		01/15/2009	CANTOR FITZGERALD & CO.	09/09/2009	MORGAN (J.P.) SECURITIES	7,370,678	5,785,982	6,377,940	5,786,727		744		744		591,213	591,213	310,754	24,569
949834-AA-3	WFMBS_07-14 07-14 1A1 6.000% 10/25/37		01/15/2009	CANTOR FITZGERALD & CO.	09/01/2009	Paydown	1,504,438	1,180,984	1,504,438	1,504,438		323,454		323,454				32,649	5,015
94983B-AS-8	WFMBS_06-4 06-4 2A1 6.000% 04/25/36		01/16/2009	CITIGROUP GLOBAL MARKETS INC	12/01/2009	Paydown	6,993,232	5,804,382	6,993,232	6,993,232		1,188,849		1,188,849				202,185	24,476
94983C-AJ-6	WFMBS_05-AR10 05-AR10 2A6 3.239% 06/25/35		01/12/2009	BARCLAYS BANK PLC	12/01/2009	Paydown	1,128,454	898,531	1,128,454	1,128,454		229,922		229,922				36,422	1,857
94983F-AC-4	WFMBS_06-1 06-1 A3 5.000% 03/25/21		01/05/2009	DEUTSCHE BANK	12/01/2009	Paydown	1,190,185	1,051,826	1,190,185	1,190,185		138,359		138,359				26,777	1,157

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 Value (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
	WFMBS_06-AR6 06-AR6 7A1 5.112%																			
94983T-AN-0	03/25/36		01/12/2009	OPPENHEIMER & CO.	12/01/2009	Paydown	768,542	634,047	768,542	768,542		134,495		134,495					20,328	1,528
292505-AC-8	ENCANA CORP 4.600% 08/15/09	A	01/15/2009	BARCLAYS BANK PLC	08/15/2009	Maturity	1,500,000	1,492,500	1,500,000	1,500,000		7,500		7,500					69,000	29,900
18051G-AD-6	CLARION CBO A-3 0.000% 12/22/09	F	04/29/2009	COMPANY TRADE	04/29/2009	COMPANY TRADE			17,985								17,985	17,985		
	ML CLO XIX STERLING - CAYMAN L CLO B-2																			
55306C-AE-8	0.000% 08/24/10	F	08/31/2009	CAMBRIDGE PARTNERS	08/31/2009	COMPANY TRADE			64,105								64,105	64,105		
902118-AK-4	TYCO INTL GROUP SA 6.875% 01/15/29	F	03/16/2009	COMPANY TRADE	03/16/2009	COMPANY TRADE			220,955								220,955	220,955		
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)							910,187,377	819,903,261	909,392,403	879,640,849		59,735,057		59,735,057			29,750,906	29,750,906	19,460,920	3,567,821
4199999. Bonds - Credit Tenant Loans																				
4899999. Bonds - Hybrid Securities																				
5599999. Bonds - Parent, Subsidiaries and Affiliates																				
8399998. Total - Bonds							2,983,513,455	2,901,035,994	3,021,264,923	2,959,010,986		57,972,463		57,972,463			62,253,289	62,253,289	41,614,722	7,915,078
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
8599999. Preferred Stocks - Parent, Subsidiaries and Affiliates																				
8999998. Total - Preferred Stocks																				
	FEDERAL HOME LOAN BANK Membership Stock																			
4568FH-LB-2			04/30/2009	COMPANY TRADE	11/30/2009	COMPANY TRADE	181.000	181	181	181									1	
	CENTURION CDO IV LTD IV 0.000%																			
15641W-20-1	03/27/16	F	09/28/2009	COMPANY TRADE	09/28/2009	COMPANY TRADE	0.000		713,189								713,189	713,189		
33762S-AA-5	FPRT 98-A SENIOR RESIDUAL ABS		09/18/2009	COMPANY TRADE	09/18/2009	COMPANY TRADE	0.000		2,825								2,825	2,825		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)								181	716,195	181							716,014	716,014	1	
9199999. Common Stocks - Parent, Subsidiaries and Affiliates																				
9299999. Common Stocks - Mutual Funds																				
9399999. Common Stocks - Money Market Mutual Funds																				
9799998. Total - Common Stocks								181	716,195	181							716,014	716,014	1	
9899999. Total - Preferred and Common Stocks								181	716,195	181							716,014	716,014	1	
9999999 - Totals								2,901,036,175	3,021,981,118	2,959,011,167		57,972,463		57,972,463			62,969,303	62,969,303	41,614,723	7,915,078

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								XXX	XXX
318181-9C-0	RiverSource Life Insurance Co. of New York		80594	4CIB1	NO		284,339,774	300.000	100.0
1299999. Common Stock - U.S. Life Insurer							284,339,774	XXX	XXX
	RVS Mutual Funds per Sch D Part 2 Sec 2			4CIA1	NO		48,782	6,992.000	
02583#-10-7	RVS Tax Advantaged Investments Inc			4CIB3	NO		220,713,369	1,000.000	100.0
1799999. Common Stock - Other Affiliates							220,762,151	XXX	XXX
1899999. Total Common Stocks							505,101,925	XXX	XXX
1999999 - Totals							505,101,925	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 $ ----------

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP 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
0399999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)																XXX	XXX	XXX		
4199999. Total - Credit Tenant Loans																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities																XXX	XXX	XXX		
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities																XXX	XXX	XXX		
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
262006-8A-0	DREYFUS GOVT CM TX			12/28/2009	No Broker	XXX	1,500,953						1,500,953	155		0.020	0.020	MTHLY		
BAX2YT-AY-1	JP MORGAN US GOVT MM			12/24/2008	No Broker	XXX	470,494						470,494			0.001	0.001	MTHLY	122	
8999999. Class One Money Market Mutual Funds							1,971,447					XXX	1,971,447	155		XXX	XXX	XXX	122	
9199999 - Totals							1,971,447					XXX	1,971,447	155		XXX	XXX	XXX	122	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
PURCHASED CALL OPTION	18	01/05/2010	1200	01/29/2003	BNP Paribas	323,208	323,208						
PURCHASED CALL OPTION	16	01/12/2010	1106	01/22/2003	BNP Paribas	291,440	291,440						
PURCHASED SWAPTION	1	02/02/2010	2.600%	02/02/2009	BNP Paribas	1,048,500	1,048,500		169	169			
PURCHASED CALL OPTION	20	02/02/2010	1017	02/26/2003	BNP Paribas	333,420	333,420		115,228	115,228			
PURCHASED SWAPTION	1	02/08/2010	2.630%	08/06/2009	JP Morgan Chase Bank NA	300,782	300,782		65,171	65,171			
PURCHASED SWAPTION	1	02/08/2010	3.330%	08/06/2009	JP Morgan Chase Bank NA	634,969	634,969		22,129	22,129			
PURCHASED SWAPTION	1	02/08/2010	-4.630%	08/06/2009	JP Morgan Chase Bank NA	558,594	558,594		1,745	1,745			
PURCHASED SWAPTION	1	02/08/2010	-5.330%	08/06/2009	JP Morgan Chase Bank NA	993,156	993,156		7,063	7,063			
PURCHASED SWAPTION	1	02/12/2010	2.250%	02/12/2009	JP Morgan Chase Bank NA	1,877,500	1,877,500		42	42			
PURCHASED SWAPTION	1	02/12/2010	-6.250%	06/11/2009	JP Morgan Chase Bank NA	2,715,000	2,715,000		1,199	1,199			
PURCHASED CALL OPTION	25	02/23/2010	990	03/12/2003	BNP Paribas	371,375	371,375		242,623	242,623			
PURCHASED SWAPTION	1	03/05/2010	2.500%	03/05/2009	BNP Paribas	1,980,000	1,980,000		1,902	1,902			
PURCHASED CALL OPTION	125,000,000	03/08/2010	2	12/08/2009	Goldman Sachs International	1,483,571	1,483,571		306,022	306,022			
PURCHASED CALL OPTION	20	03/23/2010	1029	04/02/2003	IXIS	369,160	369,160		138,745	138,745			
PURCHASED CALL OPTION	22	03/30/2010	1047	04/16/2003	IXIS	392,898	392,898		119,688	119,688			
PURCHASED SWAPTION	1	04/16/2010	-2.500%	04/14/2009	Merrill Lynch Capital Services	1,257,500	1,257,500		7,581	7,581			
PURCHASED CALL OPTION	13	04/27/2010	1110	05/07/2003	BNP Paribas	225,329	225,329		24,153	24,153			
PURCHASED SWAPTION	1	05/12/2010	-2.000%	11/12/2009	HSBC Bank USA, NA	1,140,000	1,140,000		161,445	161,445			
PURCHASED SWAPTION	1	05/12/2010	2.850%	11/12/2009	JP Morgan Chase Bank NA	1,400,000	1,400,000		280,604	280,604			
PURCHASED SWAPTION	1	05/12/2010	1.250%	11/12/2009	Morgan Stanley Capital Services	1,120,000	1,120,000		485,513	485,513			
PURCHASED CALL OPTION	10	05/13/2010	1126	06/04/2003	BNP Paribas	184,480	184,480		17,123	17,123			
PURCHASED CALL OPTION	12	05/20/2010	1150	06/04/2003	BNP Paribas	212,172	212,172		12,522	12,522			
PURCHASED SWAPTION	1	06/18/2010	3.400%	06/18/2009	HSBC Bank USA, NA	930,000	930,000		264,738	264,738			
PURCHASED CALL OPTION	27	06/18/2010	1190	08/07/2003	BNP Paribas	433,350	433,350		18,728	18,728			
PURCHASED SWAPTION	1	06/28/2010	2.670%	12/28/2009	Credit Suisse International	1,275,000	1,275,000		1,212,291	1,212,291			
PURCHASED SWAPTION	1	06/28/2010	3.250%	12/28/2009	Credit Suisse International	1,185,000	1,185,000		1,148,325	1,148,325			
PURCHASED CALL OPTION	14	06/28/2010	1225	08/07/2003	BNP Paribas	210,266	210,266		4,587	4,587			
PURCHASED CALL OPTION	497	06/29/2010	2876	10/29/2007	Barclays Bank PLC	117,093	117,093		(23,382)	(23,382)			
PURCHASED CALL OPTION	793	06/29/2010	2805	10/29/2007	Barclays Bank PLC	208,281	208,281		(41,589)	(41,589)			
PURCHASED CALL OPTION	1,585	06/29/2010	2805	09/17/2007	Goldman Sachs International	374,499	374,499		(72,521)	(72,521)			
PURCHASED CALL OPTION	994	06/29/2010	2876	09/17/2007	Goldman Sachs International	210,701	210,701		(42,074)	(42,074)			
PURCHASED CALL OPTION	1,585	06/29/2010	2805	11/08/2007	Goldman Sachs International	363,181	363,181		(72,289)	(72,289)			
PURCHASED CALL OPTION	994	06/29/2010	2876	11/08/2007	Goldman Sachs International	204,872	204,872		(40,801)	(40,801)			
PURCHASED CALL OPTION	3,170	06/29/2010	2805	11/09/2007	Goldman Sachs International	724,044	724,044		(149,562)	(149,562)			
PURCHASED CALL OPTION	1,988	06/29/2010	2876	11/09/2007	Goldman Sachs International	408,662	408,662		(81,820)	(81,820)			
PURCHASED CALL OPTION	994	06/29/2010	2876	09/19/2007	JP Morgan Chase Bank NA	218,000	218,000		(43,530)	(43,530)			
PURCHASED CALL OPTION	1,585	06/29/2010	2805	09/19/2007	JP Morgan Chase Bank NA	390,000	390,000		(77,874)	(77,874)			
PURCHASED CALL OPTION	396	06/29/2010	2805	11/01/2007	JP Morgan Chase Bank NA	103,000	103,000		(20,567)	(20,567)			
PURCHASED CALL OPTION	249	06/29/2010	2876	11/01/2007	JP Morgan Chase Bank NA	58,000	58,000		(11,581)	(11,581)			
PURCHASED CALL OPTION	9	07/26/2010	1200	08/07/2003	BNP Paribas	143,955	143,955		10,044	10,044			
PURCHASED CALL OPTION	12	08/19/2010	1190	08/28/2003	IXIS	215,700	215,700		21,052	21,052			
PURCHASED SWAPTION	1	08/31/2010	2.600%	08/31/2009	Morgan Stanley Capital Services	1,054,000	1,054,000		123,423	123,423			
PURCHASED CALL OPTION	100,000	08/31/2010	2170	08/31/2009	Merrill Lynch International	2,122,000	2,122,000		2,143,947	2,143,947			
PURCHASED CALL OPTION	10	09/14/2010	1215	10/08/2003	UBS AG	185,410	185,410		14,448	14,448			
PURCHASED CALL OPTION	18	09/15/2010	1247	10/08/2003	UBS AG	314,046	314,046		14,419	14,419			
PURCHASED CALL OPTION	12	10/14/2010	1269	10/22/2003	BNP Paribas	196,956	196,956		13,683	13,683			
PURCHASED CALL OPTION	16	11/10/2010	1271	12/23/2003	BNP Paribas	277,680	277,680		21,872	21,872			
PURCHASED CALL OPTION	90,000	12/10/2010	10000	01/13/2009	JP Morgan Chase Bank NA	1,236,179	1,236,179		1,214,460	1,214,460			
PURCHASED CALL OPTION	8	12/13/2010	1299	12/23/2003	BNP Paribas	132,480	132,480		9,266	9,266			
PURCHASED CALL OPTION	8,300	12/14/2010	2875	12/14/2009	Barclays Bank PLC	3,911,471	3,911,471		3,206,086	3,206,086			
PURCHASED CALL OPTION	3,000	12/17/2010	2800	01/13/2009	JP Morgan Chase Bank NA	1,008,174	1,008,174		1,438,608	1,438,608			
PURCHASED CALL OPTION	8,300	12/17/2010	2800	12/15/2009	JP Morgan Chase Bank NA	3,493,707	3,493,707		3,913,567	3,913,567			
PURCHASED SWAPTION	1	12/22/2010	2.750%	12/22/2009	BNP Paribas	1,102,500	1,102,500		891,536	891,536			
PURCHASED SWAPTION	1	12/22/2010	3.500%	12/22/2009	JP Morgan Chase Bank NA	1,425,000	1,425,000		1,226,082	1,226,082			
PURCHASED CALL OPTION	7	12/23/2010	1335	03/12/2004	IXIS	108,668	108,668		5,078	5,078			
PURCHASED CALL OPTION	6	01/11/2011	1362	03/12/2004	IXIS	87,984	87,984		3,236	3,236			
PURCHASED CALL OPTION	250,000	01/14/2011	10300	12/22/2009	JP Morgan Chase Bank NA	2,655,142	2,655,142		3,034,314	3,034,314			
PURCHASED CALL OPTION	5,700	01/21/2011	2950	12/22/2009	JP Morgan Chase Bank NA	2,090,770	2,090,770		2,119,907	2,119,907			
PURCHASED CALL OPTION	22,000	01/31/2011	3748	01/30/2008	Barclays Bank PLC	223,740	223,740		(222,990)	(222,990)			
PURCHASED CALL OPTION	22,000	01/31/2011	3725	01/29/2008	JP Morgan Chase Bank NA	284,208	284,208		(283,213)	(283,213)			
PURCHASED CALL OPTION	14	02/08/2011	1381	03/12/2004	IXIS	196,392	196,392		6,768	6,768			
PURCHASED CALL OPTION	11	02/14/2011	1394	03/12/2004	IXIS	150,744	150,744		4,427	4,427			
PURCHASED CALL OPTION	11	03/31/2011	1387	05/27/2004	BNP Paribas	200,607	200,607		6,762	6,762			
PURCHASED CALL OPTION	14	04/22/2011	1327	05/27/2004	BNP Paribas	289,212	289,212		27,275	27,275			
PURCHASED CALL OPTION	28	04/25/2011	1358	05/27/2004	BNP Paribas	546,336	546,336		40,182	40,182			

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
PURCHASED CALL OPTION	4,200	04/29/2011	2400	04/24/2008	Goldman Sachs International	822,614	822,614		(721,970)	(721,970)			
PURCHASED CALL OPTION	23	06/17/2011	1377	06/30/2004	UBS AG	444,728	444,728		48,564	48,564			
PURCHASED SWAPTION	1	06/30/2011	3.400%	12/30/2009	BNP Paribas	1,106,250	1,106,250		1,057,534	1,057,534			
PURCHASED SWAPTION	1	06/30/2011	3.650%	12/30/2009	BNP Paribas	1,443,750	1,443,750		1,341,188	1,341,188			
PURCHASED CALL OPTION	16,000	07/29/2011	3738	01/31/2008	JP Morgan Chase Bank NA	315,300	315,300		(417,296)	(417,296)			
PURCHASED CALL OPTION	21	08/24/2011	1329	09/16/2004	Merrill Lynch Financial Markets	388,059	388,059		75,362	75,362			
PURCHASED CALL OPTION	9	09/09/2011	1364	09/16/2004	Merrill Lynch Financial Markets	156,177	156,177		25,501	25,501			
PURCHASED CALL OPTION	25	10/10/2011	1370	11/03/2004	BNP Paribas	432,375	432,375		82,821	82,821			
PURCHASED CALL OPTION	18	10/14/2011	1346	11/03/2004	BNP Paribas	327,924	327,924		70,677	70,677			
PURCHASED CALL OPTION	25	11/22/2011	1424	12/31/2004	BNP Paribas	509,150	509,150		60,228	60,228			
PURCHASED CALL OPTION	30,000	11/25/2011	2400	11/27/2009	HSBC Bank USA, NA				(134,871)	(134,871)			
PURCHASED CALL OPTION	17	12/21/2011	1465	12/31/2004	BNP Paribas	324,360	324,360		31,156	31,156			
PURCHASED CALL OPTION	30	01/23/2012	1439	03/31/2005	Merrill Lynch Financial Markets	520,680	520,680		72,334	72,334			
PURCHASED CALL OPTION	17	02/28/2012	1468	03/31/2005	Merrill Lynch Financial Markets	283,509	283,509		34,859	34,859			
PURCHASED CALL OPTION	9	03/25/2012	1418	03/31/2005	Merrill Lynch Financial Markets	168,030	168,030		28,008	28,008			
PURCHASED CALL OPTION	5	04/09/2012	1438	06/23/2005	Merrill Lynch Financial Markets	88,865	88,865		16,707	16,707			
PURCHASED CALL OPTION	18	04/30/2012	1406	06/23/2005	Merrill Lynch Financial Markets	344,718	344,718		75,191	75,191			
PURCHASED CALL OPTION	10	06/07/2012	1457	06/23/2005	Merrill Lynch Financial Markets	175,390	175,390		32,311	32,311			
PURCHASED CALL OPTION	6	07/02/2012	1465	09/29/2005	Merrill Lynch Financial Markets	119,928	119,928		15,672	15,672			
PURCHASED CALL OPTION	11	07/27/2012	1500	09/29/2005	Merrill Lynch Financial Markets	207,966	207,966		23,398	23,398			
PURCHASED CALL OPTION	14	09/06/2012	1481	09/29/2005	Merrill Lynch Financial Markets	279,692	279,692		36,615	36,615			
PURCHASED CALL OPTION	3,721	09/30/2012	4832	10/05/2007	Goldman Sachs International	117,038	117,038		(171,902)	(171,902)			
PURCHASED CALL OPTION	7,442	09/30/2012	4832	10/09/2007	Goldman Sachs International	253,351	253,351		(372,130)	(372,130)			
PURCHASED CALL OPTION	7,442	10/31/2012	4832	10/17/2007	Credit Suisse International	242,392	242,392		(355,508)	(355,508)			
PURCHASED CALL OPTION	6,698	10/31/2012	4832	10/19/2007	Credit Suisse International	222,724	222,724		(312,651)	(312,651)			
PURCHASED CALL OPTION	2,419	10/31/2012	4832	10/24/2007	Credit Suisse International	69,484	69,484		(101,900)	(101,900)			
PURCHASED CALL OPTION	11,000	10/31/2012	4832	11/13/2007	Credit Suisse International	394,468	394,468		(578,595)	(578,595)			
PURCHASED CALL OPTION	13,000	10/31/2012	5315	11/15/2007	Credit Suisse International	281,912	281,912		(413,710)	(413,710)			
PURCHASED CALL OPTION	2,419	10/31/2012	4832	10/26/2007	Goldman Sachs International	84,772	84,772		(131,417)	(131,417)			
PURCHASED CALL OPTION	3,721	10/31/2012	4832	11/06/2007	Goldman Sachs International	137,893	137,893		(191,159)	(191,159)			
PURCHASED CALL OPTION	4,750	10/31/2012	4832	11/12/2007	JP Morgan Chase Bank NA	152,240	152,240		(223,050)	(223,050)			
PURCHASED CALL OPTION	11,000	10/31/2012	4832	11/14/2007	JP Morgan Chase Bank NA	409,720	409,720		(600,356)	(600,356)			
PURCHASED CALL OPTION	12,400	11/30/2012	3457	11/30/2007	Barclays Bank PLC	1,728,560	1,728,560		(2,447,185)	(2,447,185)			
PURCHASED CALL OPTION	14,000	06/28/2013	3750	07/01/2008	Credit Suisse International	494,571	494,571		(996,136)	(996,136)			
PURCHASED CALL OPTION	8,000	09/30/2013	7400	09/24/2008	JP Morgan Chase Bank NA	450,300	450,300		(1,344,646)	(1,344,646)			
PURCHASED CALL OPTION	8,000	09/30/2013	8648	10/01/2008	JP Morgan Chase Bank NA	225,800	225,800		(750,931)	(750,931)			
PURCHASED CALL OPTION	5,000	10/31/2013	6500	10/13/2008	JP Morgan Chase Bank NA	216,340	216,340		(217,768)	(217,768)			
PURCHASED CALL OPTION	10,800	10/31/2013	6950	10/15/2008	JP Morgan Chase Bank NA	466,600	466,600		(913,443)	(913,443)			
PURCHASED CALL OPTION	14,000	12/20/2013	3500	12/08/2008	BNP Paribas	1,466,978	1,466,978		169,817	169,817			
PURCHASED CALL OPTION	8,400	01/31/2014	3300	02/04/2009	Goldman Sachs International	389,901	389,901		931,857	931,857			
PURCHASED CALL OPTION	730,000	10/10/2014	16500	10/14/2009	BNP Paribas				560,225	560,225			
PURCHASED CALL OPTION	55,000	07/31/2015	4500	07/09/2008	JP Morgan Chase Bank NA	1,056,600	1,056,600		(4,146,970)	(4,146,970)			
PURCHASED CALL OPTION	2,000	09/30/2015	5100	10/01/2008	JP Morgan Chase Bank NA	277,000	277,000		(104,625)	(104,625)			
PURCHASED CALL OPTION	10,750	10/30/2015	7700	10/30/2008	JP Morgan Chase Bank NA	647,904	647,904		(1,527,772)	(1,527,772)			
PURCHASED CALL OPTION	8,500	10/30/2015	7700	10/30/2008	JP Morgan Chase Bank NA	512,296	512,296		(1,208,006)	(1,208,006)			
PURCHASED CALL OPTION	8,000	11/30/2015	3000	11/25/2008	Merrill Lynch International	327,200	327,200		87,228	87,228			
PURCHASED CALL OPTION	14,600	01/29/2016	3700	02/04/2009	Goldman Sachs International	562,947	562,947		443,288	443,288			
PURCHASED CALL OPTION	6,924	09/30/2017	8411	10/05/2007	Goldman Sachs International	201,130	201,130		(686,602)	(686,602)			
PURCHASED CALL OPTION	13,848	10/02/2017	8411	10/09/2007	Goldman Sachs International	417,556	417,556		(1,427,796)	(1,427,796)			
PURCHASED CALL OPTION	14,300	10/31/2017	8411	11/13/2007	Barclays Bank PLC	442,977	442,977		(1,467,924)	(1,467,924)			
PURCHASED CALL OPTION	13,848	10/31/2017	8411	10/17/2007	Credit Suisse International	401,372	401,372		(1,325,063)	(1,325,063)			
PURCHASED CALL OPTION	4,501	10/31/2017	8411	10/24/2007	Credit Suisse International	120,536	120,536		(395,318)	(395,318)			
PURCHASED CALL OPTION	1	01/31/2018	1690 3234	02/05/2008	JP Morgan Chase Bank NA				247,189	247,189			
PURCHASED CALL OPTION	20,124	03/16/2018	1641	03/19/2008	Credit Suisse International	6,974,978	6,974,978		3,782,190	3,782,190			
PURCHASED CALL OPTION	3,600	04/30/2018	5250	06/11/2008	Goldman Sachs International	198,903	198,903		(611,041)	(611,041)			
PURCHASED CALL OPTION	1	06/29/2018	2143 1056	06/18/2009	Goldman Sachs International	15,000	15,000		67,064	67,064			
PURCHASED CALL OPTION	22,037	06/29/2018	2590	06/24/2008	Goldman Sachs International	662,109	662,109		(1,897,894)	(1,897,894)			
PURCHASED CALL OPTION	5,877	06/29/2018	2590	06/24/2008	Goldman Sachs International	176,577	176,577		(506,145)	(506,145)			
PURCHASED CALL OPTION	17,596	06/29/2018	2590	06/26/2008	Goldman Sachs International	480,177	480,177		(1,274,902)	(1,274,902)			
PURCHASED CALL OPTION	27,200	12/20/2019	2853	10/07/2009	Merrill Lynch International	29,660,131	29,660,131		29,741,615	29,741,615			
PURCHASED CALL OPTION	1	06/30/2022	2616 1167	06/18/2009	Goldman Sachs International	31,000	31,000		64,291	64,291			
PURCHASED CALL OPTION	3,242	09/30/2022	13831	10/05/2007	Goldman Sachs International	99,945	99,945		(419,842)	(419,842)			
PURCHASED CALL OPTION	12,320	10/31/2022	13831	10/19/2007	Credit Suisse International	349,812	349,812		(1,419,678)	(1,419,678)			
PURCHASED CALL OPTION	2,107	10/31/2022	13831	10/24/2007	Credit Suisse International	56,028	56,028		(223,105)	(223,105)			
PURCHASED CALL OPTION	5,300	10/31/2022	13831	11/13/2007	Credit Suisse International	169,496	169,496		(709,287)	(709,287)			

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
PURCHASED CALL OPTION	4,500	10/31/2022	13831	11/15/2007	Credit Suisse International	169,328	169,328		(733,998)	(733,998)			
PURCHASED CALL OPTION	6,200	04/28/2023	11800	05/05/2008	Goldman Sachs International	130,654	130,654		(523,203)	(523,203)			
PURCHASED CALL OPTION	5,000	05/01/2023	7800	06/11/2008	Goldman Sachs International	270,887	270,887		(857,170)	(857,170)			
PURCHASED CALL OPTION	20,160	06/19/2023	3614	06/19/2008	Goldman Sachs International	508,852	508,852		(1,865,696)	(1,865,696)			
PURCHASED CALL OPTION	15,801	06/19/2023	3614	06/19/2008	Goldman Sachs International	398,826	398,826		(1,462,295)	(1,462,295)			
PURCHASED CALL OPTION	35,297	06/30/2023	3410	06/24/2008	Goldman Sachs International	935,826	935,826		(3,105,470)	(3,105,470)			
PURCHASED CALL OPTION	9,412	06/30/2023	3410	06/24/2008	Goldman Sachs International	249,540	249,540		(828,078)	(828,078)			
PURCHASED CALL OPTION	28,183	06/30/2023	3410	06/26/2008	Goldman Sachs International	686,292	686,292		(2,051,147)	(2,051,147)			
PURCHASED CALL OPTION	5,000	07/31/2023	5500	08/05/2008	JP Morgan Chase Bank NA	270,800	270,800		(830,355)	(830,355)			
0399999. Subtotal - Call Options - Other						114,007,252	114,007,252	XXX	19,202,869	19,202,869			
0499999. Subtotal - Call Options						114,007,252	114,007,252	XXX	19,202,869	19,202,869			
PURCHASED KNOCK IN PUT	13	01/12/2010	1327	03/26/2003	IXIS	94,003	94,003						
PURCHASED PUT OPTION	50,000,000	01/15/2010	1	07/15/2009	JP Morgan Chase Bank NA	754,618	754,618		33	33			
PURCHASED PUT OPTION	5,500,000,000	01/15/2010	0	09/17/2009	JP Morgan Chase Bank NA	1,938,750	1,938,750		1,299,359	1,299,359			
PURCHASED PUT OPTION	50,000,000	01/15/2010	1	09/17/2009	JP Morgan Chase Bank NA	1,885,005	1,885,005		1,666,239	1,666,239			
PURCHASED KNOCK IN PUT	20	02/09/2010	1279	03/26/2003	IXIS	157,820	157,820		206	206			
PURCHASED KNOCK IN PUT	25	02/23/2010	1243	03/26/2003	IXIS	209,275	209,275		4,138	4,138			
PURCHASED PUT OPTION	125,000,000	03/08/2010	1	12/08/2009	Goldman Sachs International	1,430,508	1,430,508		2,107,676	2,107,676			
PURCHASED PUT OPTION	200,000	06/11/2010	5000	11/21/2008	JP Morgan Chase Bank NA	1,568,263	1,568,263		16,286	16,286			
PURCHASED PUT OPTION	7,500	06/18/2010	1500	11/21/2008	JP Morgan Chase Bank NA	1,914,030	1,914,030		52,606	52,606			
PURCHASED PUT OPTION	42,500	09/30/2010	1535	03/24/2008	Merrill Lynch International	2,689,400	2,689,400		944,783	944,783			
PURCHASED PUT OPTION	48,000	10/29/2010	1200	10/23/2008	Merrill Lynch International	3,090,326	3,090,326		(2,682,353)	(2,682,353)			
PURCHASED PUT OPTION	150,000	12/10/2010	5000	11/21/2008	JP Morgan Chase Bank NA	1,326,546	1,326,546		66,859	66,859			
PURCHASED PUT OPTION	110,000	12/10/2010	7000	01/13/2009	JP Morgan Chase Bank NA	1,416,175	1,416,175		197,086	197,086			
PURCHASED PUT OPTION	8,300	12/14/2010	2875	12/14/2009	Barclays Bank PLC	3,172,678	3,172,678		3,453,027	3,453,027			
PURCHASED PUT OPTION	6,500	12/17/2010	1400	11/21/2008	JP Morgan Chase Bank NA	1,642,563	1,642,563		139,566	139,566			
PURCHASED PUT OPTION	3,000	12/17/2010	2000	01/13/2009	JP Morgan Chase Bank NA	1,250,304	1,250,304		250,790	250,790			
PURCHASED PUT OPTION	8,300	12/17/2010	2800	12/15/2009	JP Morgan Chase Bank NA	3,619,432	3,619,432		2,872,932	2,872,932			
PURCHASED PUT OPTION	250,000	01/14/2011	10300	12/22/2009	JP Morgan Chase Bank NA	3,059,928	3,059,928		2,604,063	2,604,063			
PURCHASED PUT OPTION	500,000	01/21/2011	40	11/13/2008	Credit Suisse International	3,900,000	3,900,000		710,000	710,000			
PURCHASED PUT OPTION	5,700	01/21/2011	2950	12/22/2009	JP Morgan Chase Bank NA	2,747,544	2,747,544		2,590,057	2,590,057			
PURCHASED PUT OPTION	50,000,000	01/27/2011	1	07/28/2009	JP Morgan Chase Bank NA	990,000	990,000		828,054	828,054			
PURCHASED PUT OPTION	39,000	03/31/2011	1300.00	03/11/2008	Barclays Bank PLC	1,736,280	1,736,280		385,776	385,776			
PURCHASED PUT OPTION	38,300	03/31/2011	1350	03/06/2008	JP Morgan Chase Bank NA	1,774,124	1,774,124		565,523	565,523			
PURCHASED PUT OPTION	19,800	03/31/2011	1350	02/29/2008	Merrill Lynch International	871,200	871,200		326,576	326,576			
PURCHASED PUT OPTION	36,200	03/31/2011	1350	03/13/2008	Merrill Lynch International	1,844,752	1,844,752		409,037	409,037			
PURCHASED KNOCK IN PUT	18	04/27/2011	1672	09/29/2004	BNP Paribas	65,160	65,160		255	255			
PURCHASED PUT OPTION	39,800	04/29/2011	1495	03/24/2008	JP Morgan Chase Bank NA	2,355,580	2,355,580		1,494,417	1,494,417			
PURCHASED PUT OPTION	96,000	05/03/2011	1275	11/03/2009	Credit Suisse International	6,972,480	6,972,480		4,131,190	4,131,190			
PURCHASED KNOCK IN PUT	20	06/20/2011	1704	09/29/2004	BNP Paribas	66,620	66,620		192	192			
PURCHASED KNOCK IN PUT	12	06/30/2011	1676	09/29/2004	BNP Paribas	44,376	44,376		280	280			
PURCHASED PUT OPTION	38,000	06/30/2011	1250	07/01/2008	Credit Suisse International	1,002,513	1,002,513		717,452	717,452			
PURCHASED PUT OPTION	47,000	07/29/2011	1200	07/10/2008	Credit Suisse International	785,456	785,456		362,590	362,590			
PURCHASED KNOCK IN PUT	34	08/10/2011	1651	09/29/2004	BNP Paribas	131,002	131,002		2,004	2,004			
PURCHASED KNOCK IN PUT	10	08/15/2011	1620	09/29/2004	BNP Paribas	41,550	41,550		1,167	1,167			
PURCHASED KNOCK IN PUT	15	09/14/2011	1689	09/29/2004	BNP Paribas	55,320	55,320		457	457			
PURCHASED PUT OPTION	32,200	09/30/2011	1310	03/18/2008	Merrill Lynch International	1,266,426	1,266,426		359,285	359,285			
PURCHASED PUT OPTION	34,000	09/30/2011	1310	03/19/2008	Merrill Lynch International	1,262,964	1,262,964		477,486	477,486			
PURCHASED PUT OPTION	31,000	10/14/2011	2770	10/15/2009	Goldman Sachs International				(1,113,464)	(1,113,464)			
PURCHASED PUT OPTION	35,000	10/31/2011	1250	10/22/2008	JP Morgan Chase Bank NA	1,943,790	1,943,790		(2,404,877)	(2,404,877)			
PURCHASED PUT OPTION	38,000	10/31/2011	1140	10/24/2008	JP Morgan Chase Bank NA	2,389,200	2,389,200		(3,547,299)	(3,547,299)			
PURCHASED PUT OPTION	40,000	10/31/2011	1100	10/27/2008	Merrill Lynch International	2,034,190	2,034,190		(2,865,479)	(2,865,479)			
PURCHASED PUT OPTION	90,000	11/02/2011	1190	11/02/2009	Credit Suisse International				(2,054,836)	(2,054,836)			
PURCHASED PUT OPTION	50,000	11/25/2011	1200	11/27/2009	HSBC Bank USA, NA				(836,607)	(836,607)			
PURCHASED PUT OPTION	1,350,000	10/19/2012	6200	10/20/2009	JP Morgan Chase Bank NA				(206,178)	(206,178)			
PURCHASED PUT OPTION	20,000	10/19/2012	3000	10/20/2009	Merrill Lynch International				(298,308)	(298,308)			
PURCHASED PUT OPTION	15,000	10/31/2012	1479	11/13/2007	Credit Suisse International	696,744	696,744		1,011,305	1,011,305			
PURCHASED PUT OPTION	18,000	10/31/2012	1332	11/15/2007	Credit Suisse International	671,692	671,692		811,669	811,669			
PURCHASED PUT OPTION	15,000	10/31/2012	1479	11/14/2007	JP Morgan Chase Bank NA	731,800	731,800		960,966	960,966			
PURCHASED PUT OPTION	37,000	10/31/2012	1100	10/23/2008	Merrill Lynch International	1,663,002	1,663,002		(2,912,846)	(2,912,846)			
PURCHASED PUT OPTION	28,000	11/30/2012	1490	11/30/2007	Barclays Bank PLC	1,425,760	1,425,760		1,876,220	1,876,220			
PURCHASED PUT OPTION	10,000	11/30/2012	1675	11/28/2007	Goldman Sachs International	688,528	688,528		941,792	941,792			
PURCHASED PUT OPTION	250,000	12/14/2012	5000	11/25/2008	BNP Paribas	790,376	790,376		(1,595,465)	(1,595,465)			
PURCHASED PUT OPTION	250,000	12/14/2012	5000	12/01/2008	JP Morgan Chase Bank NA	675,614	675,614		(1,243,269)	(1,243,269)			

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
PURCHASED PUT OPTION	75,000	03/28/2013	1270	02/13/2008	Credit Suisse International	2,571,288	2,571,288		2,914,255	2,914,255			
PURCHASED PUT OPTION	76,000	03/28/2013	1270	02/14/2008	Credit Suisse International	2,651,824	2,651,824		2,874,320	2,874,320			
PURCHASED PUT OPTION	64,000	03/28/2013	1250	03/07/2008	Credit Suisse International	2,305,360	2,305,360		2,033,780	2,033,780			
PURCHASED PUT OPTION	32,800	03/28/2013	1250	03/06/2008	JP Morgan Chase Bank NA	1,126,344	1,126,344		1,138,450	1,138,450			
PURCHASED PUT OPTION	76,000	04/01/2013	1270	02/15/2008	Merrill Lynch International	2,739,040	2,739,040		2,738,222	2,738,222			
PURCHASED PUT OPTION	20,000	04/30/2013	1450	04/11/2008	Merrill Lynch International	806,700	806,700		985,751	985,751			
PURCHASED PUT OPTION	32,000	05/28/2013	1150	07/01/2008	Credit Suisse International	626,925	626,925		1,132,768	1,132,768			
PURCHASED PUT OPTION	300,000	06/14/2013	4000	11/25/2008	BNP Paribas	612,934	612,934		(1,461,019)	(1,461,019)			
PURCHASED PUT OPTION	320,000	06/14/2013	4000	02/03/2009	BNP Paribas	2,433,732	2,433,732		657,204	657,204			
PURCHASED PUT OPTION	300,000	06/14/2013	4000	12/01/2008	JP Morgan Chase Bank NA	518,200	518,200		(1,126,007)	(1,126,007)			
PURCHASED PUT OPTION	6,000	06/28/2013	1400	06/20/2008	Goldman Sachs International	203,781	203,781		354,951	354,951			
PURCHASED PUT OPTION	16,400	06/28/2013	1400	06/19/2008	JP Morgan Chase Bank NA	999,580	999,580		1,526,080	1,526,080			
PURCHASED PUT OPTION	41,000	07/31/2013	1100	07/10/2008	Credit Suisse International	508,404	508,404		1,005,754	1,005,754			
PURCHASED PUT OPTION	70,000	07/31/2013	1150	07/09/2008	JP Morgan Chase Bank NA	702,200	702,200		(1,444,150)	(1,444,150)			
PURCHASED PUT OPTION	10,000	07/31/2013	1500	07/31/2008	Merrill Lynch International	273,970	273,970		549,184	549,184			
PURCHASED PUT OPTION	60,000	08/30/2013	1300	08/25/2008	JP Morgan Chase Bank NA	802,260	802,260		1,684,571	1,684,571			
PURCHASED PUT OPTION	60,000	08/30/2013	1300	08/27/2008	JP Morgan Chase Bank NA	810,132	810,132		1,654,133	1,654,133			
PURCHASED PUT OPTION	29,500	09/30/2013	1250	03/17/2008	JP Morgan Chase Bank NA	1,016,820	1,016,820		512,924	512,924			
PURCHASED PUT OPTION	30,200	09/30/2013	1190	03/18/2008	JP Morgan Chase Bank NA	825,330	825,330		697,328	697,328			
PURCHASED PUT OPTION	20,000	09/30/2013	2500	09/24/2008	JP Morgan Chase Bank NA	747,500	747,500		2,163,065	2,163,065			
PURCHASED PUT OPTION	2,000	09/30/2013	2534	10/01/2008	JP Morgan Chase Bank NA	105,800	105,800		112,309	112,309			
PURCHASED PUT OPTION	2,000	09/30/2013	4632	10/01/2008	JP Morgan Chase Bank NA	453,400	453,400		348,745	348,745			
PURCHASED PUT OPTION	15,000	10/31/2013	1550	10/13/2008	JP Morgan Chase Bank NA	402,160	402,160		(246,005)	(246,005)			
PURCHASED PUT OPTION	18,000	10/31/2013	2020	10/15/2008	JP Morgan Chase Bank NA	960,800	960,800		(840,974)	(840,974)			
PURCHASED PUT OPTION	35,000	10/31/2013	1150	10/22/2008	JP Morgan Chase Bank NA	1,387,862	1,387,862		(2,381,751)	(2,381,751)			
PURCHASED PUT OPTION	35,000	10/31/2013	1050	10/24/2008	JP Morgan Chase Bank NA	1,588,120	1,588,120		(3,713,250)	(3,713,250)			
PURCHASED PUT OPTION	36,000	10/31/2013	1000	10/27/2008	Merrill Lynch International	1,295,046	1,295,046		(2,726,510)	(2,726,510)			
PURCHASED PUT OPTION	60,000	11/30/2013	800	11/06/2008	Merrill Lynch International	1,452,720	1,452,720		(3,528,627)	(3,528,627)			
PURCHASED PUT OPTION	21,000	12/20/2013	1200	12/08/2008	BNP Paribas	1,187,360	1,187,360		(2,106,178)	(2,106,178)			
PURCHASED PUT OPTION	7,500	12/20/2013	1200	02/03/2009	BNP Paribas	1,850,000	1,850,000		873,673	873,673			
PURCHASED PUT OPTION	11,600	01/31/2014	1600	02/04/2009	Goldman Sachs International	556,994	556,994		(2,275,517)	(2,275,517)			
PURCHASED PUT OPTION	5,000	05/30/2014	3800	05/22/2009	BNP Paribas	563,981	563,981		(752,453)	(752,453)			
PURCHASED PUT OPTION	7,000	05/30/2014	3000	05/22/2009	BNP Paribas	472,290	472,290		(581,377)	(581,377)			
PURCHASED PUT OPTION	8,000	05/30/2014	3850	05/08/2009	Goldman Sachs International	964,863	964,863		(1,551,501)	(1,551,501)			
PURCHASED PUT OPTION	400,000	05/30/2014	7400	05/22/2009	Goldman Sachs International	650,256	650,256		(884,267)	(884,267)			
PURCHASED PUT OPTION	13,000	06/30/2014	1050	06/18/2009	Merrill Lynch International	184,622	184,622		(551,784)	(551,784)			
PURCHASED PUT OPTION	83,000	07/31/2014	1290	08/04/2009	Goldman Sachs International				124,655	124,655			
PURCHASED PUT OPTION	35,000	08/12/2014	1050	08/12/2009	Merrill Lynch International				(1,191,766)	(1,191,766)			
PURCHASED PUT OPTION	60,000	09/02/2014	1170	09/01/2009	BNP Paribas				(2,920,125)	(2,920,125)			
PURCHASED PUT OPTION	14,200	10/31/2014	3180	10/08/2009	Goldman Sachs International				(843,160)	(843,160)			
PURCHASED PUT OPTION	55,000	11/17/2014	1275	11/17/2009	Barclays Bank PLC				(1,078,402)	(1,078,402)			
PURCHASED PUT OPTION	9,000	12/19/2014	1000	11/25/2008	Merrill Lynch International	1,894,410	1,894,410		933,270	933,270			
PURCHASED PUT OPTION	9,000	12/19/2014	1000	12/01/2008	Merrill Lynch International	1,759,801	1,759,801		933,270	933,270			
PURCHASED PUT OPTION	60,000	03/31/2015	1208	02/22/2008	JP Morgan Chase Bank NA	1,702,164	1,702,164		2,879,830	2,879,830			
PURCHASED PUT OPTION	15,200	03/31/2015	1200	02/29/2008	JP Morgan Chase Bank NA	424,360	424,360		720,659	720,659			
PURCHASED PUT OPTION	33,000	05/29/2015	1350	05/22/2008	Credit Suisse International	799,821	799,821		2,509,472	2,509,472			
PURCHASED PUT OPTION	150,000	07/27/2015	8100	07/30/2009	BNP Paribas				(47,101)	(47,101)			
PURCHASED PUT OPTION	22,000	07/31/2015	1100	07/09/2008	JP Morgan Chase Bank NA	266,400	266,400		776,308	776,308			
PURCHASED PUT OPTION	50,000	09/02/2015	1225	09/02/2009	Barclays Bank PLC				(2,941,532)	(2,941,532)			
PURCHASED PUT OPTION	27,600	09/30/2015	1210	03/17/2008	JP Morgan Chase Bank NA	785,610	785,610		659,223	659,223			
PURCHASED PUT OPTION	10,000	09/30/2015	2460	10/01/2008	JP Morgan Chase Bank NA	418,400	418,400		764,725	764,725			
PURCHASED PUT OPTION	21,500	10/30/2015	1300	10/30/2008	JP Morgan Chase Bank NA	539,790	539,790		(1,045,887)	(1,045,887)			
PURCHASED PUT OPTION	17,000	10/30/2015	1300	10/30/2008	JP Morgan Chase Bank NA	426,810	426,810		(826,981)	(826,981)			
PURCHASED PUT OPTION	60,000	11/30/2015	800	11/06/2008	Merrill Lynch International	1,224,240	1,224,240		(3,632,945)	(3,632,945)			
PURCHASED PUT OPTION	18,000	11/30/2015	1000	11/25/2008	Merrill Lynch International	651,240	651,240		(2,046,610)	(2,046,610)			
PURCHASED PUT OPTION	7,000	12/18/2015	1000	11/25/2008	Merrill Lynch International	1,605,380	1,605,380		885,320	885,320			
PURCHASED PUT OPTION	7,000	12/18/2015	1000	12/01/2008	Merrill Lynch International	1,440,199	1,440,199		885,320	885,320			
PURCHASED PUT OPTION	12,000	01/29/2016	1500	02/20/2009	BNP Paribas	476,291	476,291		(2,551,178)	(2,551,178)			
PURCHASED PUT OPTION	25,000	01/29/2016	1500	02/23/2009	BNP Paribas	1,038,430	1,038,430		(5,883,340)	(5,883,340)			
PURCHASED PUT OPTION	22,800	01/29/2016	1500	02/04/2009	Goldman Sachs International	803,905	803,905		(3,597,280)	(3,597,280)			
PURCHASED PUT OPTION	12,000	01/29/2016	1500	02/18/2009	JP Morgan Chase Bank NA	474,347	474,347		(2,490,359)	(2,490,359)			
PURCHASED PUT OPTION	400,000	03/31/2016	6000	02/19/2009	Goldman Sachs International	559,284	559,284		(2,891,248)	(2,891,248)			
PURCHASED PUT OPTION	800,000	03/31/2016	5000	02/20/2009	Goldman Sachs International	835,570	835,570		(4,707,215)	(4,707,215)			
PURCHASED PUT OPTION	900,000	03/31/2016	5000	02/23/2009	JP Morgan Chase Bank NA	998,991	998,991		(5,821,446)	(5,821,446)			
PURCHASED PUT OPTION	12,000	06/17/2016	1040	06/17/2009	Barclays Bank PLC	143,086	143,086		(495,030)	(495,030)			

