LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2008
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

Gumer Cruz Alvero Executive VP - Annuities	Walter Stanley Berman VP & Treasurer	Kent Michael Bergene VP - Affiliated Investments
Richard Norman Bush Senior VP - Corporate Tax	Patrick Howard Carey III VP - Fund Relations	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
President

Thomas Richard Moore
Secretary

David Kent Stewart
VP & Controller

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

Subscribed and sworn to before me this
23rd day of February, 2009

Renee A. Bobick
Notary Public - Minnesota
January 31, 2010

RENEE A. BOBICK
Notary Public
Minnesota
My Commission Expires January 31, 2010

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)	18,018,020,811	1,032,392	18,016,988,419	19,402,544,749
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	29,952,500		29,952,500	29,952,500
	2.2 Common stocks	457,042,389		457,042,389	276,281,587
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,541,540,526		2,541,540,526	2,680,158,416
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (45,407,966) , Schedule E - Part 1), cash equivalents ($ 2,598,456,734 , Schedule E - Part 2) and short-term investments ($ 428,305,952 , Schedule DA)	2,981,354,721		2,981,354,721	634,183,897
6.	Contract loans (including $ premium notes)	686,097,669	387,332	685,710,337	661,377,952
7.	Other invested assets (Schedule BA)	261,871,329		261,871,329	70,187,969
8.	Receivables for securities	2,589,069		2,589,069	122,633,172
9.	Aggregate write-ins for invested assets	2,393,461,247		2,393,461,247	318,398,344
10.	Subtotals, cash and invested assets (Lines 1 to 9)	27,371,930,261	1,419,724	27,370,510,537	24,195,718,586
11.	Title plants less $ charged off (for Title insurers only)				
12.	Investment income due and accrued	219,205,212		219,205,212	231,221,127
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	3,031,278		3,031,278	2,008,124
	13.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	10,027,186		10,027,186	10,299,752
	13.3 Accrued retrospective premiums				
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	2,778,409		2,778,409	7,713,141
	14.2 Funds held by or deposited with reinsured companies				
	14.3 Other amounts receivable under reinsurance contracts				135,060
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon	196,459,876		196,459,876	
16.2	Net deferred tax asset	502,476,426	318,342,833	184,133,593	78,798,281
17.	Guaranty funds receivable or on deposit	615,548		615,548	1,909,031
18.	Electronic data processing equipment and software	43,136,094	43,136,094		
19.	Furniture and equipment, including health care delivery assets ($)	11,389	11,389		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	20,672,496		20,672,496	17,659,175
22.	Health care ($) and other amounts receivable				
23.	Aggregate write-ins for other than invested assets	135,974,972	102,654	135,872,318	144,153,040
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	28,506,319,147	363,012,694	28,143,306,453	24,689,615,317
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	39,762,894,994		39,762,894,994	55,180,531,231
26.	Total (Lines 24 and 25)	68,269,214,141	363,012,694	67,906,201,447	79,870,146,548
	DETAILS OF WRITE-INS				
0901.	Derivative assets	2,393,461,247		2,393,461,247	318,398,344
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)	2,393,461,247		2,393,461,247	318,398,344
2301.	Bank-owned life insurance	88,522,834		88,522,834	85,025,715
2302.	Miscellaneous assets	26,374,754	102,654	26,272,100	39,569,179
2303.	Prepaid reinsurance	21,077,384		21,077,384	19,558,146
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	135,974,972	102,654	135,872,318	144,153,040

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 22,688,394,954 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	22,688,394,954	21,616,695,398
2.	Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including $ Modco Reserve)	1,930,910,167	1,769,744,000
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	99,204,383	108,414,393
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	38,174,177	30,359,870
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	5,151,843	5,176,973
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 $ 2,959,210 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	4,234,872	3,833,835
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	3,131,372	2,833,400
	9.3 Other amounts payable on reinsurance including $ assumed and $ 4,609,552 ceded	4,609,552	5,501,656
	9.4 Interest maintenance reserve (IMR, Line 6)	77,634,849	83,379,432
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,609,371 accident and health $ 72,954 and deposit-type contract funds $	1,682,325	1,093,049
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	30,919,047	86,953,585
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,915,998,072) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,964,768,725)	(2,444,859,308)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	2,031,262	1,726,162
15.1	Current federal and foreign income taxes including $ on realized capital gains (losses)		56,933,024
15.2	Net deferred tax liability		
16.	Unearned investment income	6,126,903	11,840,872
17.	Amounts withheld or retained by company as agent or trustee	3,772,718	4,957,555
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	82,181,977	26,193,259
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 $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve (AVR, Line 16, Col. 7)	179,613,323	182,363,860
	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	1,823,151,561	361,987,417
	24.9 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	638,982,742	1,576,897
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	25,655,139,302	21,916,705,329
27.	From Separate Accounts Statement	39,722,414,985	55,133,000,401
28.	Total Liabilities (Lines 26 and 27)	65,377,554,287	77,049,705,730
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)	2,352,526,955	2,029,615,914
34.	Aggregate write-ins for special surplus funds		41,893
35.	Unassigned funds (surplus)	173,120,205	787,783,011
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 $ 40,480,009 in Separate Accounts Statement)	2,525,647,160	2,817,440,818
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,528,647,160	2,820,440,818
39.	Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3)	67,906,201,447	79,870,146,548
	DETAILS OF WRITE-INS		
2501.	Derivative liabilities	638,705,368	1,164,108
2502.	Miscellaneous	277,374	412,789
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	638,982,742	1,576,897
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.	Contingency for group life		41,893
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)		41,893

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)	9,838,077,146	11,711,840,632
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,243,886,678	1,432,693,088
4.	Amortization of interest maintenance reserve (IMR, Line 5)	2,767,712	(1,518,828)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(6,660,681)	5,685,741
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	4,493	4,726
7.	Reserve adjustments on reinsurance ceded	(172,541)	(134,109)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	832,013,866	815,017,856
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	269,228,302	274,106,098
9.	Total (Lines 1 to 8.3)	12,179,144,975	14,237,695,204
10.	Death benefits	281,845,644	263,550,798
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,128,075,522	1,144,739,507
13.	Disability benefits and benefits under accident and health contracts	91,963,049	83,551,766
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	5,893,072,940	7,804,624,423
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	30,897,627	27,342,990
18.	Payments on supplementary contracts with life contingencies	10,190	11,058
19.	Increase in aggregate reserves for life and accident and health contracts	1,214,441,775	(2,496,909,768)
20.	Totals (Lines 10 to 19)	8,640,306,747	6,826,910,774
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	492,208,465	544,212,306
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)	671,929,108	923,865,598
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	53,799,783	63,302,170
25.	Increase in loading on deferred and uncollected premiums	3,246,166	5,632,206
26.	Net transfers to or (from) Separate Accounts net of reinsurance	3,412,251,346	5,275,962,270
27.	Aggregate write-ins for deductions	71,683,473	107,553,164
28.	Totals (Lines 20 to 27)	13,345,425,088	13,747,438,488
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(1,166,280,113)	490,256,716
30.	Dividends to policyholders		
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(1,166,280,113)	490,256,716
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	17,406,354	(32,587,078)
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)	(1,183,686,467)	522,843,794
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (120,340,197) (excluding taxes of $ (1,602,930) transferred to the IMR)	(223,488,936)	31,903,675
35.	Net income (Line 33 plus Line 34)	(1,407,175,403)	554,747,469
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,820,440,818	3,258,057,648
37.	Net income (Line 35)	(1,407,175,403)	554,747,469
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 540,382,541	944,905,988	(40,833,659)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	561,012,532	(49,060,177)
41.	Change in nonadmitted assets	60,505,811	(435,220)
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)		
44.	Change in asset valuation reserve	2,750,537	53,614,901
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	390,140	8,013,311
47.	Other changes in surplus in Separate Accounts Statement	(390,140)	(8,013,311)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	322,911,041	14,658,636
	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)	(900,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(1,704,164)	(70,308,780)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(291,793,658)	(437,616,830)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,528,647,160	2,820,440,818
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	269,228,302	274,106,098
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)	269,228,302	274,106,098
2701.	Purchase payment credits	64,310,319	106,668,864
2702.	Reinsurance reserve transfer	6,146,283	
2703.	Experience rating refunds	1,226,871	884,300
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	71,683,473	107,553,164
5301.	Prior period adjustment	(1,704,164)	(70,308,780)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(1,704,164)	(70,308,780)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	9,833,395,223	11,708,445,654
2.	Net investment income	1,302,107,641	1,547,182,350
3.	Miscellaneous income	1,098,233,340	1,089,128,680
4.	Total (Lines 1 through 3)	12,233,736,204	14,344,756,684
5.	Benefit and loss related payments	7,414,205,708	9,279,536,109
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,932,160,763	5,663,997,990
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,325,043,560	1,646,969,232
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	149,008,974	(23,797,438)
10.	Total (Lines 5 through 9)	11,820,419,005	16,566,705,893
11.	Net cash from operations (Line 4 minus Line 10)	413,317,199	(2,221,949,209)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,511,922,598	4,429,724,818
	12.2 Stocks	1,147,537	5,450,419
	12.3 Mortgage loans	246,982,070	384,587,911
	12.4 Real estate		
	12.5 Other invested assets	19,228,020	182,688,585
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(269,411)	35,386
	12.7 Miscellaneous proceeds	120,044,103	177,400,004
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,899,054,917	5,179,887,123
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,593,600,185	612,875,240
	13.2 Stocks	9,536	
	13.3 Mortgage loans	109,364,180	494,896,563
	13.4 Real estate		
	13.5 Other invested assets	139,351,617	
	13.6 Miscellaneous applications	(1,637,314,661)	137,956,065
	13.7 Total investments acquired (Lines 13.1 to 13.6)	205,010,856	1,245,727,868
14.	Net increase (decrease) in contract loans and premium notes	24,713,144	45,396,394
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	2,669,330,916	3,888,762,861
	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		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(9,210,010)	(12,652,120)
	16.5 Dividends to stockholders	775,000,000	900,000,000
	16.6 Other cash provided (applied)	48,732,720	(99,631,864)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(735,477,290)	(1,012,283,984)
	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)	2,347,170,825	654,529,668
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	634,183,897	(20,345,771)
	19.2 End of year (Line 18 plus Line 19.1)	2,981,354,722	634,183,897