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
PURCHASED PUT OPTION	150,000	06/17/2016	7000	06/18/2009	Merrill Lynch International	139,309	139,309		229,077	229,077			
PURCHASED PUT OPTION	29,437	06/29/2016	1987	09/17/2007	Goldman Sachs International	2,286,761	2,286,761		5,595,499	5,595,499			
PURCHASED PUT OPTION	12,920	06/29/2016	1940	09/17/2007	Goldman Sachs International	960,453	960,453		2,334,015	2,334,015			
PURCHASED PUT OPTION	29,437	06/29/2016	1987	09/19/2007	Goldman Sachs International	2,029,893	2,029,893		6,205,299	6,205,299			
PURCHASED PUT OPTION	12,920	06/29/2016	1940	09/19/2007	Goldman Sachs International	852,399	852,399		2,590,533	2,590,533			
PURCHASED PUT OPTION	29,437	06/29/2016	1987	11/08/2007	Goldman Sachs International	2,335,361	2,335,361		5,480,122	5,480,122			
PURCHASED PUT OPTION	12,920	06/29/2016	1940	11/08/2007	Goldman Sachs International	984,831	984,831		2,276,284	2,276,284			
PURCHASED PUT OPTION	58,874	06/29/2016	1987	11/09/2007	Goldman Sachs International	5,109,904	5,109,904		9,917,633	9,917,633			
PURCHASED PUT OPTION	25,840	06/29/2016	1940	11/09/2007	Goldman Sachs International	2,183,734	2,183,734		4,044,366	4,044,366			
PURCHASED PUT OPTION	14,719	06/29/2016	1987	10/29/2007	JP Morgan Chase Bank NA	1,028,300	1,028,300		3,071,810	3,071,810			
PURCHASED PUT OPTION	6,460	06/29/2016	1940	10/29/2007	JP Morgan Chase Bank NA	430,250	430,250		1,286,005	1,286,005			
PURCHASED PUT OPTION	7,359	06/29/2016	1987	11/01/2007	JP Morgan Chase Bank NA	526,000	526,000		1,507,594	1,507,594			
PURCHASED PUT OPTION	3,230	06/29/2016	1940	11/01/2007	JP Morgan Chase Bank NA	220,000	220,000		631,432	631,432			
PURCHASED PUT OPTION	4,000	06/30/2016	2975	06/23/2009	BNP Paribas	220,099	220,099		(333,239)	(333,239)			
PURCHASED PUT OPTION	20,000	06/30/2016	1000	06/23/2009	BNP Paribas	228,838	228,838		(858,252)	(858,252)			
PURCHASED PUT OPTION	150,000	06/30/2016	6700	06/24/2009	Merrill Lynch International	141,283	141,283		53,065	53,065			
PURCHASED PUT OPTION	5,000	06/30/2016	2700	06/24/2009	Merrill Lynch International	224,134	224,134		(290,521)	(290,521)			
PURCHASED PUT OPTION	14,000	07/13/2016	1200	07/13/2009	Goldman Sachs International				(1,105,677)	(1,105,677)			
PURCHASED PUT OPTION	6,000	07/26/2016	3300	07/29/2009	Goldman Sachs International				(412,771)	(412,771)			
PURCHASED PUT OPTION	50,000	11/18/2016	1250	11/19/2009	Merrill Lynch International				(243,072)	(243,072)			
PURCHASED PUT OPTION	3,963	06/19/2017	2104	11/01/2007	JP Morgan Chase Bank NA	297,000	297,000		870,490	870,490			
PURCHASED PUT OPTION	15,851	06/29/2017	2104	09/17/2007	Goldman Sachs International	1,276,998	1,276,998		3,242,136	3,242,136			
PURCHASED PUT OPTION	6,957	06/29/2017	2057	09/17/2007	Goldman Sachs International	538,807	538,807		1,360,155	1,360,155			
PURCHASED PUT OPTION	15,851	06/29/2017	2104	09/19/2007	Goldman Sachs International	1,133,635	1,133,635		3,626,526	3,626,526			
PURCHASED PUT OPTION	6,957	06/29/2017	2057	09/19/2007	Goldman Sachs International	478,464	478,464		1,521,950	1,521,950			
PURCHASED PUT OPTION	15,851	06/29/2017	2104	11/08/2007	Goldman Sachs International	1,303,155	1,303,155		3,172,170	3,172,170			
PURCHASED PUT OPTION	6,957	06/29/2017	2057	11/08/2007	Goldman Sachs International	547,923	547,923		1,335,875	1,335,875			
PURCHASED PUT OPTION	31,702	06/29/2017	2104	11/09/2007	Goldman Sachs International	2,860,154	2,860,154		5,663,730	5,663,730			
PURCHASED PUT OPTION	13,914	06/29/2017	2057	11/09/2007	Goldman Sachs International	1,191,760	1,191,760		2,414,582	2,414,582			
PURCHASED PUT OPTION	7,926	06/29/2017	2104	10/29/2007	JP Morgan Chase Bank NA	571,300	571,300		1,801,833	1,801,833			
PURCHASED PUT OPTION	3,479	06/29/2017	2057	10/29/2007	JP Morgan Chase Bank NA	240,150	240,150		758,919	758,919			
PURCHASED PUT OPTION	1,739	06/29/2017	2057	11/01/2007	JP Morgan Chase Bank NA	124,500	124,500		367,396	367,396			
PURCHASED PUT OPTION	150,000	07/26/2017	8100	07/30/2009	BNP Paribas				56,689	56,689			
PURCHASED PUT OPTION	4,000	07/31/2017	2950	07/07/2009	Barclays Bank PLC				(612,770)	(612,770)			
PURCHASED PUT OPTION	9,656	09/30/2017	1926	10/05/2007	Goldman Sachs International	452,369	452,369		1,829,545	1,829,545			
PURCHASED PUT OPTION	25,000	10/31/2017	1439	11/13/2007	Barclays Bank PLC	898,200	898,200		2,026,464	2,026,464			
PURCHASED PUT OPTION	52,972	10/31/2017	1733	11/01/2007	JP Morgan Chase Bank NA	2,152,000	2,152,000		7,964,542	7,964,542			
PURCHASED PUT OPTION	25,000	10/31/2017	1439	11/14/2007	JP Morgan Chase Bank NA	851,040	851,040		2,196,640	2,196,640			
PURCHASED PUT OPTION	47,000	10/31/2017	1439	11/23/2007	JP Morgan Chase Bank NA	1,759,680	1,759,680		3,561,514	3,561,514			
PURCHASED PUT OPTION	47,000	10/31/2017	1439	11/26/2007	JP Morgan Chase Bank NA	1,774,000	1,774,000		3,510,575	3,510,575			
PURCHASED PUT OPTION	54,000	11/30/2017	1268	11/27/2007	Credit Suisse International	1,658,820	1,658,820		3,035,969	3,035,969			
PURCHASED PUT OPTION	54,000	11/30/2017	1268	11/28/2007	JP Morgan Chase Bank NA	1,578,000	1,578,000		3,334,167	3,334,167			
PURCHASED PUT OPTION	29,000	01/31/2018	1150	01/28/2008	Credit Suisse International	563,208	563,208		1,178,367	1,178,367			
PURCHASED PUT OPTION	24,000	01/31/2018	1400	01/22/2008	Goldman Sachs International	748,423	748,423		1,019,223	1,019,223			
PURCHASED PUT OPTION	55,000	01/31/2018	1150	01/23/2008	JP Morgan Chase Bank NA	1,128,165	1,128,165		1,943,077	1,943,077			
PURCHASED PUT OPTION	22,000	01/31/2018	1400	01/23/2008	JP Morgan Chase Bank NA	703,629	703,629		846,542	846,542			
PURCHASED PUT OPTION	12,750	03/16/2018	3140	03/19/2008	Credit Suisse International	8,464,725	8,464,725		11,066,249	11,066,249			
PURCHASED PUT OPTION	30,000	03/29/2018	1150	03/06/2008	JP Morgan Chase Bank NA	649,892	649,892		1,753,201	1,753,201			
PURCHASED PUT OPTION	30,200	03/31/2018	1125	03/10/2008	Goldman Sachs International	722,000	722,000		1,328,028	1,328,028			
PURCHASED PUT OPTION	20,000	04/30/2018	1400	06/11/2008	Goldman Sachs International	479,460	479,460		1,637,103	1,637,103			
PURCHASED PUT OPTION	8,600	04/30/2018	3000	06/11/2008	Goldman Sachs International	852,586	852,586		2,538,797	2,538,797			
PURCHASED PUT OPTION	32,000	05/31/2018	1300	05/27/2008	JP Morgan Chase Bank NA	661,500	661,500		2,369,516	2,369,516			
PURCHASED PUT OPTION	5,500	06/29/2018	1300	06/20/2008	Goldman Sachs International	118,725	118,725		384,453	384,453			
PURCHASED PUT OPTION	54,584	06/29/2018	1420	06/24/2008	Goldman Sachs International	2,422,077	2,422,077		7,784,270	7,784,270			
PURCHASED PUT OPTION	14,556	06/29/2018	1420	06/24/2008	Goldman Sachs International	645,900	645,900		2,075,843	2,075,843			
PURCHASED PUT OPTION	43,583	06/29/2018	1420	06/26/2008	Goldman Sachs International	1,989,525	1,989,525		5,940,749	5,940,749			
PURCHASED PUT OPTION	123,000	06/29/2018	1100	06/17/2009	Goldman Sachs International	2,281,435	2,281,435		(5,539,424)	(5,539,424)			
PURCHASED PUT OPTION	25,000	06/29/2018	1400	06/02/2008	JP Morgan Chase Bank NA	591,834	591,834		2,143,532	2,143,532			
PURCHASED PUT OPTION	8,800	06/29/2018	1300	06/19/2008	JP Morgan Chase Bank NA	605,440	605,440		1,049,236	1,049,236			
PURCHASED PUT OPTION	3,600	06/29/2018	3000	06/19/2008	JP Morgan Chase Bank NA	1,212,120	1,212,120		1,856,187	1,856,187			
PURCHASED PUT OPTION	15,000	07/06/2018	1100	07/07/2009	HSBC Bank USA, NA				(814,137)	(814,137)			
PURCHASED PUT OPTION	13,000	07/13/2018	1300	07/13/2009	Goldman Sachs International				(1,015,027)	(1,015,027)			
PURCHASED PUT OPTION	25,000	07/31/2018	1150	07/14/2008	JP Morgan Chase Bank NA	320,600	320,600		1,017,085	1,017,085			
PURCHASED PUT OPTION	40,000	08/31/2018	1450	08/27/2008	Credit Suisse International	520,994	520,994		1,787,914	1,787,914			
PURCHASED PUT OPTION	40,000	08/31/2018	1450	08/25/2008	JP Morgan Chase Bank NA	521,882	521,882		1,789,315	1,789,315			

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PURCHASED PUT OPTION	29,000	09/28/2018	1110	03/19/2008	JP Morgan Chase Bank NA	533,316	533,316		1,094,146	1,094,146			
PURCHASED PUT OPTION	60,000	11/30/2018	800	11/06/2008	Merrill Lynch International	1,009,080	1,009,080		(3,478,546)	(3,478,546)			
PURCHASED PUT OPTION	380,000	02/27/2019	7940	02/24/2009	Goldman Sachs International	657,961	657,961		(4,784,306)	(4,784,306)			
PURCHASED PUT OPTION	19,500	02/27/2019	1500	02/24/2009	Goldman Sachs International	654,017	654,017		(4,252,816)	(4,252,816)			
PURCHASED PUT OPTION	30,000	03/04/2019	1900	03/03/2009	BNP Paribas	1,382,174	1,382,174		(8,028,212)	(8,028,212)			
PURCHASED PUT OPTION	15,000	06/28/2019	1000	06/24/2009	Barclays Bank PLC	177,808	177,808		(524,532)	(524,532)			
PURCHASED PUT OPTION	4,000	06/28/2019	2975	06/23/2009	BNP Paribas	171,118	171,118		(206,843)	(206,843)			
PURCHASED PUT OPTION	20,000	06/28/2019	1000	06/23/2009	BNP Paribas	172,714	172,714		(533,203)	(533,203)			
PURCHASED PUT OPTION	150,000	06/28/2019	7000	06/12/2009	Goldman Sachs International	116,805	116,805		344,735	344,735			
PURCHASED PUT OPTION	4,000	06/28/2019	3900	06/12/2009	Goldman Sachs International	229,750	229,750		327,246	327,246			
PURCHASED PUT OPTION	8,500	06/28/2019	1545	06/11/2009	Merrill Lynch International	143,781	143,781		(244,678)	(244,678)			
PURCHASED PUT OPTION	9,000	06/28/2019	1350	06/18/2009	Merrill Lynch International	129,116	129,116		(345,409)	(345,409)			
PURCHASED PUT OPTION	150,000	06/28/2019	6700	06/24/2009	Merrill Lynch International	117,628	117,628		52,909	52,909			
PURCHASED PUT OPTION	5,000	06/28/2019	2700	06/24/2009	Merrill Lynch International	175,313	175,313		(103,690)	(103,690)			
PURCHASED PUT OPTION	8,000	06/30/2019	1500	06/04/2009	HSBC Bank USA, NA	138,281	138,281		(375,802)	(375,802)			
PURCHASED PUT OPTION	15,000	07/05/2019	1000	07/06/2009	Goldman Sachs International				(617,185)	(617,185)			
PURCHASED PUT OPTION	6,000	07/26/2019	3300	07/29/2009	Goldman Sachs International				(136,540)	(136,540)			
PURCHASED PUT OPTION	30,000	07/26/2019	1300	07/31/2009	Goldman Sachs International				(1,091,808)	(1,091,808)			
PURCHASED PUT OPTION	57,000	08/05/2019	1635	08/05/2009	JP Morgan Chase Bank NA	12,494,400	12,494,400		10,450,229	10,450,229			
PURCHASED PUT OPTION	60,000	08/12/2019	1000	08/12/2009	BNP Paribas				(1,348,950)	(1,348,950)			
PURCHASED PUT OPTION	42,500	08/14/2019	1125	08/14/2009	HSBC Bank USA, NA				(1,595,643)	(1,595,643)			
PURCHASED PUT OPTION	80,483	08/14/2019	1200	08/14/2009	JP Morgan Chase Bank NA	11,203,234	11,203,234		8,687,055	8,687,055			
PURCHASED PUT OPTION	27,000	08/23/2019	1100	08/24/2009	HSBC Bank USA, NA				(845,654)	(845,654)			
PURCHASED PUT OPTION	32,000	08/27/2019	2000	08/27/2009	Merrill Lynch International				(2,629,943)	(2,629,943)			
PURCHASED PUT OPTION	600,000	10/11/2019	7000	10/13/2009	Merrill Lynch International				(296,527)	(296,527)			
PURCHASED PUT OPTION	14,000	10/14/2019	2780	10/14/2009	BNP Paribas				(499,144)	(499,144)			
PURCHASED PUT OPTION	17,200	12/20/2019	6075	10/07/2009	Merrill Lynch International	38,684,520	38,684,520		35,239,724	35,239,724			
PURCHASED PUT OPTION	30,000	03/20/2020	1900	03/05/2009	Goldman Sachs International	1,256,509	1,256,509		(7,355,365)	(7,355,365)			
PURCHASED PUT OPTION	15,000	07/07/2020	1250	07/07/2009	HSBC Bank USA, NA				(812,187)	(812,187)			
PURCHASED PUT OPTION	4,000	07/31/2020	3150	07/07/2009	Barclays Bank PLC				(492,357)	(492,357)			
PURCHASED PUT OPTION	10,000	06/17/2021	1190	06/17/2009	Barclays Bank PLC	100,644	100,644		(301,746)	(301,746)			
PURCHASED PUT OPTION	15,000	06/30/2021	1000	06/24/2009	Barclays Bank PLC	145,235	145,235		(322,650)	(322,650)			
PURCHASED PUT OPTION	15,000	07/06/2021	1160	07/06/2009	Barclays Bank PLC				(582,811)	(582,811)			
PURCHASED PUT OPTION	24,000	08/12/2021	1000	08/12/2009	Barclays Bank PLC				(499,993)	(499,993)			
PURCHASED PUT OPTION	42,500	08/13/2021	1125	08/14/2009	Barclays Bank PLC				(1,652,976)	(1,652,976)			
PURCHASED PUT OPTION	40,000	08/26/2021	1250	08/26/2009	Barclays Bank PLC				(1,624,327)	(1,624,327)			
PURCHASED PUT OPTION	43,800	06/30/2022	1230	06/17/2009	Goldman Sachs International	681,804	681,804		(1,847,702)	(1,847,702)			
PURCHASED PUT OPTION	5,921	09/30/2022	2051	10/05/2007	Goldman Sachs International	240,007	240,007		981,922	981,922			
PURCHASED PUT OPTION	5,921	09/30/2022	2051	10/09/2007	Goldman Sachs International	236,127	236,127		1,002,078	1,002,078			
PURCHASED PUT OPTION	1,924	10/31/2022	1846	10/24/2007	Credit Suisse International	70,264	70,264		250,172	250,172			
PURCHASED PUT OPTION	13,300	10/31/2022	1403	11/13/2007	Credit Suisse International	308,700	308,700		1,180,058	1,180,058			
PURCHASED PUT OPTION	12,000	10/31/2022	1403	11/15/2007	Credit Suisse International	307,836	307,836		912,755	912,755			
PURCHASED PUT OPTION	25,500	10/31/2022	1403	11/16/2007	Goldman Sachs International	732,498	732,498		1,542,592	1,542,592			
PURCHASED PUT OPTION	13,300	10/31/2022	1403	11/14/2007	JP Morgan Chase Bank NA	338,360	338,360		1,030,501	1,030,501			
PURCHASED PUT OPTION	28,000	11/30/2022	1259	11/27/2007	Credit Suisse International	662,824	662,824		1,493,085	1,493,085			
PURCHASED PUT OPTION	28,000	11/30/2022	1259	11/28/2007	JP Morgan Chase Bank NA	661,000	661,000		1,510,623	1,510,623			
PURCHASED PUT OPTION	54,000	11/30/2022	1259	12/04/2007	JP Morgan Chase Bank NA	1,252,000	1,252,000		3,030,783	3,030,783			
PURCHASED PUT OPTION	54,000	11/30/2022	1259	12/05/2007	JP Morgan Chase Bank NA	1,218,000	1,218,000		3,206,019	3,206,019			
PURCHASED PUT OPTION	62,000	11/30/2022	1259	12/12/2007	JP Morgan Chase Bank NA	1,309,680	1,309,680		4,138,477	4,138,477			
PURCHASED PUT OPTION	44,000	11/30/2022	1089.00	12/18/2007	JP Morgan Chase Bank NA	751,540	751,540		2,229,350	2,229,350			
PURCHASED PUT OPTION	79,000	11/30/2022	1089	12/19/2007	JP Morgan Chase Bank NA	1,350,868	1,350,868		3,994,904	3,994,904			
PURCHASED PUT OPTION	70,000	12/30/2022	1259	12/27/2007	JP Morgan Chase Bank NA	1,124,756	1,124,756		4,454,524	4,454,524			
PURCHASED PUT OPTION	27,800	03/31/2023	1200	03/11/2008	Goldman Sachs International	548,580	548,580		1,580,224	1,580,224			
PURCHASED PUT OPTION	60,000	03/31/2023	1045	01/04/2008	JP Morgan Chase Bank NA	901,476	901,476		2,957,527	2,957,527			
PURCHASED PUT OPTION	137,000	03/31/2023	1045	01/09/2008	JP Morgan Chase Bank NA	2,150,092	2,150,092		6,264,175	6,264,175			
PURCHASED PUT OPTION	68,000	03/31/2023	1045	01/16/2008	JP Morgan Chase Bank NA	1,057,312	1,057,312		3,161,920	3,161,920			
PURCHASED PUT OPTION	68,000	03/31/2023	1045	01/18/2008	JP Morgan Chase Bank NA	1,147,576	1,147,576		2,680,843	2,680,843			
PURCHASED PUT OPTION	16,400	03/31/2023	1045	02/01/2008	JP Morgan Chase Bank NA	233,648	233,648		876,373	876,373			
PURCHASED PUT OPTION	16,300	03/31/2023	1045	02/07/2008	JP Morgan Chase Bank NA	246,872	246,872		792,957	792,957			
PURCHASED PUT OPTION	17,000	03/31/2023	1010	02/12/2008	JP Morgan Chase Bank NA	238,820	238,820		806,182	806,182			
PURCHASED PUT OPTION	28,000	03/31/2023	1200	03/05/2008	JP Morgan Chase Bank NA	487,884	487,884		1,935,978	1,935,978			
PURCHASED PUT OPTION	4,000	05/01/2023	3800	06/11/2008	Goldman Sachs International	364,511	364,511		1,158,126	1,158,126			
PURCHASED PUT OPTION	14,000	05/31/2023	2800	05/19/2008	JP Morgan Chase Bank NA	763,200	763,200		2,923,884	2,923,884			
PURCHASED PUT OPTION	15,184	06/19/2023	1677	06/19/2008	Goldman Sachs International	590,289	590,289		2,189,972	2,189,972			
PURCHASED PUT OPTION	11,867	06/19/2023	1677	06/19/2008	Goldman Sachs International	461,340	461,340		1,711,565	1,711,565			

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
PURCHASED PUT OPTION	26,564	06/30/2023	1677	06/24/2008	Goldman Sachs International	1,050,108	1,050,108		3,697,663	3,697,663			
PURCHASED PUT OPTION	7,083	06/30/2023	1677	06/24/2008	Goldman Sachs International	279,999	279,999		985,941	985,941			
PURCHASED PUT OPTION	21,209	06/30/2023	1677	06/26/2008	Goldman Sachs International	852,582	852,582		2,852,877	2,852,877			
PURCHASED PUT OPTION	27,000	07/31/2023	2500	07/08/2008	Goldman Sachs International	889,276	889,276		3,580,460	3,580,460			
PURCHASED PUT OPTION	15,000	12/03/2024	2000	12/03/2009	Barclays Bank PLC				(544,383)	(544,383)			
PURCHASED PUT OPTION	15,000	12/03/2024	2000	12/03/2009	Morgan Stanley International				(469,122)	(469,122)			
0799999. Subtotal - Put Options - Other						290,467,651	290,467,651	XXX	197,748,864	197,748,864			
0899999. Subtotal - Put Options						290,467,651	290,467,651	XXX	197,748,864	197,748,864			
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging								XXX					
2799999. Subtotal - Other						404,474,903	404,474,903	XXX	216,951,733	216,951,733			
9999999 - Totals						404,474,903	404,474,903	XXX	216,951,733	216,951,733			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED CALL OPTION	98,050	02/20/2009	2450	02/09/2009	Goldman Sachs International	3,000,036
PURCHASED CALL OPTION	17,500	02/27/2009	49	02/09/2009	AMEX	1,093,400
PURCHASED CALL OPTION	1,000,000	03/13/2009	9000	01/28/2009	JP Morgan Chase Bank NA	2,039,636
PURCHASED CALL OPTION	1,600	03/20/2009	900	02/17/2009	CME	1,979,658
PURCHASED CALL OPTION	30,000	03/21/2009	2500	01/28/2009	Goldman Sachs International	1,931,850
PURCHASED CALL OPTION	16,000	03/31/2009	50	01/27/2009	AMEX	2,453,760
PURCHASED CALL OPTION	17,000	03/31/2009	52	01/28/2009	AMEX	2,066,350
PURCHASED CALL OPTION	17,000	03/31/2009	50	02/03/2009	AMEX	1,843,140
PURCHASED CALL OPTION	22,000	03/31/2009	50	02/04/2009	AMEX	2,464,000
PURCHASED CALL OPTION	10,000	04/17/2009	2500	01/29/2009	Goldman Sachs International	915,690
PURCHASED CALL OPTION	53,000	04/30/2009	2780	04/30/2009	Barclays Bank PLC	632,290
PURCHASED SWAPTION	800,000,000	06/05/2009	2.5	03/05/2009	BNP Paribas	6,450,000
PURCHASED CALL OPTION	6,000	06/17/2009	37.5	05/14/2009	CBOE	1,057,980
PURCHASED CALL OPTION	2,500	06/17/2009	50	01/26/2009	CBOE	1,007,500
PURCHASED CALL OPTION	2,500	06/17/2009	40	05/06/2009	CBOE	370,000
PURCHASED CALL OPTION	2,075	06/17/2009	40	05/08/2009	CBOE	244,850
PURCHASED CALL OPTION	3,300	06/17/2009	37.5	05/12/2009	CBOE	580,899
PURCHASED CALL OPTION	60	06/19/2009	1000	02/11/2009	CME	180,213
PURCHASED CALL OPTION	800	06/19/2009	900	02/24/2009	CME	3,139,635
PURCHASED CALL OPTION	800	06/19/2009	825	03/03/2009	CME	3,122,760
PURCHASED CALL OPTION	800	06/19/2009	1000	04/29/2009	CME	802,760
PURCHASED CALL OPTION	1,250	06/19/2009	1000	05/01/2009	CME	1,270,125
PURCHASED CALL OPTION	500	06/19/2009	975	06/04/2009	CME	163,725
PURCHASED CALL OPTION	450	06/30/2009	142	01/05/2009	CME	1,018,312
PURCHASED CALL OPTION	850	06/30/2009	142	01/06/2009	CME	1,905,250
PURCHASED CALL OPTION	430	06/30/2009	142	01/07/2009	CME	855,451
PURCHASED CALL OPTION	850	06/30/2009	142	01/08/2009	CME	1,694,305
PURCHASED CALL OPTION	12,000	06/30/2009	45	02/02/2009	AMEX	5,736,000
PURCHASED CALL OPTION	60,000	06/30/2009	2800	06/30/2009	Merrill Lynch International	610,494
PURCHASED CALL OPTION	2,000	07/15/2009	35	05/20/2009	CBOE	386,000
PURCHASED CALL OPTION	52,000	07/31/2009	2500	01/31/2009	Credit Suisse International	616,241
PURCHASED CALL OPTION	52,000	07/31/2009	2500	07/31/2009	Credit Suisse International	616,241
PURCHASED CALL OPTION	2,000	08/19/2009	35	06/29/2009	CBOE	346,000
PURCHASED CALL OPTION	2,000	08/19/2009	35	07/24/2009	CBOE	87,000

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED CALL OPTION	2,000	08/19/2009	37.5	06/04/2009	CBOE	476,000
PURCHASED CALL OPTION	475	08/20/2009	980	07/16/2009	CME	851,639
PURCHASED CALL OPTION	475	08/20/2009	980	07/28/2009	CME	2,043,639
PURCHASED CALL OPTION	2,000	09/16/2009	35	07/23/2009	CBOE	296,000
PURCHASED CALL OPTION	2,000	09/16/2009	35	07/24/2009	CBOE	286,000
PURCHASED CALL OPTION	1,000	09/16/2009	35	08/07/2009	CBOE	83,500
PURCHASED CALL OPTION	2,000	09/16/2009	35	08/07/2009	CBOE	167,000
PURCHASED CALL OPTION	1,000	09/18/2009	1100	07/30/2009	CME	144,700
PURCHASED CALL OPTION	1,000	09/18/2009	1050	08/11/2009	CME	430,825
PURCHASED CALL OPTION	900	10/16/2009	1100	08/06/2009	CME	278,460
PURCHASED CALL OPTION	600	10/16/2009	1050	08/17/2009	CME	339,120
PURCHASED SWAPTION	300,000,000	11/12/2009	2.31	08/12/2009	HSBC Bank USA, NA	675,000
PURCHASED SWAPTION	200,000,000	11/12/2009	3.13	08/11/2009	JP Morgan Chase Bank NA	960,000
PURCHASED SWAPTION	300,000,000	11/27/2009	3	05/27/2009	HSBC Bank USA, NA	2,340,000
PURCHASED SWAPTION	200,000,000	11/27/2009	3	05/27/2009	HSBC Bank USA, NA	1,560,000
PURCHASED SWAPTION	300,000,000	11/27/2009	3	05/27/2009	HSBC Bank USA, NA	2,340,000
PURCHASED SWAPTION	250,000,000	12/11/2009	1.55	06/11/2009	Goldman Sachs International	392,500
PURCHASED SWAPTION	250,000,000	12/11/2009	1.55	06/11/2009	Goldman Sachs International	392,500
PURCHASED SWAPTION	400,000,000	12/11/2009	2.05	09/11/2009	Morgan Stanley Capital Services	550,000
PURCHASED SWAPTION	300,000,000	12/11/2009	2.81	09/11/2009	Morgan Stanley Capital Services	1,100,000
PURCHASED SWAPTION	200,000,000	12/11/2009	2.6	09/11/2009	Morgan Stanley Capital Services	840,000
PURCHASED CALL OPTION	600	12/14/2009	.99	06/09/2009	CME	237,840
PURCHASED SWAPTION	100,000,000	12/18/2009	2.9	06/18/2009	HSBC Bank USA, NA	735,000
PURCHASED CALL OPTION	360	12/18/2009	1200	01/15/2009	CME	1,171,278
PURCHASED CALL OPTION	3,000	12/18/2009	1025	10/02/2009	CME	7,035,150
PURCHASED CALL OPTION	1,000	12/18/2009	1150	10/22/2009	CME	434,875
PURCHASED SWAPTION	100,000,000	01/08/2010	4	01/06/2009	BNP Paribas	4,600,000
PURCHASED SWAPTION	100,000,000	01/08/2010	4	01/06/2009	BNP Paribas	4,600,000
PURCHASED CALL OPTION	500	01/31/2010	60	05/01/2009	AMEX	117,000
PURCHASED CALL OPTION	5,100	01/31/2010	60	05/01/2009	AMEX	1,193,400
PURCHASED SWAPTION	45,000,000	02/02/2010	2.6	02/02/2009	BNP Paribas	1,048,500
PURCHASED SWAPTION	62,500,000	02/08/2010	2.63	08/06/2009	JP Morgan Chase Bank NA	300,782
PURCHASED SWAPTION	62,500,000	02/08/2010	2.63	08/06/2009	JP Morgan Chase Bank NA	300,782
PURCHASED SWAPTION	62,500,000	02/08/2010	4.63	08/06/2009	JP Morgan Chase Bank NA	558,594
PURCHASED SWAPTION	62,500,000	02/08/2010	4.63	08/06/2009	JP Morgan Chase Bank NA	558,594
PURCHASED SWAPTION	62,500,000	02/08/2010	3.33	08/06/2009	JP Morgan Chase Bank NA	634,969
PURCHASED SWAPTION	62,500,000	02/08/2010	3.33	08/06/2009	JP Morgan Chase Bank NA	634,969
PURCHASED SWAPTION	62,500,000	02/08/2010	5.33	08/06/2009	JP Morgan Chase Bank NA	993,156
PURCHASED SWAPTION	62,500,000	02/08/2010	5.33	08/06/2009	JP Morgan Chase Bank NA	993,156
PURCHASED SWAPTION	150,000,000	02/12/2010	5.25	02/12/2009	JP Morgan Chase Bank NA	2,000,000
PURCHASED SWAPTION	150,000,000	02/12/2010	2.25	02/12/2009	JP Morgan Chase Bank NA	1,877,500
PURCHASED SWAPTION	150,000,000	02/12/2010	6.25	06/11/2009	JP Morgan Chase Bank NA	2,715,000
PURCHASED SWAPTION	100,000,000	03/05/2010	2.5	03/05/2009	BNP Paribas	1,980,000
PURCHASED CURRENCY CALL OPTION	125,000,000	03/08/2010	1.55	12/08/2009	Goldman Sachs International	1,483,571
PURCHASED CALL OPTION	600	03/15/2010	98.75	06/15/2009	CME	489,120
PURCHASED SWAPTION	100,000,000	04/16/2010	2.5	04/14/2009	Merrill Lynch Capital Services	1,257,500
PURCHASED SWAPTION	750,000,000	05/12/2010	.2	11/12/2009	HSBC Bank USA, NA	1,140,000
PURCHASED SWAPTION	400,000,000	05/12/2010	2.85	11/12/2009	JP Morgan Chase Bank NA	1,400,000
PURCHASED SWAPTION	750,000,000	05/12/2010	1.25	11/12/2009	Morgan Stanley Capital Services	1,120,000
PURCHASED SWAPTION	500,000,000	05/27/2010	2.75	05/27/2009	BNP Paribas	4,925,000
PURCHASED CALL OPTION	600	06/14/2010	98.5	06/15/2009	CME	519,120
PURCHASED CALL OPTION	600	06/14/2010	98.75	07/13/2009	CME	556,380
PURCHASED SWAPTION	50,000,000	06/18/2010	3.4	06/18/2009	HSBC Bank USA, NA	930,000
PURCHASED SWAPTION	300,000,000	06/28/2010	2.67	12/28/2009	Credit Suisse International	1,275,000
PURCHASED SWAPTION	300,000,000	06/28/2010	3.25	12/28/2009	Credit Suisse International	1,185,000
PURCHASED CALL OPTION	793	06/29/2010	2805	12/31/2009	Barclays Bank PLC	41,656
PURCHASED CALL OPTION	497	06/29/2010	2876	12/31/2009	Barclays Bank PLC	23,419
PURCHASED CALL OPTION	793	06/29/2010	2805	06/30/2009	Barclays Bank PLC	41,656
PURCHASED CALL OPTION	497	06/29/2010	2876	06/30/2009	Barclays Bank PLC	23,419
PURCHASED CALL OPTION	1,585	06/29/2010	2805	06/30/2009	Goldman Sachs International	74,900
PURCHASED CALL OPTION	1,585	06/29/2010	2805	12/31/2009	Goldman Sachs International	74,900
PURCHASED CALL OPTION	994	06/29/2010	2876	06/30/2009	Goldman Sachs International	42,140
PURCHASED CALL OPTION	994	06/29/2010	2876	12/31/2009	Goldman Sachs International	42,140
PURCHASED CALL OPTION	3,170	06/29/2010	2805	06/30/2009	Goldman Sachs International	144,809
PURCHASED CALL OPTION	3,170	06/29/2010	2805	12/31/2009	Goldman Sachs International	144,809

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED CALL OPTION	1,988	06/29/2010	2876	06/30/2009	Goldman Sachs International	81,732
PURCHASED CALL OPTION	1,988	06/29/2010	2876	12/31/2009	Goldman Sachs International	81,732
PURCHASED CALL OPTION	1,585	06/29/2010	2805	06/30/2009	Goldman Sachs International	72,636
PURCHASED CALL OPTION	1,585	06/29/2010	2805	12/31/2009	Goldman Sachs International	72,636
PURCHASED CALL OPTION	994	06/29/2010	2876	06/30/2009	Goldman Sachs International	40,974
PURCHASED CALL OPTION	994	06/29/2010	2876	12/31/2009	Goldman Sachs International	40,974
PURCHASED CALL OPTION	1,585	06/29/2010	2805	06/30/2009	JP Morgan Chase Bank NA	78,000
PURCHASED CALL OPTION	1,585	06/29/2010	2805	12/31/2009	JP Morgan Chase Bank NA	78,000
PURCHASED CALL OPTION	994	06/29/2010	2876	06/30/2009	JP Morgan Chase Bank NA	43,600
PURCHASED CALL OPTION	994	06/29/2010	2876	12/31/2009	JP Morgan Chase Bank NA	43,600
PURCHASED CALL OPTION	249	06/29/2010	2876	06/30/2009	JP Morgan Chase Bank NA	11,600
PURCHASED CALL OPTION	249	06/29/2010	2876	12/31/2009	JP Morgan Chase Bank NA	11,600
PURCHASED CALL OPTION	396	06/29/2010	2805	06/30/2009	JP Morgan Chase Bank NA	20,600
PURCHASED CALL OPTION	396	06/29/2010	2805	12/31/2009	JP Morgan Chase Bank NA	20,600
PURCHASED SWAPTION	170,000,000	08/31/2010	2.6	08/31/2009	Morgan Stanley Capital Services	1,054,000
PURCHASED CALL OPTION	100,000	08/31/2010	2170	08/31/2009	Merrill Lynch International	2,122,000
PURCHASED CALL OPTION	300	09/13/2010	98.25	06/15/2009	CME	285,810
PURCHASED CALL OPTION	300	09/13/2010	98.25	06/16/2009	CME	278,295
PURCHASED CALL OPTION	90,000	12/10/2010	10000	01/13/2009	JP Morgan Chase Bank NA	1,236,179
PURCHASED CALL OPTION	8,300	12/14/2010	2875	12/14/2009	Barclays Bank PLC	3,172,678
PURCHASED CALL OPTION	3,000	12/17/2010	2800	01/13/2009	JP Morgan Chase Bank NA	1,008,174
PURCHASED CALL OPTION	8,300	12/17/2010	2800	12/15/2009	JP Morgan Chase Bank NA	3,493,707
PURCHASED SWAPTION	150,000,000	12/22/2010	2.75	12/22/2009	BNP Paribas	1,102,500
PURCHASED SWAPTION	100,000,000	12/22/2010	3.5	12/22/2009	JP Morgan Chase Bank NA	1,425,000
PURCHASED CALL OPTION	250,000	01/14/2011	10300	12/22/2009	JP Morgan Chase Bank NA	2,655,142
PURCHASED CALL OPTION	5,700	01/21/2011	2950	12/22/2009	JP Morgan Chase Bank NA	2,090,770
PURCHASED CALL OPTION	22,000	01/31/2011	3748	01/31/2009	Barclays Bank PLC	74,580
PURCHASED CALL OPTION	22,000	01/31/2011	3748	07/31/2009	Barclays Bank PLC	74,580
PURCHASED CALL OPTION	22,000	01/31/2011	3725	01/31/2009	JP Morgan Chase Bank NA	94,736
PURCHASED CALL OPTION	22,000	01/31/2011	3725	07/31/2009	JP Morgan Chase Bank NA	94,736
PURCHASED CALL OPTION	600	03/14/2011	98	06/15/2009	CME	519,120
PURCHASED CALL OPTION	4,200	04/29/2011	2400	04/30/2009	Goldman Sachs International	274,205
PURCHASED CALL OPTION	4,200	04/29/2011	2400	10/30/2009	Goldman Sachs International	274,205
PURCHASED SWAPTION	75,000,000	06/30/2011	3.4	12/30/2009	BNP Paribas	1,106,250
PURCHASED SWAPTION	75,000,000	06/30/2011	3.65	12/30/2009	BNP Paribas	1,443,750
PURCHASED CALL OPTION	16,000	07/29/2011	3738	01/31/2009	JP Morgan Chase Bank NA	105,100
PURCHASED CALL OPTION	16,000	07/29/2011	3738	07/31/2009	JP Morgan Chase Bank NA	105,100
PURCHASED CALL OPTION	55,568	03/16/2012	1067.49	03/17/2009	BNP Paribas	3,398,074
PURCHASED CALL OPTION	3,721	09/30/2012	4831.67	03/31/2009	Goldman Sachs International	29,260
PURCHASED CALL OPTION	3,721	09/30/2012	4831.67	09/30/2009	Goldman Sachs International	29,260
PURCHASED CALL OPTION	7,442	10/01/2012	4831.67	03/31/2009	Goldman Sachs International	63,337
PURCHASED CALL OPTION	7,442	10/01/2012	4831.67	09/30/2009	Goldman Sachs International	63,338
PURCHASED CALL OPTION	7,442	10/31/2012	4831.67	04/30/2009	Credit Suisse International	60,598
PURCHASED CALL OPTION	7,442	10/31/2012	4831.67	10/31/2009	Credit Suisse International	60,598
PURCHASED CALL OPTION	6,698	10/31/2012	4831.67	04/30/2009	Credit Suisse International	55,681
PURCHASED CALL OPTION	6,698	10/31/2012	4831.67	10/31/2009	Credit Suisse International	55,681
PURCHASED CALL OPTION	2,419	10/31/2012	4831.67	04/30/2009	Credit Suisse International	17,371
PURCHASED CALL OPTION	2,419	10/31/2012	4831.67	10/31/2009	Credit Suisse International	17,371
PURCHASED CALL OPTION	11,000	10/31/2012	4831.67	04/30/2009	Credit Suisse International	98,617
PURCHASED CALL OPTION	11,000	10/31/2012	4831.67	10/31/2009	Credit Suisse International	98,617
PURCHASED CALL OPTION	13,000	10/31/2012	5314.84	04/30/2009	Credit Suisse International	70,478
PURCHASED CALL OPTION	13,000	10/31/2012	5314.84	10/31/2009	Credit Suisse International	70,478
PURCHASED CALL OPTION	2,419	10/31/2012	4831.67	04/30/2009	Goldman Sachs International	21,193
PURCHASED CALL OPTION	2,419	10/31/2012	4831.67	10/31/2009	Goldman Sachs International	21,193
PURCHASED CALL OPTION	3,721	10/31/2012	4831.67	04/30/2009	Goldman Sachs International	34,473
PURCHASED CALL OPTION	3,721	10/31/2012	4831.67	10/31/2009	Goldman Sachs International	34,473
PURCHASED CALL OPTION	11,000	10/31/2012	4831.67	04/30/2009	JP Morgan Chase Bank NA	102,430
PURCHASED CALL OPTION	11,000	10/31/2012	4831.67	10/31/2009	JP Morgan Chase Bank NA	102,430
PURCHASED CALL OPTION	4,750	10/31/2012	4831.67	04/30/2009	JP Morgan Chase Bank NA	38,060
PURCHASED CALL OPTION	4,750	10/31/2012	4831.67	10/31/2009	JP Morgan Chase Bank NA	38,060
PURCHASED CALL OPTION	12,400	11/30/2012	3456.64	05/31/2009	Barclays Bank PLC	432,140
PURCHASED CALL OPTION	12,400	11/30/2012	3456.64	11/30/2009	Barclays Bank PLC	432,140
PURCHASED CALL OPTION	14,000	06/28/2013	3750	06/30/2009	Credit Suisse International	164,857
PURCHASED CALL OPTION	14,000	06/28/2013	3750	12/31/2009	Credit Suisse International	164,857
PURCHASED CALL OPTION	8,000	09/30/2013	7400	03/31/2009	JP Morgan Chase Bank NA	225,150

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1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED CALL OPTION	8,000	09/30/2013	.7400	09/30/2009	JP Morgan Chase Bank NA	225,150
PURCHASED CALL OPTION	8,000	09/30/2013	.8467.57	03/31/2009	JP Morgan Chase Bank NA	112,900
PURCHASED CALL OPTION	8,000	09/30/2013	.8467.57	09/30/2009	JP Morgan Chase Bank NA	112,900
PURCHASED CALL OPTION	5,000	10/31/2013	.6500	04/30/2009	JP Morgan Chase Bank NA	108,170
PURCHASED CALL OPTION	5,000	10/31/2013	.6500	10/31/2009	JP Morgan Chase Bank NA	108,170
PURCHASED CALL OPTION	10,800	10/31/2013	.6950	04/30/2009	JP Morgan Chase Bank NA	233,300
PURCHASED CALL OPTION	10,800	10/31/2013	.6950	10/31/2009	JP Morgan Chase Bank NA	233,300
PURCHASED CALL OPTION	80,000	11/29/2013	.750	05/31/2009	BNP Paribas	2,037,687
PURCHASED CALL OPTION	14,000	12/20/2013	.3500	05/31/2009	BNP Paribas	733,489
PURCHASED CALL OPTION	14,000	12/20/2013	.3500	11/30/2009	BNP Paribas	733,489
PURCHASED CALL OPTION	8,400	01/31/2014	.3300	07/31/2009	Goldman Sachs International	389,901
PURCHASED CALL OPTION	20,000	03/18/2014	.1150	03/18/2009	BNP Paribas	1,763,200
PURCHASED CALL OPTION	64,000	03/18/2014	.1150	03/18/2009	BNP Paribas	5,642,240
PURCHASED CALL OPTION	55,000	07/31/2015	.4500	01/31/2009	JP Morgan Chase Bank NA	528,300
PURCHASED CALL OPTION	55,000	07/31/2015	.4500	07/31/2009	JP Morgan Chase Bank NA	528,300
PURCHASED CALL OPTION	2,000	09/30/2015	.5100	03/31/2009	JP Morgan Chase Bank NA	138,500
PURCHASED CALL OPTION	2,000	09/30/2015	.5100	09/30/2009	JP Morgan Chase Bank NA	138,500
PURCHASED CALL OPTION	8,500	10/30/2015	.7700	04/30/2009	JP Morgan Chase Bank NA	256,148
PURCHASED CALL OPTION	8,500	10/30/2015	.7700	10/31/2009	JP Morgan Chase Bank NA	256,148
PURCHASED CALL OPTION	10,750	10/30/2015	.7700	04/30/2009	JP Morgan Chase Bank NA	323,952
PURCHASED CALL OPTION	10,750	10/30/2015	.7700	10/31/2009	JP Morgan Chase Bank NA	323,952
PURCHASED CALL OPTION	8,000	11/30/2015	.3000	05/31/2009	Merrill Lynch International	163,600
PURCHASED CALL OPTION	8,000	11/30/2015	.3000	11/30/2009	Merrill Lynch International	163,600
PURCHASED CALL OPTION	14,600	01/29/2016	.3700	07/31/2009	Goldman Sachs International	562,947
PURCHASED CALL OPTION	6,924	09/30/2017	.8410.9	03/31/2009	Goldman Sachs International	50,283
PURCHASED CALL OPTION	6,924	09/30/2017	.8410.9	09/30/2009	Goldman Sachs International	50,283
PURCHASED CALL OPTION	13,848	10/01/2017	.8410.9	03/31/2009	Goldman Sachs International	104,389
PURCHASED CALL OPTION	13,848	10/01/2017	.8410.9	09/30/2009	Goldman Sachs International	104,389
PURCHASED CALL OPTION	14,300	10/31/2017	.8410.9	04/30/2009	Barclays Bank PLC	110,744
PURCHASED CALL OPTION	14,300	10/31/2017	.8410.9	10/31/2009	Barclays Bank PLC	110,744
PURCHASED CALL OPTION	13,848	10/31/2017	.8410.9	04/30/2009	Credit Suisse International	100,343
PURCHASED CALL OPTION	13,848	10/31/2017	.8410.9	10/31/2009	Credit Suisse International	100,343
PURCHASED CALL OPTION	4,501	10/31/2017	.8410.9	04/30/2009	Credit Suisse International	30,134
PURCHASED CALL OPTION	4,501	10/31/2017	.8410.9	10/31/2009	Credit Suisse International	30,134
PURCHASED CALL OPTION	3,600	04/30/2018	.5250	04/30/2009	Goldman Sachs International	66,301
PURCHASED CALL OPTION	3,600	04/30/2018	.5250	10/30/2009	Goldman Sachs International	66,301
PURCHASED CALL OPTION	17,596	06/29/2018	.2590	06/30/2009	Goldman Sachs International	160,059
PURCHASED CALL OPTION	17,596	06/29/2018	.2590	12/31/2009	Goldman Sachs International	160,059
PURCHASED CALL OPTION	5,877	06/29/2018	.2590	06/30/2009	Goldman Sachs International	58,859
PURCHASED CALL OPTION	5,877	06/29/2018	.2590	12/31/2009	Goldman Sachs International	58,859
PURCHASED CALL OPTION	22,037	06/29/2018	.2590	06/30/2009	Goldman Sachs International	220,703
PURCHASED CALL OPTION	22,037	06/29/2018	.2590	12/31/2009	Goldman Sachs International	220,703
PURCHASED CALL OPTION	1	06/29/2018	.1056	06/17/2009	Goldman Sachs International	15,000
PURCHASED CALL OPTION	27,200	12/20/2019	.2853	10/07/2009	Merrill Lynch International	29,660,131
PURCHASED CALL OPTION	3,242	09/30/2022	13830.82	03/31/2009	Goldman Sachs International	24,986
PURCHASED CALL OPTION	3,242	09/30/2022	13830.82	09/30/2009	Goldman Sachs International	24,986
PURCHASED CALL OPTION	1	09/30/2022	.1167	06/17/2009	Goldman Sachs International	31,000
PURCHASED CALL OPTION	12,320	10/31/2022	13830.82	04/30/2009	Credit Suisse International	87,453
PURCHASED CALL OPTION	12,320	10/31/2022	13830.82	10/31/2009	Credit Suisse International	87,453
PURCHASED CALL OPTION	2,107	10/31/2022	13830.82	04/30/2009	Credit Suisse International	14,007
PURCHASED CALL OPTION	2,107	10/31/2022	13830.82	10/31/2009	Credit Suisse International	14,007
PURCHASED CALL OPTION	5,300	10/31/2022	13830.82	04/30/2009	Credit Suisse International	42,374
PURCHASED CALL OPTION	5,300	10/31/2022	13830.82	10/31/2009	Credit Suisse International	42,374
PURCHASED CALL OPTION	4,500	10/31/2022	13830.82	04/30/2009	Credit Suisse International	42,332
PURCHASED CALL OPTION	4,500	10/31/2022	13830.82	10/31/2009	Credit Suisse International	42,332
PURCHASED CALL OPTION	6,200	04/28/2023	11800	04/30/2009	Goldman Sachs International	43,551
PURCHASED CALL OPTION	6,200	04/28/2023	11800	10/31/2009	Goldman Sachs International	43,551
PURCHASED CALL OPTION	5,000	05/01/2023	.7800	04/30/2009	Goldman Sachs International	90,296
PURCHASED CALL OPTION	5,000	05/01/2023	.7800	10/30/2009	Goldman Sachs International	90,296
PURCHASED CALL OPTION	15,801	06/19/2023	.3613.78	06/30/2009	Goldman Sachs International	132,942
PURCHASED CALL OPTION	15,801	06/19/2023	.3613.78	12/31/2009	Goldman Sachs International	132,942
PURCHASED CALL OPTION	20,160	06/19/2023	.3613.78	06/30/2009	Goldman Sachs International	169,617
PURCHASED CALL OPTION	20,160	06/19/2023	.3613.78	12/31/2009	Goldman Sachs International	169,618
PURCHASED CALL OPTION	28,183	06/30/2023	.3410	06/30/2009	Goldman Sachs International	228,764
PURCHASED CALL OPTION	28,183	06/30/2023	.3410	12/31/2009	Goldman Sachs International	228,764

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1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED CALL OPTION	9,412	06/30/2023	.3410	06/30/2009	Goldman Sachs International	83,180
PURCHASED CALL OPTION	9,412	06/30/2023	.3410	12/31/2009	Goldman Sachs International	83,180
PURCHASED CALL OPTION	35,297	06/30/2023	.3410	06/30/2009	Goldman Sachs International	311,942
PURCHASED CALL OPTION	35,297	06/30/2023	.3410	12/31/2009	Goldman Sachs International	311,942
PURCHASED CALL OPTION	5,000	07/31/2023	.5500	01/31/2009	JP Morgan Chase Bank NA	135,400
PURCHASED CALL OPTION	5,000	07/31/2023	.5500	07/31/2009	JP Morgan Chase Bank NA	135,400
0399999. Subtotal - Call Options - Other						201,813,927
0499999. Subtotal - Call Options						201,813,927
PURCHASED PUT OPTION	100,000	02/27/2009	.42	02/10/2009	AMEX	6,471,000
PURCHASED PUT OPTION	250,000	03/18/2009	.30	01/07/2009	BNP Paribas	325,000
PURCHASED PUT OPTION	250,000	03/19/2009	.35	01/07/2009	BNP Paribas	762,500
PURCHASED PUT OPTION	250	03/20/2009	.700	01/06/2009	CME	494,638
PURCHASED PUT OPTION	800	03/20/2009	.700	01/06/2009	CME	1,582,840
PURCHASED PUT OPTION	750	03/20/2009	.750	01/06/2009	CME	2,365,163
PURCHASED PUT OPTION	600	03/20/2009	800	01/06/2009	CME	2,972,130
PURCHASED PUT OPTION	2,400	03/20/2009	.750	01/07/2009	CME	11,236,019
PURCHASED PUT OPTION	640	03/20/2009	.800	01/07/2009	CME	4,034,272
PURCHASED PUT OPTION	400	03/20/2009	.800	01/08/2009	CME	3,201,427
PURCHASED PUT OPTION	360	03/20/2009	.700	01/15/2009	CME	2,521,278
PURCHASED PUT OPTION	400	03/20/2009	.800	01/09/2009	CME	3,051,380
PURCHASED PUT OPTION	400	03/20/2009	.800	01/09/2009	CME	3,051,380
PURCHASED PUT OPTION	480	03/20/2009	.800	01/29/2009	CME	3,505,656
PURCHASED PUT OPTION	3,200	03/20/2009	.650	02/02/2009	CME	6,412,290
PURCHASED PUT OPTION	520	03/20/2009	.900	02/17/2009	CME	14,322,201
PURCHASED PUT OPTION	375	03/20/2009	.780	03/19/2009	CME	435,169
PURCHASED PUT OPTION	22,000	03/31/2009	.40	02/04/2009	Credit Suisse International	3,564,000
PURCHASED PUT OPTION	270	04/15/2009	.35	01/15/2009	CBOE	65,610
PURCHASED PUT OPTION	6,000	04/15/2009	.35	01/16/2009	CBOE	1,458,000
PURCHASED PUT OPTION	6,230	04/15/2009	.35	01/20/2009	CBOE	1,451,590
PURCHASED PUT OPTION	1,925	04/15/2009	.40	03/02/2009	CBOE	451,605
PURCHASED PUT OPTION	27,500	04/15/2009	.30	02/11/2009	CBOE	2,765,950
PURCHASED PUT OPTION	15,000	04/17/2009	.2050	01/29/2009	Goldman Sachs International	1,650,600
PURCHASED PUT OPTION	1,145	05/18/2009	.30	01/20/2009	CBOE	198,085
PURCHASED PUT OPTION	1,000	05/20/2009	.30	01/21/2009	CBOE	172,980
PURCHASED PUT OPTION	3,530	05/20/2009	.30	01/21/2009	CBOE	610,619
PURCHASED PUT OPTION	4,000	05/20/2009	.30	01/21/2009	CBOE	691,920
PURCHASED PUT OPTION	500	05/20/2009	.35	01/21/2009	CBOE	166,500
PURCHASED PUT OPTION	855	05/20/2009	.30	01/22/2009	CBOE	147,915
PURCHASED PUT OPTION	2,500	05/20/2009	.30	01/22/2009	CBOE	432,500
PURCHASED PUT OPTION	4,970	05/20/2009	.30	01/22/2009	CBOE	859,810
PURCHASED PUT OPTION	3,000	05/20/2009	.35	02/17/2009	CBOE	1,020,000
PURCHASED PUT OPTION	3,000	05/20/2009	.35	02/17/2009	CBOE	1,020,000
PURCHASED PUT OPTION	3,500	05/20/2009	.35	02/17/2009	CBOE	1,190,000
PURCHASED PUT OPTION	5,000	05/20/2009	.35	02/17/2009	CBOE	1,700,000
PURCHASED PUT OPTION	1,000	06/17/2009	.30	04/16/2009	CBOE	43,010
PURCHASED PUT OPTION	2,000	06/17/2009	.30	04/16/2009	CBOE	86,020
PURCHASED PUT OPTION	2,000	06/17/2009	.30	04/16/2009	CBOE	86,020
PURCHASED PUT OPTION	4,000	06/17/2009	.30	04/16/2009	CBOE	172,040
PURCHASED PUT OPTION	4,000	06/17/2009	.30	04/16/2009	CBOE	172,040
PURCHASED PUT OPTION	6,000	06/17/2009	.30	04/16/2009	CBOE	258,060
PURCHASED PUT OPTION	500	06/17/2009	.30	04/17/2009	CBOE	30,500
PURCHASED PUT OPTION	1,000	06/17/2009	.35	04/29/2009	CBOE	270,500
PURCHASED PUT OPTION	1,050	06/17/2009	32.5	05/07/2009	CBOE	228,900
PURCHASED PUT OPTION	2,000	06/17/2009	.30	04/29/2009	CBOE	166,000
PURCHASED PUT OPTION	9,500	06/18/2009	.40	01/15/2009	CBOE	2,783,500
PURCHASED PUT OPTION	320	06/19/2009	.700	01/15/2009	CME	4,121,136
PURCHASED PUT OPTION	20	06/19/2009	.700	02/11/2009	CME	160,071
PURCHASED PUT OPTION	380	06/19/2009	.700	02/11/2009	CME	3,041,349
PURCHASED PUT OPTION	1,500	06/19/2009	.700	01/22/2009	CME	18,417,675
PURCHASED PUT OPTION	35,000	06/19/2009	.1800	02/27/2009	Goldman Sachs International	5,474,459
PURCHASED PUT OPTION	1,080	06/19/2009	.750	01/22/2009	CME	17,503,476
PURCHASED PUT OPTION	300	06/19/2009	.750	01/23/2009	CME	4,628,535
PURCHASED PUT OPTION	250	06/19/2009	.800	01/29/2009	CME	3,708,363
PURCHASED PUT OPTION	700	06/19/2009	.650	02/02/2009	CME	4,588,790