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	9,838,077,146		961,090,937	8,478,257,519			(266,114)	134,593,089	7,410,598		256,991,117	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,243,886,678		140,837,093	849,404,758	5,897		30,799,482	103,709,264	5,190,041		107,910,191	6,029,952
4.	Amortization of Interest Maintenance Reserve (IMR)	2,767,712		314,963	1,899,031	13		68,883	231,890	11,607		241,325	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(6,660,681)		(17)	(3,545,200)				(3,115,464)				
6.	Commissions and expense allowances on reinsurance ceded	4,493		4,493									
7.	Reserve adjustments on reinsurance ceded	(172,541)		(172,541)									
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	832,013,866		276,547,691	553,163,441				2,302,734				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	269,228,302		57,477,701	211,661,255				89,346				
9.	Totals (Lines 1 to 8.3)	12,179,144,975		1,436,100,320	10,090,840,804	5,910		30,602,251	237,810,859	12,612,246		365,142,633	6,029,952
10.	Death benefits	281,845,644		275,172,538				6,673,106					
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	1,128,075,522			1,103,123,477				24,952,045				
13.	Disability benefits and benefits under accident and health contracts	91,963,049								3,300,383		88,662,666	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	5,893,072,940		294,138,190	5,344,814,018			7,783,150	246,337,582				
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	30,897,627		2,440,932	29,444,388	104		73,024	(1,067,423)	185		6,417	
18.	Payments on supplementary contracts with life contingencies	10,190				10,190							
19.	Increase in aggregate reserves for life and accident and health contracts	1,214,441,775		58,896,651	1,055,181,699	(5,259)		(25,299,336)	(17,074,199)	5,742,465		136,999,754	
20.	Totals (Lines 10 to 19)	8,640,306,747		630,648,311	7,532,563,582	5,035		(10,770,056)	253,148,005	9,043,033		225,668,837	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	492,208,465		75,776,762	393,269,404			16,184	908,797	3,036,773		19,200,545	
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	671,929,108		194,074,683	406,051,311			45,077	14,965,991	711,605		56,080,441	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	53,799,783		35,390,042	16,090,668			3,845	593,060	36,538		1,685,630	
25.	Increase in loading on deferred and uncollected premiums	3,246,166		3,247,583				(31)		(1,386)			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	3,412,251,346		467,096,378	2,986,311,313				(41,156,345)				
27.	Aggregate write-ins for deductions	71,683,473		1,249,701	64,287,489					220,578		5,925,705	
28.	Totals (Lines 20 to 27)	13,345,425,088		1,407,483,460	11,398,573,767	5,035		(10,704,981)	228,459,508	13,047,141		308,561,158	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(1,166,280,113)		28,616,860	(1,307,732,963)	875		41,307,232	9,351,351	(434,895)		56,581,475	6,029,952
30.	Dividends to policyholders												
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(1,166,280,113)		28,616,860	(1,307,732,963)	875		41,307,232	9,351,351	(434,895)		56,581,475	6,029,952
32.	Federal income taxes incurred (excluding tax on capital gains)	17,406,354		(427,097)	19,517,491	(13)		(616,497)	(139,566)	6,491		(844,460)	(89,995)
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)	(1,183,686,467)		29,043,957	(1,327,250,454)	888		41,923,729	9,490,917	(441,386)		57,425,935	6,119,947
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	269,228,302		57,477,701	211,661,255				89,346				
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)	269,228,302		57,477,701	211,661,255				89,346				
2701.	Experience rating refund	7,373,154		1,226,871						220,578		5,925,705	
2702.	Purchase crdit payment	64,310,319		22,830	64,287,489								
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	71,683,473		1,249,701	64,287,489					220,578		5,925,705	

(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	21,616,695,398		2,820,104,763	16,502,353,071	98,289		578,390,785	1,715,748,490
2. Tabular net premiums or considerations	9,658,714,965		982,852,946	8,541,458,902			49,211	134,353,906
3. Present value of disability claims incurred	130,424		130,424		XXX			
4. Tabular interest	1,233,069,440		133,639,314	961,719,206	7,416		34,099,280	103,604,224
5. Tabular less actual reserve released	(100,762,576)		(220,483)	(75,487,311)	(2,485)		(153,250)	(24,899,047)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	1,074,096,947		12,363,591	1,061,729,519			3,837	
8. Totals (Lines 1 to 7)	33,481,944,598		3,948,870,555	26,991,773,387	103,220		612,389,863	1,928,807,573
9. Tabular cost	255,017,706		231,300,670		XXX		23,717,036	
10. Reserves released by death	104,583,622		76,785,394	XXX	XXX		27,798,228	XXX
11. Reserves released by other terminations (net)	5,893,621,447		294,686,697	5,344,814,018			7,783,150	246,337,582
12. Annuity, supplementary contract and disability payments involving life contingencies	1,128,075,523			1,103,113,288	10,190			24,952,045
13. Net transfers to or (from) Separate Accounts	3,412,251,346		467,096,378	2,986,311,313				(41,156,345)
14. Total Deductions (Lines 9 to 13)	10,793,549,644		1,069,869,139	9,434,238,619	10,190		59,298,414	230,133,282
15. Reserve December 31, current year	22,688,394,954		2,879,001,416	17,557,534,768	93,030		553,091,449	1,698,674,291

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,476,295	9,022,357
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 768,149,649	946,981,604
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,009,285	1,872,900
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	1,415,064	1,463,341
2.21	Common stocks of affiliates	77,002,869	77,002,869
3.	Mortgage loans	(c) 164,236,402	163,699,758
4.	Real estate	(d)	
5	Contract loans	33,773,797	34,255,394
6	Cash, cash equivalents and short-term investments	(e) 24,477,108	24,437,280
7	Derivative instruments	(f) (2,498,972)	(4,521,493)
8.	Other invested assets	8,323,411	9,295,845
9.	Aggregate write-ins for investment income	(1,843,559)	(1,843,559)
10.	Total gross investment income	1,082,521,349	1,261,666,296
11.	Investment expenses		(g) 17,596,589
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 183,027
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		17,779,616
17.	Net investment income (Line 10 minus Line 16)		1,243,886,680
	DETAILS OF WRITE-INS		
0901.	Commitment Fees	3,276,376	3,276,376
0902.	Interest Returned to Broker	(5,228,301)	(5,228,301)
0903.	Miscellaneous Income	108,366	108,366
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(1,843,559)	(1,843,559)
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 $ 14,677,887 accrual of discount less $ 69,900,761 amortization of premium and less $ 11,229,981 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 $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 24,182,802 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 $ 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					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	1,680,450	(410,792,746)	(409,112,296)	(4,303,591)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	1,138,001		1,138,001	(12,948)	
2.21	Common stocks of affiliates	(464)		(464)	(58,667,099)	
3.	Mortgage loans		(1,000,000)	(1,000,000)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(269,411)		(269,411)		
7.	Derivative instruments	64,198,669		64,198,669	1,549,473,491	
8.	Other invested assets	(3,032,564)	(330,871)	(3,363,435)	(1,201,324)	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	63,714,680	(412,123,617)	(348,408,937)	1,485,288,529	
	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	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	8,012,816		7,968,773							44,043	
2.	Deferred and accrued	(636,443)		(636,443)								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	7,376,373		7,332,330							44,043	
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)	7,376,373		7,332,330							44,043	
4.	Advance	169,902		144,342							25,560	
5.	Line 3.4 - Line 4	7,206,471		7,187,988							18,483	
6.	Collected during year:											
	6.1 Direct	6,995,382,420		218,137,854	6,757,750,323			2,719,453			16,774,790	
	6.2 Reinsurance assumed											
	6.3 Reinsurance ceded	4,285,925		4,285,925								
	6.4 Net	6,991,096,495		213,851,929	6,757,750,323			2,719,453			16,774,790	
7.	Line 5 + Line 6.4	6,998,302,966		221,039,917	6,757,750,323			2,719,453			16,793,273	
8.	Prior year (uncollected + deferred and accrued - advance)	7,754,102		7,797,789							(43,687)	
9.	First year premiums and considerations:											
	9.1 Direct	6,994,834,789		217,528,053	6,757,750,323			2,719,453			16,836,960	
	9.2 Reinsurance assumed											
	9.3 Reinsurance ceded	4,285,925		4,285,925								
	9.4 Net (Line 7 - Line 8)	6,990,548,864		213,242,128	6,757,750,323			2,719,453			16,836,960	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	846,292,847		(33,143)	846,434,281			(108,291)				
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded	614,966		614,966								
	10.4 Net	845,677,881		(648,109)	846,434,281			(108,291)				
	RENEWAL											
11.	Uncollected	27,178,665		23,774,402			(24,716)		170,040		3,258,939	
12.	Deferred and accrued	13,812,963		13,812,848					115			
13.	Deferred, accrued and uncollected:											
	13.1 Direct	40,991,627		37,587,250			(24,716)		170,154		3,258,939	
	13.2 Reinsurance assumed											
	13.3 Reinsurance ceded											
	13.4 Net (Line 11 + Line 12)	40,991,627		37,587,250			(24,716)		170,154		3,258,939	
14.	Advance	4,064,970		1,131,320					134,339		2,799,311	
15.	Line 13.4 - Line 14	36,926,657		36,455,930			(24,716)		35,815		459,628	
16.	Collected during year:											
	16.1 Direct	2,224,432,911		855,712,743	874,064,630		37,136	129,692,804	12,217,227		352,708,371	
	16.2 Reinsurance assumed	2,409,242		111,834	8,285			2,289,123				
	16.3 Reinsurance ceded	229,135,348		110,339,733			308,853		4,857,282		113,629,480	
	16.4 Net	1,997,706,805		745,484,844	874,072,915		(271,717)	131,981,927	7,359,945		239,078,891	
17.	Line 15 + Line 16.4	2,034,633,462		781,940,774	874,072,915		(296,433)	131,981,927	7,395,760		239,538,519	
18.	Prior year (uncollected + deferred and accrued - advance)	32,783,058		33,443,855			(30,320)		(14,838)		(615,639)	
19.	Renewal premiums and considerations:											
	19.1 Direct	2,228,209,142		858,357,452	874,064,630		42,739	129,692,804	12,267,880		353,783,637	
	19.2 Reinsurance assumed	2,409,242		111,834	8,285			2,289,123				
	19.3 Reinsurance ceded	228,767,983		109,972,368			308,853		4,857,282		113,629,480	
	19.4 Net (Line 17 - Line 18)	2,001,850,401		748,496,918	874,072,915		(266,114)	131,981,927	7,410,598		240,154,157	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	10,069,336,778		1,075,852,362	8,478,249,234		42,739	132,303,966	12,267,880		370,620,597	
	20.2 Reinsurance assumed	2,409,242		111,834	8,285			2,289,123				
	20.3 Reinsurance ceded	233,668,874		114,873,259			308,853		4,857,282		113,629,480	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	9,838,077,146		961,090,937	8,478,257,519		(266,114)	134,593,089	7,410,598		256,991,117	

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	4,493		4,493								
	25.2 Reinsurance assumed											
	25.3 Net ceded less assumed	4,493		4,493								
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	4,493		4,493								
	26.2 Reinsurance assumed (Page 6, Line 22)											
	26.3 Net ceded less assumed	4,493		4,493								
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	257,507,923		45,490,520	203,385,801			74,723	8,000		8,548,879	
28.	Single	43,171,293		31,632	43,123,477		16,184					
29.	Renewal	191,529,249		30,254,610	146,760,126			834,074	3,028,773		10,651,666	
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	492,208,465		75,776,762	393,269,404		16,184	908,797	3,036,773		19,200,545	

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	23,355,293		2,156,259		282,073	25,793,625
2.	Salaries and wages	373,357,161		34,469,907		13,280,976	421,108,044
3.11	Contributions for benefit plans for employees	19,825,730		1,830,395		806,399	22,462,524
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	23,268,157		2,148,214		154,044	25,570,415
3.32	Other agent welfare	1,125,660		103,926			1,229,586
4.1	Legal fees and expenses	3,740,577		345,346		6,247	4,092,170
4.2	Medical examination fees	9,779,445		902,880			10,682,325
4.3	Inspection report fees	427,411		39,460			466,871
4.4	Fees of public accountants and consulting actuaries	6,677,662		616,510			7,294,172
4.5	Expense of investigation and settlement of policy claims						
5.1	Traveling expenses	34,794,266		3,212,353		310,459	38,317,078
5.2	Advertising	21,630,528		1,997,022		89	23,627,639
5.3	Postage, express, telegraph and telephone	29,518,619		2,725,283		3,558	32,247,460
5.4	Printing and stationery	16,973,478		1,567,063		2,559	18,543,100
5.5	Cost or depreciation of furniture and equipment	4,506,467		416,056		3,030	4,925,553
5.6	Rental of equipment	832,352		76,846			909,198
5.7	Cost or depreciation of EDP equipment and software	33,480,522		3,091,063		564,107	37,135,692
6.1	Books and periodicals	160,162		14,787		1,061	176,010
6.2	Bureau and association fees	1,615,562		149,156		4,530	1,769,248
6.3	Insurance, except on real estate	3,605,805		332,903			3,938,708
6.4	Miscellaneous losses	819,752		75,683		22	895,457
6.5	Collection and bank service charges	278,368		25,700		26,661	330,729
6.6	Sundry general expenses	4,617,020		426,263		62,827	5,106,110
6.7	Group service and administration fees						
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)						
7.3	Agency conferences other than local meetings	66,955		6,182		1,834	74,971
9.1	Real estate expenses	680,109		62,791		564,611	1,307,511
9.2	Investment expenses not included elsewhere					1,521,502	1,521,502
9.3	Aggregate write-ins for expenses						
10.	General expenses incurred	615,137,061		56,792,048		17,596,589	(a) 689,525,698
11.	General expenses unpaid December 31, prior year	76,962,192		8,499,777		1,491,617	86,953,586
12.	General expenses unpaid December 31, current year	27,564,466		2,544,868		809,713	30,919,047
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)	664,534,787		62,746,957		18,278,493	745,560,237
	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 $ 306,570,910 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	5			86	91
2.	State insurance department licenses and fees	3,763,385	124,452		68	3,887,905
3.	State taxes on premiums	29,589,074	978,488			30,567,562
4.	Other state taxes, including $ for employee benefits	3,713,124	122,790			3,835,914
5.	U.S. Social Security taxes	14,143,038	467,700		182,873	14,793,611
6.	All other taxes	868,990	28,737			897,727
7.	Taxes, licenses and fees incurred	52,077,616	1,722,167		183,027	53,982,810
8.	Taxes, licenses and fees unpaid December 31, prior year	1,545,858	170,726		9,577	1,726,161
9.	Taxes, licenses and fees unpaid December 31, current year	1,853,251	171,100		6,910	2,031,261
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	51,770,223	1,721,793		185,694	53,677,710

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

		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)		

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	1,698,035		1,698,035		
0100002. 41 CSO 3.25% NLP ANB	997,952		997,952		
0100003. 58 CSO 3% CRVM ANB	28,292,208		28,292,208		
0100004. 58 CSO 3% NLP ANB	21,420,137		21,420,137		
0100005. 58 CSO 3.5% CRVM ANB	7,699,985		7,699,985		
0100006. 58 CSO 3.5% NLP ANB	1,866,122		1,866,122		
0100007. 58 CSO 4.0% CRVM ANB	22,735,594		22,735,594		
0100008. 58 CSO 4% NLP ANB	506,018		506,018		
0100009. 58 CSO 4.5% CRVM ANB	260,369,389		260,369,389		
0100010. 58 CSO 4.5% NLP ANB	3,673,676		3,673,676		
0100011. 58 CSO 4% NSP ANB	6,985,511		6,985,511		
0100012. 58 CSO 4.5% NSP ANB	254,536,596		254,536,596		
0100013. 80 CSO 4% NLP ALB	190,818		190,818		
0100014. 80 CSO 4.5% NLP ALB	1,123,862		1,123,862		
0100015. 80 CSO 3.0% CRVM ALB	15,604,956		15,604,956		
0100016. 80 CSO 4.0% CRVM ALB	589,283,610		589,283,610		
0100017. 80 CSO 4.5% CRVM ANB	325,887,219		325,887,219		
0100018. 80 CSO 4.5% CRVM ALB	635,478,051		635,478,051		
0100019. 80 CSO 5.0% CRVM ANB	148,816,348		123,747,480		25,068,868
0100020. 80 CSO 5.0% CRVM ALB	335,360,928		335,360,928		
0100021. 80 CSO 5.5% CRVM ANB	114,167,901		114,167,901		
0100022. 80 CSO 5.5% CRVM ALB	103,633,539		103,633,539		
0100023. 80 CSO 4.5% NLP ANB	1,851,319		1,851,319		
0100024. 80 CSO 4.5% NSP ANB	58,733,943		58,733,943		
0100025. 80 CSO (150%) 5.5% NSP ANB	4,538,585		2,111,436		2,427,149
0100026. 80 CSO 6% NSP ANB	292,038,237		30,488,805		261,549,432
0100027. 80 CSO 6% CRVM ALB	2,687		2,687		
0100028. 80 CSO (150%) 6% NSP ANB	344,745,049		81,230,901		263,514,148
0100029. 2001 CSO 4% CRVM ALB	111,399,730		111,399,730		
0100030. 2001 CSO 3% CRVM ALB	13,046,880		13,046,880		
0100031. 2001 CSO 3% CRVM ANB	180,924		180,924		
0100032. 2001 CSO 4% CRVM ANB	1,626,537		1,626,537		
0100033. 2001 CSO 4.5% CRVM ALB	4,886,401		4,886,401		
0199997. Totals (Gross)	3,713,378,747		3,160,819,150		552,559,597
0199998. Reinsurance ceded	395,048,808		394,881,942		166,866
0199999. Life Insurance: Totals (Net)	3,318,329,939		2,765,937,208		552,392,731
0200001. SINGLE PREMIUM (Load), DEF - CARVM	62,192,536	XXX	62,192,536	XXX	
0200002. INSTALLMENT/FLEX PREMIUM (Load), DEF - CARVM	133,165,915	XXX	132,331,000	XXX	834,915
0200003. SINGLE PREMIUM NO-LOAD, DEF - CARVM, NB	7,862,247,739	XXX	7,809,524,849	XXX	52,722,890
0200004. INSTALLMENT/FLEX NO-LOAD, DEF - CARVM, NB	8,040,643,765	XXX	6,395,569,385	XXX	1,645,074,380
0200005. a-1949 3.5% SPI, FI - CARVM	4,093	XXX	4,093	XXX	
0200006. a-1949 3.5% DUE, FI - CARVM	6,403	XXX	6,403	XXX	
0200007. 71 IAM 6% SPI, FI - CARVM	261,831	XXX	261,831	XXX	
0200008. 71 IAM 4% DUE, FI - CARVM	1,806,048	XXX	1,806,048	XXX	
0200009. 71 GAM 6% DUE, FI - CARVM	42,106	XXX		XXX	42,106
0200010. 83a 6.50%, SPI FI - CARVM	6,556,913	XXX	6,556,913	XXX	
0200011. 83a 6.75%, SPI FI - CARVM	20,527,438	XXX	20,527,438	XXX	
0200012. 83a 7.00%, SPI FI - CARVM	6,791,537	XXX	6,791,537	XXX	
0200013. 83a 7.25%, SPI FI - CARVM	10,735,905	XXX	10,735,905	XXX	
0200014. 83a 7.75%, SPI FI - CARVM	11,122,430	XXX	11,122,430	XXX	
0200015. 83a 8.00%, SPI FI - CARVM	4,589,700	XXX	4,589,700	XXX	
0200016. 83a 8.25%, SPI FI - CARVM	14,567,907	XXX	14,567,907	XXX	
0200017. 83a 8.75%, SPI FI - CARVM	16,453,213	XXX	16,453,213	XXX	
0200018. 83a 9.25%, SPI FI - CARVM	2,401,168	XXX	2,401,168	XXX	
0200019. 83a 11.00%, SPI FI - CARVM	265,633	XXX	265,633	XXX	
0200020. 83a 11.25%, SPI FI - CARVM	57,513	XXX	57,513	XXX	
0200021. 83a 6.00%, DUE FI - CARVM	737,314	XXX	737,314	XXX	
0200022. 83a 6.25%, DUE FI - CARVM	2,230,817	XXX	2,230,817	XXX	
0200023. 83a 6.50%, DUE FI - CARVM	27,034,116	XXX	27,034,116	XXX	
0200024. 83a 6.75%, DUE FI - CARVM	98,049,749	XXX	98,049,749	XXX	
0200025. 83a 7.00%, DUE FI - CARVM	28,990,294	XXX	28,990,294	XXX	
0200026. 83a 7.25%, DUE FI - CARVM	47,957,175	XXX	47,957,175	XXX	
0200027. 83a 7.50%, DUE FI - CARVM	216,019	XXX	216,019	XXX	
0200028. 83a 7.75%, DUE FI - CARVM	33,970,832	XXX	33,970,832	XXX	
0200029. 83a 8.00%, DUE FI - CARVM	12,672,484	XXX	12,672,484	XXX	
0200030. 83a 8.25%, DUE FI - CARVM	55,401,835	XXX	55,401,835	XXX	
0200031. 83a 8.75%, DUE FI - CARVM	44,421,656	XXX	44,421,656	XXX	
0200032. 83a 9.25%, DUE FI - CARVM	10,868,888	XXX	10,868,888	XXX	
0200033. 83a 11.00%, DUE FI - CARVM	1,206,698	XXX	1,206,698	XXX	
0200034. 83a 11.25%, DUE FI - CARVM	578,671	XXX	578,671	XXX	
0200035. A2000 6.25%, SPI FI - CARVM (98-99)	21,242,143	XXX	21,242,143	XXX	
0200036. A2000 6.25%, DUE FI - CARVM (98-99)	120,207,375	XXX	120,207,375	XXX	
0200037. A2000 7.00%, SPI FI - CARVM (2000)	15,228,686	XXX	15,228,686	XXX	
0200038. A2000 7.00%, DUE FI - CARVM (2000)	80,267,008	XXX	80,267,008	XXX	
0200039. A2000 6.75%, SPI FI - CARVM (2001)	26,893,766	XXX	26,893,766	XXX	
0200040. A2000 6.75%, DUE FI - CARVM (2001)	115,541,005	XXX	115,541,005	XXX	
0200041. A2000 6.50%, SPI FI - CARVM (2002)	39,724,961	XXX	39,724,961	XXX	
0200042. A2000 6.50%, DUE FI - CARVM (2002)	111,736,569	XXX	111,736,569	XXX	
0200043. A2000 6.00%, SPI FI - CARVM (2003)	23,841,767	XXX	23,841,767	XXX	
0200044. A2000 6.00%, DUE FI - CARVM (2003)	87,203,830	XXX	87,203,830	XXX	
0200045. A2000 5.50%, SPI FI - CARVM (2004)	26,433,175	XXX	26,433,175	XXX	
0200046. A2000 5.50%, DUE FI - CARVM (2004)	106,923,576	XXX	106,923,576	XXX	
0200047. A2000 5.25%, SPI FI - CARVM (2005-2006)	63,490,762	XXX	63,490,762	XXX	
0200048. A2000 5.25%, DUE FI - CARVM (2005-2006)	287,552,374	XXX	287,552,374	XXX	
0200049. A2000 5.50%, SPI FI - CARVM (2007-2008) NB	47,101,530	XXX	47,101,530	XXX	
0200050. A2000 5.50%, DUE FI - CARVM (2007-2008) NB	229,278,148	XXX	229,278,148	XXX	
0299997. Totals (Gross)	17,961,443,016	XXX	16,262,768,725	XXX	1,698,674,291
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	17,961,443,016	XXX	16,262,768,725	XXX	1,698,674,291
0300001. 83a 9.25% NB	93,030		93,030		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399997. Totals (Gross)	93,030		93,030		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	93,030		93,030		
0400001. 26 ADB WITH 41 CSO 3%	29,111		29,111		
0400002. 59 ADB WITH 58 CSO 3% NB	114,816		114,816		
0499997. Totals (Gross)	143,927		143,927		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	143,927		143,927		
0500001. 52 INTERCO WITH 41 CSO 2.5%	334,389		334,389		
0500002. 52 INTERCO WITH 58 CSO 2.5% NB	741,381		741,381		
0599997. Totals (Gross)	1,075,770		1,075,770		
0599998. Reinsurance ceded	6,762		6,762		
0599999. Disability-Active Lives: Totals (Net)	1,069,008		1,069,008		
0600001. 52 INTERCO WITH 58 CSO 2.5% NB	5,569,238		5,569,238		
0600002. 52 INTERCO WITH 58 CSO 3.5%	21,455		21,455		
0600003. 70 INTERCO WITH 58 CSO 3%	698,718				698,718
0699997. Totals (Gross)	6,289,411		5,590,693		698,718
0699998. Reinsurance ceded	990,332		990,332		
0699999. Disability-Disabled Lives: Totals (Net)	5,299,079		4,600,361		698,718
0700001. Substandard reserves	7,314		7,314		
0700002. Minimum Death Benefit Guarantee-Variable Life	64,053,402		64,053,402		
0700003. Deficiency Reserve	72,424,370		72,424,370		
0700004. Minimum Death Benefit Guarantee-Variable Annuity	309,991,452		309,991,452		
0700005. Guaranteed Minimum Income Benefit Reserves	15,509,745		15,509,745		
0700006. Guaranteed Minimum Accumulation Benefit Reserves	23,540,713		23,540,713		
0700007. Guaranteed Minimum Withdrawal Benefit Reserves	155,908,910		155,908,910		
0700008. Enhanced Earning Benefit Reserves	18,720,303		18,720,303		
0700009. Nursing Home Waiver Reserves	830,159		830,159		
0700010. Performance Credit Reserves	264,761		264,761		
0700011. Additional Actuarial Reserves - Asset / Liability Analysis	770,000,000		770,000,000		
0799997. Totals (Gross)	1,431,251,129		1,431,251,129		
0799998. Reinsurance ceded	29,234,174		29,234,174		
0799999. Miscellaneous Reserves: Totals (Net)	1,402,016,955		1,402,016,955		
9999999. Totals (Net) - Page 3, Line 1	22,688,394,954		20,436,629,214		2,251,765,740