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PURCHASED PUT OPTION	150	06/19/2009	650	02/19/2009	CME	1,125,518
PURCHASED PUT OPTION	1,200	06/19/2009	600	02/24/2009	CME	5,929,140
PURCHASED PUT OPTION	800	06/19/2009	600	03/03/2009	CME	6,602,760
PURCHASED PUT OPTION	800	06/19/2009	650	03/04/2009	CME	7,602,760
PURCHASED PUT OPTION	4,000	06/19/2009	750	04/07/2009	CME	6,531,675
PURCHASED PUT OPTION	2,500	06/19/2009	875	05/12/2009	CME	3,076,500
PURCHASED PUT OPTION	12,000	06/30/2009	45	02/02/2009	AMEX	7,056,000
PURCHASED PUT OPTION	22,000	06/30/2009	37	02/20/2009	AMEX	6,963,660
PURCHASED PUT OPTION	4,000	07/15/2009	25	05/19/2009	CBOE	354,000
PURCHASED PUT OPTION	2,000	07/15/2009	30	05/13/2009	CBOE	386,000
PURCHASED PUT OPTION	2,000	07/15/2009	25	05/20/2009	CBOE	226,000
PURCHASED PUT OPTION	2,000	07/22/2009	27.5	06/04/2009	CBOE	273,820
PURCHASED PUT OPTION	2,000	07/22/2009	27.5	06/04/2009	CBOE	273,820
PURCHASED PUT OPTION	2,000	07/22/2009	27.5	06/05/2009	CBOE	271,000
PURCHASED PUT OPTION	4,000	08/19/2009	27.5	06/23/2009	CBOE	586,360
PURCHASED PUT OPTION	2,000	08/19/2009	27.5	07/13/2009	CBOE	246,000
PURCHASED PUT OPTION	4,000	08/19/2009	22.5	07/23/2009	CBOE	184,000
PURCHASED PUT OPTION	2,000	08/19/2009	22.5	07/24/2009	CBOE	82,000
PURCHASED PUT OPTION	2,000	09/16/2009	25	07/23/2009	CBOE	246,000
PURCHASED PUT OPTION	2,000	09/16/2009	22.5	07/24/2009	CBOE	92,000
PURCHASED PUT OPTION	2,000	09/16/2009	25	08/17/2009	CBOE	142,000
PURCHASED PUT OPTION	2,000	09/16/2009	25	08/19/2009	CBOE	132,000
PURCHASED PUT OPTION	400	09/18/2009	750	01/05/2009	CME	4,751,920
PURCHASED PUT OPTION	2,000	09/18/2009	825	07/07/2009	CME	4,304,650
PURCHASED PUT OPTION	1,500	09/19/2009	700	05/01/2009	CME	1,642,650
PURCHASED PUT OPTION	400	12/18/2009	750	01/05/2009	CME	6,101,420
PURCHASED PUT OPTION	360	12/18/2009	600	01/15/2009	CME	4,681,278
PURCHASED PUT OPTION	400	12/18/2009	600	02/24/2009	CME	4,701,380
PURCHASED PUT OPTION	1,750	12/18/2009	600	04/08/2009	CME	2,716,788
PURCHASED PUT OPTION	250	12/18/2009	600	04/21/2009	CME	277,956
PURCHASED PUT OPTION	1,750	12/18/2009	600	04/21/2009	CME	1,945,694
PURCHASED PUT OPTION	1,565	12/18/2009	600	04/28/2009	CME	1,690,357
PURCHASED PUT OPTION	2,185	12/18/2009	600	04/28/2009	CME	2,360,019
PURCHASED PUT OPTION	400	12/18/2009	850	05/21/2009	CME	6,572,630
PURCHASED PUT OPTION	1,950	12/18/2009	800	06/03/2009	CME	3,650,202
PURCHASED PUT OPTION	900	12/18/2009	850	06/23/2009	CME	2,657,205
PURCHASED PUT OPTION	3,000	12/18/2009	1025	10/02/2009	CME	7,210,800
PURCHASED PUT OPTION	1,000	12/18/2009	1000	10/22/2009	CME	622,600
PURCHASED CURRENCY PUT OPTION	50,000,000	01/15/2010	1.3	07/15/2009	JP Morgan Chase Bank NA	754,618
PURCHASED CURRENCY PUT OPTION	50,000,000	01/15/2010	1.47	09/17/2009	JP Morgan Chase Bank NA	1,885,005
PURCHASED CURRENCY PUT OPTION	5,500,000,000	01/15/2010	91.1	09/17/2009	JP Morgan Chase Bank NA	1,938,750
PURCHASED PUT OPTION	150	01/16/2010	900	10/28/2009	CBOE	156,450
PURCHASED PUT OPTION	2,600	01/16/2010	900	10/28/2009	CBOE	2,711,800
PURCHASED PUT OPTION	1,300	01/16/2010	900	11/11/2009	CBOE	549,900
PURCHASED PUT OPTION	900	01/16/2010	900	11/12/2009	CBOE	416,700
PURCHASED PUT OPTION	5,600	01/31/2010	40	05/01/2009	AMEX	1,971,200
PURCHASED CURRENCY PUT OPTION	125,000,000	03/08/2010	1.4	12/08/2009	Goldman Sachs International	1,430,508
PURCHASED PUT OPTION	150	03/19/2010	800	06/04/2009	CME	1,838,018
PURCHASED PUT OPTION	550	03/19/2010	650	08/12/2009	CME	1,074,398
PURCHASED PUT OPTION	35,000	03/31/2010	37	04/13/2009	AMEX	14,630,000
PURCHASED PUT OPTION	375	06/18/2010	650	08/12/2009	CME	1,229,419
PURCHASED PUT OPTION	42,500	09/30/2010	1535	03/31/2009	Merrill Lynch International	672,350
PURCHASED PUT OPTION	42,500	09/30/2010	1535	09/30/2009	Merrill Lynch International	672,350
PURCHASED PUT OPTION	48,000	10/29/2010	1200	04/30/2009	Merrill Lynch International	1,545,163
PURCHASED PUT OPTION	48,000	10/29/2010	1200	10/31/2009	Merrill Lynch International	1,545,163
PURCHASED PUT OPTION	110,000	12/10/2010	7000	01/13/2009	JP Morgan Chase Bank NA	1,416,175
PURCHASED PUT OPTION	8,300	12/14/2010	2875	12/14/2009	Barclays Bank PLC	3,911,471
PURCHASED PUT OPTION	200	12/16/2010	750	05/05/2009	CME	4,158,190
PURCHASED PUT OPTION	3,000	12/17/2010	2000	01/13/2009	JP Morgan Chase Bank NA	1,250,304
PURCHASED PUT OPTION	8,300	12/17/2010	2800	12/15/2009	JP Morgan Chase Bank NA	3,619,432
PURCHASED PUT OPTION	250,000	01/14/2011	10300	12/22/2009	JP Morgan Chase Bank NA	3,059,928
PURCHASED PUT OPTION	5,700	01/21/2011	2950	12/22/2009	JP Morgan Chase Bank NA	2,747,544
PURCHASED CURRENCY PUT OPTION	50,000,000	01/27/2011	1.2	07/28/2009	JP Morgan Chase Bank NA	990,000
PURCHASED PUT OPTION	39,000	03/31/2011	1300	03/31/2009	Barclays Bank PLC	434,070
PURCHASED PUT OPTION	39,000	03/31/2011	1300	09/30/2009	Barclays Bank PLC	434,070

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1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED PUT OPTION	38,300	03/31/2011	1350	03/31/2009	JP Morgan Chase Bank NA	443,531
PURCHASED PUT OPTION	38,300	03/31/2011	1350	09/30/2009	JP Morgan Chase Bank NA	443,531
PURCHASED PUT OPTION	19,800	03/31/2011	1350	03/31/2009	Merrill Lynch International	217,800
PURCHASED PUT OPTION	19,800	03/31/2011	1350	09/30/2009	Merrill Lynch International	217,800
PURCHASED PUT OPTION	36,200	03/31/2011	1350	03/31/2009	Merrill Lynch International	461,188
PURCHASED PUT OPTION	36,200	03/31/2011	1350	09/30/2009	Merrill Lynch International	461,188
PURCHASED PUT OPTION	39,800	04/29/2011	1495	04/30/2009	JP Morgan Chase Bank NA	588,895
PURCHASED PUT OPTION	39,800	04/29/2011	1495	10/30/2009	JP Morgan Chase Bank NA	588,895
PURCHASED PUT OPTION	14,000	04/29/2011	1510	04/30/2009	Merrill Lynch International	235,900
PURCHASED PUT OPTION	96,000	05/03/2011	1275	11/03/2009	Credit Suisse International	6,972,480
PURCHASED PUT OPTION	38,000	06/30/2011	1250	06/30/2009	Credit Suisse International	334,171
PURCHASED PUT OPTION	38,000	06/30/2011	1250	12/31/2009	Credit Suisse International	334,171
PURCHASED PUT OPTION	47,000	07/29/2011	1200	01/31/2009	Credit Suisse International	392,728
PURCHASED PUT OPTION	47,000	07/29/2011	1200	07/31/2009	Credit Suisse International	392,728
PURCHASED PUT OPTION	12,500	07/29/2011	1500	01/31/2009	Goldman Sachs International	195,420
PURCHASED PUT OPTION	12,500	07/29/2011	1500	07/31/2009	Goldman Sachs International	195,420
PURCHASED PUT OPTION	32,200	09/30/2011	1310	03/31/2009	Merrill Lynch International	422,142
PURCHASED PUT OPTION	32,200	09/30/2011	1310	09/30/2009	Merrill Lynch International	422,142
PURCHASED PUT OPTION	34,000	09/30/2011	1310	03/31/2009	Merrill Lynch International	420,988
PURCHASED PUT OPTION	34,000	09/30/2011	1310	09/30/2009	Merrill Lynch International	420,988
PURCHASED PUT OPTION	35,000	10/31/2011	1250	04/30/2009	JP Morgan Chase Bank NA	971,895
PURCHASED PUT OPTION	35,000	10/31/2011	1250	10/31/2009	JP Morgan Chase Bank NA	971,895
PURCHASED PUT OPTION	38,000	10/31/2011	1140	04/30/2009	JP Morgan Chase Bank NA	1,194,600
PURCHASED PUT OPTION	38,000	10/31/2011	1140	10/31/2009	JP Morgan Chase Bank NA	1,194,600
PURCHASED PUT OPTION	40,000	10/31/2011	1100	04/30/2009	Merrill Lynch International	1,017,095
PURCHASED PUT OPTION	40,000	10/31/2011	1100	10/31/2009	Merrill Lynch International	1,017,095
PURCHASED PUT OPTION	15,000	10/31/2012	1479.44	04/30/2009	Credit Suisse International	174,186
PURCHASED PUT OPTION	15,000	10/31/2012	1479.44	10/31/2009	Credit Suisse International	174,186
PURCHASED PUT OPTION	18,000	10/31/2012	1331.5	04/30/2009	Credit Suisse International	167,923
PURCHASED PUT OPTION	18,000	10/31/2012	1331.5	10/31/2009	Credit Suisse International	167,923
PURCHASED PUT OPTION	15,000	10/31/2012	1479.44	04/30/2009	JP Morgan Chase Bank NA	182,950
PURCHASED PUT OPTION	15,000	10/31/2012	1479.44	10/31/2009	JP Morgan Chase Bank NA	182,950
PURCHASED PUT OPTION	37,000	10/31/2012	1100	04/30/2009	Merrill Lynch International	831,501
PURCHASED PUT OPTION	37,000	10/31/2012	1100	10/31/2009	Merrill Lynch International	831,501
PURCHASED PUT OPTION	28,000	11/30/2012	1490	05/31/2009	Barclays Bank PLC	356,440
PURCHASED PUT OPTION	28,000	11/30/2012	1490	11/30/2009	Barclays Bank PLC	356,440
PURCHASED PUT OPTION	10,000	11/30/2012	1675	05/31/2009	Goldman Sachs International	172,132
PURCHASED PUT OPTION	10,000	11/30/2012	1675	11/30/2009	Goldman Sachs International	172,132
PURCHASED PUT OPTION	250,000	12/14/2012	5000	05/31/2009	BNP Paribas	395,188
PURCHASED PUT OPTION	250,000	12/14/2012	5000	11/30/2009	BNP Paribas	395,188
PURCHASED PUT OPTION	250,000	12/14/2012	5000	05/31/2009	JP Morgan Chase Bank NA	337,807
PURCHASED PUT OPTION	250,000	12/14/2012	5000	11/30/2009	JP Morgan Chase Bank NA	337,807
PURCHASED PUT OPTION	64,000	03/28/2013	1250	03/31/2009	Credit Suisse International	576,340
PURCHASED PUT OPTION	64,000	03/28/2013	1250	09/30/2009	Credit Suisse International	576,340
PURCHASED PUT OPTION	32,800	03/28/2013	1250	03/31/2009	JP Morgan Chase Bank NA	281,586
PURCHASED PUT OPTION	32,800	03/29/2013	1250	09/30/2009	JP Morgan Chase Bank NA	281,586
PURCHASED PUT OPTION	75,000	03/31/2013	1270	03/31/2009	Credit Suisse International	642,822
PURCHASED PUT OPTION	75,000	03/31/2013	1270	09/30/2009	Credit Suisse International	642,822
PURCHASED PUT OPTION	76,000	03/31/2013	1270	03/31/2009	Credit Suisse International	662,956
PURCHASED PUT OPTION	76,000	03/31/2013	1270	09/30/2009	Credit Suisse International	662,956
PURCHASED PUT OPTION	76,000	04/01/2013	1270	03/31/2009	Merrill Lynch International	684,760
PURCHASED PUT OPTION	76,000	04/01/2013	1270	09/30/2009	Merrill Lynch International	684,760
PURCHASED PUT OPTION	26,000	04/30/2013	1450	04/30/2009	Goldman Sachs International	294,417
PURCHASED PUT OPTION	20,000	04/30/2013	1450	04/30/2009	Merrill Lynch International	268,900
PURCHASED PUT OPTION	20,000	04/30/2013	1450	10/30/2009	Merrill Lynch International	268,900
PURCHASED PUT OPTION	35,000	05/31/2013	1440	05/31/2009	JP Morgan Chase Bank NA	335,559
PURCHASED PUT OPTION	300,000	06/14/2013	4000	05/31/2009	BNP Paribas	306,467
PURCHASED PUT OPTION	300,000	06/14/2013	4000	11/30/2009	BNP Paribas	306,467
PURCHASED PUT OPTION	320,000	06/14/2013	4000	02/03/2009	BNP Paribas	2,433,732
PURCHASED PUT OPTION	300,000	06/14/2013	4000	05/31/2009	JP Morgan Chase Bank NA	259,100
PURCHASED PUT OPTION	300,000	06/14/2013	4000	11/30/2009	JP Morgan Chase Bank NA	259,100
PURCHASED PUT OPTION	32,000	06/28/2013	1150	06/30/2009	Credit Suisse International	208,975
PURCHASED PUT OPTION	32,000	06/28/2013	1150	12/31/2009	Credit Suisse International	208,975
PURCHASED PUT OPTION	6,000	06/28/2013	1400	06/30/2009	Goldman Sachs International	67,927
PURCHASED PUT OPTION	6,000	06/28/2013	1400	12/31/2009	Goldman Sachs International	67,927

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1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED PUT OPTION	41,000	07/31/2013	.1100	01/31/2009	Credit Suisse International	254,202
PURCHASED PUT OPTION	41,000	07/31/2013	.1100	07/31/2009	Credit Suisse International	254,202
PURCHASED PUT OPTION	20,000	07/31/2013	.1400	01/31/2009	Credit Suisse International	267,714
PURCHASED PUT OPTION	40,000	07/31/2013	.1400	07/31/2009	Credit Suisse International	535,427
PURCHASED PUT OPTION	70,000	07/31/2013	.1150	01/31/2009	JP Morgan Chase Bank NA	351,100
PURCHASED PUT OPTION	70,000	07/31/2013	.1150	07/31/2009	JP Morgan Chase Bank NA	351,100
PURCHASED PUT OPTION	10,000	07/31/2013	.1500	01/31/2009	Merrill Lynch International	136,985
PURCHASED PUT OPTION	10,000	07/31/2013	.1500	07/31/2009	Merrill Lynch International	136,985
PURCHASED PUT OPTION	60,000	08/30/2013	.1300	02/28/2009	JP Morgan Chase Bank NA	401,130
PURCHASED PUT OPTION	60,000	08/30/2013	.1300	08/31/2009	JP Morgan Chase Bank NA	401,130
PURCHASED PUT OPTION	60,000	08/30/2013	.1300	02/28/2009	JP Morgan Chase Bank NA	405,066
PURCHASED PUT OPTION	60,000	08/30/2013	.1300	08/31/2009	JP Morgan Chase Bank NA	405,066
PURCHASED PUT OPTION	29,500	09/30/2013	.1250	03/31/2009	JP Morgan Chase Bank NA	338,940
PURCHASED PUT OPTION	29,500	09/30/2013	.1250	09/30/2009	JP Morgan Chase Bank NA	338,940
PURCHASED PUT OPTION	30,200	09/30/2013	.1190	03/31/2009	JP Morgan Chase Bank NA	275,110
PURCHASED PUT OPTION	30,200	09/30/2013	.1190	09/30/2009	JP Morgan Chase Bank NA	275,110
PURCHASED PUT OPTION	20,000	09/30/2013	.2500	03/31/2009	JP Morgan Chase Bank NA	373,750
PURCHASED PUT OPTION	20,000	09/30/2013	.2500	09/30/2009	JP Morgan Chase Bank NA	373,750
PURCHASED PUT OPTION	2,000	09/30/2013	2534.37	03/31/2009	JP Morgan Chase Bank NA	52,900
PURCHASED PUT OPTION	2,000	09/30/2013	2534.37	09/30/2009	JP Morgan Chase Bank NA	52,900
PURCHASED PUT OPTION	2,000	09/30/2013	4632.49	03/31/2009	JP Morgan Chase Bank NA	226,700
PURCHASED PUT OPTION	2,000	09/30/2013	4632.49	09/30/2009	JP Morgan Chase Bank NA	226,700
PURCHASED PUT OPTION	15,000	10/31/2013	.1550	04/30/2009	JP Morgan Chase Bank NA	201,080
PURCHASED PUT OPTION	15,000	10/31/2013	.1550	10/31/2009	JP Morgan Chase Bank NA	201,080
PURCHASED PUT OPTION	18,000	10/31/2013	.2020	04/30/2009	JP Morgan Chase Bank NA	480,400
PURCHASED PUT OPTION	18,000	10/31/2013	.2020	10/31/2009	JP Morgan Chase Bank NA	480,400
PURCHASED PUT OPTION	35,000	10/31/2013	.1150	04/30/2009	JP Morgan Chase Bank NA	693,931
PURCHASED PUT OPTION	35,000	10/31/2013	.1150	10/31/2009	JP Morgan Chase Bank NA	693,931
PURCHASED PUT OPTION	35,000	10/31/2013	.1050	04/30/2009	JP Morgan Chase Bank NA	794,060
PURCHASED PUT OPTION	35,000	10/31/2013	.1050	10/31/2009	JP Morgan Chase Bank NA	794,060
PURCHASED PUT OPTION	36,000	10/31/2013	.1000	04/30/2009	Merrill Lynch International	647,523
PURCHASED PUT OPTION	36,000	10/31/2013	.1000	10/31/2009	Merrill Lynch International	647,523
PURCHASED PUT OPTION	50,000	11/29/2013	.1390	05/31/2009	BNP Paribas	2,050,054
PURCHASED PUT OPTION	60,000	11/30/2013	.800	05/31/2009	Merrill Lynch International	726,360
PURCHASED PUT OPTION	60,000	11/30/2013	.800	11/30/2009	Merrill Lynch International	726,360
PURCHASED PUT OPTION	21,000	12/20/2013	.1200	05/31/2009	BNP Paribas	593,680
PURCHASED PUT OPTION	21,000	12/20/2013	.1200	11/30/2009	BNP Paribas	593,680
PURCHASED PUT OPTION	7,500	12/20/2013	.1200	02/03/2009	BNP Paribas	1,850,000
PURCHASED PUT OPTION	11,600	01/31/2014	.1600	07/31/2009	Goldman Sachs International	556,994
PURCHASED PUT OPTION	7,000	05/30/2014	.3000	11/30/2009	BNP Paribas	472,290
PURCHASED PUT OPTION	5,000	05/30/2014	.3800	11/30/2009	BNP Paribas	563,981
PURCHASED PUT OPTION	8,000	05/30/2014	.3850	11/30/2009	Goldman Sachs International	964,863
PURCHASED PUT OPTION	400,000	05/30/2014	.7400	11/30/2009	Goldman Sachs International	650,256
PURCHASED PUT OPTION	13,000	06/30/2014	.1050	12/31/2009	Merrill Lynch International	184,622
PURCHASED PUT OPTION	60,000	03/31/2015	.1208	03/31/2009	JP Morgan Chase Bank NA	425,541
PURCHASED PUT OPTION	60,000	03/31/2015	.1208	09/30/2010	JP Morgan Chase Bank NA	425,541
PURCHASED PUT OPTION	15,200	03/31/2015	.1200	03/31/2009	JP Morgan Chase Bank NA	106,090
PURCHASED PUT OPTION	15,200	03/31/2015	.1200	09/30/2009	JP Morgan Chase Bank NA	106,090
PURCHASED PUT OPTION	33,000	05/29/2015	.1350	05/31/2009	Credit Suisse International	266,607
PURCHASED PUT OPTION	33,000	05/29/2015	.1350	11/30/2009	Credit Suisse International	266,607
PURCHASED PUT OPTION	32,000	05/29/2015	.1400	05/31/2009	JP Morgan Chase Bank NA	271,737
PURCHASED PUT OPTION	22,000	07/31/2015	.1100	01/31/2009	JP Morgan Chase Bank NA	133,200
PURCHASED PUT OPTION	22,000	07/31/2015	.1100	07/31/2009	JP Morgan Chase Bank NA	133,200
PURCHASED PUT OPTION	27,600	09/30/2015	.1210	03/31/2009	JP Morgan Chase Bank NA	261,870
PURCHASED PUT OPTION	27,600	09/30/2015	.1210	09/30/2009	JP Morgan Chase Bank NA	261,870
PURCHASED PUT OPTION	10,000	09/30/2015	.2460	03/31/2009	JP Morgan Chase Bank NA	209,200
PURCHASED PUT OPTION	10,000	09/30/2015	.2460	09/30/2009	JP Morgan Chase Bank NA	209,200
PURCHASED PUT OPTION	17,000	10/30/2015	.1300	04/30/2009	JP Morgan Chase Bank NA	213,405
PURCHASED PUT OPTION	17,000	10/30/2015	.1300	10/31/2009	JP Morgan Chase Bank NA	213,405
PURCHASED PUT OPTION	21,500	10/30/2015	.1300	04/30/2009	JP Morgan Chase Bank NA	269,895
PURCHASED PUT OPTION	21,500	10/30/2015	.1300	10/31/2009	JP Morgan Chase Bank NA	269,895
PURCHASED PUT OPTION	60,000	11/30/2015	.800	05/31/2009	Merrill Lynch International	612,120
PURCHASED PUT OPTION	60,000	11/30/2015	.800	11/30/2009	Merrill Lynch International	612,120
PURCHASED PUT OPTION	18,000	11/30/2015	.1000	05/31/2009	Merrill Lynch International	325,620
PURCHASED PUT OPTION	18,000	11/30/2015	.1000	11/30/2009	Merrill Lynch International	325,620

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1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED PUT OPTION	12,000	01/29/2016	1500	07/31/2009	BNP Paribas	476,291
PURCHASED PUT OPTION	25,000	01/29/2016	1500	07/31/2009	BNP Paribas	1,038,430
PURCHASED PUT OPTION	22,800	01/29/2016	1500	07/31/2009	Goldman Sachs International	803,905
PURCHASED PUT OPTION	12,000	01/29/2016	1500	01/31/2009	JP Morgan Chase Bank NA	474,347
PURCHASED PUT OPTION	400,000	03/31/2016	6000	09/30/2009	Goldman Sachs International	559,284
PURCHASED PUT OPTION	800,000	03/31/2016	5000	09/30/2009	Goldman Sachs International	835,570
PURCHASED PUT OPTION	900,000	03/31/2016	5000	07/31/2009	JP Morgan Chase Bank NA	998,991
PURCHASED PUT OPTION	12,000	06/17/2016	1040	05/31/2009	Barclays Bank PLC	143,086
PURCHASED PUT OPTION	150,000	06/17/2016	7000	12/31/2009	Merrill Lynch International	139,339
PURCHASED PUT OPTION	29,437	06/29/2016	1987	06/30/2009	Goldman Sachs International	457,352
PURCHASED PUT OPTION	29,437	06/29/2016	1987	12/31/2009	Goldman Sachs International	457,352
PURCHASED PUT OPTION	29,437	06/29/2016	1987	06/30/2009	Goldman Sachs International	405,979
PURCHASED PUT OPTION	29,437	06/29/2016	1987	12/31/2009	Goldman Sachs International	405,979
PURCHASED PUT OPTION	12,920	06/29/2016	1940	12/31/2009	Goldman Sachs International	170,480
PURCHASED PUT OPTION	58,874	06/29/2016	1987	06/30/2009	Goldman Sachs International	1,021,981
PURCHASED PUT OPTION	58,874	06/29/2016	1987	12/31/2009	Goldman Sachs International	1,021,981
PURCHASED PUT OPTION	25,840	06/29/2016	1940	06/30/2009	Goldman Sachs International	436,747
PURCHASED PUT OPTION	25,840	06/29/2016	1940	12/31/2009	Goldman Sachs International	436,747
PURCHASED PUT OPTION	29,437	06/29/2016	1987	06/30/2009	Goldman Sachs International	467,072
PURCHASED PUT OPTION	29,437	06/29/2016	1987	12/31/2009	Goldman Sachs International	467,072
PURCHASED PUT OPTION	12,920	06/29/2016	1940	06/30/2009	Goldman Sachs International	196,966
PURCHASED PUT OPTION	12,920	06/29/2016	1940	12/31/2009	Goldman Sachs International	196,966
PURCHASED PUT OPTION	14,719	06/29/2016	1987	06/30/2009	JP Morgan Chase Bank NA	205,660
PURCHASED PUT OPTION	14,719	06/29/2016	1987	12/31/2009	JP Morgan Chase Bank NA	205,660
PURCHASED PUT OPTION	6,460	06/29/2016	1940	06/30/2009	JP Morgan Chase Bank NA	86,050
PURCHASED PUT OPTION	6,460	06/29/2016	1940	12/31/2009	JP Morgan Chase Bank NA	86,050
PURCHASED PUT OPTION	7,359	06/29/2016	1987	06/30/2009	JP Morgan Chase Bank NA	105,200
PURCHASED PUT OPTION	7,359	06/29/2016	1987	12/31/2009	JP Morgan Chase Bank NA	105,200
PURCHASED PUT OPTION	3,230	06/29/2016	1940	06/30/2009	JP Morgan Chase Bank NA	44,000
PURCHASED PUT OPTION	3,230	06/29/2016	1940	12/31/2009	JP Morgan Chase Bank NA	44,000
PURCHASED PUT OPTION	12,920	06/29/2016	1940	06/30/2009	Goldman Sachs International	192,091
PURCHASED PUT OPTION	12,920	06/29/2016	1940	12/31/2009	Goldman Sachs International	192,091
PURCHASED PUT OPTION	12,920	06/29/2016	1940	06/30/2009	Goldman Sachs International	170,480
PURCHASED PUT OPTION	4,000	06/30/2016	2975	12/31/2009	BNP Paribas	220,099
PURCHASED PUT OPTION	20,000	06/30/2016	1000	12/31/2009	BNP Paribas	228,838
PURCHASED PUT OPTION	150,000	06/30/2016	6700	12/31/2009	Merrill Lynch International	141,283
PURCHASED PUT OPTION	5,000	06/30/2016	2700	12/31/2009	Merrill Lynch International	224,134
PURCHASED PUT OPTION	31,702	06/29/2017	2104	06/30/2009	Goldman Sachs International	572,031
PURCHASED PUT OPTION	31,702	06/29/2017	2104	12/31/2009	Goldman Sachs International	572,031
PURCHASED PUT OPTION	13,914	06/29/2017	2057	06/30/2009	Goldman Sachs International	238,352
PURCHASED PUT OPTION	13,914	06/29/2017	2057	12/31/2009	Goldman Sachs International	238,352
PURCHASED PUT OPTION	15,851	06/29/2017	2104	06/30/2009	Goldman Sachs International	260,631
PURCHASED PUT OPTION	15,851	06/29/2017	2104	12/31/2009	Goldman Sachs International	260,631
PURCHASED PUT OPTION	6,957	06/29/2017	2057	06/30/2009	Goldman Sachs International	109,585
PURCHASED PUT OPTION	6,957	06/29/2017	2057	12/31/2009	Goldman Sachs International	109,585
PURCHASED PUT OPTION	7,926	06/29/2017	2104	06/30/2009	JP Morgan Chase Bank NA	114,260
PURCHASED PUT OPTION	7,926	06/29/2017	2104	12/31/2009	JP Morgan Chase Bank NA	114,260
PURCHASED PUT OPTION	3,479	06/29/2017	2057	06/30/2009	JP Morgan Chase Bank NA	48,030
PURCHASED PUT OPTION	3,479	06/29/2017	2057	12/31/2009	JP Morgan Chase Bank NA	48,030
PURCHASED PUT OPTION	3,963	06/29/2017	2104	06/30/2009	JP Morgan Chase Bank NA	59,400
PURCHASED PUT OPTION	3,963	06/29/2017	2104	12/31/2009	JP Morgan Chase Bank NA	59,400
PURCHASED PUT OPTION	1,739	06/29/2017	2057	06/30/2009	JP Morgan Chase Bank NA	24,900
PURCHASED PUT OPTION	1,739	06/29/2017	2057	12/31/2009	JP Morgan Chase Bank NA	24,900
PURCHASED PUT OPTION	15,851	06/29/2017	2104	06/30/2009	Goldman Sachs International	255,400
PURCHASED PUT OPTION	15,851	06/29/2017	2104	12/31/2009	Goldman Sachs International	255,400
PURCHASED PUT OPTION	15,851	06/29/2017	2104	06/30/2009	Goldman Sachs International	226,727
PURCHASED PUT OPTION	15,851	06/29/2017	2104	12/31/2009	Goldman Sachs International	226,727
PURCHASED PUT OPTION	6,957	06/29/2017	2057	06/30/2009	Goldman Sachs International	107,761
PURCHASED PUT OPTION	6,957	06/29/2017	2057	12/31/2009	Goldman Sachs International	107,761
PURCHASED PUT OPTION	6,957	06/29/2017	2057	06/30/2009	Goldman Sachs International	95,693
PURCHASED PUT OPTION	6,957	06/29/2017	2057	12/31/2009	Goldman Sachs International	95,693
PURCHASED PUT OPTION	9,656	09/30/2017	1925.66	03/31/2009	Goldman Sachs International	113,092
PURCHASED PUT OPTION	9,656	09/30/2017	1925.66	09/30/2009	Goldman Sachs International	113,092
PURCHASED PUT OPTION	25,000	10/31/2017	1438.79	04/30/2009	Barclays Bank PLC	224,550
PURCHASED PUT OPTION	25,000	10/31/2017	1438.79	10/31/2009	Barclays Bank PLC	224,550

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED PUT OPTION	47,000	10/31/2017	1438.79	04/30/2009	JP Morgan Chase Bank NA	439,920
PURCHASED PUT OPTION	47,000	10/31/2017	1438.79	10/31/2009	JP Morgan Chase Bank NA	439,920
PURCHASED PUT OPTION	47,000	10/31/2017	1438.79	04/30/2009	JP Morgan Chase Bank NA	443,500
PURCHASED PUT OPTION	47,000	10/31/2017	1438.79	10/31/2009	JP Morgan Chase Bank NA	443,500
PURCHASED PUT OPTION	52,972	10/31/2017	1733.094	04/30/2009	JP Morgan Chase Bank NA	538,000
PURCHASED PUT OPTION	52,972	10/31/2017	1733.094	10/31/2009	JP Morgan Chase Bank NA	538,000
PURCHASED PUT OPTION	25,000	10/31/2017	1438.79	04/30/2009	JP Morgan Chase Bank NA	212,760
PURCHASED PUT OPTION	25,000	10/31/2017	1438.79	10/31/2009	JP Morgan Chase Bank NA	212,760
PURCHASED PUT OPTION	54,000	11/30/2017	1268	05/31/2009	Credit Suisse International	414,705
PURCHASED PUT OPTION	54,000	11/30/2017	1268	11/30/2009	Credit Suisse International	414,705
PURCHASED PUT OPTION	54,000	11/30/2017	1268	05/31/2009	JP Morgan Chase Bank NA	394,500
PURCHASED PUT OPTION	54,000	11/30/2017	1268	11/30/2009	JP Morgan Chase Bank NA	394,500
PURCHASED PUT OPTION	29,000	01/31/2018	1150	01/31/2009	Credit Suisse International	187,736
PURCHASED PUT OPTION	29,000	01/31/2018	1150	07/31/2009	Credit Suisse International	187,736
PURCHASED PUT OPTION	24,000	01/31/2018	1400	01/31/2009	Goldman Sachs International	249,474
PURCHASED PUT OPTION	24,000	01/31/2018	1400	07/31/2009	Goldman Sachs International	249,474
PURCHASED PUT OPTION	22,000	01/31/2018	1400	01/31/2009	JP Morgan Chase Bank NA	234,543
PURCHASED PUT OPTION	22,000	01/31/2018	1400	07/31/2010	JP Morgan Chase Bank NA	234,543
PURCHASED PUT OPTION	55,000	01/31/2018	1150	01/31/2009	JP Morgan Chase Bank NA	376,055
PURCHASED PUT OPTION	55,000	01/31/2018	1150	07/31/2009	JP Morgan Chase Bank NA	376,055
PURCHASED PUT OPTION	30,000	03/29/2018	1150	03/31/2009	JP Morgan Chase Bank NA	162,473
PURCHASED PUT OPTION	30,000	03/29/2018	1150	09/30/2009	JP Morgan Chase Bank NA	162,473
PURCHASED PUT OPTION	30,200	03/31/2018	1125	03/31/2009	Goldman Sachs International	180,500
PURCHASED PUT OPTION	30,200	03/31/2018	1125	09/30/2009	Goldman Sachs International	180,500
PURCHASED PUT OPTION	20,000	04/30/2018	1400	04/30/2009	Goldman Sachs International	159,820
PURCHASED PUT OPTION	20,000	04/30/2018	1400	10/30/2009	Goldman Sachs International	159,820
PURCHASED PUT OPTION	8,600	04/30/2018	8600	04/30/2009	Goldman Sachs International	284,195
PURCHASED PUT OPTION	8,600	04/30/2018	8600	10/30/2009	Goldman Sachs International	284,195
PURCHASED PUT OPTION	32,000	05/31/2018	1300	05/31/2009	JP Morgan Chase Bank NA	220,500
PURCHASED PUT OPTION	32,000	05/31/2018	1300	11/30/2009	JP Morgan Chase Bank NA	220,500
PURCHASED PUT OPTION	43,583	06/29/2018	1420	06/30/2009	Goldman Sachs International	663,175
PURCHASED PUT OPTION	43,583	06/29/2018	1420	12/31/2009	Goldman Sachs International	663,175
PURCHASED PUT OPTION	14,556	06/29/2018	1420	06/30/2009	Goldman Sachs International	215,300
PURCHASED PUT OPTION	14,556	06/29/2018	1420	12/31/2009	Goldman Sachs International	215,300
PURCHASED PUT OPTION	54,584	06/29/2018	1420	06/30/2009	Goldman Sachs International	807,359
PURCHASED PUT OPTION	54,584	06/29/2018	1420	12/31/2009	Goldman Sachs International	807,359
PURCHASED PUT OPTION	5,500	06/29/2018	1300	06/30/2009	Goldman Sachs International	39,575
PURCHASED PUT OPTION	5,500	06/29/2018	1300	12/31/2009	Goldman Sachs International	39,575
PURCHASED PUT OPTION	123,000	06/29/2018	1100	12/31/2009	Goldman Sachs International	2,281,435
PURCHASED PUT OPTION	25,000	06/29/2018	1400	06/30/2009	JP Morgan Chase Bank NA	197,278
PURCHASED PUT OPTION	25,000	06/29/2018	1400	12/31/2009	JP Morgan Chase Bank NA	197,278
PURCHASED PUT OPTION	25,000	07/31/2018	1150	01/31/2009	JP Morgan Chase Bank NA	160,300
PURCHASED PUT OPTION	25,000	07/31/2018	1150	07/31/2009	JP Morgan Chase Bank NA	160,300
PURCHASED PUT OPTION	40,000	08/31/2018	1450	02/28/2009	Credit Suisse International	260,497
PURCHASED PUT OPTION	40,000	08/31/2018	1450	08/31/2009	Credit Suisse International	260,497
PURCHASED PUT OPTION	40,000	08/31/2018	1450	02/28/2009	JP Morgan Chase Bank NA	260,941
PURCHASED PUT OPTION	40,000	08/31/2018	1450	08/31/2009	JP Morgan Chase Bank NA	260,941
PURCHASED PUT OPTION	29,000	09/28/2018	1110	03/31/2009	JP Morgan Chase Bank NA	177,772
PURCHASED PUT OPTION	29,000	09/28/2018	1110	09/30/2009	JP Morgan Chase Bank NA	177,772
PURCHASED PUT OPTION	60,000	11/30/2018	800	05/31/2009	Merrill Lynch International	504,540
PURCHASED PUT OPTION	60,000	11/30/2018	800	11/30/2009	Merrill Lynch International	504,540
PURCHASED PUT OPTION	380,000	02/27/2019	7939.61	08/31/2009	Goldman Sachs International	657,961
PURCHASED PUT OPTION	19,500	02/27/2019	1500	08/31/2009	Goldman Sachs International	654,017
PURCHASED PUT OPTION	30,000	03/04/2019	1900	08/31/2009	BNP Paribas	1,382,174
PURCHASED PUT OPTION	15,000	06/28/2019	1200	12/31/2009	Barclays Bank PLC	177,808
PURCHASED PUT OPTION	20,000	06/28/2019	1000	12/31/2009	BNP Paribas	172,714
PURCHASED PUT OPTION	4,000	06/28/2019	2975	12/31/2009	BNP Paribas	171,118
PURCHASED PUT OPTION	4,000	06/28/2019	3900	12/31/2009	Goldman Sachs International	229,750
PURCHASED PUT OPTION	150,000	06/28/2019	7000	12/31/2009	Goldman Sachs International	116,805
PURCHASED PUT OPTION	8,000	06/28/2019	1500	12/31/2009	HSBC Bank USA, NA	138,281
PURCHASED PUT OPTION	8,500	06/28/2019	1552.08	12/31/2009	Merrill Lynch International	143,781
PURCHASED PUT OPTION	9,000	06/28/2019	1350	12/31/2009	Merrill Lynch International	129,116
PURCHASED PUT OPTION	150,000	06/28/2019	6700	12/31/2009	Merrill Lynch International	117,628
PURCHASED PUT OPTION	5,000	06/28/2019	2700	12/31/2009	Merrill Lynch International	175,313
PURCHASED PUT OPTION	57,000	08/05/2019	1635	08/05/2009	JP Morgan Chase Bank NA	12,494,400

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1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED PUT OPTION	80,483	08/14/2019	1200	08/14/2009	JP Morgan Chase Bank NA	11,203,234
PURCHASED PUT OPTION	17,200	12/20/2019	6075	10/07/2009	Merrill Lynch International	38,684,520
PURCHASED PUT OPTION	30,000	03/20/2020	1900	09/30/2009	Goldman Sachs International	1,256,509
PURCHASED PUT OPTION	10,000	06/17/2021	1190	05/31/2009	Barclays Bank PLC	100,644
PURCHASED PUT OPTION	15,000	06/30/2021	1200	12/31/2009	Barclays Bank PLC	145,235
PURCHASED PUT OPTION	43,800	06/30/2022	1230	12/31/2009	Goldman Sachs International	681,804
PURCHASED PUT OPTION	5,921	09/30/2022	2051.09	03/31/2009	Goldman Sachs International	60,002
PURCHASED PUT OPTION	5,921	09/30/2022	2051.09	09/30/2009	Goldman Sachs International	60,002
PURCHASED PUT OPTION	5,921	09/30/2022	2051.09	03/31/2009	Goldman Sachs International	59,032
PURCHASED PUT OPTION	5,921	09/30/2022	2051.09	09/30/2009	Goldman Sachs International	59,032
PURCHASED PUT OPTION	1,924	10/31/2022	1845.98	04/30/2009	Credit Suisse International	17,566
PURCHASED PUT OPTION	1,924	10/31/2022	1845.98	10/31/2009	Credit Suisse International	17,566
PURCHASED PUT OPTION	13,300	10/31/2022	1402.94	04/30/2009	Credit Suisse International	77,175
PURCHASED PUT OPTION	13,300	10/31/2022	1402.94	10/31/2009	Credit Suisse International	77,175
PURCHASED PUT OPTION	12,000	10/31/2022	1402.94	04/30/2009	Credit Suisse International	76,959
PURCHASED PUT OPTION	12,000	10/31/2022	1402.94	10/31/2009	Credit Suisse International	76,959
PURCHASED PUT OPTION	25,500	10/31/2022	1402.94	04/30/2009	Goldman Sachs International	183,125
PURCHASED PUT OPTION	25,500	10/31/2022	1402.94	10/31/2009	Goldman Sachs International	183,125
PURCHASED PUT OPTION	13,300	10/31/2022	1402.94	04/30/2009	JP Morgan Chase Bank NA	84,590
PURCHASED PUT OPTION	13,300	10/31/2022	1402.94	10/31/2009	JP Morgan Chase Bank NA	84,590
PURCHASED PUT OPTION	28,000	11/30/2022	1259	05/31/2009	Credit Suisse International	165,706
PURCHASED PUT OPTION	28,000	11/30/2022	1259	11/30/2009	Credit Suisse International	165,706
PURCHASED PUT OPTION	54,000	11/30/2022	1259	05/31/2009	JP Morgan Chase Bank NA	313,000
PURCHASED PUT OPTION	54,000	11/30/2022	1259	11/30/2009	JP Morgan Chase Bank NA	313,000
PURCHASED PUT OPTION	79,000	11/30/2022	1089	05/31/2009	JP Morgan Chase Bank NA	337,717
PURCHASED PUT OPTION	79,000	11/30/2022	1089	11/30/2009	JP Morgan Chase Bank NA	337,717
PURCHASED PUT OPTION	54,000	11/30/2022	1259	05/31/2009	JP Morgan Chase Bank NA	304,500
PURCHASED PUT OPTION	54,000	11/30/2022	1259	11/30/2009	JP Morgan Chase Bank NA	304,500
PURCHASED PUT OPTION	62,000	11/30/2022	1259	05/31/2009	JP Morgan Chase Bank NA	327,420
PURCHASED PUT OPTION	62,000	11/30/2022	1259	11/30/2009	JP Morgan Chase Bank NA	327,420
PURCHASED PUT OPTION	28,000	11/30/2022	1259	05/31/2009	JP Morgan Chase Bank NA	165,250
PURCHASED PUT OPTION	28,000	11/30/2022	1259	11/30/2009	JP Morgan Chase Bank NA	165,250
PURCHASED PUT OPTION	44,000	11/30/2022	1089	05/31/2009	JP Morgan Chase Bank NA	187,885
PURCHASED PUT OPTION	44,000	11/30/2022	1089	11/30/2009	JP Morgan Chase Bank NA	187,885
PURCHASED PUT OPTION	70,000	12/30/2022	1259	06/30/2009	JP Morgan Chase Bank NA	281,189
PURCHASED PUT OPTION	70,000	12/30/2022	1125	12/31/2009	JP Morgan Chase Bank NA	281,189
PURCHASED PUT OPTION	27,800	03/31/2023	1200	03/31/2009	Goldman Sachs International	137,145
PURCHASED PUT OPTION	27,800	03/31/2023	1200	09/30/2009	Goldman Sachs International	137,145
PURCHASED PUT OPTION	137,000	03/31/2023	1045	03/31/2009	JP Morgan Chase Bank NA	537,523
PURCHASED PUT OPTION	137,000	03/31/2023	1045	09/30/2009	JP Morgan Chase Bank NA	537,523
PURCHASED PUT OPTION	68,000	03/31/2023	1045	03/31/2009	JP Morgan Chase Bank NA	264,328
PURCHASED PUT OPTION	68,000	03/31/2023	1045	09/30/2009	JP Morgan Chase Bank NA	264,328
PURCHASED PUT OPTION	68,000	03/31/2023	1045	03/31/2009	JP Morgan Chase Bank NA	286,894
PURCHASED PUT OPTION	68,000	03/31/2023	1045	09/30/2009	JP Morgan Chase Bank NA	286,894
PURCHASED PUT OPTION	16,300	03/31/2023	1045	03/31/2009	JP Morgan Chase Bank NA	61,718
PURCHASED PUT OPTION	16,300	03/31/2023	1045	09/30/2009	JP Morgan Chase Bank NA	61,718
PURCHASED PUT OPTION	60,000	03/31/2023	1045	03/31/2009	JP Morgan Chase Bank NA	225,369
PURCHASED PUT OPTION	60,000	03/31/2023	1045	09/30/2009	JP Morgan Chase Bank NA	225,369
PURCHASED PUT OPTION	16,400	03/31/2023	1045	03/31/2009	JP Morgan Chase Bank NA	58,412
PURCHASED PUT OPTION	16,400	03/31/2023	1045	09/30/2009	JP Morgan Chase Bank NA	58,412
PURCHASED PUT OPTION	17,000	03/31/2023	1010	03/31/2009	JP Morgan Chase Bank NA	59,705
PURCHASED PUT OPTION	17,000	03/31/2023	1010	09/30/2009	JP Morgan Chase Bank NA	59,705
PURCHASED PUT OPTION	28,000	03/31/2023	1200	03/31/2009	JP Morgan Chase Bank NA	121,971
PURCHASED PUT OPTION	28,000	03/31/2023	1200	09/30/2009	JP Morgan Chase Bank NA	121,971
PURCHASED PUT OPTION	4,000	05/01/2023	3800	04/30/2009	Goldman Sachs International	121,504
PURCHASED PUT OPTION	4,000	05/01/2023	3800	10/30/2009	Goldman Sachs International	121,504
PURCHASED PUT OPTION	14,000	05/31/2023	2800	05/31/2009	JP Morgan Chase Bank NA	254,400
PURCHASED PUT OPTION	14,000	05/31/2023	2800	11/30/2009	JP Morgan Chase Bank NA	254,400
PURCHASED PUT OPTION	11,867	06/19/2023	1677	06/30/2009	Goldman Sachs International	153,780
PURCHASED PUT OPTION	11,867	06/19/2023	1677	12/31/2009	Goldman Sachs International	153,780
PURCHASED PUT OPTION	15,184	06/19/2023	1677	06/30/2009	Goldman Sachs International	196,763
PURCHASED PUT OPTION	15,184	06/19/2023	1677	12/31/2009	Goldman Sachs International	196,763
PURCHASED PUT OPTION	21,209	06/30/2023	1677	06/30/2009	Goldman Sachs International	284,194
PURCHASED PUT OPTION	21,209	06/30/2023	1677	12/31/2009	Goldman Sachs International	284,194
PURCHASED PUT OPTION	7,083	06/30/2023	1677	06/30/2009	Goldman Sachs International	93,333

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1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED PUT OPTION	7,083	06/30/2023	1677	12/31/2009	Goldman Sachs International	93,333
PURCHASED PUT OPTION	26,564	06/30/2023	1677	06/30/2009	Goldman Sachs International	350,036
PURCHASED PUT OPTION	26,564	06/30/2023	1677	12/31/2009	Goldman Sachs International	350,036
PURCHASED PUT OPTION	27,000	07/31/2023	2500	01/31/2009	Goldman Sachs International	444,635
PURCHASED PUT OPTION	27,000	07/31/2023	2500	07/31/2009	Goldman Sachs International	444,635
0799999. Subtotal - Put Options - Other						496,320,103
0899999. Subtotal - Put Options						496,320,103
1299999. Subtotal - Caps						
1699999. Subtotal - Floors						
2099999. Subtotal - Insurance Futures Call Options						
2499999. Subtotal - Insurance Futures Put Options						
2599999. Subtotal - Hedging						
2799999. Subtotal - Other						698,134,030
9999999 - Totals						698,134,030