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	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
NONE			
9999999 - Total (Column 4, only)			

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	60	60							
2.	Additional contract reserves (a)	2,897,912,895	167,142,264			135,959,568	2,594,811,063			
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)	2,897,912,955	167,142,324			135,959,568	2,594,811,063			
8.	Reinsurance ceded	1,380,936,773	83,571,132				1,297,365,641			
9.	Totals (Net)	1,516,976,182	83,571,192			135,959,568	1,297,445,422			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	576,637,546	16,489,832			231,122,388	329,025,326			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves	20,782,338				6,663,656	14,118,682			
14.	Totals (Gross)	597,419,884	16,489,832			237,786,044	343,144,008			
15.	Reinsurance ceded	183,485,899	8,167,207			3,746,688	171,572,004			
16.	Totals (Net)	413,933,985	8,322,625			234,039,356	171,572,004			
17.	TOTAL (Net)	1,930,910,167	91,893,817			369,998,924	1,469,017,426			
18.	TABULAR FUND INTEREST	81,265,771	4,122,591			15,035,575	62,107,605			
	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.	Claims Adjustment Expense Reserve	20,782,338				6,663,656	14,118,682			
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)	20,782,338				6,663,656	14,118,682			

(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	108,414,393		108,350,257	7,499		56,637
2. Deposits received during the year	13,531,367		13,531,367			
3. Investment earnings credited to the account	6,116,699		6,115,465	117		1,117
4. Other net change in reserves	17,091,617		17,091,617			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	45,949,693		45,938,618	2,433		8,642
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)	99,204,383		99,150,088	5,183		49,112
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)	99,204,383		99,150,088	5,183		49,112

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	600,000		600,000								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	600,000		(b) 600,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	52,390,763		44,058,728				20,060		322,451		7,989,524
	2.22 Reinsurance assumed	(24,765)		(4,705)				(20,060)				
	2.23 Reinsurance ceded	15,666,100		12,505,943						156,693		3,003,464
	2.24 Net	36,699,898		(b) 31,548,080	(b)		(b)	(b)		(b) 165,758	(b)	(b) 4,986,060
3. Incurred but unreported:												
	3.1 Direct	6,026,122		6,026,097								25
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net	6,026,122		(b) 6,026,097	(b)		(b)	(b)		(b)	(b)	(b) 25
4. TOTALS	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	(a)	(a) 38,174,177				(a)		165,758		4,986,085

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 4,600,361 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 6,987,718 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 8,322,625 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 405,611,360 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	1,623,008,696		339,943,098	1,102,606,837	10,190		(6,218)	23,926,106	6,449,813		150,078,870
1.2 Reinsurance assumed	8,623,550		868,575	516,640			6,212,396	1,025,939			
1.3 Reinsurance ceded	142,461,749		77,921,246						3,142,104		61,398,399
1.4 Net	(d) 1,489,170,497		262,890,427	1,103,123,477	10,190		6,206,178	24,952,045	3,307,709		88,680,471
2. Liability December 31, current year from Part 1:											
2.1 Direct	59,016,885		50,684,825				20,060		322,451		7,989,549
2.2 Reinsurance assumed	(24,765)		(4,705)				(20,060)				
2.3 Reinsurance ceded	15,666,100		12,505,943						156,693		3,003,464
2.4 Net	43,326,020		38,174,177						165,758		4,986,085
3. Amounts recoverable from reinsurers December 31, current year	2,778,409		2,778,409								
4. Liability December 31, prior year:											
4.1 Direct	51,103,910		42,915,746				8,494		333,739		7,845,931
4.2 Reinsurance assumed	(572,798)		(97,376)				(475,422)				
4.3 Reinsurance ceded	14,994,268		11,991,572						160,655		2,842,041
4.4 Net	35,536,844		30,826,798				(466,928)		173,084		5,003,890
5. Amounts recoverable from reinsurers December 31, prior year	7,713,141		7,713,141								
6. Incurred Benefits											
6.1 Direct	1,630,921,671		347,712,177	1,102,606,837	10,190		5,348	23,926,106	6,438,525		150,222,488
6.2 Reinsurance assumed	9,171,583		961,246	516,640			6,667,758	1,025,939			
6.3 Reinsurance ceded	138,198,849		73,500,885						3,138,142		61,559,822
6.4 Net	1,501,894,405		275,172,538	1,103,123,477	10,190		6,673,106	24,952,045	3,300,383		88,662,666

(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.

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)	1,032,392	1,137,542	105,150
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	387,332	6,573	(380,759)
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)	1,419,724	1,144,115	(275,609)
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	318,342,833	395,250,100	76,907,267
17.	Guaranty funds receivable or on deposit			
18.	Electronic data processing equipment and software	43,136,094	26,778,534	(16,357,560)
19.	Furniture and equipment, including health care delivery assets	11,389	4,136	(7,253)
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	102,654	341,620	238,966
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	363,012,694	423,518,505	60,505,811
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
26.	Total (Lines 24 and 25)	363,012,694	423,518,505	60,505,811
	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	102,654	341,620	238,966
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)	102,654	341,620	238,966

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 amounts reported in the financial statements and accompanying notes, exhibits and schedules. Actual results may differ from these 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 single premium and installment-deferred annuities are based on the Commissioners Annuity Reserve Valuation Method at interest rates ranging from 4.50 percent to 10 percent. 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 percent to 6 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 percent or 4 percent, the 1971 Group Annuity Table with interest at 6 percent, the 1983a Table with various interest rates ranging from 6.00 percent to 11.25 percent, or the Annuity 2000 Table with interest rates ranging from 5.25 percent to 7.00 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 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 1964 Commissioners Disability Table with the 1958 Commissioners Standard Ordinary Mortality Table at 3 percent interest or the 1985 Commissioners Individual Disability Table A with the 1980 or 2001 Commissioners Standard Ordinary Mortality Table from 3 percent to 5 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 percent to 5 percent.

Reinsurance

Reinsurance premium and benefits paid or provided are accounted for consistently with the basis used in accounting for the original policies issued and the terms of the reinsurance contracts. 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.

Separate account business

The separate account assets and liabilities represent funds held for the exclusive benefit of the variable annuity and variable life insurance contract owners. The Company receives mortality and expense risk fees from the separate accounts.

The Company makes contractual mortality assurances to the variable annuity contract owners that the net assets of the separate accounts will not be affected by future variations in the actual life expectancy experience of the annuitants and beneficiaries from the mortality assumptions implicit in the annuity contracts. The Company makes periodic fund transfers to, or withdrawals from, the separate account assets for such actuarial adjustments for variable annuities that are in the benefit payment period. The Company also guarantees that the rates at which administrative fees are deducted from contract funds will not exceed contractual maximums.

For variable life insurance, the Company guarantees that the rates at which insurance charges and administrative fees are deducted from contract funds will not exceed contractual maximums. The Company also guarantees that the death benefit will continue payable at the initial level regardless of investment performance to certain ages so long as minimum premium payments are made.

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 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 subsidiary, at GAAP equity in accordance with SSAP 97.
(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.
(13) Not applicable

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

Subsequent to filing the 2007 annual statement, it was determined that the allocation of alternative minimum tax (AMT) between RiverSource Life Insurance Company ("RiverSource Life" or "the Company") and RiverSource Life Insurance Co. of New York ("RiverSource Life of NY") was incorrect. In the first quarter of 2008, the prior year tax allocation was adjusted to reflect each company's stand-alone liability which resulted in a $7.9 million increase in RiverSource Life's current tax liability and a corresponding decrease in RiverSource Life of NY's current tax liability. As RiverSource Life of NY is a 100% owned subsidiary of RiverSource Life, this reallocation had no net impact to RiverSource Life's surplus. As a result of the allocation change, RiverSource Life's AMT return to close adjustment, AMT carryforward utilized, and adequacy reserve were adjusted, resulting in a net increase in the current tax liability of $1.7 million. This net decrease to surplus was reported as a prior period adjustment in 2008.

3. Business Combinations and Goodwill

A. Statutory Purchase Method
Not applicable

B. Statutory Merger
Not applicable

C. Assumption Reinsurance
Not applicable

D. Impairment Loss
Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for mortgage loans during 2008 were: 7.0% and 5.63%.
(2) During 2008, the Company did not reduce the interest rate on any outstanding mortgage loans.
(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, 2008, the Company held no mortgages with interest more than 180 days past due.

		2008	2007
(5)	Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ –	$ –
(6)	Impaired loans with related allowance for credit losses	17,522,134	–
	a. Related allowance for credit losses	1,000,000	–
(7)	Impaired loans without an allowance for credit losses	–	–
(8)	Average recorded investment in impaired loans	8,761,067	–
(9)	Interest income recognized during the period the loans were impaired	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	$ –	$ –
	b. Additions charged to operations	1,000,000	–
	c. Direct write-downs charged against the allowances	–	–
	d. Recoveries of amounts previously charged off	–	–
	e. Balance at end of period	$ 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
None

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.

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.

F. Real Estate
None

G. Low Income Housing Tax Credits
None

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 2008.

8. Derivative Instruments

A. 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.

NOTES TO FINANCIAL STATEMENTS

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.

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 Company pays a premium to the counterparty. The premium associated with certain of these options is paid semi-annually over the life of the option contract. If the identified index level is below the identified strike price on the expiration date, the Company receives a payment.

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 2008:

Swaps	$ 570,576,764
Futures	(35,532,630)
Options	1,014,429,357
Total	$1,549,473,491

E. Not applicable.

F. Not applicable

9. Income Taxes

A. The components of the net deferred tax asset at December 31, 2008 and December 31, 2007 are as follows:

	2008	2007
(1) Deferred tax assets (DTA), gross admitted and nonadmitted	$ 1,025,447,992	$ 474,130,914
(2) Deferred tax liabilities (DTL)	522,971,566	82,533
(3) DTA nonadmitted	318,342,833	395,250,100
(4) Net admitted DTA	$ 184,133,593	$ 78,798,281
(5) Decrease in DTAs nonadmitted	$ (76,907,267)	$ (25,027,901)

B. RiverSource Life has no unrecognized DTL.

C. Current federal income taxes incurred consist of the following:

	2008	2007
Current year expense	$ 127,359,005	$ 74,808,251
Prior year over-accrual of tax reserves	(3,576,576)	(71,322,180)
Tax credits	(17,028,000)	(18,164,465)
Tax contingency reserve	(211,291,202)	7,832,011
Current income taxes incurred	$ (104,536,773)	$ (6,846,383)

NOTES TO FINANCIAL STATEMENTS

DTAs	2008	2007
Reserves	$ 457,223,982	$ 66,271,562
Deferred acquisition costs	279,364,686	274,894,078
Investments	199,177,200	94,078,583
Alternative minimum tax carryforward	56,451,341	12,316,282
Foreign tax credit carryforward	19,724,581	6,521,049
Depreciation	10,418,412	18,803
Unrealized losses	–	17,517,928
Other	3,087,790	2,512,629
Total gross DTAs	$ 1,025,447,992	$ 474,130,914
Less: DTAs nonadmitted	318,342,833	395,250,100
Net admitted DTAs	$ 707,105,159	$ 78,880,814
DTLs		
Unrealized gains	$ 522,864,613	$ –
Other	106,953	82,533
Total DTLs	$ 522,971,566	$ 82,533
Net admitted DTA	$ 184,133,593	$ 78,798,281

The change in net DTAs is comprised of the following:

	2008	2007	Change
Gross DTAs	$ 1,025,447,992	$ 474,130,914	$ 551,317,078
Less: Total DTLs	522,971,566	82,533	522,889,033
Net DTAs in excess of DTLs	$ 502,476,426	$ 474,048,381	28,428,045
Less: Tax effect on unrealized (losses) gains			540,382,541
Change in net DTAs			$ 568,810,586
Less: DTA transferred from parent, reported in Summary of Operations Line 51.1 Paid in Surplus			(7,798,054)
Change in net DTAs as reported in Summary of Operations Line 40			$ 561,012,532

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the enacted federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	Amount	Tax Effect at 35%	Effective Tax Rate
Net gains from operations before federal income taxes	$ (1,166,280,113)		
Realized capital gains	(348,408,934)		
Income before taxes	$ (1,514,689,047)	$ (530,141,166)	35.0%
Permanent differences:			
Prior year AMT adjustment		7,477,672	(0.5)%
Foreign tax addback	17,028,000	5,959,800	(0.4)%
Adjustment to gross DTA		609,600	0.0%
IMR amortization	(2,767,712)	(968,699)	0.0%
Business owned life insurance	(3,497,119)	(1,223,992)	0.1%
Nonadmitted assets	(16,401,455)	(5,740,509)	0.4%
Prior year over-accrual of tax reserves		(10,514,799)	0.7%
Foreign tax credit		(17,028,000)	1.1%
Tax contingency reserve		(20,521,627)	1.3%
Dividends from subsidiary	(77,000,000)	(26,950,000)	1.8%
Dividends received deduction	(190,590,840)	(66,706,794)	4.4%
Other	569,169	199,209	0.0%
Total		$ (665,549,305)	43.9%
Federal and foreign income taxes incurred		$ (104,536,773)	6.9%
Change in net deferred income taxes		(561,012,532)	37.0%
Total statutory income tax		$ (665,549,305)	43.9%

E. (1) At December 31, 2008, the Company had no operating or capital loss carryforwards. The Company has a foreign tax credit carryforward of $6,917,424 and $12,807,157 which expires in 2016 and 2017.

(2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

2008: None
2007: None
2006: None

(3) The Company has not made deposits under Section 6603 of the Internal Revenue Service Code.

F. (1) The Company's 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. RiverSource Life is a wholly owned subsidiary of Ameriprise Financial, Inc. ("Ameriprise Financial"). Ameriprise Financial was formerly a wholly owned subsidiary of American Express Company ("American Express"). On February 1, 2005, the American Express Board of Directors announced its intention to pursue the disposition of 100% of its shareholdings in Ameriprise Financial (the "Separation") through a tax-free distribution to American Express shareholders. Effective as of the close of business on September 30, 2005, American Express completed the Separation and the distribution of Ameriprise Financial common shares to American Express shareholders (the "Distribution").

NOTES TO FINANCIAL STATEMENTS

B. In connection with the Distribution, Ameriprise Financial entered into certain agreements with American Express to effect the separation and to define the responsibility for obligations arising before and after the date of the Distribution, including, among others, obligations relating to transition services, taxes, and employees. RiverSource Life was allocated certain expenses incurred as a result of Ameriprise Financial becoming an independent company. Separation costs incurred in 2007 were primarily associated with separating and reestablishing technology platforms. All separation costs were incurred by December 31, 2007.

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

C. None

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

	December 31, 2008	December 31, 2007
Receivable from affiliates.....	$ 20.7 million	$ 17.7 million
Payable to affiliates*	$ 23.4 million	$ 52.9 million

*reported as a component of "General expenses due or accrued"

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 continues its efforts to update all existing intercompany agreements in connection with the merger and the renaming of the life companies effective January 1, 2007. The currently in-force intercompany agreements that have been approved by the domiciliary states are listed below.

(1) "Administrative Services Agreement" effective October 26, 1972, by and among IDS Life Insurance Company (n/k/a RiverSource Life) and IDS Life Insurance Company of New York (n/k/a RiverSource Life of NY), under which RiverSource Life provides services including certain advisory, actuarial, legal staff, investment and advisory and incur expense on behalf of RiverSource Life of NY.

(2) "Administrative Services Agreement" effective April 1,1998, by and among IDS Life Insurance Company (n/k/a RiverSource Life) and IDS Life Insurance Company of New York (n/k/a RiverSource Life of NY), under which RiverSource Life provides services including certain advisory, printing, policy administration, actuarial, legal, finance and other services to RiverSource Life of NY

(3) "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.

(4) "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.

(5) "Custodian Agreement", effective January 1, 2007, between Ameriprise Trust Company and RiverSource Life, pursuant to which Ameriprise Trust Company provides custodian services in connection with security investments held in the general account of RiverSource Life and certain subaccounts of RiverSource Life, including safekeeping, transfer, exchange, and delivery of securities held in such accounts. Ameriprise Trust Company also provides custodian services for the safekeeping of securities for the MGA (modified guaranteed annuity) and MVA (market value adjusted annuity) accounts. This agreement was terminated by mutual agreement of the parties effective December 15, 2008.

(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) "Intercompany Tax Allocation Agreement" effective August 31, 1985, by and among IDS Life Insurance Company (n/k/a RiverSource Life) and IDS Life Insurance Company of New York (n/k/a RiverSource Life of NY), under which RiverSource Life is responsible for filing consolidated federal income tax returns on behalf RiverSource Life of NY and provision is made for fair allocation for tax charges and credits to RiverSource Life of NY.

(9) "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.

(10) "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.

(11) "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.

(12) "Mortgage Loan Services", effective February 26,1996, by and among IDS Life Insurance Company (n/k/a RiverSource Life) and IDS Life Insurance Company of New York (n/k/a RiverSource Life of NY), under which RiverSource Life provides mortgage loan services to RiverSource Life of NY.

(13) "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.

NOTES TO FINANCIAL STATEMENTS

(14) "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.

(15) "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 certain limits in the agreement

(16) "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.

(17) "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.

(18) "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.

(19) "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.

G. All outstanding shares of the Company were owned by Ameriprise Financial at December 31, 2008. 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

11. Debt

A. Capital Notes
None

B. Other Debt
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 nil and $3.0 million in 2008 and 2007, 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 in both 2008 and 2007 was $1.2 million.

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 2008 and 2007 was $0.8 million and $1.8 million, respectively.

The Company also participates in the Ameriprise Financial 2006 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 2008 and 2007 was $3.2 million and $3.0 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.

NOTES TO FINANCIAL STATEMENTS

(4) RiverSource Life paid cash dividends to Ameriprise Financial, as follows:

2008			2007		
	(in millions)				
March 26	$ 125	*	March 20	$ 150	
June 25	275	*	June 25	100	
September 25	375	*	September 25	550	*
			December 21	100	*
Total	$ 775		Total	$ 900	

* All or a portion of these dividends were considered extraordinary.

On June 25 and September 25, 2008, RiverSource Life received $27 million and $50 million, respectively, in dividends from RiverSource Life of NY. On June 25, 2007, RiverSource Life received $83 million in dividends from RiverSource Life of NY.

(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 $1,604.2 million.
(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, 2008, 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, 2008, 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, 2008 and 2007.

	ASSETS		LIABILITIES	
	2008	2007	2008	2007
a. Swaps	$ 7,274,790,880	$ 89,000,000	$ 5,820,138,308	$ –
b. Futures	675,075	46,950	540,062,800	252,700
c. Options	18,086,983,086	4,807,290,305	4,064,662,098	57,379,100
d. Total	$ 25,362,449,041	$ 4,896,337,255	$ 10,424,863,206	$ 57,631,800

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.

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. Assets in the amount of $4,641,896 and $5,197,389 at December 31, 2008 and 2007, respectively, were on deposit with government authorities as required by law. Assets in the amount of $1,132,278 and $1,137,542 at December 31, 2008 and 2007, 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	$ 69,358	$ 69,358

(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

G. Hybrid Securities
None

H. (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 other-than-temporary impairment should be recognized. Based on this analysis, for the year ended December 31, 2008, RiverSource Life recognized $133.2 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, 2008:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
Asset-backed securities	$ 112,919,586	$ 113,149,254	$ 85,547,000	$ –
Equity investment in wholly-owned subsidiary RiverSource Life of NY	$ 10,736,112	$ 11,265,376	$ 9,343,639	$ –

Securities with underlying Alt – A exposure, as of December 31, 2008:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
Mortgage-backed securities	$ 446,523,149	$ 354,775,899	$242,618,240	$ 131,285,232
Equity investment in wholly-owned subsidiary RiverSource Life of NY	$ 33,061,891	$ 31,119,861	$ 23,761,657	$ 1,945,584

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

I. Federal Home Loan Bank
Not applicable

21. Events Subsequent
None

NOTES TO FINANCIAL STATEMENTS

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 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, 2008, the Company had $9.6 million 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 $72.4 million at year-end. These reserves are reported in Exhibit 5 Line 0700003. Through coinsurance agreements, $29.2 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) Asset adequacy reserves of $770 million were established in 2008 under Actuarial Guideline 39 stand-alone analysis for variable annuity living benefits and are reported in Exhibit 5 Line 0700011 and as “other increases (net)” in the Analysis of Increase in Reserves. An increase in the minimum death benefit guarantee reserve of $291.7 million is also reported as "Other Increases (net)" in the Analysis of Increase in Reserves.