SCHEDULE DB - PART A - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
PURCHASED CALL OPTION	750,000	01/17/2009	.64	09/22/2008	Credit Suisse International	1,413,750	EXPIRATION	01/17/2009	1,413,750				(1,413,750)			
PURCHASED CALL OPTION	500,000	01/17/2009	.62	09/30/2008	BNP Paribas	770,000	EXPIRATION	01/17/2009	770,000				(770,000)			
PURCHASED CALL OPTION	3,000,000	01/17/2009	.60	10/07/2008	Credit Suisse International	2,751,000	EXPIRATION	01/17/2009	2,751,000				(2,751,000)			
PURCHASED CALL OPTION	25	02/17/2009	1280	03/27/2002	BNP Paribas	832,875	EXPIRATION	02/17/2009	832,875				(832,875)			
PURCHASED CALL OPTION	98,050	02/20/2009	2450	02/09/2009	Goldman Sachs International	3,000,036	EXPIRATION	02/20/2009	3,000,036				(3,000,036)			
PURCHASED CALL OPTION	17,500	02/27/2009	.49	02/09/2009	AMEX	1,093,400	EXPIRATION	02/27/2009	1,093,400				(1,093,400)			
PURCHASED CALL OPTION	10	03/10/2009	1330	08/28/2002	Merrill Lynch Financial Markets	129,120	EXPIRATION	03/11/2009	129,120				(129,120)			
PURCHASED CALL OPTION	1,000,000	03/13/2009	.9000	01/28/2009	JP Morgan Chase Bank NA	2,039,636	EXPIRATION	03/13/2009	2,039,636				(2,039,636)			
PURCHASED CALL OPTION	10	03/17/2009	1360	04/17/2002	BNP Paribas	277,990	EXPIRATION	03/17/2009	277,990				(277,990)			
PURCHASED CALL OPTION	350,000	03/18/2009	.50	12/23/2008	Merrill Lynch International	1,172,500	CLOSING SALE	01/21/2009	1,172,500		2,401,000		1,228,500			
PURCHASED CALL OPTION	300,000	03/18/2009	.50	12/23/2008	Merrill Lynch International	1,005,000	CLOSING SALE	02/03/2009	1,005,000		738,000		(267,000)			
PURCHASED CALL OPTION	100,000	03/20/2009	.670	11/03/2008	Merrill Lynch International	1,185,000	EXPIRATION	03/20/2009	1,185,000				(1,185,000)			
PURCHASED CALL OPTION	260	03/20/2009	1050	11/26/2008	MSE	1,658,397	EXPIRATION	03/20/2009	1,658,397				(1,658,397)			
PURCHASED CALL OPTION	1,600	03/20/2009	.900	02/17/2009	CME	1,979,658	EXPIRATION	03/20/2009	1,979,658				(1,979,658)			
PURCHASED CALL OPTION	750	03/21/2009	1250	10/06/2008	MSE	1,427,250	CLOSING SALE	01/15/2009	1,427,250		6,750		(1,420,500)			
PURCHASED CALL OPTION	375,000	03/21/2009	.65	09/30/2008	BNP Paribas	510,000	CLOSING SALE	02/25/2009	510,000		3,750		(506,250)			
PURCHASED CALL OPTION	1,400,000	03/21/2009	.60	10/07/2008	Credit Suisse International	1,876,000	CLOSING SALE	02/25/2009	1,876,000		14,000		(1,862,000)			
PURCHASED CALL OPTION	30,000	03/21/2009	.2500	01/28/2009	Goldman Sachs International	1,931,850	EXPIRATION	03/21/2009	1,931,850				(1,931,850)			
PURCHASED CALL OPTION	3,400	03/31/2009	128	12/04/2008	MSE	5,014,344	CLOSING SALE	01/26/2009	5,014,344		576,803		(4,437,541)			
PURCHASED CALL OPTION	16,000	03/31/2009	.50	01/27/2009	AMEX	2,453,760	EXPIRATION	03/31/2009	2,453,760				(2,453,760)			
PURCHASED CALL OPTION	17,000	03/31/2009	.50	02/03/2009	AMEX	1,843,140	EXPIRATION	03/31/2009	1,843,140				(1,843,140)			
PURCHASED CALL OPTION	22,000	03/31/2009	.50	02/04/2009	AMEX	2,464,000	EXPIRATION	03/31/2009	2,464,000				(2,464,000)			
PURCHASED CALL OPTION	17,000	03/31/2009	.52	01/28/2009	AMEX	2,066,350	EXPIRATION	03/31/2009	2,066,350				(2,066,350)			
PURCHASED CALL OPTION	10,000	04/17/2009	.2500	01/29/2009	Goldman Sachs International	915,690	EXPIRATION	04/17/2009	915,690				(915,690)			
PURCHASED CALL OPTION	53,000	04/30/2009	.2780	04/24/2008	Barclays Bank PLC	1,264,580	EXPIRATION	04/30/2009	1,264,580				(1,264,580)			
PURCHASED SWAPTION	800,000,000	06/05/2009	2.5	03/05/2009	BNP Paribas	6,450,000	EXPIRATION	06/05/2009	6,450,000				(6,450,000)			
PURCHASED CALL OPTION	350,000	06/12/2009	11000	12/23/2008	Goldman Sachs International	1,165,500	EXPIRATION	06/12/2009	1,165,500				(1,165,500)			
PURCHASED CALL OPTION	2,500	06/17/2009	.50	01/26/2009	CBOE	1,007,500	CLOSING SALE	03/02/2009	1,007,500		917,500		(90,000)			
PURCHASED CALL OPTION	2,500	06/17/2009	.40	05/06/2009	CBOE	370,000	EXPIRATION	06/17/2009	370,000				(370,000)			
PURCHASED CALL OPTION	2,075	06/17/2009	.40	05/08/2009	CBOE	244,850	EXPIRATION	06/17/2009	244,850				(244,850)			
PURCHASED CALL OPTION	3,300	06/17/2009	37.5	05/12/2009	CBOE	580,899	EXPIRATION	06/17/2009	580,899				(580,899)			
PURCHASED CALL OPTION	6,000	06/17/2009	37.5	05/14/2009	CBOE	1,057,980	EXPIRATION	06/17/2009	1,057,980				(1,057,980)			
PURCHASED CALL OPTION	800	06/19/2009	.900	02/24/2009	CME	3,139,635	CLOSING SALE	03/03/2009	3,139,635		997,240		(2,142,395)			
PURCHASED CALL OPTION	800	06/19/2009	825	03/03/2009	CME	3,122,760	CLOSING SALE	04/29/2009	3,122,760		14,255,990		11,133,230			
PURCHASED CALL OPTION	800	06/19/2009	1000	04/29/2009	CME	802,760	CLOSING SALE	05/07/2009	802,760		1,397,240		594,480			
PURCHASED CALL OPTION	1,250	06/19/2009	1000	05/01/2009	CME	1,270,125	CLOSING SALE	05/22/2009	1,270,125		894,000		(376,125)			
PURCHASED CALL OPTION	60	06/19/2009	1000	02/11/2009	CME	180,213	CLOSING SALE	02/19/2009	180,213		70,293		(109,920)			
PURCHASED CALL OPTION	14,000	06/19/2009	.3000	12/23/2008	Goldman Sachs International	724,500	EXPIRATION	06/19/2009	724,500				(724,500)			
PURCHASED CALL OPTION	14,000	06/19/2009	3000	12/23/2008	Goldman Sachs International	677,040	EXPIRATION	06/19/2009	677,040				(677,040)			
PURCHASED CALL OPTION	500	06/19/2009	975	06/04/2009	CME	163,725	EXPIRATION	06/19/2009	163,725				(163,725)			
PURCHASED CALL OPTION	700,000	06/21/2009	.69	09/22/2008	Credit Suisse International	676,200	CLOSING SALE	02/25/2009	676,200		7,000		(669,200)			
PURCHASED CALL OPTION	450	06/30/2009	142	01/05/2009	CME	1,018,312	CLOSING SALE	01/26/2009	1,018,312		383,858		(634,455)			
PURCHASED CALL OPTION	430	06/30/2009	142	01/07/2009	CME	855,451	CLOSING SALE	01/26/2009	855,451		366,797		(488,653)			
PURCHASED CALL OPTION	850	06/30/2009	142	01/08/2009	CME	1,694,305	CLOSING SALE	01/26/2009	1,694,305		725,064		(969,241)			
PURCHASED CALL OPTION	850	06/30/2009	142	01/06/2009	CME	1,905,250	CLOSING SALE	01/26/2009	1,905,250		725,064		(1,180,186)			
PURCHASED CALL OPTION	12,000	06/30/2009	.45	02/02/2009	AMEX	5,736,000	CLOSING SALE	05/01/2009	5,736,000		6,777,785		1,041,785			
PURCHASED CALL OPTION	60,000	06/30/2009	.2800	06/02/2008	JP Morgan Chase Bank NA	1,220,988	EXPIRATION	06/30/2009	1,220,988				(1,220,988)			
PURCHASED CALL OPTION	15	07/07/2009	1104	07/31/2002	BNP Paribas	288,480	EXPIRATION	07/07/2009	288,480				(288,480)			
PURCHASED CALL OPTION	2,000	07/15/2009	.35	05/20/2009	CBOE	386,000	EXPIRATION	07/15/2009	386,000				(386,000)			
PURCHASED CALL OPTION	16	07/21/2009	1049	08/14/2002	UBS AG	324,032	EXPIRATION	07/20/2009	324,032				(324,032)			
PURCHASED CALL OPTION	52,000	07/31/2009	.2500	07/15/2008	Credit Suisse International	1,232,482	EXPIRATION	07/31/2009	1,232,482				(1,232,482)			
PURCHASED CALL OPTION	10	08/04/2009	1001	11/20/2002	BNP Paribas	228,564	EXPIRATION	08/04/2009	228,564				(228,564)			
PURCHASED CALL OPTION	2,000	08/19/2009	37.5	06/04/2009	CBOE	476,000	EXPIRATION	08/19/2009	476,000				(476,000)			
PURCHASED CALL OPTION	2,000	08/19/2009	.35	06/29/2009	CBOE	346,000	EXPIRATION	08/19/2009	346,000				(346,000)			
PURCHASED CALL OPTION	2,000	08/19/2009	.35	07/24/2009	CBOE	87,000	EXPIRATION	08/19/2009	87,000				(87,000)			
PURCHASED CALL OPTION	475	08/20/2009	.980	07/16/2009	CME	851,639	CLOSING SALE	07/28/2009	851,639		2,157,111		1,305,473			
PURCHASED CALL OPTION	475	08/20/2009	.980	07/28/2009	CME	2,043,639	CLOSING SALE	08/20/2009	2,043,639		2,683,736		640,098			
PURCHASED CALL OPTION	20	08/25/2009	1089	09/25/2002	Merrill Lynch Financial Markets	318,740	EXPIRATION	08/25/2009	318,740				(318,740)			
PURCHASED CALL OPTION	20	09/01/2009	1022	10/09/2002	IXIS	296,860	EXPIRATION	09/01/2009	296,860				(296,860)			
PURCHASED CALL OPTION	13	09/15/2009	1059	11/13/2002	BNP Paribas	258,050	EXPIRATION	09/15/2009	258,050				(258,050)			
PURCHASED CALL OPTION	2,000	09/16/2009	.35	07/23/2009	CBOE	296,000	CLOSING SALE	08/31/2009	296,000		108,000		(188,000)			
PURCHASED CALL OPTION	2,000	09/16/2009	.35	07/24/2009	CBOE	286,000	CLOSING SALE	09/01/2009	286,000		128,000		(158,000)			
PURCHASED CALL OPTION	2,000	09/16/2009	.35	08/07/2009	CBOE	167,000	CLOSING SALE	09/01/2009	167,000		178,260		11,260			

SCHEDULE DB - PART A - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
PURCHASED CALL OPTION	1,000	09/16/2009	.35	08/07/2009	CBOE	83,500	EXPIRATION	09/16/2009	83,500				(83,500)			
PURCHASED CALL OPTION	1,000	09/18/2009	.1050	08/11/2009	CME	430,825	CLOSING SALE	09/14/2009	430,825		241,523		(189,303)			
PURCHASED CALL OPTION	1,000	09/18/2009	.1100	07/30/2009	CME	144,700	EXPIRATION	09/18/2009	144,700				(144,700)			
PURCHASED CALL OPTION	12	09/22/2009	.954	10/16/2002	Merrill Lynch Financial Markets	276,024	EXPIRATION	09/22/2009	276,024				(276,024)			
PURCHASED CALL OPTION	16	09/29/2009	.987	10/23/2002	BNP Paribas	376,528	EXPIRATION	09/29/2009	376,528				(376,528)			
PURCHASED CALL OPTION	25	10/06/2009	.930	10/30/2002	BNP Paribas	633,150	CLOSING SALE	10/06/2009	633,150		55,417		(577,733)			
PURCHASED SWAPTION	1,750,000,000	10/16/2009	.1	12/16/2008	BNP Paribas	4,700,000	EXPIRATION	10/16/2009	4,700,000				(4,700,000)			
PURCHASED CALL OPTION	600	10/16/2009	.1050	08/17/2009	CME	339,120	CLOSING SALE	09/09/2009	339,120		517,500		178,380			
PURCHASED CALL OPTION	900	10/16/2009	.1100	08/06/2009	CME	278,460	CLOSING SALE	09/14/2009	278,460		214,660		(63,800)			
PURCHASED CALL OPTION	19	10/20/2009	.1052	11/06/2002	BNP Paribas	430,654	EXPIRATION	10/20/2009	430,654				(430,654)			
PURCHASED SWAPTION	200,000,000	11/12/2009	3.13	08/11/2009	Morgan Stanley Capital Services	960,000	CLOSING SALE	09/11/2009	960,000		1,410,000		450,000			
PURCHASED SWAPTION	300,000,000	11/12/2009	2.31	08/12/2009	Morgan Stanley Capital Services	675,000	CLOSING SALE	09/11/2009	675,000		840,000		165,000			
PURCHASED CALL OPTION	20	11/17/2009	.1065	11/27/2002	UBS AG	480,120	EXPIRATION	11/17/2009	480,120				(480,120)			
PURCHASED CALL OPTION	22	11/24/2009	.1091	12/04/2002	BNP Paribas	467,126	EXPIRATION	11/23/2009	467,126				(467,126)			
PURCHASED SWAPTION	300,000,000	11/27/2009	.3	05/27/2009	HSBC Bank USA, NA	2,340,000	EXPIRATION	11/27/2009	2,340,000				(2,340,000)			
PURCHASED SWAPTION	300,000,000	11/27/2009	.3	05/27/2009	BNP Paribas	2,340,000	CLOSING SALE	06/29/2009	2,340,000		3,420,000		1,080,000			
PURCHASED SWAPTION	200,000,000	11/27/2009	.3	05/27/2009	BNP Paribas	1,560,000	CLOSING SALE	06/29/2009	1,560,000		2,280,000		720,000			
PURCHASED SWAPTION	150,000,000	12/03/2009	.4	12/03/2008	BNP Paribas	3,585,000	CLOSING SALE	01/08/2009	3,585,000		1,470,000		(2,115,000)			
PURCHASED SWAPTION	150,000,000	12/03/2009	.4	12/03/2008	BNP Paribas	3,585,000	CLOSING SALE	01/09/2009	3,585,000		1,380,000		(2,205,000)			
PURCHASED SWAPTION	150,000,000	12/03/2009	.4	12/03/2008	JP Morgan Chase Bank NA	7,237,500	CLOSING SALE	02/12/2009	7,237,500		6,462,500		(775,000)			
PURCHASED SWAPTION	150,000,000	12/03/2009	.4	12/04/2008	Merrill Lynch Capital Services	7,350,000	CLOSING SALE	03/11/2009	7,350,000		8,805,000		1,455,000			
PURCHASED SWAPTION	300,000,000	12/03/2009	.4	12/04/2008	JP Morgan Chase Bank NA	7,050,000	CLOSING SALE	03/17/2009	7,050,000		6,330,000		(720,000)			
PURCHASED SWAPTION	400,000,000	12/11/2009	2.05	09/11/2009	JP Morgan Chase Bank NA	550,000	EXPIRATION	12/11/2009	550,000				(550,000)			
PURCHASED SWAPTION	300,000,000	12/11/2009	2.81	09/11/2009	JP Morgan Chase Bank NA	1,100,000	EXPIRATION	12/11/2009	1,100,000				(1,100,000)			
PURCHASED SWAPTION	200,000,000	12/11/2009	2.6	09/11/2009	JP Morgan Chase Bank NA	840,000	EXPIRATION	12/11/2009	840,000				(840,000)			
PURCHASED SWAPTION	250,000,000	12/11/2009	1.55	06/11/2009	Goldman Sachs International	392,500	CLOSING SALE	07/15/2009	392,500		637,500		245,000			
PURCHASED SWAPTION	250,000,000	12/11/2009	1.55	06/11/2009	Morgan Stanley Capital Services	392,500	CLOSING SALE	11/12/2009	392,500		1,560,000		1,167,500			
PURCHASED CALL OPTION	600	12/14/2009	.99	06/09/2009	CME	237,840	CLOSING SALE	07/13/2009	237,840		501,120		263,280			
PURCHASED CALL OPTION	15	12/15/2009	.1078	01/08/2003	BNP Paribas	315,345	EXPIRATION	12/15/2009	315,345				(315,345)			
PURCHASED SWAPTION	100,000,000	12/18/2009	2.9	06/18/2009	JP Morgan Chase Bank NA	735,000	CLOSING SALE	11/12/2009	735,000		220,000		(515,000)			
PURCHASED SWAPTION	550,000,000	12/18/2009	1.6	12/18/2008	HSBC Bank USA, NA	4,482,500	CLOSING SALE	11/12/2009	4,482,500		370,000		(4,112,500)			
PURCHASED CALL OPTION	360	12/18/2009	.1200	01/15/2009	CME	1,171,278	CLOSING SALE	05/13/2009	1,171,278		277,758		(893,520)			
PURCHASED CALL OPTION	3,000	12/18/2009	.1025	10/02/2009	CME	7,035,150	CLOSING SALE	10/28/2009	7,035,150		7,765,988		730,838			
PURCHASED CALL OPTION	1,000	12/18/2009	.1150	10/22/2009	CME	434,875	CLOSING SALE	10/28/2009	434,875		197,550		(237,325)			
PURCHASED CALL OPTION	90,000	12/19/2009	.1200	11/12/2008	Goldman Sachs International	2,363,927	CLOSING SALE	01/15/2009	2,363,927		1,058,766		(1,305,161)			
PURCHASED SWAPTION	100,000,000	01/08/2010	.4	01/06/2009	BNP Paribas	4,600,000	CLOSING SALE	03/05/2009	4,600,000		5,850,000		1,250,000			
PURCHASED SWAPTION	100,000,000	01/08/2010	.4	01/06/2009	Credit Suisse International	4,600,000	CLOSING SALE	03/10/2009	4,600,000		6,550,000		1,950,000			
PURCHASED CALL OPTION	1,125,000	01/15/2010	.60	10/16/2008	Credit Suisse International	2,585,250	CLOSING SALE	03/20/2009	2,585,250		11,250		(2,574,000)			
PURCHASED CALL OPTION	600,000	01/16/2010	.80	09/22/2008	Credit Suisse International	516,600	CLOSING SALE	03/20/2009	516,600		6,000		(510,600)			
PURCHASED CALL OPTION	150,000	01/16/2010	.75	09/30/2008	BNP Paribas	214,500	CLOSING SALE	03/20/2009	214,500		1,500		(213,000)			
PURCHASED CALL OPTION	320,000	01/16/2010	.65	10/07/2008	Credit Suisse International	592,640	CLOSING SALE	03/20/2009	592,640		3,200		(589,440)			
PURCHASED CALL OPTION	500	01/31/2010	.60	05/01/2009	AMEX	117,000	CLOSING SALE	08/31/2009	117,000		135,996		18,996			
PURCHASED CALL OPTION	5,100	01/31/2010	.60	05/01/2009	AMEX	1,193,400	CLOSING SALE	09/10/2009	1,193,400		1,705,906		512,506			
PURCHASED SWAPTION	62,500,000	02/08/2010	2.63	08/06/2009	JP Morgan Chase Bank NA	300,782	CLOSING SALE	08/07/2009	300,782		237,250		(63,532)			
PURCHASED SWAPTION	62,500,000	02/08/2010	4.63	08/06/2009	JP Morgan Chase Bank NA	558,594	CLOSING SALE	08/07/2009	558,594		675,250		116,657			
PURCHASED SWAPTION	62,500,000	02/08/2010	3.33	08/06/2009	HSBC Bank USA, NA	634,969	CLOSING SALE	08/07/2009	634,969		567,708		(67,261)			
PURCHASED SWAPTION	62,500,000	02/08/2010	5.33	08/06/2009	HSBC Bank USA, NA	993,156	CLOSING SALE	08/07/2009	993,156		1,135,417		142,261			
PURCHASED SWAPTION	150,000,000	02/12/2010	5.25	02/12/2009	JP Morgan Chase Bank NA	2,000,000	CLOSING SALE	06/11/2009	2,000,000		7,240,000		5,240,000			
PURCHASED CALL OPTION	600	03/15/2010	98.75	06/15/2009	CME	489,120	CLOSING SALE	08/05/2009	489,120		673,470		184,350			
PURCHASED SWAPTION	500,000,000	05/27/2010	2.75	05/27/2009	BNP Paribas	4,925,000	CLOSING SALE	06/26/2009	4,925,000		4,850,000		(75,000)			
PURCHASED CALL OPTION	600	06/14/2010	98.75	07/13/2009	CME	556,380	CLOSING SALE	08/05/2009	556,380		455,970		(100,410)			
PURCHASED CALL OPTION	600	06/14/2010	98.5	06/15/2009	CME	519,120	CLOSING SALE	08/05/2009	519,120		695,970		176,850			
PURCHASED CALL OPTION	300	09/13/2010	98.25	06/15/2009	CME	285,810	CLOSING SALE	07/21/2009	285,810		445,560		159,750			
PURCHASED CALL OPTION	300	09/13/2010	98.25	06/16/2009	CME	278,295	CLOSING SALE	07/21/2009	278,295		445,560		167,265			
PURCHASED CALL OPTION	600	03/14/2011	98	06/15/2009	CME	519,120	CLOSING SALE	07/07/2009	519,120		722,160		203,040			
PURCHASED CALL OPTION	80,000	10/31/2011	1500	10/10/2008	Merrill Lynch International	2,409,600	CLOSING SALE	10/20/2009	2,409,600		1,386,400		(1,023,200)			
PURCHASED CALL OPTION	55,568	03/16/2012	1067.49	03/17/2009	Goldman Sachs International	3,398,074	CLOSING SALE	10/20/2009	3,398,074		9,174,306		5,776,232			
PURCHASED CALL OPTION	80,000	11/29/2013	750	11/21/2008	BNP Paribas	2,037,687	CLOSING SALE	10/07/2009	2,037,687		30,288,000		28,250,313			
PURCHASED CALL OPTION	64,000	03/18/2014	1150	03/18/2009	Credit Suisse International	5,642,240	CLOSING SALE	10/16/2009	5,642,240		12,698,880		7,056,640			
PURCHASED CALL OPTION	20,000	03/18/2014	1150	03/18/2009	Merrill Lynch International	1,763,200	CLOSING SALE	10/21/2009	1,763,200		4,020,200		2,257,000			
PURCHASED CALL OPTION	10,432	01/31/2018	1690	02/05/2008	JP Morgan Chase Bank NA	3,651,200	CLOSING SALE	12/31/2009	3,651,200		3,651,200					
PURCHASED CALL OPTION	100,000	11/30/2018	935	11/26/2008	Merrill Lynch International	30,000,000	CLOSING SALE	09/04/2009	30,000,000		34,600,000		4,600,000			
PURCHASED CALL OPTION	18,534	02/21/2023	2167	02/19/2008	JP Morgan Chase Bank NA	7,042,920	CLOSING SALE	10/07/2009	7,042,920		3,300,279		(3,742,641)			

SCHEDULE DB - PART A - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
0399999. Subtotal - Call Options - Other						230,824,084	XXX	XXX	230,824,084	XXX	214,055,955		(16,768,127)			
0499999. Subtotal - Call Options						230,824,084	XXX	XXX	230,824,084	XXX	214,055,955		(16,768,127)			
PURCHASED PUT OPTION	200,000	01/16/2009	350	10/29/2008	Barclays Bank PLC	2,762,000	EXPIRATION	01/17/2009	2,762,000				(2,762,000)			
PURCHASED PUT OPTION	100,000	01/16/2009	30	10/30/2008	Credit Suisse International	183,000	EXPIRATION	01/17/2009	183,000				(183,000)			
PURCHASED PUT OPTION	1,700,000	01/17/2009	40	10/07/2008	Credit Suisse International	2,767,600	EXPIRATION	01/17/2009	2,767,600				(2,767,600)			
PURCHASED PUT OPTION	600,000	01/17/2009	58	09/22/2008	Credit Suisse International	1,683,600	CLOSING SALE	01/16/2009	1,683,600		10,512,000		8,828,400			
PURCHASED PUT OPTION	500,000	01/17/2009	52	09/30/2008	BNP Paribas	1,315,000	CLOSING SALE	01/16/2009	1,315,000		5,715,000		4,400,000			
PURCHASED PUT OPTION	20	02/17/2009	1650	03/21/2002	Merrill Lynch Financial Markets	164,000	EXPIRATION	02/17/2009	164,000				(164,000)			
PURCHASED PUT OPTION	100,000	02/20/2009	30	10/30/2008	Credit Suisse International	263,000	EXPIRATION	02/20/2009	263,000				(263,000)			
PURCHASED PUT OPTION	150,000	02/20/2009	30	11/04/2008	Credit Suisse International	390,000	EXPIRATION	02/20/2009	390,000				(390,000)			
PURCHASED PUT OPTION	100,000	02/27/2009	42	02/10/2009	AMEX	6,471,000	CLOSING SALE	02/13/2009	6,471,000		2,402,986		(4,068,014)			
PURCHASED PUT OPTION	250,000	03/18/2009	30	01/07/2009	BNP Paribas	325,000	EXPIRATION	03/18/2009	325,000				(325,000)			
PURCHASED PUT OPTION	1,000,000	03/19/2009	35	11/26/2008	JP Morgan Chase Bank NA	2,680,000	EXPIRATION	03/18/2009	2,680,000				(2,680,000)			
PURCHASED PUT OPTION	250,000	03/19/2009	35	01/07/2009	JP Morgan Chase Bank NA	762,500	EXPIRATION	03/18/2009	762,500				(762,500)			
PURCHASED PUT OPTION	100,000	03/20/2009	30	10/30/2008	Credit Suisse International	314,000	EXPIRATION	03/20/2009	314,000				(314,000)			
PURCHASED PUT OPTION	150,000	03/20/2009	30	11/04/2008	Merrill Lynch International	510,000	EXPIRATION	03/20/2009	510,000				(510,000)			
PURCHASED PUT OPTION	150,000	03/20/2009	370	11/03/2008	Merrill Lynch International	2,355,000	EXPIRATION	03/20/2009	2,355,000				(2,355,000)			
PURCHASED PUT OPTION	250	03/20/2009	700	01/06/2009	CME	494,638	EXPIRATION	03/20/2009	494,638				(494,638)			
PURCHASED PUT OPTION	360	03/20/2009	700	01/15/2009	CME	2,521,278	EXPIRATION	03/20/2009	2,521,278				(2,521,278)			
PURCHASED PUT OPTION	520	03/20/2009	900	02/17/2009	CME	14,322,201	EXPIRATION	03/20/2009	14,322,201				(14,322,201)			
PURCHASED PUT OPTION	600	03/20/2009	800	01/06/2009	CME	2,972,130	CLOSING SALE	01/22/2009	2,972,130		7,677,930		4,705,800			
PURCHASED PUT OPTION	640	03/20/2009	800	01/07/2009	CME	4,034,272	CLOSING SALE	01/22/2009	4,034,272		8,189,792		4,155,520			
PURCHASED PUT OPTION	400	03/20/2009	800	01/09/2009	CME	3,051,380	CLOSING SALE	01/22/2009	3,051,380		5,118,620		2,067,240			
PURCHASED PUT OPTION	400	03/20/2009	800	01/08/2009	CME	3,201,427	CLOSING SALE	01/22/2009	3,201,427		5,118,620		1,917,193			
PURCHASED PUT OPTION	400	03/20/2009	800	01/09/2009	CME	3,051,380	CLOSING SALE	01/22/2009	3,051,380		5,118,620		2,067,240			
PURCHASED PUT OPTION	2,400	03/20/2009	750	01/07/2009	CME	11,236,019	CLOSING SALE	02/02/2009	11,236,019		13,509,815		2,273,796			
PURCHASED PUT OPTION	750	03/20/2009	750	01/06/2009	CME	2,365,163	CLOSING SALE	02/02/2009	2,365,163		4,221,817		1,856,655			
PURCHASED PUT OPTION	480	03/20/2009	800	01/29/2009	CME	3,505,656	CLOSING SALE	02/12/2009	3,505,656		3,838,344		332,688			
PURCHASED PUT OPTION	3,200	03/20/2009	650	02/02/2009	CME	6,412,290	CLOSING SALE	02/18/2009	6,412,290		6,208,960		(203,330)			
PURCHASED PUT OPTION	280	03/20/2009	700	11/26/2008	MSE	2,415,965	CLOSING SALE	02/27/2009	2,415,965		1,126,034		(1,289,931)			
PURCHASED PUT OPTION	800	03/20/2009	700	01/06/2009	CME	1,582,840	CLOSING SALE	03/03/2009	1,582,840		6,397,240		4,814,400			
PURCHASED PUT OPTION	375	03/20/2009	780	03/19/2009	CME	435,169	CLOSING SALE	03/19/2009	435,169		405,581		(29,588)			
PURCHASED PUT OPTION	170,000	03/21/2009	320	10/29/2008	Barclays Bank PLC	2,488,800	EXPIRATION	03/21/2009	2,488,800				(2,488,800)			
PURCHASED PUT OPTION	900	03/21/2009	900	10/06/2008	MSE	2,657,700	CLOSING SALE	01/26/2009	2,657,700		5,211,900		2,554,200			
PURCHASED PUT OPTION	600,000	03/21/2009	56	09/22/2008	Credit Suisse International	1,628,400	CLOSING SALE	02/25/2009	1,628,400		12,384,000		10,755,600			
PURCHASED PUT OPTION	275,000	03/21/2009	50	09/30/2008	BNP Paribas	731,500	CLOSING SALE	02/25/2009	731,500		3,973,750		3,242,250			
PURCHASED PUT OPTION	800,000	03/21/2009	40	10/07/2008	Credit Suisse International	1,732,800	CLOSING SALE	02/25/2009	1,732,800		3,712,000		1,979,200			
PURCHASED PUT OPTION	22,000	03/31/2009	40	02/04/2009	Credit Suisse International	3,564,000	CLOSING SALE	02/20/2009	3,564,000		4,929,952		1,365,952			
PURCHASED PUT OPTION	27,500	04/15/2009	30	02/11/2009	CBOE	2,765,950	EXPIRATION	04/15/2009	2,765,950				(2,765,950)			
PURCHASED PUT OPTION	270	04/15/2009	35	01/15/2009	CBOE	65,610	CLOSING SALE	03/11/2009	65,610		27,540		(38,070)			
PURCHASED PUT OPTION	6,000	04/15/2009	35	01/16/2009	CBOE	1,458,000	CLOSING SALE	03/11/2009	1,458,000		612,000		(846,000)			
PURCHASED PUT OPTION	6,230	04/15/2009	35	01/20/2009	CBOE	1,451,590	CLOSING SALE	03/11/2009	1,451,590		635,460		(816,130)			
PURCHASED PUT OPTION	1,925	04/15/2009	40	03/02/2009	CBOE	451,605	CLOSING SALE	03/11/2009	451,605		639,100		187,495			
PURCHASED PUT OPTION	15,000	04/17/2009	2050	01/29/2009	Goldman Sachs International	1,650,600	CLOSING SALE	02/27/2009	1,650,600		2,707,140		1,056,540			
PURCHASED PUT OPTION	1,145	05/18/2009	30	01/20/2009	CBOE	198,085	CLOSING SALE	05/20/2009	198,085		338,920		140,835			
PURCHASED PUT OPTION	5,000	05/20/2009	35	02/17/2009	CBOE	1,700,000	CLOSING SALE	04/16/2009	1,700,000		610,000		(1,090,000)			
PURCHASED PUT OPTION	1,000	05/20/2009	30	01/21/2009	CBOE	172,980	CLOSING SALE	04/17/2009	172,980		34,000		(138,980)			
PURCHASED PUT OPTION	4,000	05/20/2009	30	01/21/2009	CBOE	691,920	CLOSING SALE	04/24/2009	691,920		96,000		(595,920)			
PURCHASED PUT OPTION	3,000	05/20/2009	35	02/17/2009	CBOE	1,020,000	CLOSING SALE	04/24/2009	1,020,000		440,940		(579,060)			
PURCHASED PUT OPTION	500	05/20/2009	35	01/21/2009	CBOE	166,500	CLOSING SALE	04/29/2009	166,500		88,500		(78,000)			
PURCHASED PUT OPTION	3,500	05/20/2009	35	02/17/2009	CBOE	1,190,000	CLOSING SALE	04/29/2009	1,190,000		619,500		(570,500)			
PURCHASED PUT OPTION	3,530	05/20/2009	30	01/21/2009	CBOE	610,619	CLOSING SALE	04/30/2009	610,619		137,670		(472,949)			
PURCHASED PUT OPTION	4,970	05/20/2009	30	01/22/2009	CBOE	859,810	CLOSING SALE	04/30/2009	859,810		193,830		(665,980)			
PURCHASED PUT OPTION	2,500	05/20/2009	30	01/22/2009	CBOE	432,500	CLOSING SALE	05/06/2009	432,500		135,000		(297,500)			
PURCHASED PUT OPTION	3,000	05/20/2009	35	02/17/2009	CBOE	1,020,000	CLOSING SALE	05/06/2009	1,020,000		831,000		(189,000)			
PURCHASED PUT OPTION	855	05/20/2009	30	01/22/2009	CBOE	147,915	CLOSING SALE	05/20/2009	147,915		253,080		105,165			
PURCHASED PUT OPTION	475,000	06/12/2009	6500	11/20/2008	JP Morgan Chase Bank NA	4,371,011	EXPIRATION	06/12/2009	4,371,011				(4,371,011)			
PURCHASED PUT OPTION	450,000	06/12/2009	6500	12/23/2008	Goldman Sachs International	2,259,000	EXPIRATION	06/12/2009	2,259,000				(2,259,000)			
PURCHASED PUT OPTION	2,000	06/17/2009	30	04/29/2009	CBOE	166,000	EXPIRATION	06/17/2009	166,000				(166,000)			
PURCHASED PUT OPTION	500	06/17/2009	30	04/17/2009	CBOE	30,500	EXPIRATION	06/17/2009	30,500				(30,500)			
PURCHASED PUT OPTION	1,000	06/17/2009	30	04/16/2009	CBOE	43,010	EXPIRATION	06/17/2009	43,010				(43,010)			
PURCHASED PUT OPTION	6,000	06/17/2009	30	04/16/2009	CBOE	258,060	CLOSING SALE	05/14/2009	258,060		871,980		613,920			
PURCHASED PUT OPTION	4,000	06/17/2009	30	04/16/2009	CBOE	172,040	CLOSING SALE	05/19/2009	172,040		888,000		715,960			

SCHEDULE DB - PART A - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
PURCHASED PUT OPTION	4,000	06/17/2009	.30	04/16/2009	CBOE	172,040	CLOSING SALE	05/20/2009	172,040		1,173,000		1,000,960			
PURCHASED PUT OPTION	2,000	06/17/2009	.30	04/16/2009	CBOE	86,020	CLOSING SALE	06/01/2009	86,020		511,500		425,480			
PURCHASED PUT OPTION	2,000	06/17/2009	.30	04/16/2009	CBOE	86,020	CLOSING SALE	06/04/2009	86,020		334,000		247,980			
PURCHASED PUT OPTION	1,000	06/17/2009	.35	04/29/2009	CBOE	270,500	CLOSING SALE	06/09/2009	270,500		612,000		341,500			
PURCHASED PUT OPTION	1,050	06/17/2009	32.5	05/07/2009	CBOE	228,900	CLOSING SALE	06/09/2009	228,900		421,050		192,150			
PURCHASED PUT OPTION	9,500	06/18/2009	.40	01/15/2009	CBOE	2,783,500	CLOSING SALE	01/29/2009	2,783,500		4,060,490		1,276,990			
PURCHASED PUT OPTION	140,000	06/19/2009	.300	10/29/2008	Merrill Lynch International	2,153,200	EXPIRATION	06/19/2009	2,153,200				(2,153,200)			
PURCHASED PUT OPTION	11,500	06/19/2009	1800	12/23/2008	Goldman Sachs International	1,389,315	EXPIRATION	06/19/2009	1,389,315				(1,389,315)			
PURCHASED PUT OPTION	11,500	06/19/2009	1800	12/23/2008	Goldman Sachs International	1,415,535	EXPIRATION	06/19/2009	1,415,535				(1,415,535)			
PURCHASED PUT OPTION	35,000	06/19/2009	1800	02/27/2009	Goldman Sachs International	5,474,459	EXPIRATION	06/19/2009	5,474,459				(5,474,459)			
PURCHASED PUT OPTION	4,000	06/19/2009	750	04/07/2009	CME	6,531,675	EXPIRATION	06/19/2009	6,531,675				(6,531,675)			
PURCHASED PUT OPTION	2,500	06/19/2009	875	05/12/2009	CME	3,076,500	EXPIRATION	06/19/2009	3,076,500				(3,076,500)			
PURCHASED PUT OPTION	1,080	06/19/2009	750	01/22/2009	CME	17,503,476	CLOSING SALE	02/02/2009	17,503,476		13,496,274		(4,007,202)			
PURCHASED PUT OPTION	300	06/19/2009	750	01/23/2009	CME	4,628,535	CLOSING SALE	02/02/2009	4,628,535		3,748,965		(879,570)			
PURCHASED PUT OPTION	250	06/19/2009	800	01/29/2009	CME	3,708,363	CLOSING SALE	02/20/2009	3,708,363		5,590,388		1,882,025			
PURCHASED PUT OPTION	320	06/19/2009	700	01/15/2009	CME	4,121,136	CLOSING SALE	02/24/2009	4,121,136		3,403,623		(717,513)			
PURCHASED PUT OPTION	1,500	06/19/2009	700	01/22/2009	CME	18,417,675	CLOSING SALE	02/24/2009	18,417,675		15,954,484		(2,463,191)			
PURCHASED PUT OPTION	380	06/19/2009	700	02/11/2009	CME	3,041,349	CLOSING SALE	02/24/2009	3,041,349		4,041,803		1,000,454			
PURCHASED PUT OPTION	20,000	06/19/2009	2000	11/20/2008	Goldman Sachs International	6,406,200	CLOSING SALE	02/27/2009	6,406,200		5,091,340		(1,314,860)			
PURCHASED PUT OPTION	20	06/19/2009	700	02/11/2009	CME	160,071	CLOSING SALE	03/04/2009	160,071		299,931		139,860			
PURCHASED PUT OPTION	700	06/19/2009	650	02/02/2009	CME	4,588,790	CLOSING SALE	04/08/2009	4,588,790		1,900,312		(2,688,478)			
PURCHASED PUT OPTION	150	06/19/2009	650	02/19/2009	CME	1,125,518	CLOSING SALE	04/08/2009	1,125,518		407,210		(718,308)			
PURCHASED PUT OPTION	800	06/19/2009	650	03/04/2009	CME	7,602,760	CLOSING SALE	04/08/2009	7,602,760		2,171,785		(5,430,975)			
PURCHASED PUT OPTION	1,200	06/19/2009	600	02/24/2009	CME	5,929,140	CLOSING SALE	04/08/2009	5,929,140		1,795,860		(4,133,280)			
PURCHASED PUT OPTION	800	06/19/2009	600	03/03/2009	CME	6,602,760	CLOSING SALE	04/08/2009	6,602,760		1,197,240		(5,405,520)			
PURCHASED PUT OPTION	800	06/20/2009	900	09/04/2008	MSE	1,147,200	CLOSING SALE	01/15/2009	1,147,200		10,917,600		9,770,400			
PURCHASED PUT OPTION	300	06/20/2009	1150	09/04/2008	MSE	1,834,200	CLOSING SALE	01/15/2009	1,834,200		10,034,100		8,199,900			
PURCHASED PUT OPTION	50,000	06/30/2009	1800	06/03/2008	Goldman Sachs International	1,804,964	CLOSING SALE	04/23/2009	1,804,964		19,314,500		17,509,537			
PURCHASED PUT OPTION	12,000	06/30/2009	.45	02/02/2009	AMEX	7,056,000	EXPIRATION	06/30/2009	7,056,000				(7,056,000)			
PURCHASED PUT OPTION	22,000	06/30/2009	.37	02/20/2009	AMEX	6,963,660	CLOSING SALE	05/01/2009	6,963,660		993,934		(5,969,726)			
PURCHASED PUT OPTION	2,000	07/15/2009	.30	05/13/2009	CBOE	386,000	CLOSING SALE	07/13/2009	386,000		514,000		128,000			
PURCHASED PUT OPTION	2,000	07/15/2009	.25	05/20/2009	CBOE	226,000	CLOSING SALE	07/21/2009	226,000		168,000		(58,000)			
PURCHASED PUT OPTION	4,000	07/15/2009	.25	05/19/2009	CBOE	354,000	CLOSING SALE	07/22/2009	354,000		607,960		253,960			
PURCHASED PUT OPTION	15	07/21/2009	1353	12/18/2002	IXIS	107,775	CLOSING SALE	07/20/2009	107,775		747,553		639,778			
PURCHASED PUT OPTION	2,000	07/22/2009	27.5	06/04/2009	CBOE	273,820	CLOSING SALE	06/25/2009	273,820		284,000		10,180			
PURCHASED PUT OPTION	2,000	07/22/2009	27.5	06/04/2009	CBOE	273,820	CLOSING SALE	06/29/2009	273,820		404,000		130,180			
PURCHASED PUT OPTION	2,000	07/22/2009	27.5	06/05/2009	CBOE	271,000	CLOSING SALE	07/22/2009	271,000		803,980		532,980			
PURCHASED PUT OPTION	2,000	08/19/2009	27.5	07/13/2009	CBOE	246,000	EXPIRATION	08/19/2009	246,000				(246,000)			
PURCHASED PUT OPTION	4,000	08/19/2009	22.5	07/23/2009	CBOE	184,000	EXPIRATION	08/19/2009	184,000				(184,000)			
PURCHASED PUT OPTION	2,000	08/19/2009	22.5	07/24/2009	CBOE	82,000	EXPIRATION	08/19/2009	82,000				(82,000)			
PURCHASED PUT OPTION	4,000	08/19/2009	27.5	06/23/2009	CBOE	586,360	CLOSING SALE	07/23/2009	586,360		1,046,520		460,160			
PURCHASED PUT OPTION	20	08/25/2009	1404	12/18/2002	IXIS	132,720	CLOSING SALE	08/25/2009	132,720		628,000		495,280			
PURCHASED PUT OPTION	20	09/01/2009	1318	03/26/2003	IXIS	139,500	CLOSING SALE	09/04/2009	139,500		590,000		450,500			
PURCHASED PUT OPTION	10	09/08/2009	1364	02/12/2003	UBS AG	54,970	CLOSING SALE	09/08/2009	54,970		305,000		250,030			
PURCHASED PUT OPTION	2,000	09/16/2009	22.5	07/24/2009	CBOE	92,000	EXPIRATION	09/16/2009	92,000				(92,000)			
PURCHASED PUT OPTION	2,000	09/16/2009	.25	07/23/2009	CBOE	246,000	CLOSING SALE	09/08/2009	246,000		108,000		(138,000)			
PURCHASED PUT OPTION	2,000	09/16/2009	.25	08/17/2009	CBOE	142,000	CLOSING SALE	09/09/2009	142,000		133,000		(9,000)			
PURCHASED PUT OPTION	2,000	09/16/2009	.25	08/19/2009	CBOE	132,000	CLOSING SALE	09/09/2009	132,000		133,000		1,000			
PURCHASED PUT OPTION	400	09/18/2009	750	01/05/2009	CME	4,751,920	CLOSING SALE	02/24/2009	4,751,920		8,073,620		3,321,700			
PURCHASED PUT OPTION	2,000	09/18/2009	825	07/07/2009	CME	4,304,650	CLOSING SALE	09/03/2009	4,304,650		1,271,975		(3,032,675)			
PURCHASED PUT OPTION	1,500	09/19/2009	700	05/01/2009	CME	1,642,650	EXPIRATION	09/19/2009	1,642,650				(1,642,650)			
PURCHASED PUT OPTION	12	09/22/2009	1229	02/12/2003	UBS AG	84,492	CLOSING SALE	09/22/2009	84,492		188,808		104,316			
PURCHASED PUT OPTION	15	09/29/2009	1272	12/18/2002	IXIS	124,515	CLOSING SALE	09/29/2009	124,515		427,508		302,993			
PURCHASED PUT OPTION	25	10/06/2009	1198	12/18/2002	IXIS	229,950	CLOSING SALE	10/06/2009	229,950		616,465		386,515			
PURCHASED PUT OPTION	25	10/27/2009	1323	12/18/2002	IXIS	192,925	CLOSING SALE	10/27/2009	192,925		675,000		482,075			
PURCHASED PUT OPTION	18	11/17/2009	1371	02/12/2003	UBS AG	99,990	CLOSING SALE	11/17/2009	99,990		502,200		402,210			
PURCHASED PUT OPTION	23	12/01/2009	1349	02/12/2003	UBS AG	133,285	CLOSING SALE	12/01/2009	133,285		632,500		499,215			
PURCHASED PUT OPTION	375,000	12/11/2009	6000	11/20/2008	JP Morgan Chase Bank NA	3,590,426	EXPIRATION	12/11/2009	3,590,426				(3,590,426)			
PURCHASED PUT OPTION	13	12/15/2009	1349	03/26/2003	IXIS	89,583	CLOSING SALE	12/15/2009	89,583		357,500		267,917			
PURCHASED PUT OPTION	15,000	12/18/2009	1800	11/20/2008	Goldman Sachs International	4,598,250	EXPIRATION	12/18/2009	4,598,250				(4,598,250)			
PURCHASED PUT OPTION	400	12/18/2009	750	01/05/2009	CME	6,101,420	CLOSING SALE	02/24/2009	6,101,420		9,998,620		3,897,200			
PURCHASED PUT OPTION	360	12/18/2009	600	01/15/2009	CME	4,681,278	CLOSING SALE	03/10/2009	4,681,278		4,252,946		(428,333)			
PURCHASED PUT OPTION	400	12/18/2009	600	02/24/2009	CME	4,701,380	CLOSING SALE	03/10/2009	4,701,380		4,725,495		24,115			

SCHEDULE DB - PART A - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
PURCHASED PUT OPTION	1,750	12/18/2009	.600	04/08/2009	CME	2,716,788	CLOSING SALE	05/11/2009	2,716,788		983,369		(1,733,419)			
PURCHASED PUT OPTION	250	12/18/2009	.600	04/21/2009	CME	277,956	CLOSING SALE	05/11/2009	277,956		140,481		(137,475)			
PURCHASED PUT OPTION	400	12/18/2009	.850	05/21/2009	CME	6,572,630	CLOSING SALE	05/22/2009	6,572,630		6,488,520		(84,110)			
PURCHASED PUT OPTION	1,750	12/18/2009	.600	04/21/2009	CME	1,945,694	CLOSING SALE	06/29/2009	1,945,694		455,088		(1,490,606)			
PURCHASED PUT OPTION	2,185	12/18/2009	.600	04/28/2009	CME	2,360,019	CLOSING SALE	06/29/2009	2,360,019		568,209		(1,791,809)			
PURCHASED PUT OPTION	1,565	12/18/2009	.600	04/28/2009	CME	1,690,357	CLOSING SALE	06/30/2009	1,690,357		446,103		(1,244,253)			
PURCHASED PUT OPTION	1,950	12/18/2009	.800	06/03/2009	CME	3,650,202	CLOSING SALE	09/03/2009	3,650,202		1,074,260		(2,575,943)			
PURCHASED PUT OPTION	900	12/18/2009	.850	06/23/2009	CME	2,657,205	CLOSING SALE	09/09/2009	2,657,205		447,795		(2,209,410)			
PURCHASED PUT OPTION	3,000	12/18/2009	.1025	10/02/2009	CME	7,210,800	CLOSING SALE	10/28/2009	7,210,800		4,038,063		(3,172,737)			
PURCHASED PUT OPTION	1,000	12/18/2009	.1000	10/22/2009	CME	622,600	CLOSING SALE	10/28/2009	622,600		997,550		374,950			
PURCHASED PUT OPTION	90,000	12/19/2009	.600	11/12/2008	Goldman Sachs International	4,985,324	CLOSING SALE	01/15/2009	4,985,324		4,460,965		(524,359)			
PURCHASED PUT OPTION	17	12/22/2009	.1383	02/12/2003	UBS AG	93,568	CLOSING SALE	12/22/2009	93,568		479,400		385,832			
PURCHASED PUT OPTION	700,000	01/15/2010	.35	11/13/2008	BNP Paribas	4,004,000	CLOSING SALE	03/20/2009	4,004,000		2,975,000		(1,029,000)			
PURCHASED PUT OPTION	750,000	01/15/2010	.40	10/16/2008	Credit Suisse International	5,863,500	CLOSING SALE	03/20/2009	5,863,500		5,287,500		(576,000)			
PURCHASED PUT OPTION	400,000	01/16/2010	.50	09/22/2008	Credit Suisse International	1,428,800	CLOSING SALE	03/20/2009	1,428,800		5,860,000		4,431,200			
PURCHASED PUT OPTION	100,000	01/16/2010	.45	09/30/2008	BNP Paribas	370,000	CLOSING SALE	03/20/2009	370,000		1,040,000		670,000			
PURCHASED PUT OPTION	250,000	01/16/2010	.40	10/07/2008	Credit Suisse International	1,070,250	CLOSING SALE	03/20/2009	1,070,250		1,762,500		692,250			
PURCHASED PUT OPTION	2,600	01/16/2010	.900	10/28/2009	CBOE	2,711,800	CLOSING SALE	11/13/2009	2,711,800		1,110,200		(1,601,600)			
PURCHASED PUT OPTION	150	01/16/2010	.900	10/28/2009	CBOE	156,450	CLOSING SALE	12/01/2009	156,450		26,550		(129,900)			
PURCHASED PUT OPTION	1,300	01/16/2010	.900	11/11/2009	CBOE	549,900	CLOSING SALE	12/01/2009	549,900		230,100		(319,800)			
PURCHASED PUT OPTION	900	01/16/2010	.900	11/12/2009	CBOE	416,700	CLOSING SALE	12/01/2009	416,700		159,300		(257,400)			
PURCHASED PUT OPTION	5,600	01/31/2010	.40	05/01/2009	AMEX	1,971,200	CLOSING SALE	09/02/2009	1,971,200		397,590		(1,573,610)			
PURCHASED PUT OPTION	550	03/19/2010	.650	08/12/2009	CME	1,074,398	CLOSING SALE	09/14/2009	1,074,398		589,353		(485,045)			
PURCHASED PUT OPTION	150	03/19/2010	.800	06/04/2009	CME	1,838,018	CLOSING SALE	11/04/2009	1,838,018		404,483		(1,433,535)			
PURCHASED PUT OPTION	35,000	03/31/2010	.37	04/13/2009	AMEX	14,630,000	CLOSING SALE	12/01/2009	14,630,000		769,979		(13,860,021)			
PURCHASED PUT OPTION	44,800	04/30/2010	.1575	03/24/2008	Merrill Lynch International	1,580,544	CLOSING SALE	04/23/2009	1,580,544		10,605,907		9,025,363			
PURCHASED PUT OPTION	375	06/18/2010	.650	08/12/2009	CME	1,229,419	CLOSING SALE	11/04/2009	1,229,419		674,956		(554,463)			
PURCHASED PUT OPTION	200	12/16/2010	.750	05/05/2009	CME	4,158,190	CLOSING SALE	12/01/2009	4,158,190		1,104,290		(3,053,900)			
PURCHASED PUT OPTION	14,000	04/29/2011	.1510	04/01/2008	Merrill Lynch International	471,800	CLOSING SALE	10/21/2009	471,800		463,389		(8,411)			
PURCHASED PUT OPTION	12,500	07/29/2011	.1500	08/05/2008	Merrill Lynch International	390,840	CLOSING SALE	10/21/2009	390,840		601,292		210,452			
PURCHASED PUT OPTION	27,000	08/26/2011	.1680	08/27/2009	Merrill Lynch International		CLOSING SALE	10/21/2009			(2,049,481)		(2,049,481)			
PURCHASED PUT OPTION	70,000	10/31/2011	.650	10/10/2008	Goldman Sachs International	6,704,600	CLOSING SALE	03/31/2009	6,704,600		7,525,700		821,100			
PURCHASED PUT OPTION	26,000	04/30/2013	.1450	06/11/2008	Goldman Sachs International	588,835	CLOSING SALE	10/08/2009	588,835		2,392,260		1,803,425			
PURCHASED PUT OPTION	35,000	05/31/2013	.1440	05/29/2008	JP Morgan Chase Bank NA	671,118	CLOSING SALE	10/08/2009	671,118		3,668,033		2,996,915			
PURCHASED PUT OPTION	148,285	06/28/2013	.760	06/24/2008	JP Morgan Chase Bank NA	794,533	CLOSING SALE	02/23/2009	794,533		23,602,510		22,807,977			
PURCHASED PUT OPTION	118,398	06/28/2013	.760	06/26/2008	Goldman Sachs International	691,040	CLOSING SALE	02/24/2009	691,040		17,670,000		16,978,960			
PURCHASED PUT OPTION	39,542	06/28/2013	.760	06/24/2008	Goldman Sachs International	211,872	CLOSING SALE	02/24/2009	211,872		6,293,897		6,082,025			
PURCHASED PUT OPTION	20,000	07/31/2013	.1400	07/15/2008	Credit Suisse International	267,714	CLOSING SALE	05/08/2009	267,714		2,989,445		2,721,732			
PURCHASED PUT OPTION	20,000	07/31/2013	.1400	07/15/2008	Credit Suisse International	535,427	CLOSING SALE	10/13/2009	535,427		1,324,831		789,404			
PURCHASED PUT OPTION	50,000	11/29/2013	.1390	11/21/2008	BNP Paribas	2,050,054	CLOSING SALE	10/07/2009	2,050,054		9,405,000		7,354,946			
PURCHASED PUT OPTION	22,000	06/03/2014	.1472.641	05/05/2009	Merrill Lynch International		CLOSING SALE	10/01/2009			(2,429,515)		(2,429,515)			
PURCHASED PUT OPTION	72,400	06/30/2014	.990	06/17/2009	Barclays Bank PLC		CLOSING SALE	10/15/2009			(4,796,129)		(4,796,129)			
PURCHASED PUT OPTION	35,000	08/12/2014	.1050	08/12/2009	Merrill Lynch International		CLOSING SALE	10/01/2009			(28,057)		(28,057)			
PURCHASED PUT OPTION	32,000	05/29/2015	.1400	05/16/2008	JP Morgan Chase Bank NA	543,474	CLOSING SALE	10/13/2009	543,474		3,594,007		3,050,533			
PURCHASED PUT OPTION	150,000	06/17/2016	.7000	06/18/2009	Merrill Lynch International	30	CLOSING SALE	12/31/2009	30				(30)			
PURCHASED PUT OPTION	4,499	12/31/2017	.1248.29	02/24/2006	Goldman Sachs International	816,478	CLOSING SALE	06/17/2009	816,478		1,457,670		641,192			
PURCHASED PUT OPTION	6,576	01/31/2018	.3234	02/05/2008	JP Morgan Chase Bank NA	4,274,400	CLOSING SALE	12/31/2009	4,274,400		4,274,400					
PURCHASED PUT OPTION	80,000	06/29/2018	.640	06/24/2008	Goldman Sachs International	268,833	CLOSING SALE	03/03/2009	268,833		8,616,939		8,348,106			
PURCHASED PUT OPTION	51,656	06/29/2018	.640	06/24/2008	Goldman Sachs International	173,586	CLOSING SALE	03/05/2009	173,586		5,946,122		5,772,536			
PURCHASED PUT OPTION	35,108	06/29/2018	.640	06/24/2008	Goldman Sachs International	117,978	CLOSING SALE	03/05/2009	117,978		4,041,282		3,923,304			
PURCHASED PUT OPTION	105,120	06/29/2018	.640	06/26/2008	Goldman Sachs International	373,814	CLOSING SALE	03/11/2009	373,814		10,047,408		9,673,594			
PURCHASED PUT OPTION	60,000	11/30/2018	.1900	11/26/2008	Merrill Lynch International	36,000,000	CLOSING SALE	09/04/2009	36,000,000		26,220,000		(9,780,000)			
PURCHASED PUT OPTION	19,352	03/27/2021	.1200.97	11/17/2005	Goldman Sachs International	3,127,537	CLOSING SALE	02/04/2009	3,127,537		8,807,281		5,679,744			
PURCHASED PUT OPTION	2,401	03/29/2021	.1200.97	12/16/2005	Goldman Sachs International	400,631	CLOSING SALE	02/04/2009	400,631		1,092,718		692,087			
PURCHASED PUT OPTION	53,654	08/27/2021	.1183.72	11/17/2005	Goldman Sachs International	9,333,618	CLOSING SALE	06/17/2009	9,333,618		16,714,000		7,380,382			
PURCHASED PUT OPTION	8,946	08/30/2021	.1272.98	03/10/2006	Goldman Sachs International	1,627,981	CLOSING SALE	06/17/2009	1,627,981		2,903,000		1,275,019			
PURCHASED PUT OPTION	11,595	09/30/2021	.1277.35	04/18/2006	Goldman Sachs International	1,954,090	CLOSING SALE	06/17/2009	1,954,090		3,820,000		1,865,910			
PURCHASED PUT OPTION	82,442	03/27/2022	.1200.97	11/17/2005	Goldman Sachs International	14,565,490	CLOSING SALE	02/04/2009	14,565,490		38,027,708		23,462,218			
PURCHASED PUT OPTION	20,969	03/29/2022	.1200.97	12/16/2005	Goldman Sachs International	3,848,246	CLOSING SALE	02/04/2009	3,848,246		9,672,291		5,824,045			
PURCHASED PUT OPTION	3,335	05/31/2022	.1229.57	01/26/2006	Goldman Sachs International	576,867	CLOSING SALE	06/17/2009	576,867		1,051,000		474,133			
PURCHASED PUT OPTION	16,727	05/31/2022	.1243.23	12/16/2005	Goldman Sachs International	3,022,950	CLOSING SALE	06/17/2009	3,022,950		5,511,000		2,488,050			
PURCHASED PUT OPTION	17,748	06/30/2022	.1248.29	01/26/2006	Goldman Sachs International	3,099,301	CLOSING SALE	06/17/2009	3,099,301		5,750,330		2,651,029			
PURCHASED PUT OPTION	11,776	02/21/2023	.4600	02/19/2008	JP Morgan Chase Bank NA	9,538,560	CLOSING SALE	10/07/2009	9,538,560		17,381,376		7,842,816			