NOTES TO FINANCIAL STATEMENTS

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	$ 171,758,508	0.3%
	(2)	At book value less current surrender charge of 5% or more	4,079,226,252	7.8%
	(3)	At fair value	33,916,035,014	65.0%
	(4)	Total with adjustment or at market value	**38,167,019,774**	**73.1%**
	(5)	At book value without adjustment **	12,019,023,704	23.0%
B.		Not subject to discretionary withdrawal	2,030,504,442	3.9%
C.		Total (gross)	$ **52,216,547,920**	**100.0%**
D.		Reinsurance ceded	–	
E.		Total (net)	$ **52,216,547,920**	

** Approximately $2,498.3 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)	$ 17,961,443,016
	(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	93,030
	(3)	Exhibit of Deposit-Type Contracts, Line 14, Column 1	99,204,383
	(4)	Subtotal	$ **18,060,740,429**
		Separate Accounts Annual Statement:	
	(5)	Exhibit 3, Line 0299999, Column 2	$ 34,155,807,491
	(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	$ **34,155,807,491**
	(12)	Combined Total	$ **52,216,547,920**

32. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2008 were as follows:

Type	(1) Gross	(2) Net of Loading
(1) Industrial	$ –	$ –
(2) Ordinary new business	6,660,467	25,925
(3) Ordinary renewal	45,167,994	10,715,581
(4) Credit Life	–	–
(5) Group Life	5,939	5,719
(6) Group Annuity	–	–
(7) Totals	$ 51,834,400	$ 10,747,225

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 bucket. 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 held 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. These guaranteed benefits reserves are held in Exhibit 5, Miscellaneous Reserves.

The Company also sells products with guaranteed living benefits. These include guaranteed minimum withdrawal benefit (GMWB), guaranteed minimum withdrawal benefit for life (GMWBFL), guaranteed minimum accumulation benefit (GMAB), and performance credit (PC) which are described in the General Interrogatories. The guaranteed minimum income benefit (GMIB) rider is no longer available for newly issued annuities. The guaranteed living benefits reserves are included in Exhibit 5, Miscellaneous Reserves.

One annuity product has a loyalty bonus that pays a 0.50% bonus at year 8, adjusted for partial withdrawals.

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 held in Exhibit 5, Miscellaneous Reserves.

NOTES TO FINANCIAL STATEMENTS

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 12/31/2008	$ –	$ 13,851,806	$ 21,343,417	$ 6,737,013,377	$ **6,772,208,600**
	Reserves at 12/31/2008					
(2)	For accounts with assets at:					
	a. Market value ("MV")	$ –	$ 55,259,787	$ 116,498,721	$ 37,545,778,550	$ **37,717,537,058**
	b. Amortized cost	–	–	–	–	**–**
	c. Total reserves	$ –	$ 55,259,787	$ 116,498,721	$ 37,545,778,550	$ **37,717,537,058**
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal	$ –	$ –	$ –	$ –	$ **–**
	b. With MV adjustment	–	55,259,787	116,498,721	–	**171,758,508**
	c. At book value without MV adjustment and with current surrender charge of 5% or more	–	–	–	–	**–**
	d. At market value	–	–	–	37,477,764,581	**37,477,764,581**
	e. At book value without MV adjustment and with current surrender charge less than 5%	–	–	–	–	**–**
	f. Subtotal	**–**	**55,259,787**	**116,498,721**	**37,477,764,581**	**37,649,523,089**
	g. Not subject to discretionary withdrawal	–	–	–	68,013,969	**68,013,969**
	h. Total (gross)	**$ –**	**$ 55,259,787**	**$ 116,498,721**	**$ 37,545,778,550**	**$ 37,717,537,058**
(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)	$ 6,858,402,747
	b. Less: Transfers from Separate Accounts (Separate Accounts statement, Page 4 line 10)	3,415,832,437
	c. Net transfers to (from) Separate Accounts (a) – (b)	$ 3,442,570,310
(2)	Reconciling adjustments	
	a. Transfers due to purchase payment credits	$ (64,298,236)
	b. Policy loan disbursements	55,875,183
	c. Policy loan repayments	(21,934,270)
	d. Conversion credits	38,359
(3)	Transfers as Reported in the Summary of Operations (Page 4, Line 26)	$ 3,412,251,346

34. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health claim adjustment expenses as of December 31, 2008 and December 31, 2007 was $13.7 million and $18.4 million, respectively.

The Company incurred ($1.2) million and paid $3.5 million of claim adjustment expenses in the current year, of which $2.4 million of the paid amount was attributable to insured or covered events of prior years.

An amendment to an existing long term care reinsurance agreement occurred in 2008. Accordingly, RiverSource Life will only be responsible for the claim adjustment expenses on the retained portion of business. This explains the significant changes in liability and incurred claim expense.

The Company did not take into account anticipated salvage and subrogation when determining the liability.

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 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
Kenwood Capital Management LLC	Minneapolis, MN					YES
RiverSource Distributors	Minneapolis, MN					YES
RiverSource Investments LLC	Minneapolis, MN					YES
RiverSource Service Corporation	Minneapolis, MN					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 [ ] No [X]

11.11 Name of real estate holding company .....

11.12 Number of parcels involved .....

11.13 Total book/adjusted carrying value ..... $ .....

11.2 If, yes provide explanation:

.....

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: ..... $ 7,984,567

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)
N/A

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 [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	$ 401,013,307
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	$ 5,774,174
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, G - 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 Manhattan 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 [X] No [ ]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
Ameriprise Trust Company	JP Morgan	12/15/2008	Offers a wider range of services.

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	21,044,783,497	19,891,251,724	(1,153,531,773)
28.2 Preferred stocks	29,952,500	16,383,720	(13,568,780)
28.3 Totals	21,074,735,997	19,907,635,444	(1,167,100,553)

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 market value for public issues is the publicly traded market value at year end and the fair market value for private issues is obtained from an outside broker pricing service.

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

29.2 If no, list exceptions:

OTHER

30.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,350,682

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

1 Name	2 Amount Paid
American Council of Life Insurers	911,584

31.1 Amount of payments for legal expenses, if any? ..... $ 564,180

31.2 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

32.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 204,195

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

1 Name	2 Amount Paid
American Council of Life Insurers	204,195

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		(718)
2.2	Premium Denominator	9,838,077,146	11,711,840,632
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	5,151,903	5,177,286
2.5	Reserve Denominator	23,260,614,186	23,199,274,442
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? $ 1,915,998,072

3.4 State the authority under which Separate Accounts are maintained:
Section 61A of the Minnesota Statutes

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 $ 630,626,019
4.22 Received $ 147,757,567

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: $ 2,352,526,955

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			

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	10 years	2,815,986	28,323,084	5,184	Exhibit 5	None	
		7 years	1,628,067		35,332			
		8 years	16,517,989		284,630			
		9 years	7,361,042		76,784			
	GMWB	N/A	230,006,410	230,006,410	2,361,339	Exhibit 5	None	
	None	N/A	727,174,576	727,174,576	11,456	Exhibit 5	None	
None - EEB 15%	GMAB	7 years	226,036	226,036	5,005	Exhibit 5	None	
ROP	GMAB	0 years	6,289,570	1,522,376,294	7,186	Exhibit 5	None	
		10 years	383,056,995		2,404,952			
		7 years	94,189,847		2,557,661			
		8 years	594,595,654		13,724,898			
		9 years	444,244,227		8,635,606			
	GMWB	N/A	9,620,464,410	9,620,464,410	199,471,957	Exhibit 5	None	
	None	N/A	9,851,230,556	9,851,230,556	49,215,460	Exhibit 5	None	
	PFC - 7.2%TV	2 years	21,908	2,538,923	313	Exhibit 5	None	
		3 years	358,964		4,344			
		4 years	934,598		8,311			
		5 years	1,191,275		9,163			
		6 years	16,841		631			
		7 years	15,338					
	PFC - 8%TV	0 years	1,037,834	1,037,834	138,756	Exhibit 5	None	
	GM1B	6 years	11,062,690	93,150,807	429,772	Exhibit 5	None	
		7 years	51,079,508		1,682,876			
		8 years	27,785,263		693,513			
		9 years	3,223,346		63,887			
ROP - EEB 15%	GMWB	N/A	4,134,307	4,134,307	81,043	Exhibit 5	None	
	None	N/A	4,908,586	4,908,586	26,559	Exhibit 5	None	
ROP - EEB 40%	GMAB	10 years	983,836	3,278,343	70,175	Exhibit 5	None	
		7 years	672,932		32,361			
		8 years	853,520		36,197			
		9 years	768,054		97,162			
	GMWB	N/A	23,505,098	23,505,098	2,138,380	Exhibit 5	None	
	None	N/A	26,422,354	26,422,354	1,004,117	Exhibit 5	None	
ROP - EEP 15%	GMAB	8 years	26,078	26,078	515	Exhibit 5	None	
	GMWB	1 years	50,003	2,277,315	1,703	Exhibit 5	None	
		2 years	1,243,314		32,280			
		3 years	458,692		6,165			
		4 years	525,305		12,210			
	None	0 years	1,164,900	5,231,778	3,367	Exhibit 5	None	
		1 years	624,315		4,076			
		2 years	1,840,920		15,608			
		3 years	1,179,891		39,035			
		4 years	421,751		13,697			
ROP - EEP 40%	GMAB	10 years	270,803	1,066,493	66,634	Exhibit 5	None	
		8 years	427,952		39,442			
		9 years	367,738		49,887			
	GMWB	1 years	751,534	6,320,697	48,711	Exhibit 5	None	
		2 years	2,046,418		249,046			
		3 years	2,298,111		510,930			
		4 years	1,224,633		194,884			
	None	0 years	2,075,576	13,203,887	70,491	Exhibit 5	None	
		1 years	3,137,948		142,862			
		2 years	2,710,397		215,892			
		3 years	2,393,375		394,948			
		4 years	2,886,590		491,756			
ROP - GGB 15%	GMAB	9 years	96,364	96,364	8,012	Exhibit 5	None	
	GMWB	N/A	302,173	302,173	12,717	Exhibit 5	None	