SCHEDULE DB - PART A - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	Other Investment/ Miscellaneous Income
PURCHASED PUT OPTION	6,009	02/28/2023	1275.54	04/18/2006	Goldman Sachs International	988,596	CLOSING SALE	02/04/2009	988,596		2,500,000		1,511,404			
PURCHASED PUT OPTION	26,741	03/31/2023	1280.97	04/18/2006	Goldman Sachs International	4,638,055	CLOSING SALE	06/17/2009	4,638,055		8,606,000		3,967,945			
PURCHASED PUT OPTION	7,290	03/31/2023	1280.97	05/09/2006	Goldman Sachs International	1,190,621	CLOSING SALE	06/17/2009	1,190,621		2,339,000		1,148,379			
PURCHASED PUT OPTION	6,981	05/31/2023	1290.41	07/13/2006	Goldman Sachs International	1,291,730	CLOSING SALE	06/17/2009	1,291,730		2,546,000		1,254,270			
PURCHASED PUT OPTION	26,577	05/31/2023	1290.41	06/16/2006	Goldman Sachs International	4,704,693	CLOSING SALE	06/18/2009	4,704,693		9,674,000		4,969,307			
PURCHASED PUT OPTION	7,716	07/31/2023	1266.45	08/24/2006	Goldman Sachs International	1,463,810	CLOSING SALE	06/17/2009	1,463,810		2,570,000		1,106,190			
PURCHASED PUT OPTION	42,062	10/31/2023	1377.94	11/28/2006	Goldman Sachs International	6,201,247	CLOSING SALE	06/17/2009	6,201,247		13,747,000		7,545,753			
PURCHASED PUT OPTION	49,156	11/30/2023	1428.64	12/20/2006	Goldman Sachs International	7,196,728	CLOSING SALE	06/17/2009	7,196,728		14,751,000		7,554,272			
PURCHASED PUT OPTION	20,979	12/29/2023	1645.23	01/10/2007	Goldman Sachs International	3,642,204	CLOSING SALE	02/04/2009	3,642,204		10,900,004		7,257,796			
0799999. Subtotal - Put Options - Other						502,465,846	XXX	XXX	502,465,846	XXX	634,371,882		131,906,035			
0899999. Subtotal - Put Options						502,465,846	XXX	XXX	502,465,846	XXX	634,371,882		131,906,035			
1299999. Subtotal - Caps							XXX	XXX		XXX						
1699999. Subtotal - Floors							XXX	XXX		XXX						
2099999. Subtotal - Insurance Futures Call Options							XXX	XXX		XXX						
2499999. Subtotal - Insurance Futures Put Options							XXX	XXX		XXX						
2599999. Subtotal - Hedging							XXX	XXX		XXX						
2799999. Subtotal - Other						733,289,930	XXX	XXX	733,289,930	XXX	848,427,837		115,137,908			
9999999 - Totals						733,289,930	XXX	XXX	733,289,930	XXX	848,427,837		115,137,908			

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income
WRITTEN CALL OPTION	42,000	05/28/2010	3200	05/16/2008	Merrill Lynch International	961,758	961,758		(320,190)	(320,190)			
WRITTEN CALL OPTION	36,000	06/30/2010	3200	06/11/2008	JP Morgan Chase Bank NA	697,371	697,371		(232,079)	(232,079)			
WRITTEN CALL OPTION	30,000	12/14/2010	1105	12/14/2009	Credit Suisse International	3,094,200	3,094,200		2,865,888	2,865,888			
WRITTEN CALL OPTION	30,000	12/17/2010	1100	12/15/2009	Morgan Stanley International	3,120,000	3,120,000		5,341,500	5,341,500			
WRITTEN CALL OPTION	50,000	01/21/2011	1110	12/22/2009	BNP Paribas	5,256,500	5,256,500		4,896,216	4,896,216			
WRITTEN CALL OPTION	20,000	02/04/2011	2210	08/06/2009	Merrill Lynch International	583,400	583,400		810,669	810,669			
WRITTEN CALL OPTION	29,000	04/29/2011	3560	04/24/2008	Goldman Sachs International	564,171	564,171		(560,775)	(560,775)			
WRITTEN CALL OPTION	15,000	04/29/2011	3600	04/29/2008	Merrill Lynch International	243,675	243,675		(241,894)	(241,894)			
WRITTEN CALL OPTION	8,200	05/31/2011	2500	05/19/2008	Merrill Lynch International	1,471,695	1,471,695		(1,310,048)	(1,310,048)			
WRITTEN CALL OPTION	70,000	08/17/2011	2150	08/17/2009	Credit Suisse International	4,484,900	4,484,900		6,904,465	6,904,465			
WRITTEN CALL OPTION	22,500	11/04/2011	1100	11/05/2009	Merrill Lynch International	2,609,775	2,609,775		3,067,937	3,067,937			
WRITTEN CALL OPTION	75,000	03/13/2012	2550	09/10/2009	HSBC Bank USA, NA	3,105,000	3,105,000		3,486,470	3,486,470			
WRITTEN CALL OPTION	55,000	06/04/2012	1900	05/28/2009	Credit Suisse International	8,762,600	8,762,600		15,447,209	15,447,209			
WRITTEN CALL OPTION	55,000	06/04/2012	2200	05/28/2009	Credit Suisse International	4,659,600	4,659,600		8,228,816	8,228,816			
WRITTEN CALL OPTION	45,000	09/12/2012	2500	09/09/2009	HSBC Bank USA, NA	3,757,500	3,757,500		3,955,589	3,955,589			
WRITTEN CALL OPTION	13,600	04/30/2013	3355	04/03/2008	Merrill Lynch International	999,110	999,110		(1,982,124)	(1,982,124)			
WRITTEN CALL OPTION	13,600	04/30/2013	3362	04/09/2008	Merrill Lynch International	905,302	905,302		(1,774,273)	(1,774,273)			
WRITTEN CALL OPTION	13,800	04/30/2013	3362	04/11/2008	Merrill Lynch International	850,319	850,319		(1,645,672)	(1,645,672)			
WRITTEN CALL OPTION	5,400	04/30/2013	4420	04/21/2008	Merrill Lynch International	106,039	106,039		(231,413)	(231,413)			
WRITTEN CALL OPTION	33,000	12/22/2014	5100	12/22/2009	Credit Suisse International	3,367,224	3,367,224		3,447,359	3,447,359			
WRITTEN CALL OPTION	55,000	10/26/2016	1635	10/26/2009	Goldman Sachs International	7,783,694	7,783,694		8,205,302	8,205,302			
WRITTEN CALL OPTION	27,000	11/03/2016	1450	11/03/2009	Credit Suisse International	4,392,090	4,392,090		5,174,454	5,174,454			
WRITTEN CALL OPTION	13,500	11/03/2016	1490	11/03/2009	Credit Suisse International	2,227,635	2,227,635		2,439,782	2,439,782			
WRITTEN CALL OPTION	50,000	04/28/2017	1480	10/30/2009	Credit Suisse International	8,740,000	8,740,000		9,944,793	9,944,793			
WRITTEN CALL OPTION	12,750	03/16/2018	3140	03/19/2008	Credit Suisse International	8,464,725	8,464,725		5,086,325	5,086,325			
WRITTEN CALL OPTION	9,600	04/30/2018	4720	04/14/2008	Credit Suisse International	546,576	546,576		(1,309,283)	(1,309,283)			
WRITTEN CALL OPTION	9,300	04/30/2018	4720	04/17/2008	Merrill Lynch International	616,783	616,783		(1,702,551)	(1,702,551)			
WRITTEN CALL OPTION	2,000	06/28/2019	6900	06/12/2009	Goldman Sachs International	174,527	174,527		1,167,328	1,167,328			
WRITTEN CALL OPTION	17,200	12/20/2019	6075	10/07/2009	Merrill Lynch International	40,960,080	40,960,080		43,193,108	43,193,108			

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force December 31 of Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
0399999. Subtotal - Call Options - Other						123,506,249	123,506,249	XXX	122,352,908	122,352,908			
0499999. Subtotal - Call Options						123,506,249	123,506,249	XXX	122,352,908	122,352,908			
WRITTEN PUT OPTION	13	01/12/2010	1057	03/26/2003	IXIS	39,559	39,559						
WRITTEN PUT OPTION	20	02/09/2010	1018	03/26/2003	IXIS	69,720	69,720						
WRITTEN PUT OPTION	25	02/23/2010	990	03/26/2003	IXIS	96,050	96,050						
WRITTEN PUT OPTION	30,000	12/14/2010	1105	12/14/2009	Credit Suisse International	3,309,900	3,309,900		3,062,052	3,062,052			
WRITTEN PUT OPTION	30,000	12/17/2010	1100	12/15/2009	Morgan Stanley International	3,223,200	3,223,200		5,128,500	5,128,500			
WRITTEN PUT OPTION	50,000	01/21/2011	1110	12/22/2009	BNP Paribas	5,281,500	5,281,500		5,439,266	5,439,266			
WRITTEN PUT OPTION	18	04/27/2011	1353	09/29/2004	BNP Paribas	11,412	11,412		1	1			
WRITTEN PUT OPTION	20	06/20/2011	1379	09/29/2004	BNP Paribas	10,380	10,380		1	1			
WRITTEN PUT OPTION	12	06/30/2011	1356	09/29/2004	BNP Paribas	7,812	7,812		2	2			
WRITTEN PUT OPTION	34	08/10/2011	1336	09/29/2004	BNP Paribas	28,526	28,526		23	23			
WRITTEN PUT OPTION	10	08/15/2011	1311	09/29/2004	BNP Paribas	8,320	8,320		21	21			
WRITTEN PUT OPTION	15	09/14/2011	1367	09/29/2004	BNP Paribas	10,305	10,305		4	4			
WRITTEN PUT OPTION	22,500	11/04/2011	1100	11/05/2009	Merrill Lynch International	3,933,000	3,933,000		3,116,891	3,116,891			
WRITTEN PUT OPTION	126,100	03/16/2012	610	03/17/2009	BNP Paribas	12,143,745	12,143,745		2,773,332	2,773,332			
WRITTEN PUT OPTION	63,000	03/16/2012	610	04/01/2009	JP Morgan Chase Bank NA	6,030,990	6,030,990		1,385,566	1,385,566			
WRITTEN PUT OPTION	222,000	03/18/2014	575	03/18/2009	BNP Paribas	23,583,060	23,583,060		8,911,552	8,911,552			
WRITTEN PUT OPTION	60,000	10/24/2014	1400	10/22/2009	HSBC Bank USA, NA	22,813,800	22,813,800		21,209,240	21,209,240			
WRITTEN PUT OPTION	27,000	11/04/2016	1450	11/05/2009	Credit Suisse International	11,669,670	11,669,670		10,233,542	10,233,542			
WRITTEN PUT OPTION	13,500	11/04/2016	1490	11/05/2009	Credit Suisse International	5,940,675	5,940,675		5,392,908	5,392,908			
WRITTEN PUT OPTION	50,000	04/28/2017	1480	10/30/2009	Credit Suisse International	22,090,000	22,090,000		19,619,894	19,619,894			
WRITTEN PUT OPTION	20,124	03/16/2018	1641	03/19/2008	Credit Suisse International	6,974,978	6,974,978		9,422,299	9,422,299			
WRITTEN PUT OPTION	35,200	08/05/2019	1635	08/05/2009	JP Morgan Chase Bank NA	10,653,280	10,653,280		9,596,059	9,596,059			
WRITTEN PUT OPTION	55,000	08/14/2019	1200	08/14/2009	JP Morgan Chase Bank NA	10,560,000	10,560,000		8,775,649	8,775,649			
WRITTEN PUT OPTION	27,200	12/20/2019	2853	10/07/2009	Merrill Lynch International	27,377,045	27,377,045		26,652,202	26,652,202			
0799999. Subtotal - Put Options - Other						175,866,927	175,866,927	XXX	140,719,004	140,719,004			
0899999. Subtotal - Put Options						175,866,927	175,866,927	XXX	140,719,004	140,719,004			
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging								XXX					
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other						299,373,176	299,373,176	XXX	263,071,912	263,071,912			
9999999 - Totals						299,373,176	299,373,176	XXX	263,071,912	263,071,912			

SCHEDULE DB - PART B - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received
WRITTEN CALL OPTION	750	02/10/2009	825	02/10/2009	CME	5,997,413
WRITTEN CALL OPTION	130	02/20/2009	900	01/09/2009	CME	1,332,052
WRITTEN CALL OPTION	720	02/20/2009	900	01/09/2009	CME	7,377,516
WRITTEN CALL OPTION	600	02/20/2009	900	01/14/2009	CME	3,132,870
WRITTEN CALL OPTION	600	02/20/2009	900	01/14/2009	CME	2,667,930
WRITTEN CALL OPTION	560	02/20/2009	825	01/23/2009	CME	5,598,068
WRITTEN CALL OPTION	280	02/20/2009	825	02/04/2009	CME	2,085,006
WRITTEN CALL OPTION	440	02/20/2009	825	02/04/2009	CME	3,276,438
WRITTEN CALL OPTION	300	03/20/2009	900	01/14/2009	CME	2,698,935
WRITTEN CALL OPTION	300	03/20/2009	900	01/14/2009	CME	2,391,465
WRITTEN CALL OPTION	100	03/20/2009	950	01/08/2009	CME	899,645
WRITTEN CALL OPTION	300	03/20/2009	950	01/08/2009	CME	2,698,935
WRITTEN CALL OPTION	800	03/20/2009	1000	01/09/2009	CME	3,197,240
WRITTEN CALL OPTION	500	03/20/2009	830	02/11/2009	CME	5,435,725
WRITTEN CALL OPTION	1,000	03/20/2009	800	02/12/2009	CME	13,246,550
WRITTEN CALL OPTION	520	03/20/2009	800	02/12/2009	CME	4,158,206
WRITTEN CALL OPTION	1,000	03/20/2009	800	02/17/2009	CME	8,996,550
WRITTEN CALL OPTION	1,000	03/20/2009	800	02/17/2009	CME	10,746,550
WRITTEN CALL OPTION	500	03/20/2009	800	02/19/2009	CME	3,051,400
WRITTEN CALL OPTION	500	03/20/2009	800	02/19/2009	CME	3,051,400
WRITTEN CALL OPTION	250	03/20/2009	800	02/20/2009	CME	1,124,138
WRITTEN CALL OPTION	375	03/20/2009	800	02/20/2009	CME	1,686,206
WRITTEN CALL OPTION	375	03/20/2009	800	02/20/2009	CME	1,686,206
WRITTEN CALL OPTION	360	03/20/2009	750	02/23/2009	CME	3,103,722
WRITTEN CALL OPTION	500	03/21/2009	830	02/11/2009	CME	5,373,275
WRITTEN CALL OPTION	1,500	04/17/2009	750	03/17/2009	CME	2,967,484
WRITTEN CALL OPTION	1,500	04/17/2009	750	03/17/2009	CME	2,967,484
WRITTEN CALL OPTION	200	04/20/2009	750	02/24/2009	CME	2,638,310
WRITTEN CALL OPTION	800	04/20/2009	750	02/24/2009	CME	10,553,240
WRITTEN CALL OPTION	200	04/20/2009	750	02/26/2009	CME	2,535,125
WRITTEN CALL OPTION	400	04/20/2009	750	02/26/2009	CME	5,070,250
WRITTEN CALL OPTION	400	04/20/2009	750	02/27/2009	CME	3,698,580
WRITTEN CALL OPTION	600	04/20/2009	750	03/04/2009	CME	3,222,930
WRITTEN CALL OPTION	7,100	04/30/2009	2240	04/30/2009	Barclays Bank PLC	745,997
WRITTEN CALL OPTION	14,000	04/30/2009	2280	04/30/2009	JP Morgan Chase Bank NA	1,193,718
WRITTEN CALL OPTION	2,000	05/15/2009	750	03/17/2009	CME	5,189,618
WRITTEN CALL OPTION	2,000	05/16/2009	900	03/27/2009	CME	1,336,150
WRITTEN CALL OPTION	2,000	05/16/2009	900	03/27/2009	CME	1,336,150
WRITTEN CALL OPTION	320	06/19/2009	950	01/15/2009	CME	2,958,864
WRITTEN CALL OPTION	300	06/19/2009	1000	01/15/2009	CME	1,720,654
WRITTEN CALL OPTION	340	06/19/2009	1000	01/15/2009	CME	1,950,074
WRITTEN CALL OPTION	250	06/19/2009	750	02/26/2009	CME	4,561,613
WRITTEN CALL OPTION	375	06/19/2009	750	02/26/2009	CME	6,842,419
WRITTEN CALL OPTION	375	06/19/2009	750	02/26/2009	CME	6,842,419
WRITTEN CALL OPTION	200	12/18/2009	900	01/15/2009	CME	4,249,290
WRITTEN CALL OPTION	100	12/18/2009	700	03/10/2009	CME	2,274,655
WRITTEN CALL OPTION	350	12/18/2009	700	03/10/2009	CME	7,961,293
WRITTEN CALL OPTION	75	12/18/2009	925	05/07/2009	CME	1,574,741
WRITTEN CALL OPTION	175	12/18/2009	925	05/07/2009	CME	3,674,396
WRITTEN CALL OPTION	150	12/18/2009	1050	05/13/2009	CME	740,108
WRITTEN CALL OPTION	150	12/18/2009	1050	05/13/2009	CME	740,108
WRITTEN CALL OPTION	200	12/18/2009	1050	05/13/2009	CME	986,810
WRITTEN CALL OPTION	125	12/18/2009	1100	05/22/2009	CME	254,319
WRITTEN CALL OPTION	200	12/18/2009	1100	05/22/2009	CME	406,910
WRITTEN CALL OPTION	425	12/18/2009	1100	05/22/2009	CME	864,684
WRITTEN CALL OPTION	900	12/18/2009	1000	09/04/2009	CME	2,500,160
WRITTEN CALL OPTION	150	03/19/2010	1075	05/22/2009	CME	741,945
WRITTEN CALL OPTION	350	03/19/2010	1300	08/12/2009	CME	156,293
WRITTEN CALL OPTION	450	03/19/2010	1300	08/12/2009	CME	200,948
WRITTEN CALL OPTION	75	03/19/2010	1075	09/16/2009	CME	1,096,609
WRITTEN CALL OPTION	42,000	05/28/2010	3200	04/30/2009	Merrill Lynch International	320,586
WRITTEN CALL OPTION	42,000	05/28/2010	3200	10/31/2009	Merrill Lynch International	320,586
WRITTEN CALL OPTION	400	06/18/2010	1300	08/12/2009	CME	518,620
WRITTEN CALL OPTION	100	06/18/2010	1200	10/22/2009	CME	655,655
WRITTEN CALL OPTION	175	06/18/2010	1200	10/22/2009	CME	1,147,396

SCHEDULE DB - PART B - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received
WRITTEN CALL OPTION	225	06/18/2010	1200	10/22/2009	CME	1,475,224
WRITTEN CALL OPTION	36,000	06/30/2010	3200	04/30/2009	JP Morgan Chase Bank NA	232,457
WRITTEN CALL OPTION	36,000	06/30/2010	3200	10/31/2009	JP Morgan Chase Bank NA	232,457
WRITTEN CALL OPTION	30,000	12/14/2010	1105	12/14/2009	Credit Suisse International	3,094,200
WRITTEN CALL OPTION	100	12/16/2010	1300	05/05/2009	CME	499,655
WRITTEN CALL OPTION	30,000	12/17/2010	1100	12/15/2009	Morgan Stanley International	3,120,000
WRITTEN CALL OPTION	50,000	01/21/2011	1110	12/22/2009	BNP Paribas	5,256,500
WRITTEN CALL OPTION	20,000	02/04/2011	2210	08/06/2009	Merrill Lynch International	583,400
WRITTEN CALL OPTION	90,000	02/04/2011	2210	08/06/2009	Merrill Lynch International	2,625,300
WRITTEN CALL OPTION	29,000	04/29/2011	3560	04/30/2009	Goldman Sachs International	188,057
WRITTEN CALL OPTION	29,000	04/29/2011	3560	10/31/2009	Goldman Sachs International	188,057
WRITTEN CALL OPTION	15,000	04/29/2011	3600	04/30/2009	Merrill Lynch International	81,225
WRITTEN CALL OPTION	15,000	04/29/2011	3600	10/31/2009	Merrill Lynch International	81,225
WRITTEN CALL OPTION	8,200	05/31/2011	2500	04/30/2009	Merrill Lynch International	490,565
WRITTEN CALL OPTION	8,200	05/31/2011	2500	10/31/2009	Merrill Lynch International	490,565
WRITTEN CALL OPTION	100,000	07/29/2011	2400	07/30/2009	BNP Paribas	2,900,000
WRITTEN CALL OPTION	70,000	08/17/2011	2150	08/17/2009	Credit Suisse International	4,484,900
WRITTEN CALL OPTION	22,500	11/04/2011	1100	11/05/2009	Merrill Lynch International	2,609,775
WRITTEN CALL OPTION	75,000	03/09/2012	2550	09/10/2009	HSBC Bank USA, NA	3,105,000
WRITTEN CALL OPTION	55,000	06/04/2012	1900	05/28/2009	Credit Suisse International	8,762,600
WRITTEN CALL OPTION	55,000	06/04/2012	2200	05/28/2009	Credit Suisse International	4,659,600
WRITTEN CALL OPTION	45,000	09/10/2012	2500	09/09/2009	HSBC Bank USA, NA	3,757,500
WRITTEN CALL OPTION	13,800	04/30/2013	3361.85	04/30/2009	Merrill Lynch International	283,440
WRITTEN CALL OPTION	13,800	04/30/2013	3361.85	10/31/2009	Merrill Lynch International	283,440
WRITTEN CALL OPTION	13,600	04/30/2013	3355.3	04/30/2009	Merrill Lynch International	333,037
WRITTEN CALL OPTION	13,600	04/30/2013	3355.3	10/31/2009	Merrill Lynch International	333,037
WRITTEN CALL OPTION	13,600	04/30/2013	3361.85	04/30/2009	Merrill Lynch International	301,767
WRITTEN CALL OPTION	13,600	04/30/2013	3361.85	10/31/2009	Merrill Lynch International	301,767
WRITTEN CALL OPTION	5,400	04/30/2013	4420	04/30/2009	Merrill Lynch International	35,346
WRITTEN CALL OPTION	5,400	04/30/2013	4420	10/31/2009	Merrill Lynch International	35,346
WRITTEN CALL OPTION	50,000	11/29/2013	1390	05/31/2009	BNP Paribas	2,123,662
WRITTEN CALL OPTION	33,000	12/22/2014	5100	12/22/2009	Credit Suisse International	3,367,224
WRITTEN CALL OPTION	55,000	10/26/2016	1635	10/26/2009	Goldman Sachs International	7,783,694
WRITTEN CALL OPTION	27,000	11/03/2016	1450	11/03/2009	Credit Suisse International	4,392,090
WRITTEN CALL OPTION	13,500	11/04/2016	1490	11/05/2009	Credit Suisse International	2,227,635
WRITTEN CALL OPTION	50,000	04/28/2017	1480	10/30/2009	Credit Suisse International	8,740,000
WRITTEN CALL OPTION	9,300	04/30/2018	4720	04/30/2009	Merrill Lynch International	205,594
WRITTEN CALL OPTION	9,300	04/30/2018	4720	10/31/2009	Merrill Lynch International	205,594
WRITTEN CALL OPTION	9,600	04/30/2018	4720	04/30/2009	Credit Suisse International	182,192
WRITTEN CALL OPTION	9,600	04/30/2018	4720	10/31/2009	Credit Suisse International	182,192
WRITTEN CALL OPTION	2,000	06/28/2019	6900	06/30/2009	Goldman Sachs International	174,527
WRITTEN CALL OPTION	17,200	12/20/2019	6075	10/07/2009	Merrill Lynch International	40,960,080
0399999. Subtotal - Call Options - Other						326,100,558
0499999. Subtotal - Call Options						326,100,558
WRITTEN PUT OPTION	850	02/20/2009	900	01/09/2009	CME	10,409,568
WRITTEN PUT OPTION	560	02/20/2009	825	01/23/2009	CME	4,993,068
WRITTEN PUT OPTION	1,400	02/20/2009	700	01/30/2009	CME	1,590,170
WRITTEN PUT OPTION	280	02/20/2009	825	02/04/2009	CME	1,679,006
WRITTEN PUT OPTION	440	02/20/2009	825	02/04/2009	CME	2,638,438
WRITTEN PUT OPTION	750	02/20/2009	825	02/10/2009	CME	3,805,787
WRITTEN PUT OPTION	400	03/20/2009	1050	02/03/2009	CME	4,363,580
WRITTEN PUT OPTION	500	03/20/2009	830	02/11/2009	CME	4,998,225
WRITTEN PUT OPTION	500	03/20/2009	830	02/11/2009	CME	4,936,525
WRITTEN PUT OPTION	360	03/20/2009	750	02/23/2009	CME	3,481,722
WRITTEN PUT OPTION	610	03/20/2009	700	02/27/2009	CME	2,453,146
WRITTEN PUT OPTION	2,280	03/20/2009	650	03/02/2009	CME	5,976,906
WRITTEN PUT OPTION	1,500	03/20/2009	750	03/18/2009	CME	632,325
WRITTEN PUT OPTION	375	03/20/2009	780	03/19/2009	CME	405,581
WRITTEN PUT OPTION	1,500	04/17/2009	750	03/17/2009	CME	2,256,041
WRITTEN PUT OPTION	1,500	04/17/2009	750	03/17/2009	CME	2,256,041
WRITTEN PUT OPTION	200	04/20/2009	750	02/24/2009	CME	2,149,310
WRITTEN PUT OPTION	800	04/20/2009	750	02/24/2009	CME	8,597,240
WRITTEN PUT OPTION	200	04/20/2009	750	02/26/2009	CME	1,999,290
WRITTEN PUT OPTION	400	04/20/2009	750	02/26/2009	CME	3,998,580

SCHEDULE DB - PART B - SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received
WRITTEN PUT OPTION	400	04/20/2009	750	02/27/2009	CME	5,098,580
WRITTEN PUT OPTION	600	04/20/2009	750	03/04/2009	CME	9,297,930
WRITTEN PUT OPTION	2,000	05/15/2009	750	03/17/2009	CBOE	4,297,430
WRITTEN PUT OPTION	250	06/19/2009	750	02/26/2009	CME	3,686,613
WRITTEN PUT OPTION	375	06/19/2009	750	02/26/2009	CME	5,529,919
WRITTEN PUT OPTION	375	06/19/2009	750	02/26/2009	CME	5,529,919
WRITTEN PUT OPTION	144,000	07/31/2009	1400	01/31/2009	Credit Suisse International	2,519,245
WRITTEN PUT OPTION	475	08/20/2009	870	07/16/2009	CME	1,185,861
WRITTEN PUT OPTION	840	12/18/2009	600	03/10/2009	CME	9,923,540
WRITTEN PUT OPTION	50	12/18/2009	600	03/17/2009	CME	479,530
WRITTEN PUT OPTION	1,000	12/18/2009	600	03/17/2009	CME	9,590,598
WRITTEN PUT OPTION	200	12/18/2009	900	01/15/2009	CME	8,674,290
WRITTEN PUT OPTION	100	12/18/2009	700	03/10/2009	CME	2,138,544
WRITTEN PUT OPTION	350	12/18/2009	700	03/10/2009	CME	7,484,904
WRITTEN PUT OPTION	1,250	12/18/2009	750	04/02/2009	CME	4,400,063
WRITTEN PUT OPTION	75	12/18/2009	925	05/07/2009	CME	1,728,491
WRITTEN PUT OPTION	175	12/18/2009	925	05/07/2009	CME	4,033,146
WRITTEN PUT OPTION	900	12/18/2009	1000	09/04/2009	CME	2,414,898
WRITTEN PUT OPTION	30,000	12/14/2010	1105	12/14/2009	Credit Suisse International	3,309,900
WRITTEN PUT OPTION	30,000	12/17/2010	1100	12/15/2009	Morgan Stanley International	3,223,200
WRITTEN PUT OPTION	20	12/17/2010	600	03/10/2009	CME	384,931
WRITTEN PUT OPTION	100	12/17/2010	600	03/10/2009	CME	1,924,655
WRITTEN PUT OPTION	100	12/17/2010	600	03/10/2009	CME	1,924,655
WRITTEN PUT OPTION	380	12/17/2010	600	03/10/2009	CME	7,313,689
WRITTEN PUT OPTION	100	12/17/2010	500	03/10/2009	CME	1,116,218
WRITTEN PUT OPTION	100	12/17/2010	500	03/10/2009	CME	1,116,218
WRITTEN PUT OPTION	100	12/17/2010	500	03/10/2009	CME	1,116,218
WRITTEN PUT OPTION	100	12/17/2010	500	03/10/2009	CME	1,116,218
WRITTEN PUT OPTION	400	12/17/2010	500	03/10/2009	CME	4,464,870
WRITTEN PUT OPTION	80	12/17/2010	600	03/11/2009	CME	1,459,796
WRITTEN PUT OPTION	100	12/17/2010	600	03/11/2009	CME	1,824,745
WRITTEN PUT OPTION	120	12/17/2010	600	03/11/2009	CME	2,189,694
WRITTEN PUT OPTION	400	12/17/2010	500	03/11/2009	CME	4,198,980
WRITTEN PUT OPTION	50,000	01/21/2011	1110	12/22/2009	BNP Paribas	5,281,500
WRITTEN PUT OPTION	22,500	11/04/2011	1100	11/05/2009	Merrill Lynch International	3,933,000
WRITTEN PUT OPTION	126,100	03/16/2012	609.99	03/17/2009	BNP Paribas	12,143,745
WRITTEN PUT OPTION	63,000	03/16/2012	609.99	04/01/2009	JP Morgan Chase Bank NA	6,030,990
WRITTEN PUT OPTION	80,000	11/29/2013	750	05/31/2009	BNP Paribas	1,978,587
WRITTEN PUT OPTION	222,000	03/18/2014	575	03/18/2009	BNP Paribas	23,583,060
WRITTEN PUT OPTION	60,000	10/22/2014	1400	10/22/2009	HSBC Bank USA, NA	22,813,800
WRITTEN PUT OPTION	27,000	11/03/2016	1450	11/03/2009	Credit Suisse International	11,669,670
WRITTEN PUT OPTION	13,500	11/04/2016	1490	11/05/2009	Credit Suisse International	5,940,675
WRITTEN PUT OPTION	50,000	04/28/2017	1480	10/30/2009	Credit Suisse International	22,090,000
WRITTEN PUT OPTION	35,200	08/05/2019	1635	08/05/2009	JP Morgan Chase Bank NA	10,653,280
WRITTEN PUT OPTION	55,000	08/14/2019	1200	08/14/2009	JP Morgan Chase Bank NA	10,560,000
WRITTEN PUT OPTION	27,200	12/20/2019	2853	10/07/2009	Merrill Lynch International	27,377,047
0799999. Subtotal - Put Options - Other						362,373,391
0899999. Subtotal - Put Options						362,373,391
1299999. Subtotal - Caps						
1699999. Subtotal - Floors						
2099999. Subtotal - Insurance Futures Call Options						
2499999. Subtotal - Insurance Futures Put Options						
2599999. Subtotal - Hedging						
2699999. Subtotal - Income						
2799999. Subtotal - Other						688,473,949
9999999 - Totals						688,473,949

SCHEDULE DB - PART B - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	Termination Date	Book Value	*	Consideration Paid on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis	Deferred	Other Investment/ Miscellaneous Income
WRITTEN CALL OPTION	120	01/23/2009	900	12/18/2008	MSE	1,349,586	EXPIRATION	01/17/2009	1,349,586				1,349,586			
WRITTEN CALL OPTION	750	02/10/2009	825	02/10/2009	CME	5,997,413	CLOSING PURCHASE	02/17/2009	5,997,413		808,838		5,188,575			
WRITTEN CALL OPTION	560	02/20/2009	825	01/23/2009	CME	5,598,068	CLOSING PURCHASE	02/12/2009	5,598,068		2,521,932		3,076,136			
WRITTEN CALL OPTION	440	02/20/2009	825	02/04/2009	CME	3,276,438	CLOSING PURCHASE	02/12/2009	3,276,438		1,981,518		1,294,920			
WRITTEN CALL OPTION	200	02/20/2009	850	11/26/2008	MSE	4,499,310	CLOSING PURCHASE	02/17/2009	4,499,310		100,690		4,398,620			
WRITTEN CALL OPTION	280	02/20/2009	825	02/04/2009	CME	2,085,006	CLOSING PURCHASE	02/17/2009	2,085,006		301,966		1,783,040			
WRITTEN CALL OPTION	120	02/20/2009	900	12/18/2008	CME	1,997,346	CLOSING PURCHASE	02/09/2009	1,997,346		337,926		1,659,420			
WRITTEN CALL OPTION	130	02/20/2009	900	01/09/2009	CME	1,332,052	CLOSING PURCHASE	02/09/2009	1,332,052		366,087		965,965			
WRITTEN CALL OPTION	720	02/20/2009	900	01/09/2009	CME	7,377,516	CLOSING PURCHASE	02/10/2009	7,377,516		405,703		6,971,813			
WRITTEN CALL OPTION	600	02/20/2009	900	01/14/2009	CME	3,132,870	CLOSING PURCHASE	02/10/2009	3,132,870		338,086		2,794,784			
WRITTEN CALL OPTION	600	02/20/2009	900	01/14/2009	CME	2,667,930	CLOSING PURCHASE	02/10/2009	2,667,930		338,086		2,329,844			
WRITTEN CALL OPTION	400	03/20/2009	900	12/08/2008	MSE	9,768,620	EXPIRATION	03/20/2009	9,768,620				9,768,620			
WRITTEN CALL OPTION	1,200	03/20/2009	900	12/10/2008	MSE	26,708,250	EXPIRATION	03/20/2009	26,708,250				26,708,250			
WRITTEN CALL OPTION	500	03/20/2009	830	02/11/2009	CME	5,435,725	EXPIRATION	03/20/2009	5,435,725				5,435,725			
WRITTEN CALL OPTION	375	03/20/2009	800	02/20/2009	CME	1,686,206	EXPIRATION	03/20/2009	1,686,206				1,686,206			
WRITTEN CALL OPTION	300	03/20/2009	950	01/08/2009	CME	2,698,935	CLOSING PURCHASE	01/15/2009	2,698,935		1,088,565		1,610,370			
WRITTEN CALL OPTION	100	03/20/2009	950	01/08/2009	CME	899,645	CLOSING PURCHASE	02/12/2009	899,645		70,345		829,300			
WRITTEN CALL OPTION	800	03/20/2009	1000	01/09/2009	CME	3,197,240	CLOSING PURCHASE	02/12/2009	3,197,240		172,760		3,024,480			
WRITTEN CALL OPTION	320	03/20/2009	850	11/25/2008	MSE	7,518,896	CLOSING PURCHASE	02/17/2009	7,518,896		1,217,104		6,301,792			
WRITTEN CALL OPTION	160	03/20/2009	1050	12/01/2008	MSE	3,839,448	CLOSING PURCHASE	02/20/2009	3,839,448		568,552		3,270,896			
WRITTEN CALL OPTION	360	03/20/2009	750	02/23/2009	CME	3,103,722	CLOSING PURCHASE	02/26/2009	3,103,722		3,853,242		(749,520)			
WRITTEN CALL OPTION	520	03/20/2009	800	02/12/2009	CME	4,158,206	CLOSING PURCHASE	02/26/2009	4,158,206		6,051,515		(1,893,309)			
WRITTEN CALL OPTION	1,000	03/20/2009	800	02/17/2009	CME	10,746,550	CLOSING PURCHASE	02/26/2009	10,746,550		11,637,529		(890,979)			
WRITTEN CALL OPTION	1,000	03/20/2009	800	02/12/2009	CME	13,246,550	CLOSING PURCHASE	02/27/2009	13,246,550		2,078,450		11,168,100			
WRITTEN CALL OPTION	1,000	03/20/2009	800	02/17/2009	CME	8,996,550	CLOSING PURCHASE	03/18/2009	8,996,550		698,033		8,298,517			
WRITTEN CALL OPTION	500	03/20/2009	800	02/19/2009	CME	3,051,400	CLOSING PURCHASE	03/18/2009	3,051,400		349,017		2,702,383			
WRITTEN CALL OPTION	500	03/20/2009	800	02/19/2009	CME	3,051,400	CLOSING PURCHASE	03/19/2009	3,051,400		674,225		2,377,175			
WRITTEN CALL OPTION	250	03/20/2009	800	02/20/2009	CME	1,124,138	CLOSING PURCHASE	03/19/2009	1,124,138		337,113		787,025			
WRITTEN CALL OPTION	375	03/20/2009	800	02/20/2009	CME	1,686,206	CLOSING PURCHASE	03/19/2009	1,686,206		235,669		1,450,538			
WRITTEN CALL OPTION	120	03/20/2009	900	12/18/2008	CME	2,459,586	CLOSING PURCHASE	02/17/2009	2,459,586		148,474		2,311,112			
WRITTEN CALL OPTION	300	03/20/2009	900	01/14/2009	CME	2,698,935	CLOSING PURCHASE	02/17/2009	2,698,935		371,186		2,327,749			
WRITTEN CALL OPTION	300	03/20/2009	900	01/14/2009	CME	2,391,465	CLOSING PURCHASE	02/17/2009	2,391,465		371,186		2,020,279			
WRITTEN CALL OPTION	500	03/21/2009	830	02/11/2009	CME	5,373,275	EXPIRATION	03/20/2009	5,373,275				5,373,275			
WRITTEN CALL OPTION	1,500	04/17/2009	750	03/17/2009	CME	2,967,484	CLOSING PURCHASE	04/02/2009	2,967,484		6,739,950		(3,772,466)			
WRITTEN CALL OPTION	1,500	04/17/2009	750	03/17/2009	CME	2,967,484	CLOSING PURCHASE	04/03/2009	2,967,484		6,060,687		(3,093,204)			
WRITTEN CALL OPTION	200	04/20/2009	750	02/24/2009	CME	2,638,310	CLOSING PURCHASE	03/02/2009	2,638,310		1,250,690		1,387,620			
WRITTEN CALL OPTION	800	04/20/2009	750	02/24/2009	CME	10,553,240	CLOSING PURCHASE	03/10/2009	10,553,240		3,402,760		7,150,480			
WRITTEN CALL OPTION	400	04/20/2009	750	02/26/2009	CME	5,070,250	CLOSING PURCHASE	03/10/2009	5,070,250		1,701,380		3,368,870			
WRITTEN CALL OPTION	200	04/20/2009	750	02/26/2009	CME	2,535,125	CLOSING PURCHASE	03/12/2009	2,535,125		975,690		1,559,435			
WRITTEN CALL OPTION	400	04/20/2009	750	02/27/2009	CME	3,698,580	CLOSING PURCHASE	03/12/2009	3,698,580		1,951,380		1,747,200			
WRITTEN CALL OPTION	600	04/20/2009	750	03/04/2009	CME	3,222,930	CLOSING PURCHASE	03/12/2009	3,222,930		2,927,070		295,860			
WRITTEN CALL OPTION	14,000	04/30/2009	2280	04/29/2008	JP Morgan Chase Bank NA	2,387,436	EXPIRATION	04/30/2009	2,387,436				2,387,436			
WRITTEN CALL OPTION	7,100	04/30/2009	2240	04/24/2008	Barclays Bank PLC	1,491,994	EXPIRATION	04/30/2009	1,491,994				1,491,994			
WRITTEN CALL OPTION	2,000	05/15/2009	750	03/17/2009	CME	5,189,618	CLOSING PURCHASE	03/27/2009	5,189,618		9,010,188		(3,820,570)			
WRITTEN CALL OPTION	2,000	05/16/2009	900	03/27/2009	CME	1,336,150	CLOSING PURCHASE	04/02/2009	1,336,150		1,843,013		(506,863)			
WRITTEN CALL OPTION	2,000	05/16/2009	900	03/27/2009	CME	1,336,150	CLOSING PURCHASE	04/03/2009	1,336,150		1,450,263		(114,113)			
WRITTEN CALL OPTION	400	06/19/2009	1500	09/11/2008	MSE	508,000	CLOSING PURCHASE	01/15/2009	508,000		8,400		499,600			
WRITTEN CALL OPTION	300	06/19/2009	1000	01/15/2009	CME	1,720,654	CLOSING PURCHASE	01/23/2009	1,720,654		1,351,035		369,619			
WRITTEN CALL OPTION	340	06/19/2009	1000	01/15/2009	CME	1,950,074	CLOSING PURCHASE	02/11/2009	1,950,074		1,021,207		928,867			
WRITTEN CALL OPTION	320	06/19/2009	950	01/15/2009	CME	2,958,864	CLOSING PURCHASE	02/19/2009	2,958,864		841,104		2,117,760			
WRITTEN CALL OPTION	250	06/19/2009	750	02/26/2009	CME	4,561,613	CLOSING PURCHASE	03/02/2009	4,561,613		2,782,113		1,779,500			
WRITTEN CALL OPTION	375	06/19/2009	750	02/26/2009	CME	6,842,419	CLOSING PURCHASE	04/06/2009	6,842,419		9,768,794		(2,926,375)			
WRITTEN CALL OPTION	375	06/19/2009	750	02/26/2009	CME	6,842,419	CLOSING PURCHASE	04/07/2009	6,842,419		9,188,794		(2,346,375)			
WRITTEN CALL OPTION	50,000	12/18/2009	900	11/06/2008	Merrill Lynch International	7,241,500	CLOSING PURCHASE	01/15/2009	7,241,500		4,360,000		2,881,500			
WRITTEN CALL OPTION	200	12/18/2009	900	01/15/2009	CME	4,249,290	CLOSING PURCHASE	02/24/2009	4,249,290		2,170,690		2,078,600			
WRITTEN CALL OPTION	100	12/18/2009	700	03/10/2009	CME	2,274,655	CLOSING PURCHASE	04/17/2009	2,274,655		5,000,345		(2,725,690)			
WRITTEN CALL OPTION	350	12/18/2009	700	03/10/2009	CME	7,961,293	CLOSING PURCHASE	04/20/2009	7,961,293		15,751,208		(7,789,915)			
WRITTEN CALL OPTION	35,000	12/18/2009	840	12/05/2008	BNP Paribas	5,094,950	CLOSING PURCHASE	04/27/2009	5,094,950		3,364,200		1,730,750			
WRITTEN CALL OPTION	175	12/18/2009	925	05/07/2009	CME	3,674,396	CLOSING PURCHASE	05/08/2009	3,674,396		3,544,354		130,043			
WRITTEN CALL OPTION	125	12/18/2009	1100	05/22/2009	CME	254,319	CLOSING PURCHASE	08/27/2009	254,319		750,431		(496,113)			
WRITTEN CALL OPTION	200	12/18/2009	1100	05/22/2009	CME	406,910	CLOSING PURCHASE	08/28/2009	406,910		1,190,690		(783,780)			

SCHEDULE DB - PART B - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	Termination Date	Book Value	*	Consideration Paid on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis	Deferred	Other Investment/ Miscellaneous Income
WRITTEN CALL OPTION	150	12/18/2009	1050	05/13/2009	CME	740,108	CLOSING PURCHASE	08/31/2009	740,108		1,463,018		(722,910)			
WRITTEN CALL OPTION	200	12/18/2009	1050	05/13/2009	CME	986,810	CLOSING PURCHASE	09/08/2009	986,810		1,900,690		(913,880)			
WRITTEN CALL OPTION	75	12/18/2009	925	05/07/2009	CME	1,574,741	CLOSING PURCHASE	09/10/2009	1,574,741		2,469,634		(894,893)			
WRITTEN CALL OPTION	150	12/18/2009	1050	05/13/2009	CME	740,108	CLOSING PURCHASE	09/10/2009	740,108		1,571,768		(831,660)			
WRITTEN CALL OPTION	425	12/18/2009	1100	05/22/2009	CME	864,684	CLOSING PURCHASE	09/14/2009	864,684		2,268,605		(1,403,921)			
WRITTEN CALL OPTION	900	12/18/2009	1000	09/04/2009	CME	2,500,160	CLOSING PURCHASE	09/14/2009	2,500,160		3,374,715		(874,555)			
WRITTEN CALL OPTION	450	03/19/2010	1300	08/12/2009	CME	200,948	CLOSING PURCHASE	11/11/2009	200,948		305,348		(104,400)			
WRITTEN CALL OPTION	350	03/19/2010	1300	08/12/2009	CME	156,293	CLOSING PURCHASE	11/12/2009	156,293		219,993		(63,700)			
WRITTEN CALL OPTION	150	03/19/2010	1075	05/22/2009	CME	741,945	CLOSING PURCHASE	12/01/2009	741,945		2,719,283		(1,977,338)			
WRITTEN CALL OPTION	75	03/19/2010	1075	09/16/2009	CME	1,096,609	CLOSING PURCHASE	12/01/2009	1,096,609		1,359,641		(263,033)			
WRITTEN CALL OPTION	175	06/18/2010	1200	10/22/2009	CME	1,147,396	CLOSING PURCHASE	10/30/2009	1,147,396		853,729		293,668			
WRITTEN CALL OPTION	225	06/18/2010	1200	10/22/2009	CME	1,475,224	CLOSING PURCHASE	11/13/2009	1,475,224		1,744,549		(269,325)			
WRITTEN CALL OPTION	400	06/18/2010	1300	08/12/2009	CME	518,620	CLOSING PURCHASE	12/01/2009	518,620		901,420		(382,800)			
WRITTEN CALL OPTION	100	06/18/2010	1200	10/22/2009	CME	655,655	CLOSING PURCHASE	12/01/2009	655,655		810,355		(154,700)			
WRITTEN CALL OPTION	100	12/16/2010	1300	05/05/2009	CME	499,655	CLOSING PURCHASE	12/01/2009	499,655		725,355		(225,700)			
WRITTEN CALL OPTION	90,000	02/04/2011	2210	08/06/2009	Merrill Lynch International	2,625,300	CLOSING PURCHASE	10/01/2009	2,625,300		3,485,700		(860,400)			
WRITTEN CALL OPTION	100,000	07/29/2011	2400	07/30/2009	BNP Paribas	2,900,000	CLOSING PURCHASE	08/27/2009	2,900,000		3,718,000		(818,000)			
WRITTEN CALL OPTION	50,000	11/29/2013	1390	11/21/2008	BNP Paribas	2,123,662	CLOSING PURCHASE	10/07/2009	2,123,662		32,870,000		(30,746,338)			
WRITTEN CALL OPTION	5,476	01/31/2018	3234	02/05/2008	JP Morgan Chase Bank NA	3,651,200	CLOSING SALE	12/31/2009	3,651,200		3,651,200					
WRITTEN CALL OPTION	60,000	11/30/2018	1900	11/26/2008	Merrill Lynch International	36,000,000	CLOSING PURCHASE	09/04/2009	36,000,000		42,420,000		(6,420,000)			
WRITTEN CALL OPTION	11,776	02/21/2023	4600	09/15/2009	JP Morgan Chase Bank NA	9,538,560	CLOSING PURCHASE	10/07/2009	9,538,560		5,156,357		4,382,203			
0399999. Subtotal - Call Options - Other						335,828,268	XXX	XXX	335,828,268	XXX	249,819,593		86,008,675			
0499999. Subtotal - Call Options						335,828,268	XXX	XXX	335,828,268	XXX	249,819,593		86,008,675			
WRITTEN PUT OPTION	120	01/23/2009	900	12/18/2008	MSE	1,229,586	CLOSING PURCHASE	01/16/2009	1,229,586		1,683,414		(453,828)			
WRITTEN PUT OPTION	20	02/17/2009	1281	03/21/2002	Merrill Lynch Financial Markets	60,000	EXPIRATION	02/17/2009	60,000				60,000			
WRITTEN PUT OPTION	1,400	02/20/2009	700	01/30/2009	CME	1,590,170	EXPIRATION	02/20/2009	1,590,170				1,590,170			
WRITTEN PUT OPTION	560	02/20/2009	825	01/23/2009	CME	4,993,068	CLOSING PURCHASE	02/12/2009	4,993,068		3,081,932		1,911,136			
WRITTEN PUT OPTION	440	02/20/2009	825	02/04/2009	CME	2,638,438	CLOSING PURCHASE	02/12/2009	2,638,438		2,421,518		216,920			
WRITTEN PUT OPTION	280	02/20/2009	825	02/04/2009	CME	1,679,006	CLOSING PURCHASE	02/13/2009	1,679,006		1,130,413		548,593			
WRITTEN PUT OPTION	750	02/20/2009	825	02/10/2009	CME	3,805,787	CLOSING PURCHASE	02/13/2009	3,805,787		3,027,891		777,897			
WRITTEN PUT OPTION	200	02/20/2009	850	11/26/2008	MSE	3,911,810	CLOSING PURCHASE	02/17/2009	3,911,810		2,850,690		1,061,120			
WRITTEN PUT OPTION	850	02/20/2009	900	01/09/2009	CME	10,409,568	CLOSING PURCHASE	02/17/2009	10,409,568		22,565,175		(12,155,607)			
WRITTEN PUT OPTION	120	02/20/2009	900	12/18/2008	CME	1,919,586	CLOSING PURCHASE	02/17/2009	1,919,586		3,185,672		(1,266,086)			
WRITTEN PUT OPTION	375	03/20/2009	780	03/19/2009	CME	405,581	EXPIRATION	03/20/2009	405,581				405,581			
WRITTEN PUT OPTION	400	03/20/2009	900	12/08/2008	MSE	9,398,620	EXPIRATION	03/20/2009	9,398,620				9,398,620			
WRITTEN PUT OPTION	2,280	03/20/2009	650	03/02/2009	CME	5,976,906	EXPIRATION	03/20/2009	5,976,906				5,976,906			
WRITTEN PUT OPTION	610	03/20/2009	700	02/27/2009	CME	2,453,146	EXPIRATION	03/20/2009	2,453,146				2,453,146			
WRITTEN PUT OPTION	1,500	03/20/2009	750	03/18/2009	CME	632,325	EXPIRATION	03/20/2009	632,325				632,325			
WRITTEN PUT OPTION	320	03/20/2009	850	11/25/2008	MSE	7,810,146	CLOSING PURCHASE	02/17/2009	7,810,146		5,801,104		2,009,042			
WRITTEN PUT OPTION	1,200	03/20/2009	900	12/10/2008	MSE	29,045,730	CLOSING PURCHASE	02/17/2009	29,045,730		33,051,233		(4,005,503)			
WRITTEN PUT OPTION	360	03/20/2009	750	02/23/2009	CME	3,481,722	CLOSING PURCHASE	02/26/2009	3,481,722		1,981,242		1,500,480			
WRITTEN PUT OPTION	160	03/20/2009	1050	12/01/2008	CME	3,887,448	CLOSING PURCHASE	03/19/2009	3,887,448		1,387,802		2,499,646			
WRITTEN PUT OPTION	400	03/20/2009	1050	02/03/2009	CME	4,363,580	CLOSING PURCHASE	03/19/2009	4,363,580		3,469,505		894,075			
WRITTEN PUT OPTION	500	03/20/2009	830	02/11/2009	CME	4,998,225	CLOSING PURCHASE	03/19/2009	4,998,225		5,587,663		(589,438)			
WRITTEN PUT OPTION	500	03/20/2009	830	02/11/2009	CME	4,936,525	CLOSING PURCHASE	03/19/2009	4,936,525		5,587,663		(651,138)			
WRITTEN PUT OPTION	120	03/20/2009	900	12/18/2008	MSE	2,339,586	EXPIRATION	03/20/2009	2,339,586				2,339,586			
WRITTEN PUT OPTION	1,500	04/17/2009	750	03/17/2009	CME	2,256,041	CLOSING PURCHASE	04/02/2009	2,256,041		359,925		1,896,116			
WRITTEN PUT OPTION	1,500	04/17/2009	750	03/17/2009	CME	2,256,041	CLOSING PURCHASE	04/03/2009	2,256,041		340,412		1,915,629			
WRITTEN PUT OPTION	200	04/20/2009	750	02/24/2009	CME	2,149,310	CLOSING PURCHASE	03/02/2009	2,149,310		3,500,690		(1,351,380)			
WRITTEN PUT OPTION	800	04/20/2009	750	02/24/2009	CME	8,597,240	CLOSING PURCHASE	03/10/2009	8,597,240		12,902,760		(4,305,520)			
WRITTEN PUT OPTION	400	04/20/2009	750	02/26/2009	CME	3,998,580	CLOSING PURCHASE	03/10/2009	3,998,580		6,451,380		(2,452,800)			
WRITTEN PUT OPTION	200	04/20/2009	750	02/26/2009	CME	1,999,290	CLOSING PURCHASE	03/12/2009	1,999,290		2,949,648		(950,358)			
WRITTEN PUT OPTION	400	04/20/2009	750	02/27/2009	CME	5,098,580	CLOSING PURCHASE	03/12/2009	5,098,580		5,899,297		(800,717)			
WRITTEN PUT OPTION	600	04/20/2009	750	03/04/2009	CME	9,297,930	CLOSING PURCHASE	03/12/2009	9,297,930		8,848,945		448,985			
WRITTEN PUT OPTION	44,000	04/30/2009	1850	04/29/2008	JP Morgan Chase Bank NA	1,320,000	CLOSING PURCHASE	03/03/2009	1,320,000		30,600,600		(29,280,600)			
WRITTEN PUT OPTION	2,000	05/15/2009	750	03/17/2009	CBOE	4,297,430	CLOSING PURCHASE	03/27/2009	4,297,430		2,221,775		2,075,655			
WRITTEN PUT OPTION	250	06/19/2009	750	02/26/2009	CME	3,686,613	CLOSING PURCHASE	03/02/2009	3,686,613		5,657,113		(1,970,500)			
WRITTEN PUT OPTION	375	06/19/2009	750	02/26/2009	CME	5,529,919	CLOSING PURCHASE	04/06/2009	5,529,919		2,907,544		2,622,375			
WRITTEN PUT OPTION	375	06/19/2009	750	02/26/2009	CME	5,529,919	CLOSING PURCHASE	04/07/2009	5,529,919		3,095,044		2,434,875			
WRITTEN PUT OPTION	15	07/21/2009	1050	12/18/2002	IXIS	42,810	CLOSING PURCHASE	07/20/2009	42,810		293,044		(250,234)			
WRITTEN PUT OPTION	144,000	07/31/2009	1400	07/15/2008	Credit Suisse International	2,519,245	CLOSING PURCHASE	03/03/2009	2,519,245		39,879,171		(37,359,926)			

SCHEDULE DB - PART B - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	Termination Date	Book Value	*	Consideration Paid on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis	Deferred	Other Investment/ Miscellaneous Income
WRITTEN PUT OPTION	475	08/20/2009	870	07/16/2009	CME	1,185,861	CLOSING PURCHASE	07/28/2009	1,185,861		239,139		946,723			
WRITTEN PUT OPTION	20	08/25/2009	1090	12/18/2002	IXIS	49,240	EXPIRATION	08/25/2009	49,240				49,240			
WRITTEN PUT OPTION	20	09/01/2009	1023	03/26/2003	IXIS	52,760	EXPIRATION	09/01/2009	52,760				52,760			
WRITTEN PUT OPTION	10	09/08/2009	1059	02/12/2003	UBS AG	17,160	EXPIRATION	09/08/2009	17,160				17,160			
WRITTEN PUT OPTION	12	09/22/2009	954	02/12/2003	UBS AG	31,188	EXPIRATION	09/22/2009	31,188				31,188			
WRITTEN PUT OPTION	15	09/29/2009	987	12/18/2002	IXIS	52,815	EXPIRATION	09/29/2009	52,815				52,815			
WRITTEN PUT OPTION	25	10/06/2009	930	12/18/2002	IXIS	104,600	EXPIRATION	10/06/2009	104,600				104,600			
WRITTEN PUT OPTION	25	10/27/2009	1053	12/18/2002	IXIS	85,025	EXPIRATION	10/27/2009	85,025				85,025			
WRITTEN PUT OPTION	18	11/17/2009	1092	02/12/2003	UBS AG	35,478	EXPIRATION	11/17/2009	35,478				35,478			
WRITTEN PUT OPTION	23	12/01/2009	1074	02/12/2003	UBS AG	48,576	EXPIRATION	12/01/2009	48,576				48,576			
WRITTEN PUT OPTION	13	12/15/2009	1074	03/26/2003	IXIS	36,712	EXPIRATION	12/15/2009	36,712				36,712			
WRITTEN PUT OPTION	50,000	12/18/2009	900	11/06/2008	Merrill Lynch International	7,250,000	CLOSING PURCHASE	01/15/2009	7,250,000		8,721,250		(1,471,250)			
WRITTEN PUT OPTION	840	12/18/2009	600	03/10/2009	CME	9,923,540	CLOSING PURCHASE	03/23/2009	9,923,540		6,748,381		3,175,158			
WRITTEN PUT OPTION	50	12/18/2009	600	03/17/2009	CME	479,530	CLOSING PURCHASE	03/23/2009	479,530		401,689		77,841			
WRITTEN PUT OPTION	1,000	12/18/2009	600	03/17/2009	CME	9,590,598	CLOSING PURCHASE	04/08/2009	9,590,598		7,703,450		1,887,148			
WRITTEN PUT OPTION	100	12/18/2009	700	03/10/2009	CME	2,138,544	CLOSING PURCHASE	04/17/2009	2,138,544		987,845		1,150,699			
WRITTEN PUT OPTION	350	12/18/2009	700	03/10/2009	CME	7,484,904	CLOSING PURCHASE	04/20/2009	7,484,904		3,938,708		3,546,196			
WRITTEN PUT OPTION	1,250	12/18/2009	750	04/02/2009	CME	4,400,063	CLOSING PURCHASE	04/20/2009	4,400,063		4,024,938		375,125			
WRITTEN PUT OPTION	35,000	12/18/2009	840	12/05/2008	BNP Paribas	5,275,200	CLOSING PURCHASE	04/27/2009	5,275,200		3,364,200		1,911,000			
WRITTEN PUT OPTION	175	12/18/2009	925	05/07/2009	CME	4,033,146	CLOSING PURCHASE	05/08/2009	4,033,146		4,028,729		4,418			
WRITTEN PUT OPTION	75	12/18/2009	925	05/07/2009	CME	1,728,491	CLOSING PURCHASE	09/10/2009	1,728,491		319,009		1,409,483			
WRITTEN PUT OPTION	200	12/18/2009	900	01/15/2009	CME	8,674,290	CLOSING PURCHASE	09/14/2009	8,674,290		665,690		8,008,600			
WRITTEN PUT OPTION	900	12/18/2009	1000	09/04/2009	CME	2,414,898	CLOSING PURCHASE	09/14/2009	2,414,898		1,618,565		796,333			
WRITTEN PUT OPTION	17	12/22/2009	1101	02/12/2003	UBS AG	33,031	EXPIRATION	12/22/2009	33,031				33,031			
WRITTEN PUT OPTION	380	12/17/2010	600	03/10/2009	CME	7,313,689	CLOSING PURCHASE	04/14/2009	7,313,689		5,338,811		1,974,878			
WRITTEN PUT OPTION	400	12/17/2010	500	03/11/2009	CME	4,198,980	CLOSING PURCHASE	04/16/2009	4,198,980		3,201,380		997,600			
WRITTEN PUT OPTION	100	12/17/2010	600	03/10/2009	CME	1,924,655	CLOSING PURCHASE	04/20/2009	1,924,655		1,375,345		549,310			
WRITTEN PUT OPTION	100	12/17/2010	500	03/10/2009	CME	1,116,218	CLOSING PURCHASE	04/20/2009	1,116,218		775,345		340,873			
WRITTEN PUT OPTION	100	12/17/2010	600	03/10/2009	CME	1,924,655	CLOSING PURCHASE	04/29/2009	1,924,655		1,170,345		754,310			
WRITTEN PUT OPTION	100	12/17/2010	500	03/10/2009	CME	1,116,218	CLOSING PURCHASE	04/29/2009	1,116,218		670,345		445,873			
WRITTEN PUT OPTION	20	12/17/2010	600	03/10/2009	CME	384,931	CLOSING PURCHASE	04/30/2009	384,931		225,069		159,862			
WRITTEN PUT OPTION	80	12/17/2010	600	03/11/2009	CME	1,459,796	CLOSING PURCHASE	04/30/2009	1,459,796		900,276		559,520			
WRITTEN PUT OPTION	100	12/17/2010	500	03/10/2009	CME	1,116,218	CLOSING PURCHASE	04/30/2009	1,116,218		634,570		481,648			
WRITTEN PUT OPTION	100	12/17/2010	600	03/11/2009	CME	1,824,745	CLOSING PURCHASE	05/05/2009	1,824,745		1,050,345		774,400			
WRITTEN PUT OPTION	120	12/17/2010	600	03/11/2009	CME	2,189,694	CLOSING PURCHASE	05/06/2009	2,189,694		1,152,414		1,037,280			
WRITTEN PUT OPTION	100	12/17/2010	500	03/10/2009	CME	1,116,218	CLOSING PURCHASE	05/06/2009	1,116,218		525,345		590,873			
WRITTEN PUT OPTION	400	12/17/2010	500	03/10/2009	CME	4,464,870	CLOSING PURCHASE	10/30/2009	4,464,870		646,380		3,818,490			
WRITTEN PUT OPTION	80,000	11/29/2013	750	11/21/2008	BNP Paribas	1,978,587	CLOSING PURCHASE	10/07/2009	1,978,587		7,736,000		(5,757,413)			
WRITTEN PUT OPTION	10,432	01/31/2018	1690	02/05/2008	JP Morgan Chase Bank NA	4,274,400	CLOSING SALE	12/31/2009	4,274,400		4,274,400					
WRITTEN PUT OPTION	100,000	11/30/2018	935	11/26/2008	Merrill Lynch International	30,000,000	CLOSING PURCHASE	09/04/2009	30,000,000		21,718,000		8,282,000			
WRITTEN PUT OPTION	18,534	02/21/2023	2167	09/15/2009	JP Morgan Chase Bank NA	7,042,920	CLOSING PURCHASE	10/07/2009	7,042,920		13,215,296		(6,172,378)			
0799999. Subtotal - Put Options - Other						309,117,951	XXX	XXX	309,117,951	XXX	330,091,524		(20,973,572)			
0899999. Subtotal - Put Options						309,117,951	XXX	XXX	309,117,951	XXX	330,091,524		(20,973,572)			
1299999. Subtotal - Caps							XXX	XXX		XXX						
1699999. Subtotal - Floors							XXX	XXX		XXX						
2099999. Subtotal - Insurance Futures Call Options							XXX	XXX		XXX						
2499999. Subtotal - Insurance Futures Put Options							XXX	XXX		XXX						
2599999. Subtotal - Hedging							XXX	XXX		XXX						
2699999. Subtotal - Income							XXX	XXX		XXX						
2799999. Subtotal - Other						644,946,219	XXX	XXX	644,946,219	XXX	579,911,117		65,035,103			
9999999 - Totals						644,946,219	XXX	XXX	644,946,219	XXX	579,911,117		65,035,103			

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
The Barclays Capital US Aggregate Index (LBUSTRUU)	101,794,810	01/01/2010	0.29%	09/29/2009	Merrill Lynch Capital Services				1,583,654	1,583,654			(154,794)	26,825
The Barclays Capital US Aggregate Index (LBUSTRUU)	295,204,949	01/01/2010	0.29%	09/29/2009	Merrill Lynch Capital Services				4,592,598	4,592,598			(448,904)	77,793
INT RATE SWAP - 3M LIBOR	165,000,000	01/17/2010	3.14%	07/17/2008	Credit Suisse International				2,497,914	2,497,914			4,322,826	179,278
INT RATE SWAP - 3M LIBOR	165,000,000	01/17/2010	3.14%	07/17/2008	Credit Suisse International				2,497,914	2,497,914			4,322,826	179,278
The Barclays Capital US Aggregate Index (LBUSTRUU)	57,228,539	02/01/2010	0.29%	10/30/2009	Merrill Lynch Capital Services				894,719	894,719			177,088	83,968
The Barclays Capital US Aggregate Index (LBUSTRUU)	200,000,000	03/01/2010	0.34%	11/18/2009	Barclays Bank PLC				3,181,954	3,181,954			3,181,955	411,636
INT RATE SWAP - 3M LIBOR	155,000,000	04/25/2010	-3.10%	04/25/2008	Barclays Bank PLC				(2,181,597)	(2,181,597)			(3,111,532)	438,025
The Barclays Capital US Aggregate Index (LBUSTRUU)	132,006,965	06/30/2010	0.34%	06/29/2009	Goldman Sachs International				1,984,082	1,984,082			(4,678,779)	466,715
INT RATE SWAP - 3M LIBOR	450,000,000	09/16/2010	-0.60%	09/16/2009	HSBC Bank USA, NA				(1,198,575)	(1,198,575)			(394,625)	1,897,367
INT RATE SWAP - 3M LIBOR	450,000,000	09/16/2010	-0.60%	09/16/2009	HSBC Bank USA, NA				(1,198,575)	(1,198,575)			(394,625)	1,897,367
INT RATE SWAP - 3M LIBOR	450,000,000	09/28/2010	0.57%	09/28/2009	HSBC Bank USA, NA				995,078	995,078			373,619	1,941,327
INT RATE SWAP - 3M LIBOR	150,000,000	10/08/2010	2.96%	10/08/2008	HSBC Bank USA, NA				3,731,842	3,731,842			2,531,827	659,071
INT RATE SWAP - 3M LIBOR	150,000,000	10/09/2010	-2.88%	10/09/2008	Credit Suisse International				(3,662,766)	(3,662,766)			(2,373,348)	660,256
INT RATE SWAP - 3M LIBOR	150,000,000	10/09/2010	-2.88%	10/09/2008	Credit Suisse International				(3,662,766)	(3,662,766)			(2,373,348)	660,256
INT RATE SWAP - 3M LIBOR	75,000,000	10/10/2010	2.83%	10/10/2008	HSBC Bank USA, NA				1,777,820	1,777,820			1,097,691	330,719
INT RATE SWAP - 3M LIBOR	75,000,000	10/10/2010	2.83%	10/10/2008	HSBC Bank USA, NA				1,777,820	1,777,820			1,097,691	330,719
INT RATE SWAP - 3M LIBOR	55,000,000	10/20/2010	-2.98%	10/20/2008	Credit Suisse International				(1,378,752)	(1,378,752)			(915,051)	246,820
INT RATE SWAP - 3M LIBOR	225,000,000	05/27/2011	0.72%	11/27/2009	Credit Suisse International				(664,153)	(664,153)			95,456	1,335,074
INT RATE SWAP - 3M LIBOR	28,000,000	11/04/2011	-1.27%	11/04/2009	HSBC Bank USA, NA				(30,315)	(30,315)			(43,700)	190,134
INT RATE SWAP - 3M LIBOR	275,000,000	11/20/2011	-1.07%	11/20/2009	Credit Suisse International				1,075,647	1,075,647			(249,421)	1,889,757
INT RATE SWAP - 3M LIBOR	70,000,000	12/15/2011	-2.17%	06/15/2009	Goldman Sachs International				(1,131,829)	(1,131,829)			(653,132)	489,792
INT RATE SWAP - 3M LIBOR	160,000,000	04/28/2012	1.96%	04/28/2009	BNP Paribas				1,631,172	1,631,172			1,391,349	1,220,565
INT RATE SWAP - 3M LIBOR	60,000,000	06/01/2012	-2.02%	06/01/2009	HSBC Bank USA, NA				(548,532)	(548,532)			(536,747)	466,637
INT RATE SWAP - 3M LIBOR	150,000,000	06/02/2012	-1.94%	06/02/2009	HSBC Bank USA, NA				(1,061,886)	(1,061,886)			(1,276,201)	1,167,262
INT RATE SWAP - 3M LIBOR	55,000,000	08/26/2012	-2.16%	08/26/2009	BNP Paribas				(841,747)	(841,747)			(343,594)	448,137
INT RATE SWAP - 6M EURIBOR	60,106,216	08/27/2012	2.23%	08/27/2009	BNP Paribas				336,085	336,085			226,920	489,998
INT RATE SWAP - 3M LIBOR	15,000,000	09/11/2012	-1.93%	09/11/2009	HSBC Bank USA, NA				(105,298)	(105,298)			(74,671)	123,174
INT RATE SWAP - 3M LIBOR	130,000,000	09/28/2012	-1.91%	09/28/2009	HSBC Bank USA, NA				(661,231)	(661,231)			(411,227)	1,076,814
INT RATE SWAP - 3M LIBOR	125,000,000	10/07/2012	-1.79%	10/07/2009	BNP Paribas				(7,514)	(7,514)			(438,427)	1,040,103
INT RATE SWAP - 3M LIBOR	140,000,000	10/20/2012	1.97%	10/20/2009	Credit Suisse International				567,523	567,523			463,297	1,172,485
INT RATE SWAP - 6M JPY LIBOR	30,314,053	10/22/2012	-0.69%	10/22/2009	Credit Suisse International				(149,400)	(149,400)			(8,776)	254,128
INT RATE SWAP - 3M LIBOR	95,000,000	11/12/2012	-1.82%	11/12/2009	BNP Paribas				241,956	241,956			(198,735)	804,234
INT RATE SWAP - 3M LIBOR	70,000,000	11/16/2012	1.76%	11/16/2009	HSBC Bank USA, NA				(324,017)	(324,017)			129,189	593,740
INT RATE SWAP - 3M LIBOR	70,000,000	12/31/2012	2.04%	12/31/2009	HSBC Bank USA, NA				(17,450)	(17,450)			3,484	606,218
INT RATE SWAP - 3M LIBOR	75,000,000	02/25/2013	2.21%	02/25/2009	BNP Paribas				699,053	699,053			951,923	665,852
INT RATE SWAP - 3M LIBOR	69,000,000	03/12/2013	3.49%	03/12/2008	Barclays Bank PLC				3,546,980	3,546,980			2,364,317	617,155
INT RATE SWAP - 3M LIBOR	160,000,000	03/19/2013	3.15%	03/19/2008	Barclays Bank PLC				6,273,448	6,273,448			4,925,550	1,435,425
INT RATE SWAP - 3M LIBOR	45,000,000	04/04/2013	-3.61%	04/04/2008	Barclays Bank PLC				(2,357,273)	(2,357,273)			(1,135,098)	406,317
INT RATE SWAP - 3M LIBOR	25,000,000	04/21/2013	-3.82%	04/21/2008	Credit Suisse International				(1,447,395)	(1,447,395)			(670,484)	227,360
INT RATE SWAP - 3M LIBOR	50,000,000	05/29/2013	-4.01%	05/29/2008	Barclays Bank PLC				(3,033,262)	(3,033,262)			(1,529,183)	461,918
INT RATE SWAP - 3M LIBOR	32,000,000	06/03/2013	-4.19%	06/03/2008	Barclays Bank PLC				(2,117,759)	(2,117,759)			(1,077,992)	296,108
INT RATE SWAP - 3M LIBOR	50,000,000	06/12/2013	-4.48%	06/12/2008	Credit Suisse International				(3,735,018)	(3,735,018)			(1,797,622)	464,354
INT RATE SWAP - 3M LIBOR	40,000,000	06/17/2013	-4.52%	06/17/2008	Credit Suisse International				(3,029,797)	(3,029,797)			(1,459,593)	372,231
INT RATE SWAP - 3M LIBOR	35,000,000	06/17/2013	-4.52%	06/17/2008	Credit Suisse International				(2,651,074)	(2,651,074)			(1,277,144)	325,702
INT RATE SWAP - 3M LIBOR	60,000,000	08/18/2013	-4.17%	08/18/2008	Credit Suisse International				(4,641,603)	(4,641,603)			(2,681,298)	571,839
INT RATE SWAP - 3M LIBOR	70,000,000	10/09/2013	-3.63%	10/09/2008	Credit Suisse International				(3,496,740)	(3,496,740)			(1,752,146)	680,028
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2013	-3.57%	10/27/2008	BNP Paribas				(958,419)	(958,419)			(534,792)	205,429
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2013	-3.57%	10/27/2008	BNP Paribas				(958,419)	(958,419)			(534,792)	205,429
INT RATE SWAP - 3M LIBOR	175,000,000	11/12/2013	3.56%	11/12/2008	BNP Paribas				7,624,046	7,624,046			4,822,622	1,720,586
INT RATE SWAP - 3M LIBOR	230,000,000	11/17/2013	-3.41%	11/17/2008	HSBC Bank USA, NA				(8,574,492)	(8,574,492)			(5,988,184)	2,265,399
INT RATE SWAP - 3M LIBOR	120,000,000	01/13/2014	2.01%	01/13/2009	HSBC Bank USA, NA				(1,598,449)	(1,598,449)			1,373,800	1,205,404
INT RATE SWAP - 6M EURIBOR	42,404,985	06/02/2014	-2.90%	06/02/2009	HSBC Bank USA, NA				(1,082,836)	(1,082,836)			(359,487)	445,869
INT RATE SWAP - 6M JPY LIBOR	36,738,849	06/02/2014	-0.94%	06/02/2009	HSBC Bank USA, NA				(504,281)	(504,281)			(53,639)	386,292
INT RATE SWAP - 3M LIBOR	17,000,000	06/19/2014	2.99%	06/19/2009	HSBC Bank USA, NA				177,389	177,389			230,157	179,699
INT RATE SWAP - 3M LIBOR	70,000,000	07/21/2014	-2.98%	07/21/2009	BNP Paribas				(1,433,359)	(1,433,359)			(796,545)	747,259
INT RATE SWAP - 3M LIBOR	65,000,000	08/05/2014	-3.06%	08/05/2009	BNP Paribas				(1,470,523)	(1,470,523)			(699,641)	696,837
INT RATE SWAP - 3M LIBOR	65,000,000	08/10/2014	-3.18%	08/10/2009	BNP Paribas				(1,800,948)	(1,800,948)			(706,705)	697,889
INT RATE SWAP - 3M LIBOR	13,000,000	08/11/2014	-3.33%	08/11/2009	HSBC Bank USA, NA				(448,927)	(448,927)			(147,588)	139,620
INT RATE SWAP - 3M LIBOR	36,000,000	08/14/2014	-3.10%	08/14/2009	HSBC Bank USA, NA				(845,389)	(845,389)			(370,167)	386,988
INT RATE SWAP - 3M LIBOR	23,000,000	08/14/2014	-3.10%	08/14/2009	Credit Suisse International				(534,637)	(534,637)			(236,058)	247,243
INT RATE SWAP - 3M LIBOR	18,000,000	08/17/2014	-2.93%	08/17/2009	HSBC Bank USA, NA				(269,416)	(269,416)			(169,939)	193,669
INT RATE SWAP - 6M EURIBOR	28,622,008	08/27/2014	2.79%	08/27/2009	BNP Paribas				233,750	233,750			163,200	308,877

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP - 6M JPY LIBOR	27,255,236	09/02/2014	0.81%	09/02/2009	BNP Paribas				218,359	218,359			18,347	294,565
INT RATE SWAP - 3M LIBOR	25,000,000	09/03/2014	-2.78%	09/03/2009	Morgan Stanley Capital Services				(144,757)	(144,757)			(201,328)	270,272
INT RATE SWAP - 3M LIBOR	20,000,000	09/15/2014	2.75%	09/15/2009	Morgan Stanley Capital Services				(98,080)	(98,080)			144,492	216,987
INT RATE SWAP - 3M LIBOR	20,000,000	09/28/2014	-2.74%	09/28/2009	HSBC Bank USA, NA				(20,682)	(20,682)			(104,017)	217,817
INT RATE SWAP - 3M LIBOR	45,000,000	10/05/2014	-2.60%	10/05/2009	BNP Paribas				327,065	327,065			(247,949)	491,093
INT RATE SWAP - 6M EURIBOR	26,603,095	10/12/2014	-2.66%	10/12/2009	HSBC Bank USA, NA				20,975	20,975			(94,352)	290,916
INT RATE SWAP - 3M LIBOR	20,000,000	10/13/2014	2.55%	10/13/2009	HSBC Bank USA, NA				(206,838)	(206,838)			98,285	218,772
INT RATE SWAP - 6M JPY LIBOR	17,827,298	10/15/2014	0.82%	10/15/2009	Credit Suisse International				126,716	126,716			10,423	195,119
INT RATE SWAP - 3M LIBOR	30,000,000	10/20/2014	-2.77%	10/20/2009	Credit Suisse International				25,203	25,203			(146,611)	328,824
INT RATE SWAP - 3M LIBOR	43,000,000	11/16/2014	-2.62%	11/16/2009	HSBC Bank USA, NA				491,265	491,265			(125,584)	474,842
INT RATE SWAP - 3M LIBOR	65,000,000	12/09/2014	2.59%	12/09/2009	HSBC Bank USA, NA				(999,301)	(999,301)			92,127	722,470
INT RATE SWAP - 3M LIBOR	45,000,000	12/22/2014	-2.64%	12/22/2009	Credit Suisse International				643,961	643,961			(26,588)	501,996
INT RATE SWAP - 3M LIBOR	45,000,000	12/23/2014	-2.75%	12/23/2009	Credit Suisse International				415,885	415,885			(24,727)	502,136
INT RATE SWAP - 6M EURIBOR	35,710,001	12/23/2014	2.59%	12/23/2009	Credit Suisse International				(325,848)	(325,848)			11,690	398,473
INT RATE SWAP - 6M EURIBOR	35,710,001	12/23/2014	2.63%	12/23/2009	Credit Suisse International				(254,938)	(254,938)			12,027	398,473
INT RATE SWAP - 6M JPY LIBOR	15,357,698	12/24/2014	0.66%	12/24/2009	Credit Suisse International				(26,152)	(26,152)			574	171,418
INT RATE SWAP - 6M JPY LIBOR	15,357,698	12/24/2014	0.66%	12/24/2009	Credit Suisse International				(28,005)	(28,005)			566	171,418
INT RATE SWAP - 3M LIBOR	35,000,000	12/24/2014	-2.83%	12/24/2009	BNP Paribas				199,866	199,866			(17,325)	390,659
INT RATE SWAP - 6M EURIBOR	14,251,693	12/24/2014	-2.69%	12/24/2009	Credit Suisse International				42,519	42,519			(4,323)	159,073
INT RATE SWAP - 3M LIBOR	70,000,000	12/30/2014	-2.96%	12/30/2009	Credit Suisse International				10,383	10,383			(4,781)	782,624
INT RATE SWAP - 3M LIBOR	22,000,000	01/04/2015	-2.94%	01/04/2010	BNP Paribas				41,158	41,158				246,241
INT RATE SWAP - 3M LIBOR	120,000,000	03/19/2015	3.60%	03/19/2008	Barclays Bank PLC				4,449,668	4,449,668			4,148,758	1,370,766
INT RATE SWAP - 3M LIBOR	34,000,000	03/20/2015	3.58%	03/20/2008	Barclays Bank PLC				1,225,608	1,225,608			(163,702)	388,487
INT RATE SWAP - 3M LIBOR	25,000,000	10/09/2015	3.84%	10/09/2008	HSBC Bank USA, NA				1,039,526	1,039,526			692,066	300,390
INT RATE SWAP - 3M LIBOR	77,500,000	10/20/2015	4.27%	10/20/2008	BNP Paribas				4,977,730	4,977,730			2,488,633	933,670
INT RATE SWAP - 3M LIBOR	77,500,000	10/20/2015	4.27%	10/20/2008	BNP Paribas				4,977,730	4,977,730			2,488,633	933,670
INT RATE SWAP - 3M LIBOR	35,000,000	10/30/2015	4.06%	10/30/2008	BNP Paribas				1,796,946	1,796,946			1,096,013	422,665
INT RATE SWAP - 3M LIBOR	125,000,000	11/12/2015	3.92%	11/12/2008	BNP Paribas				5,213,092	5,213,092			3,964,488	1,513,825
INT RATE SWAP - 3M LIBOR	160,000,000	11/25/2015	3.18%	11/25/2008	BNP Paribas				(162,305)	(162,305)			3,743,872	1,943,651
INT RATE SWAP - 3M LIBOR	80,000,000	12/29/2015	2.37%	12/29/2008	BNP Paribas				(3,983,644)	(3,983,644)			1,181,202	979,569
INT RATE SWAP - 3M LIBOR	62,000,000	12/30/2015	2.35%	12/30/2008	BNP Paribas				(3,167,783)	(3,167,783)			898,592	759,342
INT RATE SWAP - 3M LIBOR	80,000,000	04/28/2016	2.84%	04/28/2009	BNP Paribas				(2,068,339)	(2,068,339)			1,173,575	1,006,203
INT RATE SWAP - 3M LIBOR	80,000,000	05/12/2016	3.06%	05/12/2009	HSBC Bank USA, NA				(1,153,991)	(1,153,991)			1,242,072	1,009,290
INT RATE SWAP - 3M LIBOR	250,000,000	05/14/2016	-2.97%	05/14/2009	BNP Paribas				5,035,900	5,035,900			(3,726,623)	3,155,408
INT RATE SWAP - 3M LIBOR	40,000,000	07/10/2016	3.23%	07/10/2009	BNP Paribas				153,876	153,876			532,689	510,990
INT RATE SWAP - 3M LIBOR	50,000,000	07/13/2016	3.14%	07/13/2009	Goldman Sachs International				(114,149)	(114,149)			635,902	639,145
INT RATE SWAP - 3M LIBOR	130,000,000	07/21/2016	-3.48%	07/21/2009	BNP Paribas				(2,370,929)	(2,370,929)			(1,766,742)	1,664,601
INT RATE SWAP - 3M LIBOR	55,000,000	07/28/2016	-3.53%	07/28/2009	Morgan Stanley Capital Services				(1,131,381)	(1,131,381)			(725,559)	705,297
INT RATE SWAP - 3M LIBOR	33,000,000	08/04/2016	-3.47%	08/04/2009	BNP Paribas				(522,758)	(522,758)			(411,627)	423,714
INT RATE SWAP - 3M LIBOR	80,000,000	08/10/2016	-3.64%	08/10/2009	BNP Paribas				(2,105,227)	(2,105,227)			(1,013,924)	1,028,483
INT RATE SWAP - 3M LIBOR	35,000,000	08/13/2016	-3.63%	08/13/2009	BNP Paribas				(888,563)	(888,563)			(433,737)	450,245
INT RATE SWAP - 3M LIBOR	25,000,000	08/26/2016	-3.47%	08/26/2009	BNP Paribas				(336,357)	(336,357)			(269,895)	322,480
INT RATE SWAP - 6M EURIBOR	21,466,506	08/27/2016	-3.16%	08/27/2009	BNP Paribas				(159,617)	(159,617)			(150,095)	276,958
INT RATE SWAP - 6M JPY LIBOR	36,340,315	09/02/2016	-1.08%	09/02/2009	BNP Paribas				(456,792)	(456,792)			(57,011)	469,347
INT RATE SWAP - 3M LIBOR	35,000,000	09/15/2016	-3.04%	09/15/2009	Morgan Stanley Capital Services				577,867	577,867			(282,644)	453,258
INT RATE SWAP - 3M LIBOR	110,000,000	09/28/2016	3.23%	09/28/2009	HSBC Bank USA, NA				(654,820)	(654,820)			624,487	1,428,354
INT RATE SWAP - 3M LIBOR	34,000,000	10/08/2016	-3.07%	10/08/2009	BNP Paribas				615,099	615,099			(218,046)	442,399
INT RATE SWAP - 3M LIBOR	17,000,000	10/28/2016	-3.36%	10/28/2009	Credit Suisse International				36,035	36,035			(91,346)	222,105
INT RATE SWAP - 3M LIBOR	16,000,000	11/16/2016	3.15%	11/16/2009	HSBC Bank USA, NA				(282,238)	(282,238)			57,479	209,804
INT RATE SWAP - 3M LIBOR	50,000,000	12/04/2016	-2.96%	12/04/2009	Credit Suisse International				1,595,868	1,595,868			(101,177)	658,017
INT RATE SWAP - 3M LIBOR	15,000,000	07/15/2017	-3.29%	07/15/2009	BNP Paribas				118,621	118,621			(198,617)	205,966
INT RATE SWAP - 3M LIBOR	50,000,000	03/31/2018	4.16%	03/31/2008	Barclays Bank PLC				2,070,378	2,070,378			2,156,447	718,070
INT RATE SWAP - 3M LIBOR	25,000,000	04/18/2018	-4.34%	04/18/2008	Barclays Bank PLC				(1,283,517)	(1,283,517)			(822,606)	360,122
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	10/02/2008	HSBC Bank USA, NA				(2,337,520)	(2,337,520)			(1,476,496)	606,591
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	10/02/2008	HSBC Bank USA, NA				(2,337,520)	(2,337,520)			(1,476,496)	606,591
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	10/02/2008	HSBC Bank USA, NA				(2,337,520)	(2,337,520)			(1,476,496)	606,591
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	10/02/2008	HSBC Bank USA, NA				(2,337,520)	(2,337,520)			(1,476,496)	606,591
INT RATE SWAP - 3M LIBOR	32,500,000	10/08/2018	4.18%	10/08/2008	HSBC Bank USA, NA				1,203,326	1,203,326			1,038,877	481,291
INT RATE SWAP - 3M LIBOR	32,500,000	10/08/2018	4.18%	10/08/2008	HSBC Bank USA, NA				1,203,326	1,203,326			1,038,877	481,291
INT RATE SWAP - 3M LIBOR	15,000,000	10/29/2018	4.09%	10/28/2008	BNP Paribas				407,617	407,617			474,178	222,872
INT RATE SWAP - 3M LIBOR	25,000,000	10/30/2018	4.26%	10/30/2008	BNP Paribas				1,024,245	1,024,245			842,800	371,512
INT RATE SWAP - 3M LIBOR	65,000,000	11/19/2018	4.06%	11/17/2008	BNP Paribas				1,421,409	1,421,409			2,164,263	968,811
INT RATE SWAP - 3M LIBOR	300,000,000	11/26/2018	3.35%	11/24/2008	BNP Paribas				(10,349,754)	(10,349,754)			7,577,768	4,476,327

SCHEDULE DB - PART C - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
INT RATE SWAP - 3M LIBOR	60,000,000	12/24/2018	2.27%	12/22/2008	BNP Paribas				(7,323,533)	(7,323,533)			834,607	899,166
INT RATE SWAP - 3M LIBOR	55,000,000	12/31/2018	2.54%	12/29/2008	BNP Paribas				(5,596,712)	(5,596,712)			901,948	825,000
INT RATE SWAP - 3M LIBOR	55,000,000	01/09/2019	2.69%	01/09/2009	BNP Paribas				(4,306,376)	(4,306,376)			981,954	826,145
INT RATE SWAP - 3M LIBOR	60,000,000	01/12/2019	2.57%	01/12/2009	Goldman Sachs International				(5,318,421)	(5,318,421)			1,000,379	901,665
INT RATE SWAP - 3M LIBOR	60,000,000	01/22/2019	2.40%	01/20/2009	BNP Paribas				(6,226,004)	(6,226,004)			919,097	903,050
INT RATE SWAP - 3M LIBOR	30,000,000	01/26/2019	2.74%	01/26/2009	HSBC Bank USA, NA				(2,299,161)	(2,299,161)			538,844	451,802
INT RATE SWAP - 3M LIBOR	100,000,000	01/28/2019	2.84%	01/28/2009	HSBC Bank USA, NA				(6,807,489)	(6,807,489)			1,880,457	1,506,468
INT RATE SWAP - 3M LIBOR	60,000,000	02/04/2019	3.07%	02/03/2009	BNP Paribas				(2,987,882)	(2,987,882)			1,244,523	904,710
INT RATE SWAP - 3M LIBOR	120,000,000	02/06/2019	3.13%	02/06/2009	BNP Paribas				(5,394,461)	(5,394,461)			2,522,068	1,809,972
INT RATE SWAP - 3M LIBOR	120,000,000	02/20/2019	3.01%	02/20/2009	BNP Paribas				(6,854,856)	(6,854,856)			2,335,244	1,813,836
INT RATE SWAP - 3M LIBOR	90,000,000	03/02/2019	3.27%	03/02/2009	HSBC Bank USA, NA				(3,329,780)	(3,329,780)			1,901,264	1,362,855
INT RATE SWAP - 3M LIBOR	35,000,000	03/05/2019	3.21%	03/05/2009	BNP Paribas				(1,477,212)	(1,477,212)			717,006	530,240
INT RATE SWAP - 3M LIBOR	60,000,000	03/17/2019	-3.11%	03/17/2009	BNP Paribas				3,078,350	3,078,350			(1,126,483)	910,632
INT RATE SWAP - 3M LIBOR	58,000,000	03/18/2019	-3.17%	03/18/2009	BNP Paribas				2,718,244	2,718,244			(1,110,822)	880,410
INT RATE SWAP - 3M LIBOR	60,000,000	03/25/2019	2.92%	03/25/2009	BNP Paribas				(4,088,557)	(4,088,557)			1,015,349	911,729
INT RATE SWAP - 3M LIBOR	200,000,000	04/28/2019	-3.12%	04/28/2009	BNP Paribas				11,240,056	11,240,056			(3,315,312)	3,054,141
INT RATE SWAP - 3M LIBOR	50,000,000	05/12/2019	3.41%	05/12/2009	HSBC Bank USA, NA				(1,731,250)	(1,731,250)			886,660	765,125
INT RATE SWAP - 3M LIBOR	180,000,000	05/14/2019	3.33%	05/14/2009	BNP Paribas				(7,507,448)	(7,507,448)			3,083,256	2,755,268
INT RATE SWAP - 3M LIBOR	70,000,000	05/29/2019	-3.95%	05/29/2009	HSBC Bank USA, NA				(541,490)	(541,490)			(1,425,184)	1,073,872
INT RATE SWAP - 3M LIBOR	70,000,000	05/29/2019	-3.80%	05/29/2009	BNP Paribas				314,624	314,624			(1,363,351)	1,073,872
INT RATE SWAP - 3M LIBOR	35,000,000	05/29/2019	-3.80%	05/29/2009	HSBC Bank USA, NA				171,581	171,581			(680,645)	536,936
INT RATE SWAP - 3M LIBOR	70,000,000	06/01/2019	4.02%	06/01/2009	HSBC Bank USA, NA				889,060	889,060			1,441,851	1,074,189
INT RATE SWAP - 6M EURIBOR	35,337,487	06/02/2019	-3.75%	06/02/2009	BNP Paribas				(1,393,426)	(1,393,426)			(474,979)	542,353
INT RATE SWAP - 6M JPY LIBOR	6,822,929	06/02/2019	-1.43%	06/02/2009	HSBC Bank USA, NA				(66,950)	(66,950)			(29,518)	104,717
INT RATE SWAP - 3M LIBOR	75,000,000	06/02/2019	-3.67%	06/02/2009	HSBC Bank USA, NA				1,173,242	1,173,242			(1,390,718)	1,151,086
INT RATE SWAP - 6M EURIBOR	16,927,205	06/16/2019	-3.81%	06/16/2009	HSBC Bank USA, NA				(730,828)	(730,828)			(214,141)	260,331
INT RATE SWAP - 3M LIBOR	20,000,000	06/19/2019	3.78%	06/19/2009	HSBC Bank USA, NA				(179,466)	(179,466)			355,147	307,725
INT RATE SWAP - 3M LIBOR	6,000,000	06/22/2019	-3.99%	06/22/2009	HSBC Bank USA, NA				(45,563)	(45,563)			(111,464)	92,358
INT RATE SWAP - 3M LIBOR	12,000,000	06/22/2019	-3.98%	06/22/2009	HSBC Bank USA, NA				(83,805)	(83,805)			(222,456)	184,716
INT RATE SWAP - 3M LIBOR	12,000,000	06/25/2019	-3.90%	06/25/2009	HSBC Bank USA, NA				5,391	5,391			(213,739)	184,797
INT RATE SWAP - 6M EURIBOR	16,892,391	06/25/2019	-3.74%	06/25/2009	HSBC Bank USA, NA				(613,156)	(613,156)			(200,495)	260,139
INT RATE SWAP - 3M LIBOR	15,000,000	06/26/2019	-3.92%	06/26/2009	HSBC Bank USA, NA				(23,955)	(23,955)			(267,560)	231,030
INT RATE SWAP - 6M EURIBOR	12,547,751	06/26/2019	-3.72%	06/26/2009	HSBC Bank USA, NA				(441,970)	(441,970)			(147,913)	193,261
INT RATE SWAP - 3M LIBOR	62,000,000	06/30/2019	3.70%	06/30/2009	BNP Paribas				(1,015,890)	(1,015,890)			1,013,564	955,484
INT RATE SWAP - 3M LIBOR	25,000,000	07/01/2019	-3.68%	07/01/2009	HSBC Bank USA, NA				25,764	25,764			(403,046)	385,332
INT RATE SWAP - 3M LIBOR	85,000,000	07/01/2019	3.71%	07/01/2009	BNP Paribas				128,586	128,586			1,382,892	1,310,129
INT RATE SWAP - 6M EURIBOR	6,955,777	07/09/2019	-3.59%	07/09/2009	BNP Paribas				(112,316)	(112,316)			(76,014)	107,337
INT RATE SWAP - 3M LIBOR	45,000,000	07/28/2019	-3.92%	07/28/2009	Morgan Stanley Capital Services				(740,150)	(740,150)			(669,183)	696,330
INT RATE SWAP - 6M EURIBOR	21,255,009	07/31/2019	-3.65%	07/31/2009	HSBC Bank USA, NA				(407,562)	(407,562)			(220,127)	328,995
INT RATE SWAP - 3M LIBOR	25,000,000	07/31/2019	3.86%	07/31/2009	BNP Paribas				270,040	270,040			361,155	386,962
INT RATE SWAP - 6M JPY LIBOR	23,170,090	08/03/2019	-1.46%	08/03/2009	HSBC Bank USA, NA				(311,779)	(311,779)			(77,328)	358,794
INT RATE SWAP - 6M EURIBOR	28,065,961	08/03/2019	-3.63%	08/03/2009	HSBC Bank USA, NA				(482,053)	(482,053)			(283,230)	434,607
INT RATE SWAP - 3M LIBOR	15,000,000	08/04/2019	-3.80%	08/04/2009	HSBC Bank USA, NA				(83,880)	(83,880)			(207,867)	232,312
INT RATE SWAP - 3M LIBOR	75,000,000	08/04/2019	3.74%	08/04/2009	HSBC Bank USA, NA				(15,606)	(15,606)			1,018,664	1,161,559
INT RATE SWAP - 3M LIBOR	62,000,000	08/05/2019	-3.88%	08/05/2009	HSBC Bank USA, NA				(740,292)	(740,292)			(873,283)	960,361
INT RATE SWAP - 3M LIBOR	10,000,000	08/11/2019	-4.20%	08/11/2009	HSBC Bank USA, NA				(385,136)	(385,136)			(147,460)	155,031
INT RATE SWAP - 3M LIBOR	25,000,000	08/13/2019	-4.00%	08/13/2009	J P Morgan Chase Bank, NA				(533,042)	(533,042)			(345,031)	387,690
INT RATE SWAP - 3M LIBOR	25,000,000	08/14/2019	3.91%	08/14/2009	HSBC Bank USA, NA				326,613	326,613			333,647	387,746
INT RATE SWAP - 3M LIBOR	18,000,000	08/18/2019	-3.78%	08/18/2009	HSBC Bank USA, NA				(24,438)	(24,438)			(225,319)	279,339
INT RATE SWAP - 3M LIBOR	25,000,000	08/18/2019	3.78%	08/18/2009	Morgan Stanley Capital Services				39,305	39,305			313,173	387,970
INT RATE SWAP - 6M EURIBOR	5,724,402	08/27/2019	3.47%	08/27/2009	BNP Paribas				8,091	8,091			46,130	88,951
INT RATE SWAP - 3M LIBOR	24,000,000	09/02/2019	-3.63%	09/02/2009	Morgan Stanley Capital Services				308,996	308,996			(261,767)	373,202
INT RATE SWAP - 6M JPY LIBOR	6,199,230	09/08/2019	1.39%	09/02/2009	BNP Paribas				36,039	36,039			16,100	96,482
INT RATE SWAP - 3M LIBOR	6,000,000	09/10/2019	-3.65%	09/10/2009	Credit Suisse International				71,470	71,470			(62,054)	93,408
INT RATE SWAP - 3M LIBOR	10,000,000	09/15/2019	3.43%	09/15/2009	Morgan Stanley Capital Services				(318,110)	(318,110)			92,165	155,791
INT RATE SWAP - 3M LIBOR	25,000,000	09/18/2019	3.63%	09/18/2009	BNP Paribas				(375,815)	(375,815)			238,731	389,645
INT RATE SWAP - 3M LIBOR	80,000,000	09/28/2019	3.61%	09/28/2009	HSBC Bank USA, NA				(1,424,703)	(1,424,703)			534,414	1,248,644
INT RATE SWAP - 3M LIBOR	25,000,000	10/02/2019	3.44%	10/02/2009	BNP Paribas				(837,303)	(837,303)			194,482	390,424
INT RATE SWAP - 3M LIBOR	40,000,000	10/07/2019	3.35%	10/07/2009	BNP Paribas				(1,671,014)	(1,671,014)			285,523	625,122
INT RATE SWAP - 3M LIBOR	25,000,000	10/08/2019	-3.43%	10/08/2009	BNP Paribas				876,788	876,788			(180,934)	390,757
INT RATE SWAP - 6M EURIBOR	32,621,590	10/13/2019	-3.45%	10/13/2009	HSBC Bank USA, NA				126,243	126,243			(168,621)	510,247
INT RATE SWAP - 6M JPY LIBOR	22,284,122	10/15/2019	-1.43%	10/15/2009	HSBC Bank USA, NA				(138,822)	(138,822)			(42,575)	348,653
INT RATE SWAP - 6M EURIBOR	20,885,173	10/16/2019	-3.47%	10/16/2009	HSBC Bank USA, NA				55,551	55,551			(105,329)	326,812