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	N/A	1,107,112	1,107,112	17,065	Exhibit 5	None	
ROP - GGB 40%	GMAB	10 years	384,177	683,737	2,607	Exhibit 5	None	
		8 years	164,787		4,750			
		9 years	134,773		1,805			
	GMWB	N/A	1,867,507	1,867,507	89,417	Exhibit 5	None	
	None	N/A	3,803,058	3,803,058	43,936	Exhibit 5	None	
	PFC - 7.2%TV	4 years	44,031	44,031	438	Exhibit 5	None	
	GMIB	9 years	52,465	52,465	604	Exhibit 5	None	
ROP - GGP 15%	GMAB	10 years	60,447	119,285	409	Exhibit 5	None	
		9 years	58,838		1,906			
	GMWB	1 years	145,875	990,032	3,888	Exhibit 5	None	
		2 years	530,582		18,297			
		3 years	201,753		10,588			
		4 years	111,822		827			
	None	0 years	888,211	1,561,677	34	Exhibit 5	None	
		1 years	176,592		3,114			
		2 years	16,688		159			
		3 years	73,708		3,624			
		4 years	406,477		5,073			
	GMIB	6 years	62,410	180,795	3,052	Exhibit 5	None	
		7 years	118,385		3,407			
ROP - GGP 40%	GMAB	0 years	39,343	3,424,203		Exhibit 5	None	
		10 years	2,068,833		117,783			
		7 years	543,511		27,815			
		8 years	453,546		23,303			
		9 years	318,970		12,350			
	GMWB	0 years	1,541,079	5,201,741	169,602	Exhibit 5	None	
		1 years	820,292		32,454			
		2 years	1,357,205		113,750			
		3 years	1,059,486		203,186			
		4 years	387,430		72,950			
		N/A	36,249					
	None	0 years	1,904,013	4,809,300	1,664	Exhibit 5	None	
		1 years	579,114		77,590			
		2 years	492,240		23,982			
		3 years	1,361,188		159,347			
		4 years	418,183		46,060			
		N/A	54,561					
	PFC - 7.2%TV	4 years	74,404	101,363	669	Exhibit 5	None	
		5 years	26,959		134			
	GMIB	6 years	359,345	1,166,153	19,159	Exhibit 5	None	
		7 years	450,783		21,174			
		8 years	356,026		38,921			
ROP	None	N/A	10,596,165	10,596,165		Exhibit 5	None	
6-Yr Reset	None	N/A	11,784,655,494	11,784,655,494	60,114,099	Exhibit 5	None	
6-Yr Reset - EEB 15%	None	N/A	3,198,670	3,198,670	44,469	Exhibit 5	None	
6-Yr Reset - EEB 40%	None	N/A	32,961,588	32,961,588	297,456	Exhibit 5	None	
6-Yr Reset - EEP 15%	None	0 years	2,774,756	2,921,062	19,462	Exhibit 5	None	
		1 years	146,306		61			
6-Yr Reset - EEP 40%	None	0 years	11,237,759	11,475,441	109,507	Exhibit 5	None	
		1 years	237,682		26,347			
MAV	GMAB	0 years	4,109,187	274,521,823	7,605	Exhibit 5	None	
		10 years	47,083,898		417,971			
		7 years	43,326,059		1,737,202			
		8 years	112,288,770		3,442,731			
		9 years	67,713,910		1,583,443			
	GMWB	N/A	1,692,917,616	1,692,917,616	53,667,970	Exhibit 5	None	
	None	N/A	2,817,917,594	2,817,917,594	45,579,917	Exhibit 5	None	
	PFC - 7.2%TV	2 years	343,078	6,998,353	6,741	Exhibit 5	None	
		3 years	1,835,750		19,671			
		4 years	3,354,126		56,674			
		5 years	1,461,288		40,248			
		6 years	4,112		66			
	PFC - 8%TV	0 years	5,820,474	5,978,901	547,284	Exhibit 5	None	
		1 years	158,427		3,433			
	GMIB	0 years	1,598,405	232,258,410	49,790	Exhibit 5	None	
		1 years	1,852,111		44,856			
		2 years	84,749,265		4,139,821			
		3 years	50,526,477		2,733,121			
		4 years	11,286,516		283,815			
		5 years	7,872,277		133,984			
		6 years	24,574,484		1,423,831			
		7 years	31,541,553		1,375,295			
		8 years	14,945,135		531,935			
		9 years	3,312,187		73,119			
MAV - EEB 15%	GMAB	10 years	10,944	821,219	5	Exhibit 5	None	
		8 years	143,687		11,802			
		9 years	666,588		19,875			
	GMWB	N/A	3,962,652	3,962,652	187,724	Exhibit 5	None	
	None	N/A	22,859,846	22,859,846	1,157,915	Exhibit 5	None	
MAV - EEB 40%	GMAB	10 years	2,032,825	9,421,193	68,883	Exhibit 5	None	
		7 years	208,393		5,926			
		8 years	4,043,079		159,334			
		9 years	3,136,896		299,402			
	GMWB	N/A	49,652,008	49,652,008	3,047,567	Exhibit 5	None	
	None	N/A	204,470,652	204,470,652	6,086,037	Exhibit 5	None	
MAV - EEP 15%	GMAB	8 years	83,755	83,755	5,308	Exhibit 5	None	
	GMWB	1 years	321,374	1,388,115	14,497	Exhibit 5	None	
		2 years	284,742		13,475			
		3 years	625,830		33,629			
		4 years	156,168		4,566			
	None	0 years	4,638,702	14,486,774	258,650	Exhibit 5	None	
		1 years	2,007,267		135,238			
		2 years	2,109,930		80,977			
		3 years	1,721,464		69,122			
		4 years	4,009,410		65,667			
MAV - EEP 40%	GMAB	10 years	48,823	1,529,485	24	Exhibit 5	None	
		8 years	1,090,952		107,371			

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
		9 years	389,710		37,499			
	GMWB	0 years	13,363	12,051,828	729	Exhibit 5	None	
		1 years	1,652,234		141,056			
		2 years	2,938,441		400,634			
		3 years	5,809,883		533,561			
		4 years	1,637,906		237,829			
	None	0 years	35,070,438	60,684,338	924,046	Exhibit 5	None	
		1 years	7,866,583		366,901			
		2 years	7,771,106		978,040			
		3 years	7,202,207		983,881			
		4 years	2,774,004		461,550			
MAV - GGB 15%	GMWB	N/A	821,590	821,590	68,654	Exhibit 5	None	
	None	N/A	7,250,169	7,250,169	129,244	Exhibit 5	None	
	GMIB	2 years	154,460	821,770	13,561	Exhibit 5	None	
		3 years	141,018		16,374			
		4 years	202,499		1,829			
		5 years	76,639					
		7 years	218,358		17,068			
		8 years	28,796		1,976			
MAV - GGB 40%	GMAB	0 years	12,010	1,148,972		Exhibit 5	None	
		10 years	87,802		160			
		7 years	648,916		25,333			
		8 years	266,186		6,354			
		9 years	134,059		7,377			
	GMWB	N/A	5,784,255	5,784,255	379,308	Exhibit 5	None	
	None	N/A	19,839,829	19,839,829	311,430	Exhibit 5	None	
	GMIB	2 years	2,854,945	6,865,861	153,635	Exhibit 5	None	
		3 years	970,820		46,723			
		4 years	1,401,960		50,073			
		5 years	652,197		6,015			
		6 years	122,399		4,383			
		7 years	802,320		53,729			
		8 years	61,221		3,897			
MAV - GGP 15%	GMAB	0 years	121,628	121,628	626	Exhibit 5	None	
	GMWB	0 years	111,059	2,907,344	10,611	Exhibit 5	None	
		1 years	72,732		3,841			
		2 years	1,346,035		109,866			
		3 years	1,065,624		63,692			
		4 years	311,894		8,786			
	None	0 years	3,687,340	7,531,094	93,079	Exhibit 5	None	
		1 years	467,560		31,266			
		2 years	228,883		9,636			
		3 years	2,043,858		138,426			
		4 years	1,103,452		49,823			
	GMIB	2 years	33,403	1,104,627	4,494	Exhibit 5	None	
		3 years	312,901		23,697			
		6 years	193,204		13,435			
		7 years	147,875		15,253			
		8 years	417,243		40,685			
MAV - GGP 40%	GMAB	10 years	1,156,952	2,443,490	86,043	Exhibit 5	None	
		7 years	734,016		50,799			
		8 years	259,537		12,156			
		9 years	292,985		18,234			
	GMWB	0 years	2,968,295	24,057,727	196,392	Exhibit 5	None	
		1 years	2,859,066		230,869			
		2 years	5,967,714		789,192			
		3 years	10,325,964		1,180,488			
		4 years	1,857,309		261,516			
		N/A	79,379					
	None	0 years	11,877,360	23,436,246	130,681	Exhibit 5	None	
		1 years	2,280,942		76,072			
		2 years	2,116,421		373,166			
		3 years	4,025,932		503,292			
		4 years	2,689,350		370,441			
		N/A	446,240		2,788			
	PFC - 7.2%TV	4 years	131,499	131,499	3,011	Exhibit 5	None	
	GMIB	2 years	2,840,093	14,667,337	141,900	Exhibit 5	None	
		3 years	2,430,425		132,836			
		4 years	936,185		25,640			
		5 years	174,555		3,257			
		6 years	604,639		33,558			
		7 years	4,657,464		356,322			
		8 years	2,694,574		217,041			
		9 years	329,402		60,272			
5-Yr Ratchet	GMAB	10 years	4,549,172	29,080,907	32,132	Exhibit 5	None	
		7 years	2,682,005		65,293			
		8 years	12,589,891		270,907			
		9 years	9,259,839		195,048			
	GMWB	N/A	223,838,676	223,838,676	4,715,293	Exhibit 5	None	
	None	N/A	551,630,035	551,630,035	2,705,146	Exhibit 5	None	
5-Yr Ratchet - EEB 15%	GMWB	N/A	94,462	94,462	1,809	Exhibit 5	None	
	None	N/A	821,916	821,916	9,625	Exhibit 5	None	
5-Yr Ratchet - EEB 40%	GMAB	10 years	125,441	1,407,121	4,194	Exhibit 5	None	
		8 years	659,012		13,053			
		9 years	622,668		7,678			
	GMWB	N/A	3,103,613	3,103,613	200,584	Exhibit 5	None	
	None	N/A	17,692,683	17,692,683	242,120	Exhibit 5	None	
5-Yr Ratchet - EEP 15%	None	1 years	180,036	608,508	2,546	Exhibit 5	None	
		2 years	171,569					
		3 years	256,903		8,806			
5-Yr Ratchet - EEP 40%	GMAB	8 years	731,679	748,207	118,205	Exhibit 5	None	
		9 years	16,528		3,302			
	GMWB	1 years	406,955	1,063,907	24,521	Exhibit 5	None	
		2 years	234,113		18,628			
		3 years	82,014		21,711			
		4 years	340,825		85,547			
	None	0 years	3,174,161	7,860,754	36,193	Exhibit 5	None	
		1 years	2,703,731		46,174			

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
		2 years	667,450		50,219			
		3 years	1,280,881		136,689			
		4 years	34,531		3,714			
5% Roll-up	GMAB	0 years	123,302	8,764,513		Exhibit 5	None	
		10 years	966,579		12,637			
		7 years	2,219,014		120,138			
		8 years	3,559,701		260,097			
		9 years	1,895,918		82,760			
	GMWB	N/A	39,960,136	39,960,136	1,927,852	Exhibit 5	None	
	None	N/A	20,826,306	20,826,306	1,334,685	Exhibit 5	None	
	PFC - 8%TV	0 years	1,416,409	1,416,409	243,227	Exhibit 5	None	
	GMIB	0 years	407,015	26,823,982	14,749	Exhibit 5	None	
		1 years	1,160,056		29,003			
		2 years	303,211		10,807			
		6 years	5,884,838		360,672			
		7 years	13,067,670		690,736			
		8 years	5,444,509		292,089			
		9 years	556,684		24,885			
5% Roll-up - GGB 40%	None	N/A	86,321	86,321	1,826	Exhibit 5	None	
MAV/5% Roll-up	GMAB	0 years	357,580	22,789,049		Exhibit 5	None	
		10 years	2,764,828		88,925			
		7 years	4,775,129		260,565			
		8 years	9,162,143		322,117			
		9 years	5,729,370		317,900			
	GMWB	N/A	104,385,779	104,385,779	5,639,265	Exhibit 5	None	
	None	N/A	124,645,179	124,645,179	5,117,247	Exhibit 5	None	
	PFC - 7.2%TV	5 years	96,017	184,661	2,174	Exhibit 5	None	
		6 years	88,644		2,324			
	GMIB	2 years	19,107,892	94,594,620	1,148,139	Exhibit 5	None	
		3 years	13,283,159		823,149			
		4 years	4,051,378		101,654			
		5 years	4,860,904		245,534			
		6 years	18,101,582		1,116,463			
		7 years	22,446,086		1,497,555			
		8 years	12,039,133		637,303			
		9 years	704,485		27,610			
5-Yr Reset	None	N/A	28,466,747	28,466,747	264,940	Exhibit 5	None	