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP - 3M LIBOR	25,000,000	11/03/2019	3.59%	11/03/2009	Credit Suisse International				(616,593)	(616,593)			133,099	392,143
INT RATE SWAP - 3M LIBOR	41,000,000	11/16/2019	-3.62%	11/16/2009	HSBC Bank USA, NA				982,121	982,121			(171,121)	644,293
INT RATE SWAP - 3M LIBOR	34,500,000	12/03/2019	-3.35%	12/03/2009	HSBC Bank USA, NA				1,686,191	1,686,191			(82,729)	543,443
INT RATE SWAP - 3M LIBOR	36,000,000	12/22/2019	-3.67%	12/22/2009	BNP Paribas				853,156	853,156			(30,540)	568,577
INT RATE SWAP - 3M LIBOR	48,000,000	12/23/2019	-3.79%	12/23/2009	BNP Paribas				664,417	664,417			(37,442)	758,208
INT RATE SWAP - 3M LIBOR	40,000,000	12/23/2019	-3.80%	12/23/2009	Credit Suisse International				536,757	536,757			(31,246)	631,840
INT RATE SWAP - 6M EURIBOR	27,139,600	12/23/2019	3.40%	12/23/2009	Credit Suisse International				(414,476)	(414,476)			13,724	428,697
INT RATE SWAP - 6M EURIBOR	27,139,600	12/23/2019	3.44%	12/23/2009	Credit Suisse International				(319,832)	(319,832)			13,972	428,697
INT RATE SWAP - 6M JPY LIBOR	10,750,388	12/24/2019	1.35%	12/24/2009	Credit Suisse International				(52,093)	(52,093)			2,033	169,837
INT RATE SWAP - 6M JPY LIBOR	10,750,388	12/24/2019	1.36%	12/24/2009	Credit Suisse International				(44,577)	(44,577)			2,051	169,837
INT RATE SWAP - 3M LIBOR	25,000,000	12/24/2019	-3.92%	12/24/2009	J P Morgan Chase Bank, NA				84,737	84,737			(17,649)	394,955
INT RATE SWAP - 3M LIBOR	38,000,000	12/30/2019	-3.99%	12/30/2009	Credit Suisse International				(94,409)	(94,409)			(3,683)	600,833
INT RATE SWAP - 3M LIBOR	15,000,000	01/04/2020	-3.94%	01/04/2010	BNP Paribas				40,248	40,248				237,303
INT RATE SWAP - 3M LIBOR	8,000,000	08/14/2021	-4.13%	08/14/2009	Credit Suisse International				(117,615)	(117,615)			(113,465)	136,366
INT RATE SWAP - 3M LIBOR	18,000,000	08/18/2021	-3.94%	08/18/2009	HSBC Bank USA, NA				80,939	80,939			(235,959)	306,969
INT RATE SWAP - 3M LIBOR	20,000,000	08/28/2021	-3.86%	08/28/2009	BNP Paribas				271,277	271,277			(239,460)	341,484
INT RATE SWAP - 3M LIBOR	68,000,000	06/19/2024	4.07%	06/19/2009	HSBC Bank USA, NA				(1,940,801)	(1,940,801)			1,310,496	1,293,317
INT RATE SWAP - 3M LIBOR	15,000,000	08/06/2024	-4.22%	08/06/2009	BNP Paribas				(39,783)	(39,783)			(230,140)	286,575
INT RATE SWAP - 3M LIBOR	11,000,000	08/17/2024	-4.11%	08/17/2009	HSBC Bank USA, NA				115,977	115,977			(152,268)	210,375
INT RATE SWAP - 3M LIBOR	26,000,000	12/07/2024	-3.92%	12/07/2009	HSBC Bank USA, NA				1,211,410	1,211,410			(74,611)	502,414
INT RATE SWAP - 3M LIBOR	18,000,000	12/22/2024	-4.09%	12/22/2009	BNP Paribas				523,763	523,763			(17,154)	348,310
INT RATE SWAP - 3M LIBOR	20,000,000	12/23/2024	-4.21%	12/23/2009	Credit Suisse International				325,911	325,911			(17,445)	387,047
INT RATE SWAP - 6M EURIBOR	9,998,800	12/23/2024	3.77%	12/23/2009	Credit Suisse International				(214,480)	(214,480)			5,884	193,500
INT RATE SWAP - 6M EURIBOR	9,998,800	12/23/2024	3.81%	12/23/2009	Credit Suisse International				(165,499)	(165,499)			5,978	193,500
INT RATE SWAP - 6M JPY LIBOR	5,375,194	12/24/2024	1.81%	12/24/2009	Credit Suisse International				(42,912)	(42,912)			1,563	104,032
INT RATE SWAP - 6M JPY LIBOR	5,375,194	12/24/2024	1.82%	12/24/2009	Credit Suisse International				(38,498)	(38,498)			1,570	104,032
INT RATE SWAP - 3M LIBOR	50,000,000	11/09/2027	5.32%	11/09/2007	Barclays Bank PLC				5,944,454	5,944,454			(274,229)	1,056,478
INT RATE SWAP - 3M LIBOR	9,000,000	11/09/2027	5.32%	11/09/2007	Barclays Bank PLC				1,070,002	1,070,002			(49,361)	190,166
INT RATE SWAP - 3M LIBOR	9,000,000	12/06/2027	4.85%	12/06/2007	Barclays Bank PLC				493,746	493,746			362,767	190,565
INT RATE SWAP - 3M LIBOR	21,000,000	12/07/2027	4.85%	12/07/2007	Barclays Bank PLC				1,152,075	1,152,075			846,457	444,686
INT RATE SWAP - 3M LIBOR	93,000,000	01/04/2028	4.97%	01/04/2008	Goldman Sachs International				8,481,103	8,481,103			3,771,916	1,973,437
INT RATE SWAP - 3M LIBOR	15,000,000	03/31/2028	4.64%	03/31/2008	Barclays Bank PLC				556,209	556,209			737,369	320,400
INT RATE SWAP - 3M LIBOR	7,000,000	06/17/2028	5.12%	06/17/2008	Credit Suisse International				619,540	619,540			299,062	150,394
INT RATE SWAP - 3M LIBOR	32,000,000	06/26/2028	5.04%	06/26/2008	Credit Suisse International				2,434,506	2,434,506			1,332,160	687,979
INT RATE SWAP - 3M LIBOR	30,000,000	06/30/2028	5.02%	06/30/2008	Credit Suisse International				2,223,022	2,223,022			1,237,366	645,174
INT RATE SWAP - 3M LIBOR	30,000,000	06/30/2028	5.02%	06/30/2008	Credit Suisse International				2,223,022	2,223,022			1,237,366	645,174
INT RATE SWAP - 3M LIBOR	40,000,000	07/07/2028	4.96%	07/07/2008	Credit Suisse International				3,575,429	3,575,429			2,156,040	860,684
INT RATE SWAP - 3M LIBOR	16,000,000	10/20/2028	4.44%	10/20/2008	BNP Paribas				108,242	108,242			546,347	346,923
INT RATE SWAP - 3M LIBOR	16,000,000	11/04/2028	4.31%	11/04/2008	HSBC Bank USA, NA				(211,151)	(211,151)			557,215	347,282
INT RATE SWAP - 3M LIBOR	85,000,000	11/24/2028	3.34%	11/24/2008	BNP Paribas				(12,114,028)	(12,114,028)			2,144,691	1,847,651
INT RATE SWAP - 3M LIBOR	40,000,000	02/25/2029	3.23%	02/25/2009	BNP Paribas				(6,034,420)	(6,034,420)			856,362	875,278
INT RATE SWAP - 3M LIBOR	50,000,000	04/28/2029	3.46%	04/28/2009	BNP Paribas				(6,343,838)	(6,343,838)			943,578	1,099,084
INT RATE SWAP - 3M LIBOR	35,000,000	06/26/2029	4.25%	06/26/2009	HSBC Bank USA, NA				(966,541)	(966,541)			683,795	772,559
INT RATE SWAP - 3M LIBOR	8,000,000	07/31/2029	4.24%	07/31/2009	BNP Paribas				(98,535)	(98,535)			128,488	177,012
INT RATE SWAP - 3M LIBOR	17,000,000	08/04/2029	4.20%	08/04/2009	HSBC Bank USA, NA				(329,765)	(329,765)			262,725	376,258
INT RATE SWAP - 3M LIBOR	37,000,000	08/10/2029	4.39%	08/10/2009	BNP Paribas				276,715	276,715			578,352	819,262
INT RATE SWAP - 3M LIBOR	4,000,000	09/16/2029	3.98%	09/16/2009	Barclays Bank PLC				(214,787)	(214,787)			42,999	88,794
INT RATE SWAP - 3M LIBOR	22,000,000	09/23/2029	4.10%	09/23/2009	BNP Paribas				(836,368)	(836,368)			228,084	488,610
INT RATE SWAP - 3M LIBOR	65,000,000	09/28/2029	4.03%	09/28/2009	HSBC Bank USA, NA				(3,129,812)	(3,129,812)			517,838	1,444,128
INT RATE SWAP - 3M LIBOR	71,000,000	10/02/2029	3.84%	10/02/2009	BNP Paribas				(5,326,104)	(5,326,104)			622,979	1,577,876
INT RATE SWAP - 3M LIBOR	36,000,000	11/17/2029	4.11%	11/17/2009	Credit Suisse International				(1,563,150)	(1,563,150)			168,633	802,577
INT RATE SWAP - 3M LIBOR	22,000,000	11/27/2029	-4.03%	11/27/2009	HSBC Bank USA, NA				1,223,747	1,223,747			(78,149)	490,806
INT RATE SWAP - 3M LIBOR	15,000,000	12/29/2029	-4.41%	12/29/2009	BNP Paribas				107,696	107,696			(3,364)	335,387
INT RATE SWAP - 3M LIBOR	22,000,000	01/05/2030	-4.51%	01/05/2010	Credit Suisse International				(103,426)	(103,426)				492,106
INT RATE SWAP - 3M LIBOR	13,000,000	10/03/2038	4.53%	10/03/2008	HSBC Bank USA, NA				164,842	164,842			479,695	348,574
INT RATE SWAP - 3M LIBOR	6,000,000	10/10/2038	4.24%	10/10/2008	HSBC Bank USA, NA				(220,054)	(220,054)			192,127	160,935
INT RATE SWAP - 3M LIBOR	6,000,000	10/10/2038	4.24%	10/10/2008	HSBC Bank USA, NA				(220,057)	(220,057)			192,127	160,935
INT RATE SWAP - 3M LIBOR	7,000,000	10/29/2038	3.96%	10/29/2008	BNP Paribas				(596,109)	(596,109)			210,248	187,929
INT RATE SWAP - 3M LIBOR	12,000,000	10/29/2038	4.11%	10/30/2008	BNP Paribas				(729,128)	(729,128)			382,091	322,165
INT RATE SWAP - 3M LIBOR	13,000,000	11/04/2038	4.29%	11/04/2008	BNP Paribas				(404,642)	(404,642)			450,479	349,096
INT RATE SWAP - 3M LIBOR	40,000,000	12/18/2038	2.62%	12/18/2008	HSBC Bank USA, NA				(12,443,178)	(12,443,178)			669,622	1,076,414
INT RATE SWAP - 3M LIBOR	75,000,000	12/24/2038	-2.62%	12/24/2008	BNP Paribas				23,346,950	23,346,950			(1,316,790)	2,018,856
INT RATE SWAP - 3M LIBOR	8,000,000	12/30/2038	-2.71%	12/30/2008	BNP Paribas				2,367,486	2,367,486			(145,028)	215,407

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP - 3M LIBOR	65,000,000	01/28/2039	3.21%	01/28/2009	HSBC Bank USA, NA				(13,103,034)	(13,103,034)			1,446,173	1,752,524
INT RATE SWAP - 3M LIBOR	25,000,000	06/15/2039	-4.53%	06/15/2009	BNP Paribas				(86,434)	(86,434)			(554,484)	678,444
INT RATE SWAP - 3M LIBOR	12,000,000	06/19/2039	4.18%	06/19/2009	HSBC Bank USA, NA				(666,912)	(666,912)			238,464	325,715
INT RATE SWAP - 3M LIBOR	25,000,000	09/28/2039	4.10%	09/28/2009	HSBC Bank USA, NA				(1,481,990)	(1,481,990)			201,340	681,731
INT RATE SWAP - 3M LIBOR	12,000,000	12/31/2039	4.56%	12/31/2009	HSBC Bank USA, NA				84,106	84,106			1,436	328,634
INT RATE SWAP - 3M LIBOR	35,000,000	01/08/2039	3.01%	01/08/2009	Goldman Sachs International				(8,169,466)	(8,169,466)			735,536	754,179
0799999. Subtotal - Swaps - Other								XXX	(97,621,927)	(97,621,927)			49,324,661	165,713,961
0899999. Subtotal - Swaps								XXX	(97,621,927)	(97,621,927)			49,324,661	165,713,961
1299999. Subtotal - Forwards								XXX						
2599999. Subtotal - Hedging								XXX						
2799999. Subtotal - Other								XXX	(97,621,927)	(97,621,927)			49,324,661	165,713,961
9999999 - Totals								XXX	(97,621,927)	(97,621,927)			49,324,661	165,713,961

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
0499999. Subtotal - Collars						
The Barclays Capital US Aggregate Index (LBUSTRUU)	200,000,000	08/01/2009	0.18%	05/07/2009	Merrill Lynch Capital Services	
The Barclays Capital US Aggregate Index (LBUSTRUU)	100,000,000	12/01/2009	0.37%	05/27/2009	Barclays Bank PLC	
The Barclays Capital US Aggregate Index (LBUSTRUU)	10,000,000	12/03/2009	0.25%	05/08/2009	J P Morgan Chase Bank, NA	
The Barclays Capital US Aggregate Index (LBUSTRUU)	100,000,000	12/03/2009	0.22%	05/27/2009	J P Morgan Chase Bank, NA	
The Barclays Capital US Aggregate Index (LBUSTRUU)	290,000,000	01/01/2010	0.31%	09/29/2009	Merrill Lynch Capital Services	
The Barclays Capital US Aggregate Index (LBUSTRUU)	100,000,000	01/01/2010	0.31%	09/29/2009	Merrill Lynch Capital Services	
MSCI Daily TR Gross	99,998,848	01/22/2010	1.05%	01/19/2009	BNP Paribas	
The Barclays Capital US Aggregate Index (LBUSTRUU)	56,497,090	02/01/2010	0.30%	10/30/2009	Merrill Lynch Capital Services	
The Barclays Capital US Aggregate Index (LBUSTRUU)	200,000,000	03/01/2010	0.34%	11/18/2009	Barclays Bank PLC	
The Barclays Capital US Aggregate Index (LBUSTRUU)	125,000,000	06/30/2010	0.41%	06/29/2009	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	450,000,000	09/16/2010	-0.60%	09/14/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	450,000,000	09/16/2010	-0.60%	09/14/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	450,000,000	09/28/2010	0.57%	09/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	225,000,000	05/27/2011	0.72%	11/25/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	60,000,000	10/22/2011	-1.30%	10/20/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	125,000,000	11/02/2011	1.30%	10/29/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	28,000,000	11/04/2011	-1.27%	11/02/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	105,000,000	11/16/2011	1.15%	11/12/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	275,000,000	11/20/2011	-1.07%	11/18/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	70,000,000	12/15/2011	-2.17%	06/11/2009	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	160,000,000	04/28/2012	1.96%	04/24/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	60,000,000	06/01/2012	-2.02%	05/28/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	150,000,000	06/02/2012	-1.94%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	55,000,000	08/26/2012	-2.16%	08/24/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	42,000,000	08/27/2012	2.23%	08/25/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	15,000,000	09/11/2012	-1.93%	09/09/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	130,000,000	09/28/2012	-1.91%	09/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	125,000,000	10/07/2012	-1.79%	10/05/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	140,000,000	10/20/2012	1.97%	10/16/2009	Credit Suisse International	
INT RATE SWAP - 6M JPY LIBOR	2,750,000,000	10/22/2012	-0.69%	10/20/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	95,000,000	11/12/2012	-1.82%	11/09/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	70,000,000	11/16/2012	1.76%	11/12/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	70,000,000	12/31/2012	2.04%	12/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	75,000,000	02/25/2013	2.21%	02/23/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	120,000,000	01/13/2014	2.01%	01/09/2009	HSBC Bank USA, NA	

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
INT RATE SWAP - 3M LIBOR	50,000,000	03/05/2014	2.54%	03/03/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	30,000,000	06/02/2014	-2.90%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	70,000,000	06/02/2014	2.86%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M JPY LIBOR	3,500,000,000	06/02/2014	-0.94%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	17,000,000	06/19/2014	2.99%	06/17/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	70,000,000	07/21/2014	-2.98%	07/17/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	65,000,000	08/05/2014	-3.06%	08/03/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	65,000,000	08/10/2014	-3.18%	08/06/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	13,000,000	08/11/2014	-3.33%	08/07/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	23,000,000	08/14/2014	-3.10%	08/12/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	36,000,000	08/14/2014	-3.10%	08/12/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	18,000,000	08/17/2014	-2.93%	08/13/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M EURIBOR	20,000,000	08/27/2014	2.79%	08/25/2009	BNP Paribas	
INT RATE SWAP - 6M JPY LIBOR	2,550,000,000	09/02/2014	0.81%	08/28/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	09/03/2014	-2.78%	09/01/2009	Morgan Stanley Capital Services	
INT RATE SWAP - 3M LIBOR	20,000,000	09/15/2014	2.75%	09/11/2009	Morgan Stanley Capital Services	
INT RATE SWAP - 3M LIBOR	20,000,000	09/28/2014	-2.74%	09/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	45,000,000	10/05/2014	-2.60%	10/01/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	18,000,000	10/12/2014	-2.66%	10/08/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	20,000,000	10/13/2014	2.55%	10/08/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	21,000,000	10/15/2014	2.61%	10/13/2009	Credit Suisse International	
INT RATE SWAP - 6M JPY LIBOR	1,600,000,000	10/15/2014	0.82%	10/14/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	30,000,000	10/20/2014	-2.77%	10/16/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	64,000,000	10/26/2014	2.72%	10/22/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	43,000,000	11/16/2014	-2.62%	11/12/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	65,000,000	12/09/2014	2.59%	12/07/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	45,000,000	12/22/2014	-2.64%	12/18/2009	Credit Suisse International	
INT RATE SWAP - 6M EURIBOR	25,000,000	12/23/2014	2.59%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 6M EURIBOR	25,000,000	12/23/2014	2.63%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	45,000,000	12/23/2014	-2.75%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 6M EURIBOR	10,000,000	12/24/2014	-2.69%	12/22/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	35,000,000	12/24/2014	-2.83%	12/22/2009	BNP Paribas	
INT RATE SWAP - 6M JPY LIBOR	1,400,000,000	12/24/2014	0.66%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 6M JPY LIBOR	1,400,000,000	12/24/2014	0.66%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	70,000,000	12/30/2014	-2.96%	12/28/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	22,000,000	01/04/2015	-2.94%	12/30/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	80,000,000	04/28/2016	2.84%	04/24/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	80,000,000	05/12/2016	3.06%	05/08/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	250,000,000	05/14/2016	-2.97%	05/12/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	35,000,000	05/28/2016	-3.21%	05/26/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	19,000,000	06/22/2016	-3.64%	06/18/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	40,000,000	06/25/2016	-3.59%	06/23/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	75,000,000	06/26/2016	3.58%	06/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	40,000,000	07/10/2016	3.23%	07/08/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	50,000,000	07/13/2016	3.14%	07/09/2009	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	130,000,000	07/21/2016	-3.48%	07/17/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	55,000,000	07/28/2016	-3.53%	07/24/2009	Morgan Stanley Capital Services	
INT RATE SWAP - 3M LIBOR	33,000,000	08/04/2016	-3.47%	07/31/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	35,000,000	08/07/2016	-3.60%	08/05/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	80,000,000	08/10/2016	-3.64%	08/06/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	35,000,000	08/13/2016	-3.63%	08/11/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	45,000,000	08/17/2016	-3.43%	08/13/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	25,000,000	08/26/2016	-3.47%	08/24/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	15,000,000	08/27/2016	-3.16%	08/25/2009	BNP Paribas	
INT RATE SWAP - 6M JPY LIBOR	3,400,000,000	09/02/2016	-1.08%	08/28/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	35,000,000	09/15/2016	-3.04%	09/11/2009	Morgan Stanley Capital Services	
INT RATE SWAP - 3M LIBOR	110,000,000	09/28/2016	3.23%	09/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	34,000,000	10/08/2016	-3.07%	10/06/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	17,000,000	10/28/2016	-3.36%	10/26/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	40,000,000	11/03/2016	3.15%	10/30/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	17,000,000	11/09/2016	3.24%	11/05/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	16,000,000	11/16/2016	3.15%	11/12/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	50,000,000	12/04/2016	-2.96%	12/02/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	15,000,000	07/15/2017	-3.29%	07/13/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	55,000,000	01/09/2019	2.69%	01/07/2009	BNP Paribas	

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Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
INT RATE SWAP - 3M LIBOR	60,000,000	01/12/2019	2.57%	01/08/2009	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	60,000,000	01/13/2019	-2.54%	01/09/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	60,000,000	01/20/2019	2.40%	01/15/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	30,000,000	01/26/2019	2.74%	01/22/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	100,000,000	01/28/2019	2.84%	01/26/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	60,000,000	02/03/2019	3.07%	01/30/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	120,000,000	02/06/2019	3.13%	02/04/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	60,000,000	02/13/2019	3.03%	02/11/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	120,000,000	02/20/2019	3.01%	02/18/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	90,000,000	03/02/2019	3.27%	02/26/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	35,000,000	03/05/2019	3.21%	03/03/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	60,000,000	03/17/2019	-3.11%	03/13/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	58,000,000	03/18/2019	-3.17%	03/16/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	60,000,000	03/25/2019	2.92%	03/23/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	200,000,000	04/28/2019	-3.12%	04/24/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	60,000,000	05/06/2019	-3.33%	05/04/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	50,000,000	05/12/2019	3.41%	05/08/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	180,000,000	05/14/2019	3.33%	05/12/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	05/28/2019	-3.62%	05/26/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	35,000,000	05/29/2019	-3.80%	05/27/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	70,000,000	05/29/2019	-3.95%	05/27/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	70,000,000	05/29/2019	-3.80%	05/27/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	70,000,000	06/01/2019	4.02%	05/28/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M EURIBOR	25,000,000	06/02/2019	-3.75%	05/29/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	35,000,000	06/02/2019	3.79%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	75,000,000	06/02/2019	-3.67%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M JPY LIBOR	650,000,000	06/02/2019	-1.43%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	120,000,000	06/03/2019	4.00%	06/01/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M EURIBOR	12,000,000	06/16/2019	-3.81%	06/12/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	5,000,000	06/19/2019	3.78%	06/17/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	20,000,000	06/19/2019	3.78%	06/17/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	6,000,000	06/22/2019	-3.99%	06/18/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	12,000,000	06/22/2019	-3.98%	06/18/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	12,000,000	06/25/2019	-3.90%	06/23/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M EURIBOR	12,000,000	06/25/2019	-3.74%	06/23/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M EURIBOR	9,000,000	06/26/2019	-3.72%	06/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	15,000,000	06/26/2019	-3.92%	06/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	62,000,000	06/30/2019	3.70%	06/26/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	07/01/2019	-3.68%	06/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	85,000,000	07/01/2019	3.71%	06/29/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	10,000,000	07/08/2019	-3.73%	07/06/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	5,000,000	07/09/2019	-3.59%	07/07/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	12,000,000	07/09/2019	-3.71%	07/07/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	45,000,000	07/28/2019	-3.92%	07/24/2009	Morgan Stanley Capital Services	
INT RATE SWAP - 3M LIBOR	25,000,000	07/30/2019	-3.90%	07/28/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	15,000,000	07/31/2019	-3.65%	07/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	25,000,000	07/31/2019	3.86%	07/29/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	20,000,000	08/03/2019	-3.63%	07/30/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M JPY LIBOR	2,200,000,000	08/03/2019	-1.46%	07/30/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	15,000,000	08/04/2019	-3.80%	07/31/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	75,000,000	08/04/2019	3.74%	07/31/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	62,000,000	08/05/2019	-3.88%	08/03/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	62,000,000	08/05/2019	-3.90%	08/03/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	10,000,000	08/11/2019	-4.20%	08/07/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	25,000,000	08/13/2019	-4.00%	08/11/2009	J P Morgan Chase Bank, NA	
INT RATE SWAP - 3M LIBOR	19,000,000	08/14/2019	-3.98%	08/13/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	25,000,000	08/14/2019	3.91%	08/12/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	33,000,000	08/17/2019	-3.81%	08/13/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	18,000,000	08/18/2019	-3.78%	08/14/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	25,000,000	08/18/2019	3.78%	08/14/2009	Morgan Stanley Capital Services	
INT RATE SWAP - 3M LIBOR	11,000,000	08/26/2019	-3.79%	08/24/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	4,000,000	08/27/2019	3.47%	08/25/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	35,000,000	09/01/2019	-3.68%	08/27/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	24,000,000	09/02/2019	-3.63%	08/31/2009	Morgan Stanley Capital Services	
INT RATE SWAP - 6M JPY LIBOR	580,000,000	09/02/2019	1.39%	08/28/2009	BNP Paribas	

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1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
INT RATE SWAP - 3M LIBOR	6,000,000	09/10/2019	-3.65%	09/08/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	53,000,000	09/10/2019	3.66%	09/08/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	10,000,000	09/15/2019	3.43%	09/11/2009	Morgan Stanley Capital Services	
INT RATE SWAP - 3M LIBOR	25,000,000	09/18/2019	3.63%	09/16/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	80,000,000	09/28/2019	3.61%	09/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	25,000,000	10/02/2019	3.44%	09/30/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	40,000,000	10/07/2019	3.35%	10/05/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	10/08/2019	-3.43%	10/06/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	22,000,000	10/13/2019	-3.45%	10/09/2009	Credit Suisse International	
INT RATE SWAP - 6M JPY LIBOR	2,000,000,000	10/15/2019	-1.43%	10/13/2009	HSBC Bank USA, NA	
INT RATE SWAP - 6M EURIBOR	14,000,000	10/16/2019	-3.47%	10/14/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	25,000,000	11/03/2019	3.59%	10/30/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	41,000,000	11/16/2019	-3.62%	11/12/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	34,500,000	12/03/2019	-3.35%	12/01/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	36,000,000	12/22/2019	-3.67%	12/18/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	19,000,000	12/23/2019	3.40%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 6M EURIBOR	19,000,000	12/23/2019	3.44%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	40,000,000	12/23/2019	-3.80%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	48,000,000	12/23/2019	-3.79%	12/21/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	12/24/2019	-3.92%	12/22/2009	J P Morgan Chase Bank, NA	
INT RATE SWAP - 6M JPY LIBOR	980,000,000	12/24/2019	1.35%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 6M JPY LIBOR	980,000,000	12/24/2019	1.36%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	38,000,000	12/30/2019	-3.99%	12/28/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	15,000,000	01/04/2020	-3.94%	12/30/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	8,000,000	08/14/2021	-4.13%	08/12/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	18,000,000	08/18/2021	-3.94%	08/14/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	20,000,000	08/28/2021	-3.86%	08/26/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	68,000,000	06/19/2024	4.07%	06/17/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	15,000,000	08/06/2024	-4.22%	08/04/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	11,000,000	08/17/2024	-4.11%	08/13/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	26,000,000	12/07/2024	-3.92%	12/03/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	18,000,000	12/22/2024	-4.09%	12/18/2009	BNP Paribas	
INT RATE SWAP - 6M EURIBOR	7,000,000	12/23/2024	3.77%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 6M EURIBOR	7,000,000	12/23/2024	3.81%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	20,000,000	12/23/2024	-4.21%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 6M JPY LIBOR	490,000,000	12/24/2024	1.81%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 6M JPY LIBOR	490,000,000	12/24/2024	1.82%	12/21/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	20,000,000	01/26/2029	3.07%	01/22/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	40,000,000	02/25/2029	3.23%	02/23/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	50,000,000	04/28/2029	3.46%	04/24/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	05/29/2029	-4.20%	05/27/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	4,000,000	06/02/2029	4.13%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	32,000,000	06/02/2029	4.13%	05/29/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	35,000,000	06/26/2029	4.25%	06/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	8,000,000	07/31/2029	4.24%	07/29/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	17,000,000	08/04/2029	4.20%	07/31/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	37,000,000	08/10/2029	4.39%	08/06/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	4,000,000	09/16/2029	3.98%	09/14/2009	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	22,000,000	09/23/2029	4.10%	09/21/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	65,000,000	09/28/2029	4.03%	09/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	71,000,000	10/02/2029	3.84%	09/30/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	15,000,000	10/20/2029	-4.13%	10/16/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	15,000,000	11/09/2029	-4.23%	11/05/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	36,000,000	11/17/2029	4.11%	11/13/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	22,000,000	11/27/2029	-4.03%	11/25/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	15,000,000	12/29/2029	-4.41%	12/23/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	22,000,000	01/05/2030	-4.51%	12/31/2009	Credit Suisse International	
INT RATE SWAP - 3M LIBOR	35,000,000	01/08/2039	3.01%	01/06/2009	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	65,000,000	01/28/2039	3.21%	01/26/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	30,000,000	02/03/2039	3.37%	01/30/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	06/15/2039	-4.53%	06/11/2009	BNP Paribas	
INT RATE SWAP - 3M LIBOR	12,000,000	06/19/2039	4.18%	06/17/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	25,000,000	09/28/2039	4.10%	09/24/2009	HSBC Bank USA, NA	
INT RATE SWAP - 3M LIBOR	12,000,000	12/31/2039	4.56%	12/29/2009	HSBC Bank USA, NA	

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
0799999. Subtotal - Swaps - Other						
0899999. Subtotal - Swaps						
1299999. Subtotal - Forwards						
2599999. Subtotal - Hedging						
2799999. Subtotal - Other						
9999999 - Totals						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
0499999. Subtotal - Collars							XXX	XXX		XXX						
The Barclays Capital US Aggregate Index (LBUSTRUU)	50,000,000	01/05/2009	0.50%	10/10/2008	Merrill Lynch Cap Serv		SALE	02/05/2009								13,541
MSCI Daily TR Gross	12,069,798	02/17/2009	1.98%	02/11/2008	JP Morgan		EXPIRATION	02/17/2009								1,475,244
MSCI Daily TR Gross	12,065,386	02/19/2009	2.14%	02/12/2008	Barclays Bank PLC		EXPIRATION	02/19/2009								1,374,493
MSCI Daily TR Gross	11,602,580	02/23/2009	2.05%	02/15/2008	JP Morgan		EXPIRATION	02/23/2009								2,044,930
MSCI Daily TR Gross	17,329,845	03/02/2009	2.08%	02/22/2008	Barclays Bank PLC		EXPIRATION	03/02/2009								3,672,484
MSCI Daily TR Gross	18,485,738	03/30/2009	1.37%	03/24/2008	JP Morgan		EXPIRATION	03/30/2009								2,061,815
INT RATE SWAP - 3M LIBOR	150,000,000	05/07/2009	-2.86%	05/02/2008	Merrill Lynch International		EXPIRATION	05/07/2009								(645,331)
MSCI Daily TR Gross	14,217,709	05/26/2009	1.39%	05/21/2008	Merrill Lynch Intern'l		EXPIRATION	05/26/2009								1,198,682
S&P 500 TR	27,206,822	05/28/2009	1.16%	05/21/2008	Barclays Bank PLC		EXPIRATION	05/28/2009								(405,523)
S&P 500 TR	27,093,258	06/03/2009	1.27%	05/27/2008	Goldman Sachs Intern'l		EXPIRATION	06/03/2009								777,818
The Barclays Capital US Aggregate Index (LBUSTRUU)	246,000,000	06/05/2009	0.42%	05/30/2008	Merrill Lynch Intern'l		EXPIRATION	06/05/2009								(2,733,719)
The Barclays Capital US Aggregate Index (LBUSTRUU)	52,000,000	06/05/2009	0.42%	05/30/2008	Merrill Lynch Intern'l		EXPIRATION	06/05/2009								(577,859)
The Barclays Capital US Aggregate Index (LBUSTRUU)	88,000,000	06/05/2009	0.42%	05/30/2008	Merrill Lynch Intern'l		EXPIRATION	06/05/2009								(977,915)
The Barclays Capital US Aggregate Index (LBUSTRUU)	14,000,000	06/05/2009	0.42%	05/30/2008	Merrill Lynch Intern'l		EXPIRATION	06/05/2009								(155,577)
INT RATE SWAP - 3M LIBOR	270,000,000	06/09/2009	-2.98%	06/05/2008	Credit Suisse International		SALE	01/14/2009			(1,705,955)		(1,705,955)			(89,367)
S&P 500 TR	25,298,674	06/10/2009	1.29%	06/03/2008	Credit Suisse Intern'l		EXPIRATION	06/10/2009								1,577,064
S&P 500 TR	25,298,674	06/10/2009	1.29%	06/03/2008	Credit Suisse Intern'l		EXPIRATION	06/10/2009								1,577,064
The Barclays Capital US Aggregate Index (LBUSTRUU)	37,500,000	07/05/2009	0.34%	07/01/2008	Merrill Lynch Intern'l		EXPIRATION	07/05/2009								(617,763)
The Barclays Capital US Aggregate Index (LBUSTRUU)	50,000,000	07/05/2009	0.27%	07/10/2008	Merrill Lynch Cap Serv		EXPIRATION	07/05/2009								(841,768)
The Barclays Capital US Aggregate Index (LBUSTRUU)	37,500,000	07/05/2009	0.34%	07/01/2008	Merrill Lynch Intern'l		EXPIRATION	07/05/2009								(617,763)
MSCI Daily TR Gross	29,970,146	07/14/2009	1.03%	07/08/2008	Barclays Bank PLC		EXPIRATION	07/14/2009								(1,295,842)
MSCI Daily TR Gross	30,593,449	07/15/2009	1.03%	07/09/2008	JP Morgan		EXPIRATION	07/15/2009								(1,064,321)
MSCI Daily TR Gross	9,547,598	07/21/2009	1.01%	07/15/2008	JP Morgan		EXPIRATION	07/21/2009								(898,864)
INT RATE SWAP - 3M LIBOR	280,000,000	08/01/2009	3.06%	07/30/2008	Merrill Lynch Capital Services		EXPIRATION	08/01/2009								2,690,761
The Barclays Capital US Aggregate Index (LBUSTRUU)	200,000,000	08/01/2009	0.11%	05/07/2009	Merrill Lynch Cap Serv		EXPIRATION	08/01/2009								(5,552,640)
MSCI Daily TR Gross	11,351,915	08/25/2009	0.55%	08/20/2080	Merrill Lynch Intern'l		EXPIRATION	08/25/2009								(2,139,391)
INT RATE SWAP - 3M LIBOR	80,000,000	08/28/2009	-3.01%	08/26/2008	Credit Suisse International		SALE	01/14/2009			(916,847)		(916,847)			(27,042)
MSCI Daily TR Gross	23,406,375	09/11/2009	0.50%	09/08/2008	Merrill Lynch Intern'l		EXPIRATION	09/11/2009								(5,608,492)
The Barclays Capital US Aggregate Index (LBUSTRUU)	100,000,000	10/05/2009	-0.24%	10/17/2008	Merrill Lynch Cap Serv		EXPIRATION	10/05/2009								(5,670,165)
The Barclays Capital US Aggregate Index (LBUSTRUU)	90,000,000	10/05/2009	0.31%	10/09/2008	Merrill Lynch Cap Serv		EXPIRATION	10/05/2009								(4,720,898)
The Barclays Capital US Aggregate Index (LBUSTRUU)	100,000,000	10/05/2009	-0.24%	10/17/2008	Merrill Lynch Cap Serv		EXPIRATION	10/05/2009								(5,670,165)
The Barclays Capital US Aggregate Index (LBUSTRUU)	50,000,000	10/05/2009	0.21%	10/03/2008	Merrill Lynch Cap Serv		EXPIRATION	10/05/2009								(2,661,332)
The Barclays Capital US Aggregate Index (LBUSTRUU)	50,000,000	10/05/2009	0.21%	10/03/2008	Merrill Lynch Cap Serv		EXPIRATION	10/05/2009								(2,661,332)
MSCI Daily TR Gross	96,713,335	10/13/2009	0.36%	10/06/2008	Barclays Bank PLC		EXPIRATION	10/13/2009								(27,958,407)
MSCI Daily TR Gross	120,238,971	10/14/2009	0.17%	10/08/2008	JP Morgan		EXPIRATION	10/14/2009								(28,472,369)
MSCI Daily TR Gross	26,604,691	11/03/2009	0.37%	10/28/2008	JP Morgan		EXPIRATION	11/03/2009								(5,958,445)
The Barclays Capital US Aggregate Index (LBUSTRUU)	50,000,000	11/05/2009	0.30%	10/27/2008	Barclays Bank PLC		EXPIRATION	11/05/2009								(2,856,842)
MSCI Daily TR Gross	47,678,291	11/24/2009	1.00%	11/19/2008	Merrill Lynch Intern'l		SALE	05/11/2009								14,094,993
The Barclays Capital US Aggregate Index (LBUSTRUU)	100,000,000	12/01/2009	-0.41%	11/19/2008	Merrill Lynch Cap Serv		EXPIRATION	12/01/2009								(7,617,884)
The Barclays Capital US Aggregate Index (LBUSTRUU)	100,000,000	12/01/2009	0.29%	05/27/2009	Barclays Bank PLC		EXPIRATION	12/01/2009								(5,889,957)
The Barclays Capital US Aggregate Index (LBUSTRUU)	105,471,220	12/03/2009	0.14%	05/08/2009	JP Morgan		EXPIRATION	12/03/2009								(6,730,776)
The Barclays Capital US Aggregate Index (LBUSTRUU)	105,868,234	12/03/2009	0.14%	05/27/2009	JP Morgan		EXPIRATION	12/03/2009								(7,146,284)
MSCI Daily TR Gross	140,719,143	01/22/2010	0.42%	01/19/2009	BNP Paribas		SALE	10/05/2009								(40,219,409)

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
INT RATE SWAP - 3M LIBOR	119,000,000	04/21/2010	-2.97%	04/17/2008	Credit Suisse International		SALE	01/14/2009			(2,875,218)		(2,875,218)			71,648
INT RATE SWAP - 3M LIBOR	120,000,000	06/13/2010	-3.75%	06/11/2008	HSBC Bank USA, NA		SALE	09/24/2009			(2,834,140)		(2,834,140)			(2,244,696)
INT RATE SWAP - 3M LIBOR	120,000,000	08/14/2010	3.41%	08/12/2008	HSBC Bank USA, NA		SALE	09/24/2009			3,035,584		3,035,584			1,998,920
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	09/29/2008	HSBC Bank USA, NA		SALE	09/24/2009			3,045,274		3,045,274			1,790,342
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	09/29/2008	HSBC Bank USA, NA		SALE	09/24/2009			3,045,274		3,045,274			1,790,342
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	09/29/2008	HSBC Bank USA, NA		SALE	09/24/2009			3,045,274		3,045,274			1,790,342
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	09/29/2008	HSBC Bank USA, NA		SALE	09/24/2009			3,045,274		3,045,274			1,790,342
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	09/30/2008	Credit Suisse International		SALE	09/14/2009			(4,870,300)		(4,870,300)			(2,688,086)
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	09/30/2008	Credit Suisse International		SALE	09/14/2009			(4,870,300)		(4,870,300)			(2,688,086)
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	09/30/2008	Credit Suisse International		SALE	09/14/2009			(4,870,300)		(4,870,300)			(2,688,086)
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	09/30/2008	Credit Suisse International		SALE	09/14/2009			(4,870,300)		(4,870,300)			(2,688,086)
INT RATE SWAP - 3M LIBOR	150,000,000	10/08/2010	2.96%	10/06/2008	HSBC Bank USA, NA		SALE	09/24/2009			3,608,552		3,608,552			2,007,202
INT RATE SWAP - 3M LIBOR	76,000,000	03/20/2011	2.56%	03/18/2008	Barclays Bank PLC		SALE	09/11/2009			1,904,383		1,904,383			755,538
INT RATE SWAP - 3M LIBOR	70,000,000	04/14/2011	-2.85%	04/10/2008	Credit Suisse International		SALE	03/03/2009			(1,831,896)		(1,831,896)			(119,858)
INT RATE SWAP - 3M LIBOR	105,000,000	04/29/2011	-3.59%	04/25/2008	HSBC Bank USA, NA		SALE	09/24/2009			(4,352,694)		(4,352,694)			(1,831,950)
INT RATE SWAP - 3M LIBOR	39,000,000	06/03/2011	3.80%	05/30/2008	Barclays Bank PLC		SALE	09/11/2009			1,834,999		1,834,999			702,406
INT RATE SWAP - 3M LIBOR	8,000,000	06/24/2011	4.08%	06/20/2008	HSBC Bank USA, NA		SALE	09/24/2009			416,550		416,550			177,566
INT RATE SWAP - 3M LIBOR	100,000,000	07/16/2011	-3.83%	07/14/2008	HSBC Bank USA, NA		SALE	09/24/2009			(4,872,297)		(4,872,297)			(1,987,029)
INT RATE SWAP - 3M LIBOR	59,000,000	07/29/2011	-3.91%	07/25/2008	Credit Suisse International		SALE	03/03/2009			(3,137,059)		(3,137,059)			(181,559)
INT RATE SWAP - 3M LIBOR	120,000,000	08/01/2011	-3.88%	07/30/2008	HSBC Bank USA, NA		SALE	09/24/2009			(6,002,586)		(6,002,586)			(2,358,222)
INT RATE SWAP - 3M LIBOR	40,000,000	08/01/2011	-3.88%	07/30/2008	HSBC Bank USA, NA		SALE	09/24/2009			(2,001,528)		(2,001,528)			(786,074)
INT RATE SWAP - 3M LIBOR	40,000,000	08/28/2011	-3.69%	08/26/2008	HSBC Bank USA, NA		SALE	09/24/2009			(1,907,158)		(1,907,158)			(751,430)
INT RATE SWAP - 3M LIBOR	25,000,000	10/07/2011	3.51%	10/03/2008	HSBC Bank USA, NA		SALE	09/10/2009			1,140,575		1,140,575			984,310
INT RATE SWAP - 3M LIBOR	35,000,000	10/07/2011	3.51%	10/03/2008	HSBC Bank USA, NA		SALE	09/11/2009			1,609,973		1,609,973			
INT RATE SWAP - 3M LIBOR	60,000,000	10/07/2011	3.51%	10/03/2008	HSBC Bank USA, NA		SALE	09/11/2009			2,757,812		2,757,812			986,347
INT RATE SWAP - 3M LIBOR	60,000,000	10/22/2011	-1.30%	10/20/2009	BNP Paribas		SALE	11/05/2009			(127,590)		(127,590)			(28,410)
INT RATE SWAP - 3M LIBOR	50,000,000	10/27/2011	-3.08%	10/23/2008	Credit Suisse International		SALE	01/14/2009			(2,159,469)		(2,159,469)			9,427
INT RATE SWAP - 3M LIBOR	50,000,000	10/27/2011	-3.08%	10/23/2008	Credit Suisse International		SALE	01/14/2009			(2,159,469)		(2,159,469)			9,427
INT RATE SWAP - 3M LIBOR	125,000,000	11/02/2011	1.30%	10/29/2009	BNP Paribas		SALE	11/18/2009			641,289		641,289			63,711
INT RATE SWAP - 3M LIBOR	105,000,000	11/16/2011	1.15%	11/12/2009	HSBC Bank USA, NA		SALE	11/18/2009			199,763		199,763			10,238
INT RATE SWAP - 3M LIBOR	115,000,000	03/10/2013	3.60%	03/06/2008	Barclays Bank PLC		SALE	09/03/2009			5,729,885		5,729,885			1,790,733
INT RATE SWAP - 3M LIBOR	45,000,000	04/18/2013	-3.64%	04/16/2008	Credit Suisse International		SALE	03/12/2009			(2,376,213)		(2,376,213)			(159,229)
INT RATE SWAP - 3M LIBOR	70,000,000	05/07/2013	-3.92%	05/02/2008	HSBC Bank USA, NA		SALE	09/24/2009			(4,227,986)		(4,227,986)			(1,409,259)
INT RATE SWAP - 3M LIBOR	48,000,000	05/30/2013	-4.10%	05/28/2008	HSBC Bank USA, NA		SALE	09/24/2009			(3,205,578)		(3,205,578)			(1,045,088)
INT RATE SWAP - 3M LIBOR	24,000,000	06/03/2013	4.21%	05/30/2008	Credit Suisse International		SALE	05/28/2009			1,529,920		1,529,920			255,157
INT RATE SWAP - 3M LIBOR	50,000,000	06/09/2013	4.17%	06/05/2008	HSBC Bank USA, NA		SALE	09/24/2009			3,475,640		3,475,640			1,089,840
INT RATE SWAP - 3M LIBOR	60,000,000	06/10/2013	4.13%	06/06/2008	HSBC Bank USA, NA		SALE	09/24/2009			4,080,149		4,080,149			1,281,701
INT RATE SWAP - 3M LIBOR	3,000,000	06/24/2013	4.43%	06/20/2008	Credit Suisse International		SALE	05/28/2009			197,048		197,048			38,347
INT RATE SWAP - 3M LIBOR	10,000,000	06/26/2013	4.44%	06/24/2008	HSBC Bank USA, NA		SALE	09/24/2009			792,774		792,774			245,256
INT RATE SWAP - 3M LIBOR	70,000,000	06/27/2013	-4.51%	06/25/2008	Credit Suisse International		SALE	07/08/2009			(5,746,328)		(5,746,328)			(1,179,050)
INT RATE SWAP - 3M LIBOR	10,000,000	07/03/2013	4.21%	07/01/2008	Credit Suisse International		SALE	05/28/2009			617,476		617,476			116,759
INT RATE SWAP - 3M LIBOR	60,000,000	07/16/2013	-4.20%	07/14/2008	HSBC Bank USA, NA		SALE	09/24/2009			(4,239,098)		(4,239,098)			(1,356,200)
INT RATE SWAP - 3M LIBOR	48,000,000	08/28/2013	-4.07%	08/26/2008	HSBC Bank USA, NA		SALE	09/24/2009			(3,165,008)		(3,165,008)			(1,036,640)
INT RATE SWAP - 3M LIBOR	23,000,000	09/23/2013	4.00%	09/19/2008	HSBC Bank USA, NA		SALE	09/24/2009			1,446,398		1,446,398			496,006
INT RATE SWAP - 3M LIBOR	23,000,000	09/23/2013	4.00%	09/22/2008	HSBC Bank USA, NA		SALE	09/24/2009			1,446,398		1,446,398			496,006
INT RATE SWAP - 3M LIBOR	35,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse International		SALE	04/13/2009			2,229,645		2,229,645			341,877
INT RATE SWAP - 3M LIBOR	10,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse International		SALE	05/28/2009			447,044		447,044			
INT RATE SWAP - 3M LIBOR	35,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse International		SALE	04/13/2009			2,229,645		2,229,645			341,877
INT RATE SWAP - 3M LIBOR	10,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse International		SALE	05/28/2009			447,044		447,044			
INT RATE SWAP - 3M LIBOR	60,000,000	10/08/2013	3.67%	10/06/2008	Credit Suisse International		SALE	01/09/2009			4,511,073		4,511,073			11,554
INT RATE SWAP - 3M LIBOR	60,000,000	10/08/2013	3.67%	10/06/2008	Credit Suisse International		SALE	01/09/2009			4,511,073		4,511,073			11,554
INT RATE SWAP - 3M LIBOR	70,000,000	10/09/2013	-3.63%	10/07/2008	Credit Suisse International		SALE	04/24/2009			(3,733,540)		(3,733,540)			(470,462)
INT RATE SWAP - 3M LIBOR	13,650,000	10/10/2013	3.49%	10/08/2008	Credit Suisse International		SALE	05/28/2009			419,730		419,730			112,283
INT RATE SWAP - 3M LIBOR	13,650,000	10/10/2013	3.49%	10/08/2008	Credit Suisse International		SALE	05/28/2009			419,730		419,730			112,283
INT RATE SWAP - 3M LIBOR	50,000,000	03/05/2014	-0.64%	03/03/2009	BNP Paribas		SALE	06/19/2009			(1,505,168)		(1,505,168)			202,731
INT RATE SWAP - 3M LIBOR	70,000,000	06/02/2014	2.86%	05/29/2009	HSBC Bank USA, NA		SALE	11/17/2009			1,568,999		1,568,999			758,606
INT RATE SWAP - 3M LIBOR	21,000,000	10/15/2014	2.61%	10/13/2009	Credit Suisse International		SALE	11/17/2009			143,826		143,826			46,174
INT RATE SWAP - 3M LIBOR	64,000,000	10/26/2014	2.72%	10/22/2009	BNP Paribas		SALE	11/17/2009			717,720		717,720			99,280
INT RATE SWAP - 3M LIBOR	129,000,000	05/02/2015	4.16%	04/30/2008	Credit Suisse International		SALE	05/11/2009			9,548,695		9,548,695			1,196,838
INT RATE SWAP - 3M LIBOR	13,000,000	05/06/2015	4.04%	05/01/2008	HSBC Bank USA, NA		SALE	09/24/2009			788,717		788,717			272,321
INT RATE SWAP - 3M LIBOR	5,000,000	06/24/2015	4.63%	06/20/2008	HSBC Bank USA, NA		SALE	09/24/2009			458,164		458,164			131,300
INT RATE SWAP - 3M LIBOR	13,000,000	06/26/2015	4.66%	06/25/2008	Credit Suisse International		SALE	05/11/2009			1,300,448		1,300,448			156,184
INT RATE SWAP - 3M LIBOR	35,000,000	07/28/2015	4.47%	07/24/2008	Credit Suisse International		SALE	04/30/2009			3,188,711		3,188,711			332,844

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
INT RATE SWAP - 3M LIBOR	34,000,000	09/10/2015	-4.32%	09/08/2008	HSBC Bank USA, NA		SALE	09/24/2009			(2,535,065)		(2,535,065)			(774,335)
INT RATE SWAP - 3M LIBOR	85,000,000	09/10/2015	-4.15%	09/08/2008	HSBC Bank USA, NA		SALE	09/24/2009			(5,562,172)		(5,562,172)			(1,832,450)
INT RATE SWAP - 3M LIBOR	43,000,000	09/23/2015	4.17%	09/19/2008	Credit Suisse International		SALE	05/06/2009			3,220,138		3,220,138			420,652
INT RATE SWAP - 3M LIBOR	42,000,000	09/23/2015	4.17%	09/19/2008	Credit Suisse International		SALE	05/06/2009			3,144,786		3,144,786			410,869
INT RATE SWAP - 3M LIBOR	25,000,000	10/09/2015	3.84%	10/07/2008	HSBC Bank USA, NA		SALE	09/02/2009			1,224,509		1,224,509			437,580
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.88%	10/24/2008	Credit Suisse International		SALE	04/07/2009			1,360,100		1,360,100			117,113
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.88%	10/24/2008	Credit Suisse International		SALE	04/07/2009			1,360,100		1,360,100			117,113
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.87%	10/24/2008	Credit Suisse International		SALE	04/07/2009			1,396,039		1,396,039			116,541
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.87%	10/24/2008	Credit Suisse International		SALE	04/07/2009			1,396,039		1,396,039			116,541
INT RATE SWAP - 3M LIBOR	35,000,000	10/29/2015	3.92%	10/27/2008	Merrill Lynch Capital Services		SALE	05/11/2009			2,060,976		2,060,976			289,711
INT RATE SWAP - 3M LIBOR	62,000,000	12/30/2015	-0.60%	12/24/2008	HSBC Bank USA, NA		SALE	09/24/2009			(2,492,142)		(2,492,142)			570,404
INT RATE SWAP - 3M LIBOR	35,000,000	05/28/2016	-3.21%	05/26/2009	HSBC Bank USA, NA		SALE	09/28/2009			(311,486)		(311,486)			(309,145)
INT RATE SWAP - 3M LIBOR	19,000,000	06/22/2016	-3.64%	06/18/2009	HSBC Bank USA, NA		SALE	09/28/2009			(672,953)		(672,953)			(157,489)
INT RATE SWAP - 3M LIBOR	40,000,000	06/25/2016	-3.59%	06/23/2009	HSBC Bank USA, NA		SALE	09/28/2009			(1,286,639)		(1,286,639)			(315,261)
INT RATE SWAP - 3M LIBOR	75,000,000	06/26/2016	3.58%	06/24/2009	HSBC Bank USA, NA		SALE	09/24/2009			1,985,832		1,985,832			567,569
INT RATE SWAP - 3M LIBOR	35,000,000	08/07/2016	-3.60%	08/05/2009	HSBC Bank USA, NA		SALE	09/02/2009			(990,723)		(990,723)			(82,277)
INT RATE SWAP - 3M LIBOR	45,000,000	08/17/2016	-3.43%	08/13/2009	HSBC Bank USA, NA		SALE	09/02/2009			(753,719)		(753,719)			(62,881)
INT RATE SWAP - 3M LIBOR	40,000,000	11/03/2016	3.15%	10/30/2009	Credit Suisse International		SALE	11/12/2009			(26,410)		(26,410)			41,410
INT RATE SWAP - 3M LIBOR	17,000,000	11/09/2016	3.24%	11/05/2009	BNP Paribas		SALE	11/19/2009			295,384		323,953			19,616
INT RATE SWAP - 3M LIBOR	32,000,000	05/06/2018	4.31%	05/01/2008	Credit Suisse International		SALE	03/27/2009			3,762,082		3,762,082			200,372
INT RATE SWAP - 3M LIBOR	40,000,000	06/12/2018	4.81%	06/10/2008	Merrill Lynch International		SALE	04/13/2009			5,902,788		5,902,788			342,410
INT RATE SWAP - 3M LIBOR	25,000,000	06/13/2018	4.78%	06/11/2008	Merrill Lynch International		SALE	04/07/2009			3,496,698		3,496,698			201,800
INT RATE SWAP - 3M LIBOR	73,000,000	06/23/2018	4.87%	06/19/2008	Credit Suisse International		SALE	02/10/2009			10,570,978		10,570,978			277,349
INT RATE SWAP - 3M LIBOR	20,000,000	06/24/2018	4.82%	06/20/2008	Credit Suisse International		SALE	01/13/2009			4,011,717		4,011,717			26,065
INT RATE SWAP - 3M LIBOR	50,000,000	06/26/2018	4.79%	06/24/2008	Merrill Lynch International		SALE	04/09/2009			6,999,667		6,999,667			492,151
INT RATE SWAP - 3M LIBOR	50,000,000	06/26/2018	4.79%	06/24/2008	Merrill Lynch International		SALE	03/24/2009			7,675,156		7,675,156			393,833
INT RATE SWAP - 3M LIBOR	40,000,000	06/30/2018	4.76%	06/26/2008	Merrill Lynch International		SALE	04/07/2009			5,560,440		5,560,440			360,786
INT RATE SWAP - 3M LIBOR	40,000,000	06/30/2018	4.76%	06/26/2008	Merrill Lynch International		SALE	04/20/2009			5,849,524		5,849,524			411,702
INT RATE SWAP - 3M LIBOR	32,000,000	07/16/2018	4.65%	07/14/2008	Credit Suisse International		SALE	02/04/2009			4,112,579		4,112,579			62,592
INT RATE SWAP - 3M LIBOR	4,400,000	08/04/2018	4.67%	07/31/2008	Credit Suisse International		SALE	01/13/2009			809,779		809,779			2,809
INT RATE SWAP - 3M LIBOR	4,400,000	08/04/2018	4.67%	07/31/2008	Credit Suisse International		SALE	01/13/2009			809,779		809,779			2,809
INT RATE SWAP - 3M LIBOR	2,200,000	08/04/2018	4.67%	07/31/2008	Credit Suisse International		SALE	01/13/2009			442,390		442,390			1,404
INT RATE SWAP - 3M LIBOR	11,000,000	08/04/2018	4.67%	07/31/2008	Credit Suisse International		SALE	01/08/2009			1,913,452		1,913,452			5,517
INT RATE SWAP - 3M LIBOR	33,000,000	08/18/2018	4.64%	08/14/2008	Credit Suisse International		SALE	01/08/2009			5,725,555		5,725,555			24,216
INT RATE SWAP - 3M LIBOR	60,000,000	08/27/2018	4.51%	08/25/2008	HSBC Bank USA, NA		SALE	09/24/2009			4,843,727		4,843,727			1,490,546
INT RATE SWAP - 3M LIBOR	38,000,000	09/04/2018	4.47%	09/02/2008	Credit Suisse International		SALE	01/08/2009			6,036,626		6,036,626			26,276
INT RATE SWAP - 3M LIBOR	48,000,000	09/17/2018	4.21%	09/15/2008	Credit Suisse International		SALE	01/08/2009			6,570,103		6,570,103			34,228
INT RATE SWAP - 3M LIBOR	48,000,000	09/17/2018	4.21%	09/15/2008	Credit Suisse International		SALE	02/13/2009			4,513,690		4,513,690			140,642
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	09/29/2008	Credit Suisse International		SALE	03/17/2009			2,111,153		2,111,153			151,776
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	09/29/2008	Credit Suisse International		SALE	03/17/2009			2,111,153		2,111,153			151,776
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	09/29/2008	Credit Suisse International		SALE	03/17/2009			2,111,153		2,111,153			151,776
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	09/29/2008	Credit Suisse International		SALE	03/17/2009			2,111,153		2,111,153			151,776
INT RATE SWAP - 3M LIBOR	26,000,000	10/03/2018	4.33%	10/01/2008	Credit Suisse International		SALE	02/04/2009			2,648,729		2,648,729			64,404
INT RATE SWAP - 3M LIBOR	15,000,000	10/07/2018	4.27%	10/03/2008	Credit Suisse International		SALE	03/17/2009			1,278,820		1,278,820			147,115
INT RATE SWAP - 3M LIBOR	10,000,000	10/07/2018	4.27%	10/03/2008	Credit Suisse International		SALE	03/20/2009			1,121,924		1,121,924			
INT RATE SWAP - 3M LIBOR	25,000,000	10/07/2018	4.27%	10/03/2008	Credit Suisse International		SALE	03/09/2009			4,205,527		4,205,527			127,332
INT RATE SWAP - 3M LIBOR	50,000,000	10/09/2018	4.11%	10/07/2008	Credit Suisse International		SALE	03/20/2009			4,987,201		4,987,201			275,882
INT RATE SWAP - 3M LIBOR	50,000,000	10/09/2018	4.11%	10/07/2008	Credit Suisse International		SALE	03/09/2009			1,871,087		1,871,087			226,997
INT RATE SWAP - 3M LIBOR	36,000,000	10/10/2018	4.24%	10/08/2008	Credit Suisse International		SALE	02/03/2009			3,664,890		3,664,890			61,909
INT RATE SWAP - 3M LIBOR	25,000,000	10/14/2018	4.43%	10/10/2008	HSBC Bank USA, NA		SALE	09/24/2009			1,873,329		1,873,329			600,549
INT RATE SWAP - 3M LIBOR	15,000,000	10/28/2018	4.09%	10/24/2008	BNP Paribas		SALE	04/08/2009			1,329,594		1,329,594			98,486
INT RATE SWAP - 3M LIBOR	25,000,000	10/29/2018	4.10%	10/27/2008	BNP Paribas		SALE	04/08/2009			2,237,895		2,237,895			163,376
INT RATE SWAP - 3M LIBOR	25,000,000	11/04/2018	4.31%	10/31/2008	BNP Paribas		SALE	06/05/2009			220,649		220,649			302,474
INT RATE SWAP - 3M LIBOR	60,000,000	01/13/2019	0.51%	01/09/2009	BNP Paribas		SALE	09/21/2009			5,284,842		5,284,842			(634,179)
INT RATE SWAP - 3M LIBOR	60,000,000	02/13/2019	-0.92%	02/11/2009	BNP Paribas		SALE	06/03/2009			(4,169,867)		(4,169,867)			347,231
INT RATE SWAP - 3M LIBOR	60,000,000	05/06/2019	-3.33%	05/04/2009	BNP Paribas		SALE	05/14/2009			(648,638)		(648,638)			(46,362)
INT RATE SWAP - 3M LIBOR	25,000,000	05/28/2019	0.37%	05/26/2009	HSBC Bank USA, NA		SALE	09/23/2009			87,488		87,488			(244,082)
INT RATE SWAP - 3M LIBOR	35,000,000	06/02/2019	3.79%	05/29/2009	HSBC Bank USA, NA		SALE	09/17/2009			615,314		615,314			335,988
INT RATE SWAP - 3M LIBOR	120,000,000	06/03/2019	4.00%	06/01/2009	HSBC Bank USA, NA		SALE	09/24/2009			4,639,107		4,639,107			1,305,177
INT RATE SWAP - 3M LIBOR	5,000,000	06/19/2019	3.78%	06/17/2009	HSBC Bank USA, NA		SALE	09/24/2009			100,052		100,052			43,741
INT RATE SWAP - 3M LIBOR	10,000,000	07/08/2019	-3.73%	07/06/2009	BNP Paribas		SALE	08/18/2009			(20,001)		(20,001)			(36,999)
INT RATE SWAP - 3M LIBOR	12,000,000	07/09/2019	0.54%	07/07/2009	BNP Paribas		SALE	08/18/2009			7,110		7,110			(43,110)
INT RATE SWAP - 3M LIBOR	25,000,000	07/30/2019	-3.90%	07/28/2009	BNP Paribas		SALE	08/18/2009			(397,963)		(397,963)			(47,037)

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
INT RATE SWAP - 3M LIBOR	62,000,000	08/05/2019	-3.90%	08/03/2009	BNP Paribas		SALE	11/18/2009			(2,551,935)		(2,551,935)			(623,298)
INT RATE SWAP - 3M LIBOR	19,000,000	08/14/2019	-3.98%	08/13/2009	Credit Suisse International		SALE	09/15/2009			(550,601)		(550,601)			(61,399)
INT RATE SWAP - 3M LIBOR	33,000,000	08/17/2019	-3.81%	08/13/2009	HSBC Bank USA, NA		SALE	11/03/2009			(687,673)		(687,673)			(240,327)
INT RATE SWAP - 3M LIBOR	11,000,000	08/26/2019	-3.79%	08/24/2009	BNP Paribas		SALE	10/01/2009			(415,564)		(415,564)			(40,436)
INT RATE SWAP - 3M LIBOR	35,000,000	09/01/2019	-3.68%	08/27/2009	Credit Suisse International		SALE	09/15/2009			(67,996)		(67,996)			(52,004)
INT RATE SWAP - 3M LIBOR	53,000,000	09/10/2019	3.66%	09/08/2009	Credit Suisse International		SALE	09/08/2009			33,750		33,750			
INT RATE SWAP - 3M LIBOR	15,000,000	03/12/2028	-4.89%	03/10/2008	Barclays Bank PLC		SALE	11/17/2009			(1,785,690)		(1,785,690)			(502,978)
INT RATE SWAP - 3M LIBOR	20,000,000	04/01/2028	4.67%	03/28/2008	Credit Suisse International		SALE	03/27/2009			3,978,476		3,978,476			290,149
INT RATE SWAP - 3M LIBOR	10,000,000	04/01/2028	4.67%	03/28/2008	Credit Suisse International		SALE	05/20/2009			1,210,993		1,210,993			(2,806,918)
INT RATE SWAP - 3M LIBOR	15,000,000	04/14/2028	4.57%	04/10/2008	Credit Suisse International		SALE	05/20/2009			1,645,525		1,645,525			181,080
INT RATE SWAP - 3M LIBOR	6,000,000	05/06/2028	4.71%	05/01/2008	HSBC Bank USA, NA		SALE	09/24/2009			574,297		574,297			155,558
INT RATE SWAP - 3M LIBOR	12,000,000	06/03/2028	5.04%	05/30/2008	Credit Suisse International		SALE	05/20/2009			2,089,966		2,089,966			157,882
INT RATE SWAP - 3M LIBOR	17,000,000	06/13/2028	5.10%	06/11/2008	Credit Suisse International		SALE	05/22/2009			2,598,897		2,598,897			235,670
INT RATE SWAP - 3M LIBOR	12,000,000	06/17/2028	5.12%	06/13/2008	Credit Suisse International		SALE	07/27/2009			1,136,935		1,136,935			1,273,606
INT RATE SWAP - 3M LIBOR	38,000,000	06/17/2028	5.12%	06/13/2008	Credit Suisse International		SALE	09/08/2009			5,306,642		5,306,642			
INT RATE SWAP - 3M LIBOR	20,000,000	06/17/2028	5.12%	06/13/2008	Credit Suisse International		SALE	06/23/2009			2,154,979		2,154,979			817,928
INT RATE SWAP - 3M LIBOR	23,000,000	06/17/2028	5.12%	06/13/2008	Credit Suisse International		SALE	07/21/2009			2,601,394		2,601,394			
INT RATE SWAP - 3M LIBOR	47,000,000	06/23/2028	5.12%	06/19/2008	HSBC Bank USA, NA		SALE	09/24/2009			7,125,961		7,125,961			1,404,513
INT RATE SWAP - 3M LIBOR	3,000,000	06/24/2028	5.07%	06/20/2008	HSBC Bank USA, NA		SALE	09/24/2009			431,498		431,498			88,570
INT RATE SWAP - 3M LIBOR	35,000,000	06/26/2028	5.04%	06/24/2008	Credit Suisse International		SALE	02/04/2009			7,914,066		7,914,066			120,011
INT RATE SWAP - 3M LIBOR	25,000,000	06/27/2028	5.11%	06/25/2008	Credit Suisse International		SALE	02/10/2009			6,093,245		6,093,245			102,714
INT RATE SWAP - 3M LIBOR	9,800,000	08/04/2028	4.97%	07/31/2008	HSBC Bank USA, NA		SALE	09/24/2009			1,276,806		1,276,806			270,557
INT RATE SWAP - 3M LIBOR	4,200,000	08/04/2028	4.97%	07/31/2008	HSBC Bank USA, NA		SALE	09/24/2009			546,630		546,630			115,953
INT RATE SWAP - 3M LIBOR	16,000,000	08/12/2028	5.01%	08/08/2008	HSBC Bank USA, NA		SALE	09/24/2009			2,188,256		2,188,256			456,884
INT RATE SWAP - 3M LIBOR	35,000,000	08/27/2028	4.79%	08/25/2008	Credit Suisse International		SALE	03/09/2009			7,149,527		7,149,527			190,608
INT RATE SWAP - 3M LIBOR	24,000,000	09/04/2028	4.76%	09/02/2008	HSBC Bank USA, NA		SALE	09/24/2009			2,480,052		2,480,052			634,243
INT RATE SWAP - 3M LIBOR	29,000,000	09/10/2028	-4.65%	09/08/2008	Merrill Lynch Capital Services		SALE	08/18/2009			(2,158,230)		(2,158,230)			(831,280)
INT RATE SWAP - 3M LIBOR	9,000,000	09/10/2028	-4.65%	09/08/2008	HSBC Bank USA, NA		SALE	09/24/2009			(787,530)		(787,530)			
INT RATE SWAP - 3M LIBOR	39,000,000	09/12/2028	-4.53%	09/10/2008	HSBC Bank USA, NA		SALE	09/24/2009			(2,801,422)		(2,801,422)			(949,598)
INT RATE SWAP - 3M LIBOR	39,000,000	09/18/2028	4.29%	09/16/2008	Credit Suisse International		SALE	04/03/2009			5,415,157		5,415,157			265,173
INT RATE SWAP - 3M LIBOR	20,000,000	09/23/2028	4.66%	09/19/2008	HSBC Bank USA, NA		SALE	09/24/2009			1,824,914		1,824,914			529,061
INT RATE SWAP - 3M LIBOR	18,000,000	09/23/2028	4.66%	09/19/2008	HSBC Bank USA, NA		SALE	09/24/2009			1,642,423		1,642,423			476,155
INT RATE SWAP - 3M LIBOR	16,000,000	09/29/2028	4.79%	09/25/2008	Credit Suisse International		SALE	04/30/2009			2,626,856		2,626,856			185,072
INT RATE SWAP - 3M LIBOR	7,500,000	10/10/2028	4.26%	10/08/2008	Credit Suisse International		SALE	04/13/2009			881,346		881,346			56,399
INT RATE SWAP - 3M LIBOR	7,500,000	10/10/2028	4.26%	10/08/2008	Credit Suisse International		SALE	04/30/2009			661,345		661,345			68,754
INT RATE SWAP - 3M LIBOR	16,000,000	10/20/2028	-1.11%	10/16/2008	BNP Paribas		SALE	06/05/2009			(182,150)		(182,150)			203,644
INT RATE SWAP - 3M LIBOR	15,000,000	10/29/2028	4.04%	10/27/2008	Credit Suisse International		SALE	04/13/2009			1,308,418		1,308,418			96,424
INT RATE SWAP - 3M LIBOR	15,000,000	10/30/2028	4.18%	10/28/2008	BNP Paribas		SALE	10/20/2009			452,806		452,806			364,010
INT RATE SWAP - 3M LIBOR	40,000,000	11/12/2028	-4.26%	11/07/2008	BNP Paribas		SALE	05/14/2009			(3,747,817)		(3,747,817)			(417,847)
INT RATE SWAP - 3M LIBOR	40,000,000	11/17/2028	4.13%	11/13/2008	HSBC Bank USA, NA		SALE	09/24/2009			692,753		692,753			881,609
INT RATE SWAP - 3M LIBOR	20,000,000	01/26/2029	-0.50%	01/22/2009	HSBC Bank USA, NA		SALE	09/09/2009			(2,872,171)		(2,872,171)			257,063
INT RATE SWAP - 3M LIBOR	25,000,000	05/29/2029	-4.20%	05/27/2009	HSBC Bank USA, NA		SALE	09/14/2009			(795,545)		(795,545)			(263,878)
INT RATE SWAP - 3M LIBOR	4,000,000	06/02/2029	4.13%	05/29/2009	HSBC Bank USA, NA		SALE	09/09/2009			4,931		4,931			402,383
INT RATE SWAP - 3M LIBOR	32,000,000	06/02/2029	4.13%	05/29/2009	HSBC Bank USA, NA		SALE	09/24/2009			540,119		540,119			
INT RATE SWAP - 3M LIBOR	15,000,000	10/20/2029	-4.13%	10/16/2009	Credit Suisse International		SALE	11/17/2009			(228,647)		(228,647)			(46,353)
INT RATE SWAP - 3M LIBOR	15,000,000	11/09/2029	-4.23%	11/05/2009	BNP Paribas		SALE	11/17/2009			(392,522)		(392,522)			(16,478)
INT RATE SWAP - 3M LIBOR	21,000,000	05/14/2033	4.81%	05/12/2008	HSBC Bank USA, NA		SALE	09/24/2009			2,477,061		2,477,061			568,515
INT RATE SWAP - 3M LIBOR	20,000,000	06/17/2038	5.17%	06/13/2008	Credit Suisse International		SALE	03/12/2009			7,036,796		7,036,796			138,571
INT RATE SWAP - 3M LIBOR	10,000,000	06/17/2038	5.17%	06/13/2008	Credit Suisse International		SALE	03/11/2009			3,521,149		3,521,149			144,236
INT RATE SWAP - 3M LIBOR	10,000,000	06/17/2038	5.17%	06/13/2008	Credit Suisse International		SALE	03/20/2009			3,398,202		3,398,202			
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/2038	4.61%	09/30/2008	Credit Suisse International		SALE	03/11/2009			2,471,957		2,471,957			63,072
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/2038	4.61%	09/30/2008	Credit Suisse International		SALE	03/11/2009			2,471,957		2,471,957			63,072
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/2038	4.61%	09/30/2008	Credit Suisse International		SALE	03/11/2009			2,471,957		2,471,957			63,072
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/2038	4.61%	09/30/2008	Credit Suisse International		SALE	03/11/2009			2,471,957		2,471,957			63,072
INT RATE SWAP - 3M LIBOR	13,000,000	10/07/2038	4.47%	10/03/2008	Credit Suisse International		SALE	03/10/2009			2,617,791		2,617,791			72,305
INT RATE SWAP - 3M LIBOR	15,000,000	10/08/2038	4.32%	10/06/2008	Credit Suisse International		SALE	03/10/2009			2,659,685		2,659,685			78,320
INT RATE SWAP - 3M LIBOR	15,000,000	10/08/2038	4.32%	10/06/2008	Credit Suisse International		SALE	03/10/2009			2,659,685		2,659,685			78,320
INT RATE SWAP - 3M LIBOR	9,000,000	10/20/2038	4.42%	10/16/2008	Credit Suisse International		SALE	01/13/2009			2,916,504		2,916,504			(289)
INT RATE SWAP - 3M LIBOR	9,000,000	10/20/2038	4.42%	10/16/2008	Credit Suisse International		SALE	01/13/2009			2,916,504		2,916,504			(289)
INT RATE SWAP - 3M LIBOR	5,000,000	10/29/2038	3.96%	10/27/2008	BNP Paribas		SALE	04/08/2009			489,645		489,645			26,576
INT RATE SWAP - 3M LIBOR	40,000,000	12/18/2038	-0.29%	12/16/2008	HSBC Bank USA, NA		SALE	09/24/2009			(10,481,530)		(10,481,530)			409,687
INT RATE SWAP - 3M LIBOR	36,000,000	12/29/2038	1.23%	12/24/2008	BNP Paribas		SALE	06/05/2009			10,598,937		10,598,937			(214,455)
INT RATE SWAP - 3M LIBOR	10,000,000	12/29/2038	0.60%	12/24/2008	BNP Paribas		SALE	08/24/2009			2,623,380		2,623,380			(100,889)

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
INT RATE SWAP - 3M LIBOR	12,000,000	12/30/2038	0.60%	12/24/2008	BNP Paribas		SALE	09/21/2009			2,958,117		2,958,117			429,244
INT RATE SWAP - 3M LIBOR	20,000,000	12/30/2038	1.47%	12/24/2008	Merrill Lynch Capital Services		SALE	01/06/2009			1,173,347		1,144,778			(4,890)
INT RATE SWAP - 3M LIBOR	30,000,000	02/03/2039	-1.02%	01/30/2009	BNP Paribas		SALE	05/20/2009			(2,452,410)		(2,452,410)			200,600
0799999. Subtotal - Swaps - Other							XXX	XXX		XXX	228,377,689		228,377,689			(135,394,921)
0899999. Subtotal - Swaps							XXX	XXX		XXX	228,377,689		228,377,689			(135,394,921)
1299999. Subtotal - Forwards							XXX	XXX		XXX						
2599999. Subtotal - Hedging							XXX	XXX		XXX						
2799999. Subtotal - Other							XXX	XXX		XXX	228,377,689		228,377,689			(135,394,921)
9999999 - Totals							XXX	XXX		XXX	228,377,689		228,377,689			(135,394,921)

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
EURO FX CURRENCY FUTURES	25	03/15/2010	4,501,655	4,479,375	(22,280)		CME		(22,280)			75,000
S&P500 FUTURES	954	03/18/2010	261,880,164	264,901,950	3,021,786		CME		3,021,786			21,465,000
0399999. Subtotal - Long Futures - Other			266,381,819	269,381,325	2,999,506	XXX	XXX		2,999,506			21,540,000
0499999. Subtotal - Long Futures			266,381,819	269,381,325	2,999,506	XXX	XXX		2,999,506			21,540,000
S&P500 EMINI FUTURES	27	03/19/2010	1,489,321	1,499,445	(10,124)		CME		(10,124)			121,500
S&P500 FUTURES	133	03/18/2010	34,183,119	36,930,775	(2,747,656)		CME		(2,747,656)			2,992,500
JPY/USD CURRENCY FUTURES	277	03/15/2010	39,260,297	37,187,250	2,073,047		CME		2,073,047			831,000
NIKKEI 225 FUTURES	1,059	03/11/2010	61,439,478	60,398,049	1,041,429		CME		1,041,429			5,689,266
RUSSELL 2000 MINI FUTURES	3,509	03/19/2010	209,777,608	218,926,510	(9,148,902)		NYF-ICE		(9,148,902)			14,036,000
DJ EURO STOXX 50 FUTURES	717	03/19/2010	61,569,522	30,503,127	31,066,397		EUX		31,066,397			2,868,817
0799999. Subtotal - Short Futures - Other			407,719,345	385,445,156	22,274,191	XXX	XXX		22,274,191			26,539,083
0899999. Subtotal - Short Futures			407,719,345	385,445,156	22,274,191	XXX	XXX		22,274,191			26,539,083
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging						XXX	XXX					
2799999. Subtotal - Other			674,101,164	654,826,481	25,273,697	XXX	XXX		25,273,697			48,079,083
9999999 - Totals			674,101,164	654,826,481	25,273,697	XXX	XXX		25,273,697			48,079,083

SCHEDULE DB - PART D - SECTION 2

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
EURO FX CURRENCY FUTURES	30	03/15/2010	5,429,125	12/29/2009	CME	
EURO FX CURRENCY FUTURES	470	06/15/2009	82,741,000	06/05/2009	CME	
EURO FX CURRENCY FUTURES	1,319	09/14/2009	232,539,404	08/24/2009	CME	
EURO FX CURRENCY FUTURES	1,094	12/14/2009	199,318,659	09/08/2009	CME	
90 DAY EURO$ FUTURES	1,600	03/15/2010	395,800,000	07/01/2009	CME	
90 DAY EURO$ FUTURES	400	12/13/2010	98,570,000	11/06/2009	CME	
S&P500 EMINI FUTURES	12,451	03/19/2009	445,344,716	03/10/2009	CME	
S&P500 EMINI FUTURES	24,970	06/19/2009	1,007,634,886	03/11/2009	CME	
S&P500 EMINI FUTURES	11,445	09/19/2009	552,042,288	06/09/2009	CME	
S&P500 EMINI FUTURES	7,264	12/18/2009	383,188,570	09/04/2009	CME	
JPY/USD CURRENCY FUTURES	20	03/15/2010	2,764,713	12/04/2009	CME	
JPY/USD CURRENCY FUTURES	388	06/15/2009	50,519,487	05/19/2009	CME	
JPY/USD CURRENCY FUTURES	1,012	09/14/2009	131,711,087	06/09/2009	CME	
JPY/USD CURRENCY FUTURES	900	12/14/2009	123,002,025	09/08/2009	CME	
NIKKEI 225 FUTURES	40	03/12/2009	1,688,732	02/09/2009	CME	
NIKKEI 225 FUTURES	3,789	06/11/2009	158,195,770	03/11/2009	CME	
NIKKEI 225 FUTURES	2,803	09/10/2009	143,373,428	06/09/2009	CME	
NIKKEI 225 FUTURES	1,409	12/10/2009	78,841,874	09/08/2009	CME	
RUSSELL 2000 MINI FUTURES	4,607	06/19/2009	221,785,295	06/02/2009	NYF-ICE	
RUSSELL 2000 MINI FUTURES	3,501	09/19/2009	189,150,011	07/21/2009	NYF-ICE	
RUSSELL 2000 MINI FUTURES	2,238	12/18/2009	134,774,990	09/15/2009	NYF-ICE	
S&P500 FUTURES	821	03/18/2010	227,694,213	12/14/2009	CME	
S&P500 FUTURES	4,101	03/19/2009	862,621,692	01/02/2009	CME	
S&P500 FUTURES	1,529	09/17/2009	384,805,362	07/30/2009	CME	
S&P500 FUTURES	2,671	12/17/2009	712,247,127	09/10/2009	CME	
CBOE VIX FUTURES	400	07/21/2009	9,989,650	07/17/2009	CBF-CBOE	
DJ EURO STOXX 50 FUTURES	548	03/20/2009	13,936,275	02/09/2009	EUX	
DJ EURO STOXX 50 FUTURES	8,627	06/19/2009	252,548,430	03/16/2009	EUX	
DJ EURO STOXX 50 FUTURES	8,790	09/18/2009	309,874,505	06/10/2009	EUX	
DJ EURO STOXX 50 FUTURES	10,750	12/18/2009	444,086,934	09/08/2009	EUX	
0399999. Subtotal - Long Futures - Other			7,856,220,248	XXX	XXX	
0499999. Subtotal - Long Futures			7,856,220,248	XXX	XXX	
EURO FX CURRENCY FUTURES	637	03/15/2010	119,877,275	12/04/2009	CME	
EURO FX CURRENCY FUTURES	213	06/15/2009	34,361,906	03/04/2009	CME	
EURO FX CURRENCY FUTURES	52	09/14/2009	9,048,000	07/13/2009	CME	
EURO FX CURRENCY FUTURES	1,047	12/14/2009	193,770,337	10/08/2009	CME	
S&P500 EMINI FUTURES	27	03/19/2010	1,489,388	12/14/2009	CME	
S&P500 EMINI FUTURES	765	03/19/2009	26,497,188	01/07/2009	CME	
S&P500 EMINI FUTURES	37,855	06/19/2009	1,424,121,993	03/11/2009	CME	
S&P500 EMINI FUTURES	594	09/19/2009	27,225,218	06/09/2009	CME	
S&P500 EMINI FUTURES	260	12/18/2009	14,064,287	09/10/2009	CME	
JPY/USD CURRENCY FUTURES	649	03/15/2010	92,008,619	12/04/2009	CME	
JPY/USD CURRENCY FUTURES	140	06/15/2009	17,648,213	04/17/2009	CME	
JPY/USD CURRENCY FUTURES	1,104	12/14/2009	154,091,588	10/08/2009	CME	
NIKKEI 225 FUTURES	1,409	03/11/2010	77,731,074	12/04/2009	CME	
NIKKEI 225 FUTURES	1,975	03/12/2009	78,378,941	01/28/2009	CME	
NIKKEI 225 FUTURES	1,910	06/11/2009	73,377,908	03/11/2009	CME	
NIKKEI 225 FUTURES	2,974	12/10/2009	164,543,392	10/02/2009	CME	
RUSSELL 2000 MINI FUTURES	2,762	03/20/2009	121,688,760	01/22/2009	NYF-ICE	
RUSSELL 2000 MINI FUTURES	4,017	03/19/2010	240,156,345	12/14/2009	NYF-ICE	
RUSSELL 2000 MINI FUTURES	10,964	06/19/2009	447,299,658	03/16/2009	NYF-ICE	
RUSSELL 2000 MINI FUTURES	6,020	09/19/2009	311,447,350	06/09/2009	NYF-ICE	
RUSSELL 2000 MINI FUTURES	4,776	12/18/2009	277,050,720	09/10/2009	NYF-ICE	
S&P500 FUTURES	9,700	03/19/2009	1,842,171,435	02/02/2009	CME	
S&P500 FUTURES	4,316	06/18/2009	870,447,412	03/13/2009	CME	
S&P500 FUTURES	1,271	09/17/2009	293,813,282	06/09/2009	CME	
DJ EURO STOXX 50 FUTURES	1,027	03/19/2010	43,154,278	12/14/2009	EUX	
DJ EURO STOXX 50 FUTURES	4,398	03/20/2009	119,972,375	01/28/2009	EUX	
DJ EURO STOXX 50 FUTURES	2,065	06/19/2009	59,689,874	03/24/2009	EUX	
DJ EURO STOXX 50 FUTURES	2,065	09/18/2009	72,625,554	06/10/2009	EUX	
DJ EURO STOXX 50 FUTURES	2,065	12/18/2009	82,799,942	09/08/2009	EUX	
0799999. Subtotal - Short Futures - Other			7,290,552,312	XXX	XXX	
0899999. Subtotal - Short Futures			7,290,552,312	XXX	XXX	
2099999. Subtotal - Insurance Futures Call Options				XXX	XXX	

SCHEDULE DB - PART D - SECTION 2

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
2499999. Subtotal - Insurance Futures Put Options				XXX	XXX	
2599999. Subtotal - Hedging				XXX	XXX	
2799999. Subtotal - Other			15,146,772,560	XXX	XXX	
9999999 - Totals			15,146,772,560	XXX	XXX	

SCHEDULE DB - PART D - SECTION 3

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Termination Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Net Reduction to Cash Deposits	10 Termination Date	Variation Margin Information		
										11 Gain (Loss) Recognized	12 Gain (Loss) Used to Adjust Basis of Hedged Item	13 Gain (Loss) Deferred
EURO FX CURRENCY FUTURES	5	03/15/2010	927,563	942,781	15,219	12/04/2009	CME		12/04/2009	15,219		
EURO FX CURRENCY FUTURES	470	06/15/2009	82,741,000	81,609,625	(1,131,375)	06/05/2009	CME		06/09/2009	(1,131,375)		
EURO FX CURRENCY FUTURES	1,319	09/14/2009	232,539,404	234,875,063	2,335,659	08/24/2009	CME		09/08/2009	2,335,659		
EURO FX CURRENCY FUTURES	1,094	12/14/2009	199,318,659	200,471,487	1,152,828	09/08/2009	CME		10/08/2009	1,152,828		
90 DAY EURO$ FUTURES	1,600	03/15/2010	395,800,000	395,880,000	80,000	07/01/2009	CME		07/30/2009	80,000		
90 DAY EURO$ FUTURES	400	12/13/2010	98,570,000	98,645,000	75,000	11/06/2009	CME		11/13/2009	75,000		
S&P500 EMINI FUTURES	12,466	03/19/2009	446,019,940	446,423,428	403,488	12/31/2008	CME		03/17/2009	403,488		
S&P500 EMINI FUTURES	24,970	06/19/2009	1,007,634,886	1,018,908,880	11,273,994	03/11/2009	CME		06/09/2009	11,273,994		
S&P500 EMINI FUTURES	11,445	09/19/2009	552,042,288	559,675,358	7,633,070	06/09/2009	CME		09/10/2009	7,633,070		
S&P500 EMINI FUTURES	7,264	12/18/2009	383,188,570	389,419,575	6,231,005	09/04/2009	CME		12/01/2009	6,231,005		
JPY/USD CURRENCY FUTURES	20	03/15/2010	2,764,713	2,835,875	71,163	12/04/2009	CME		12/04/2009	71,163		
JPY/USD CURRENCY FUTURES	388	06/15/2009	50,519,487	49,300,250	(1,219,237)	05/19/2009	CME		06/09/2009	(1,219,237)		
JPY/USD CURRENCY FUTURES	1,012	09/14/2009	131,711,087	136,124,061	4,412,974	06/09/2009	CME		09/08/2009	4,412,974		
JPY/USD CURRENCY FUTURES	900	12/14/2009	123,002,025	124,815,488	1,813,463	09/08/2009	CME		10/08/2009	1,813,463		
NIKKEI 225 FUTURES	40	03/12/2009	1,688,732	1,545,356	(143,377)	02/09/2009	CME		02/25/2009	(143,377)		
NIKKEI 225 FUTURES	3,789	06/11/2009	158,195,770	166,180,176	7,984,406	03/11/2009	CME		06/09/2009	7,984,406		
NIKKEI 225 FUTURES	2,803	09/10/2009	143,373,428	146,928,931	3,555,503	06/09/2009	CME		09/08/2009	3,555,503		
NIKKEI 225 FUTURES	1,409	12/10/2009	78,841,874	78,942,526	100,651	09/08/2009	CME		10/21/2009	100,651		
RUSSELL 2000 MINI FUTURES	4,607	06/19/2009	221,785,295	229,205,683	7,420,389	06/02/2009	NYF-ICE		06/09/2009	7,420,389		
RUSSELL 2000 MINI FUTURES	3,501	09/19/2009	189,150,011	195,830,836	6,680,825	07/21/2009	NYF-ICE		09/22/2009	6,680,825		
RUSSELL 2000 MINI FUTURES	2,238	12/18/2009	134,774,990	133,627,419	(1,147,571)	09/15/2009	NYF-ICE		12/14/2009	(1,147,571)		
S&P500 FUTURES	4,101	03/19/2009	862,621,692	828,334,974	(34,286,718)	01/02/2009	CME		03/17/2009	(34,286,718)		
S&P500 FUTURES	1,529	09/17/2009	384,805,362	395,133,408	10,328,045	07/30/2009	CME		09/18/2009	10,328,045		
S&P500 FUTURES	2,671	12/17/2009	712,247,127	719,199,200	6,952,073	09/10/2009	CME		12/14/2009	6,952,073		
CBOE VIX FUTURES	400	07/21/2009	9,989,650	9,391,996	(597,654)	07/17/2009	CBF-CBOE		07/23/2009	(597,654)		
DJ EURO STOXX 50 FUTURES	548	03/20/2009	13,936,275	13,904,222	(32,053)	02/09/2009	EUX		02/25/2009	(32,053)		
DJ EURO STOXX 50 FUTURES	8,627	06/19/2009	252,548,430	286,453,859	33,905,429	03/16/2009	EUX		06/10/2009	33,905,429		
DJ EURO STOXX 50 FUTURES	8,790	09/18/2009	309,874,505	334,336,437	24,461,932	06/10/2009	EUX		09/08/2009	24,461,932		
DJ EURO STOXX 50 FUTURES	10,750	12/18/2009	444,086,934	452,626,562	8,539,629	09/08/2009	EUX		12/14/2009	8,539,629		
0399999. Subtotal - Long Futures - Other			7,624,699,697	7,731,568,456	106,868,760	XXX	XXX		XXX	106,868,760		
0499999. Subtotal - Long Futures			7,624,699,697	7,731,568,456	106,868,760	XXX	XXX		XXX	106,868,760		
EURO FX CURRENCY FUTURES	637	03/15/2010	119,877,275	114,999,525	4,877,750	12/04/2009	CME		12/29/2009	4,877,750		
EURO FX CURRENCY FUTURES	213	06/15/2009	34,361,906	36,156,750	(1,794,844)	03/04/2009	CME		05/15/2009	(1,794,844)		
EURO FX CURRENCY FUTURES	52	09/14/2009	9,048,000	9,170,850	(122,850)	07/13/2009	CME		07/15/2009	(122,850)		
EURO FX CURRENCY FUTURES	1,047	12/14/2009	193,770,337	196,392,272	(2,621,935)	10/08/2009	CME		12/04/2009	(2,621,935)		
S&P500 EMINI FUTURES	775	03/19/2009	26,929,789	27,533,709	(603,921)	12/24/2008	CME		03/10/2009	(603,921)		
S&P500 EMINI FUTURES	37,855	06/19/2009	1,424,121,993	1,467,458,556	(43,336,563)	03/11/2009	CME		06/09/2009	(43,336,563)		
S&P500 EMINI FUTURES	594	09/19/2009	27,225,218	26,801,100	424,118	06/09/2009	CME		09/10/2009	424,118		
S&P500 EMINI FUTURES	260	12/18/2009	14,064,287	14,064,105	182	09/10/2009	CME		12/14/2009	182		
JPY/USD CURRENCY FUTURES	372	03/15/2010	52,748,322	51,177,137	1,571,184	12/04/2009	CME		12/31/2009	1,571,184		
JPY/USD CURRENCY FUTURES	140	06/15/2009	17,648,213	18,410,000	(761,787)	04/17/2009	CME		05/15/2009	(761,787)		
JPY/USD CURRENCY FUTURES	1,104	12/14/2009	154,091,588	154,760,950	(669,362)	10/08/2009	CME		12/04/2009	(669,362)		
NIKKEI 225 FUTURES	350	03/11/2010	16,291,596	19,743,170	(3,451,574)	12/04/2009	CME		12/22/2009	(3,451,574)		
NIKKEI 225 FUTURES	1,975	03/12/2009	78,378,941	78,151,829	227,112	01/28/2009	CME		03/11/2009	227,112		
NIKKEI 225 FUTURES	1,910	06/11/2009	73,377,908	80,809,294	(7,431,386)	03/11/2009	CME		04/30/2009	(7,431,386)		

SCHEDULE DB - PART D - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
										11	12	13
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	Gain (Loss) Recognized	Gain (Loss) Used to Adjust Basis of Hedged Item	Gain (Loss) Deferred
NIKKEI 225 FUTURES	2,974	12/10/2009	164,543,392	164,234,670	308,722	10/02/2009	CME		12/04/2009	308,722		
RUSSELL 2000 MINI FUTURES	9,052	03/20/2009	403,465,916	367,393,977	36,071,939	12/12/2008	NYF-ICE		03/17/2009	36,071,939		
RUSSELL 2000 MINI FUTURES	508	03/19/2010	30,378,737	31,803,090	(1,424,353)	12/14/2009	NYF-ICE		12/28/2009	(1,424,353)		
RUSSELL 2000 MINI FUTURES	10,964	06/19/2009	447,299,658	537,365,293	(90,065,634)	03/16/2009	NYF-ICE		06/09/2009	(90,065,634)		
RUSSELL 2000 MINI FUTURES	6,020	09/19/2009	311,447,350	346,945,447	(35,498,097)	06/09/2009	NYF-ICE		09/22/2009	(35,498,097)		
RUSSELL 2000 MINI FUTURES	4,776	12/18/2009	277,050,720	286,259,829	(9,209,109)	09/10/2009	NYF-ICE		12/14/2009	(9,209,109)		
S&P500 FUTURES	10,718	03/19/2009	2,064,491,998	2,046,663,389	17,828,609	12/22/2008	CME		03/17/2009	17,828,609		
S&P500 FUTURES	4,316	06/18/2009	870,447,412	959,052,196	(88,604,784)	03/13/2009	CME		06/09/2009	(88,604,784)		
S&P500 FUTURES	1,271	09/17/2009	293,813,282	312,529,407	(18,716,125)	06/09/2009	CME		09/18/2009	(18,716,125)		
DJ EURO STOXX 50 FUTURES	310	03/19/2010	(18,415,244)	13,030,711	(31,445,954)	12/14/2009	EUX		12/22/2009	(31,445,954)		
DJ EURO STOXX 50 FUTURES	4,398	03/20/2009	119,972,375	138,976,611	(19,004,236)	01/28/2009	EUX		03/16/2009	(19,004,236)		
DJ EURO STOXX 50 FUTURES	2,065	06/19/2009	59,689,874	72,769,939	(13,080,065)	03/24/2009	EUX		06/10/2009	(13,080,065)		
DJ EURO STOXX 50 FUTURES	2,065	09/18/2009	72,625,554	83,263,340	(10,637,786)	06/10/2009	EUX		09/08/2009	(10,637,786)		
DJ EURO STOXX 50 FUTURES	2,065	12/18/2009	82,799,942	86,817,938	(4,017,995)	09/08/2009	EUX		12/14/2009	(4,017,995)		
0799999. Subtotal - Short Futures - Other			7,421,546,339	7,742,735,084	(321,188,744)	XXX	XXX		XXX	(321,188,744)		
0899999. Subtotal - Short Futures			7,421,546,339	7,742,735,084	(321,188,744)	XXX	XXX		XXX	(321,188,744)		
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX		XXX			
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX		XXX			
2599999. Subtotal - Hedging						XXX	XXX		XXX			
2799999. Subtotal - Other			15,046,246,036	15,474,303,540	(214,319,984)	XXX	XXX		XXX	(214,319,984)		
9999999 - Totals			15,046,246,036	15,474,303,540	(214,319,984)	XXX	XXX		XXX	(214,319,984)		

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Statement Value			Fair Value			10	11
			4	5	6	7	8	9		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Fair Value of Acceptable Collateral	Contracts Statement Value >0	Contracts Statement Value <0	Exposure Net of Collateral	Contracts Fair Value >0	Contracts Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX								48,079,083	48,079,083
Barclay's Bank PLC	YES		40,912,096	(27,064,773)	13,847,323	40,912,096	(27,064,773)	13,847,323	9,195,118	9,195,118
BNP Paribas	YES		90,948,763	(175,547,685)		90,948,763	(175,547,685)		71,417,715	
Credit Suisse International	YES		70,116,438	(150,366,177)		70,116,438	(150,366,177)		22,273,622	
Goldman Sachs International	YES	9,532,000	123,641,846	(89,693,696)	24,416,149	123,641,846	(89,693,696)	24,416,149	5,224,933	5,224,933
HSBC Bank U.S.A., NA	YES		21,167,328	(120,826,251)		21,167,328	(120,826,251)		53,372,235	
IXIS Financial Products, Inc.	YES		303,339	(1)	303,338	303,339	(1)	303,338		
J.P. Morgan Chase Bank, N.A.	YES	92,091,027	156,989,144	(60,350,733)	4,547,384	156,989,144	(60,350,733)	4,547,384	782,645	782,645
Merrill Lynch Capital Services	YES	5,646,000	7,078,552		1,432,552	7,078,552		1,432,552	188,586	188,586
Merrill Lynch Financial Markets	YES		435,959		435,959	435,959		435,959		
Merrill Lynch International	YES		87,183,230	(106,910,421)		87,183,230	(106,910,421)			
Morgan Stanley Capital Services	YES		1,535,104	(2,432,477)		1,535,104	(2,432,477)		3,259,107	2,361,733
Morgan Stanley International	YES			(10,939,122)			(10,939,122)			
UBS AG	YES		77,431		77,431	77,431		77,431		
0299999. Total NAIC 1 Designation		107,269,027	600,389,230	(744,131,336)	45,060,136	600,389,230	(744,131,336)	45,060,136	165,713,961	17,753,015
0899999 - Totals		107,269,027	600,389,230	(744,131,336)	45,060,136	600,389,230	(744,131,336)	45,060,136	213,793,044	65,832,098

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 *
Wells Fargo ... Minneapolis, MN					306,577	XXX
Wells Fargo ... Minneapolis, MN					(59,814,761)	XXX
Wells Fargo ... Minneapolis, MN					1,041,957	XXX
Wells Fargo ... Minneapolis, MN					8,677,915	XXX
Boston Safe D&T Bank ... Boston, MA					(188,919)	XXX
Bank of America ... Chicago, IL					(2,473,930)	XXX
Wells Fargo ... Minneapolis, MN					(878,333)	XXX
Fleet Bank ... Hartford, CT					(16,917,120)	XXX
Wells Fargo ... Minneapolis, MN					51,673	XXX
Bank of America ... Chicago, IL					(979,698)	XXX
JP Morgan Chase Bank, NA ... Baton Rouge, LA					17,254,386	XXX
JP Morgan Chase Bank, NA ... Baton Rouge, LA					175,198,000	XXX
Wells Fargo ... Van Wert, OH					(1,290,420)	XXX
Wells Fargo ... Van Wert, OH					2,025,948	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			35,641	XXX
0199999. Totals - Open Depositories	XXX	XXX			122,048,916	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				XXX
0399999. Total Cash on Deposit	XXX	XXX			122,048,916	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			122,048,916	XXX

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

1. January	(104,423,710)	4. April	21,870,450	7. July	(71,302,200)	10. October	(88,928,294)
2. February	(77,181,937)	5. May	(113,274,248)	8. August	(99,740,518)	11. November	(61,575,213)
3. March	(33,919,438)	6. June	(118,841,128)	9. September	(69,468,676)	12. December	122,048,916

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
0399999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABCP - AMSTERDAM FUNDING CORP		12/14/2009	0.195	02/18/2010	84,977,931		
BNP PARIBAS FINANCE INC		12/31/2009	0.020	01/04/2010	24,499,959		
BARCLAYS US FUNDING CORP		12/11/2009	0.150	05/18/2010	49,989,999		
ABCP - BRYANT PARK FUNDING LLC		12/14/2009	0.170	01/12/2010	49,997,403		
ABCP - CHARIOT FUNDING LLC		12/14/2009	0.170	02/12/2010	49,990,082		
CITIGROUP FUNDING INC		12/14/2009	0.250	02/18/2010	49,983,331		
FPL FUELS INC		12/02/2009	0.200	01/22/2010	15,098,238		
ABCP - FALCON DTC PV		12/02/2009	0.160	01/06/2010	29,999,333		
ABCP - PARK AVENUE RECEIVABLES		12/14/2009	0.150	01/13/2010	49,997,500		
ABCP - SALISBURY RECEIVABLES		12/14/2009	0.180	01/19/2010	49,995,500		
ABCP - SHEFFIELD RECEIVABLES		12/14/2009	0.190	02/18/2010	99,974,664		
STRAIGHT-A FUNDING LLC		12/14/2009	0.180	03/10/2010	40,313,288		
STRAIGHT-A FUNDING LLC		11/16/2009	0.200	02/11/2010	10,731,554		
STRAIGHT-A FUNDING LLC		12/11/2009	0.170	02/18/2010	50,017,659		
ABCP - WINDMILL FUNDING CORP		12/14/2009	0.190	02/18/2010	49,987,332		
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					705,553,773		
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					705,553,773		
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					705,553,773		
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities							
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							
8399999. Total Bonds					705,553,773		
8699999 - Total Cash Equivalents					705,553,773		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Ins code 23-63-206			189,117	203,558
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Ins code 33-3-8 to 33-3-10			35,779	38,511
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Ins code 175-151			112,909	136,313
23. Michigan MI						
24. Minnesota MN	B	Ins code 60a-10	1,566,497	1,731,940		
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	Ins code 408:20			564,544	681,563
31. New Jersey NJ						
32. New Mexico NM	B	Ins code 59a-5-19			113,516	123,662
33. New York NY						
34. North Carolina NC	B	Ins code 58-5-10	1,429,631	1,559,711		
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	Ins code 38.2-1045			600,230	637,328
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 CN						
58. Aggregate Alien and Other OT	XXX	XXX			1,126,793	1,210,343
59. Subtotal	XXX	XXX	2,996,128	3,291,651	2,742,888	3,031,278
DETAILS OF WRITE-INS						
5801. UNITED STATES TREASURY NOTE 4 3/4% Due 5/15/2014 MN15	B	Collateral on Bank Loans			1,126,793	1,210,343
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			1,126,793	1,210,343

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