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 2008	2 2007	3 2006	4 2005	5 2004
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	109,717,070	111,446,195	107,247,433	101,568,385	96,217,200
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	71,038,031	64,731,767	56,413,753	48,691,316	41,746,998
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	738,731	767,025	794,023	843,347	858,286
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	181,493,832	176,944,987	164,455,209	151,103,048	138,822,484
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	6,994,058	12,307,689	13,362,990	11,484,331	11,396,193
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	9,945,779	9,361,482	8,418,012	8,646,152	9,117,987
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)		19	15	32	249
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	16,939,837	21,669,190	21,781,017	20,130,515	20,514,429
	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)	961,090,937	996,165,800	966,675,446	930,412,227	903,918,778
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	8,478,257,519	10,284,250,819	9,794,002,864	6,828,324,002	4,492,755,498
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)	(266,114)	(235,411)	(230,209)	(189,214)	(165,774)
17.2	Group annuities (Line 20.4, Col. 7)	134,593,089	139,574,030	168,213,909	200,229,684	143,372,258
18.1	A & H-group (Line 20.4, Col. 8)	7,410,598	11,787,283	8,563,686	7,455,240	6,946,812
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	256,991,117	280,298,111	292,800,550	267,990,350	256,604,893
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	9,838,077,146	11,711,840,632	11,230,032,176	8,234,436,160	5,803,432,465
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	28,143,306,453	24,689,615,317	27,776,461,379	30,425,249,385	24,067,549,453
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	25,655,139,302	21,916,705,329	24,568,262,131	27,546,505,682	21,851,361,600
23.	Aggregate life reserves (Page 3, Line 1)	22,688,394,954	21,616,695,398	24,231,249,711	26,978,200,820	21,128,693,646
24.	Aggregate A & H reserves (Page 3, Line 2)	1,930,910,167	1,769,744,000	1,599,593,207	1,446,296,603	1,321,338,812
25.	Deposit-type contract funds (Page 3, Line 3)	99,204,383	108,414,393	121,066,513	125,229,554	126,250,941
26.	Asset valuation reserve (Page 3, Line 24.1)	179,613,323	182,363,860	235,978,761	310,054,819	296,268,696
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)	2,525,647,160	2,817,440,818	3,255,057,648	2,939,153,332	2,273,724,003
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	413,317,199	(2,221,949,209)	(2,465,415,088)	(456,144,428)	100,057,496
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,721,728,797	3,016,695,229	3,510,667,084	3,270,284,795	2,650,819,737
31.	Authorized control level risk - based capital	275,691,745	220,766,236	295,225,047	375,487,677	373,076,903
	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)	65.8	80.2	85.4	85.6	78.9
33.	Stocks (Lines 2.1 and 2.2)	1.8	1.3	1.3	1.0	6.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	9.3	11.1	9.4	8.8	9.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)				0.0	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	10.9	2.6	(0.1)	0.6	(0.2)
37.	Contract loans (Line 6)	2.5	2.7	2.3	1.9	2.4
38.	Other invested assets (Line 7)	1.0	0.3	0.9	1.8	2.6
39.	Receivables for securities (Line 8)	0.0	0.5	0.0	0.0	0.0
40.	Aggregate write-ins for invested assets (Line 9)	8.7	1.3	0.7	0.4	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 2008	2 2007	3 2006	4 2005	5 2004
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D Summary, Line 25, Col. 1)					
43.	Affiliated preferred stocks (Schedule D Summary, Line 39, Col. 1)					
44.	Affiliated common stocks (Schedule D Summary Line 53, Col. 1),	454,678,317	274,326,592	331,605,722	289,750,815	993,007,296
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	158,123,476
48.	Total of above Lines 42 to 47	454,678,317	274,326,592	358,762,997	328,847,655	1,151,130,772
	Total Nonadmitted and Admitted Assets					
49.	Total nonadmitted assets (Page 2, Line 26, Col. 2)	363,012,694	423,518,505	423,083,284	553,919,092	508,005,860
50.	Total admitted assets (Page 2, Line 26, Col. 3)	67,906,201,447	79,870,146,548	74,682,920,418	66,595,715,846	53,108,473,672
	Investment Data					
51.	Net investment income (Exhibit of Net Investment Income)	1,243,886,680	1,432,693,088	1,541,729,446	1,654,995,033	1,281,958,841
52.	Realized capital gains (losses)	(348,408,937)	73,544,843	84,288,925	43,032,637	14,892,179
53.	Unrealized capital gains (losses)	1,485,288,529	(31,973,985)	(11,736,500)	(10,623,528)	46,980,024
54.	Total of above Lines 51, 52 and 53	2,380,766,272	1,474,263,946	1,614,281,871	1,687,404,142	1,343,831,044
	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)	7,302,994,106	9,212,914,728	8,818,630,395	6,514,654,921	4,173,966,502
56.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	91,963,049	83,551,766	78,130,256	69,850,180	62,076,161
57.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	58,896,651	(10,738,448)	(32,572,955)	7,507,377	16,691,845
58.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	142,742,219	142,680,542	153,296,603	124,957,791	157,576,665
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	11.8	12.5	12.0	14.8	14.1
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	6.3	5.1	5.1	4.8	4.4
62.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	95.7	77.5	76.8	70.7	83.3
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)	30.5	44.1	39.8	43.7	38.4
	A & H Claim Reserve Adequacy					
65.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	7,946,406	7,109,486	6,491,442	5,627,648	4,874,379
66.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	7,717,970	6,769,716	6,797,221	5,540,106	5,340,725
67.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	377,341,362	331,792,183	284,817,795	254,618,704	236,198,357
68.	Prior years' claim liability and reserve-health other than Group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	357,597,567	311,634,460	278,209,131	262,954,338	243,425,148
	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)	29,043,957	179,726,493	151,038,989	88,332,594	129,722,700
71.	Ordinary - individual annuities (Col. 4)	(1,327,250,454)	262,791,332	263,979,764	130,819,261	193,747,755
72.	Ordinary-supplementary contracts (Col. 5)	888	(1,713)	(1,406)	(57)	496
73.	Credit life (Col. 6)			729,217	262,250	
74.	Group life (Col. 7)	41,923,729	9,154,360	7,373,670	15,954,865	19,611,145
75.	Group annuities (Col. 8)	9,490,917	16,744,242	21,896,018	52,540,956	32,117,416
76.	A & H-group (Col. 9)	(441,386)	5,087,084	1,293,600	1,386,533	(840,942)
77.	A & H-credit (Col. 10)					
78.	A & H-other (Col. 11)	57,425,935	49,341,996	22,438,574	37,683,147	5,767,268
79.	Aggregate of all other lines of business (Col. 12)	6,119,947				
80.	Total (Col. 1)	(1,183,686,467)	522,843,794	468,748,426	326,979,549	380,125,838

In accordance with SSAP No. 3, amounts presented for 2005 were restated as if the December 31, 2006 insurance company merger occured as of January 1, 2005. Amounts presented for 2004 have not been restated.

ANNUAL STATEMENT FOR THE YEAR 2008 OF THE RiverSource Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2008

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	1,073,344,402		37,138		1,073,381,540
2. Annuity considerations	8,478,249,234		132,303,965		8,610,553,199
3. Deposit-type contract funds	13,531,367	XXX		XXX	13,531,367
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,565,125,003		132,341,103		9,697,466,106
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	339,518,597		(6,217)		339,512,380
10. Matured endowments					
11. Annuity benefits	1,102,606,839		23,926,106		1,126,532,945
12. Surrender values and withdrawals for life contracts	5,638,952,207		251,992,044		5,890,944,251
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	424,499				424,499
15. Totals	7,081,502,142		275,911,933		7,357,414,075
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	496	36,863,240							496	36,863,240
17. Incurred during current year	4,205	275,778,379							4,205	275,778,379
Settled during current year:										
18.1 By payment in full	4,155	267,982,890							4,155	267,982,890
18.2 By payment on compromised claims										
18.3 Totals paid	4,155	267,982,890							4,155	267,982,890
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	4,155	267,982,890							4,155	267,982,890
19. Unpaid Dec. 31, current year (16+17-18.6)	546	44,658,729							546	44,658,729
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	595,237	176,116,553,026		(a)	12	767,024,400			595,249	176,883,577,426
21. Issued during year	34,852	16,939,837,016							34,852	16,939,837,016
22. Other changes to in force (Net)	(39,592)	(12,305,490,344)				(28,293,643)			(39,592)	(12,333,783,987)
23. In force December 31 of current year	590,497	180,750,899,698		(a)	12	738,730,757			590,509	181,489,630,455

(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)	12,137,163	12,125,158		6,449,813	8,548,717
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)	155,371,872	155,157,701		38,839,004	38,576,277
25.2 Guaranteed renewable (b)	206,379,375	206,140,227		111,256,917	151,091,655
25.3 Non-renewable for stated reasons only (b)	(274)	(352)		(17,047)	(17,047)
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	361,750,972	361,297,576		150,078,874	189,650,886
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	373,888,135	373,422,734		156,528,687	198,199,603

(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			595,545	176,177,962			12	5,901	767,025	176,944,987
2.	Issued during year			34,852	16,939,837						16,939,837
3.	Reinsurance assumed										
4.	Revived during year			272	113,196				3	186	113,382
5.	Increased during year (net)									16,360	16,360
6.	Subtotals, Lines 2 to 5			35,124	17,053,033				3	16,546	17,069,579
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases				24,880					18,898	43,778
9.	Totals (Lines 1 and 6 to 8)			630,669	193,255,875			12	5,904	802,469	194,058,344
	Deductions during year:										
10.	Death			2,735	313,460			XXX	175	30,493	343,953
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry			490	6,204						6,204
14.	Surrender			19,749	4,673,140				101	28,364	4,701,504
15.	Lapse			17,173	6,630,146				209	4,881	6,635,027
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				871,323						871,323
18.	Reinsurance										
19.	Aggregate write-ins for decreases			14	6,501						6,501
20.	Totals, (Lines 10 to 19)			40,161	12,500,774				485	63,738	12,564,512
21.	In force end of year, (Line 9 minus Line 20)			590,508	180,755,101			12	5,419	738,731	181,493,832
22.	Reinsurance ceded end of year	XXX		XXX	121,414,278	XXX		XXX	XXX	33,422	121,447,700
23.	Line 21 minus Line 22	XXX		XXX	59,340,823	XXX	(b)	XXX	XXX	705,309	60,046,132
	DETAILS OF WRITE-INS										
0801.	Miscellaneous Increases				24,880					18,898	43,778
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)				24,880					18,898	43,778
1901.	Miscellaneous Decreases			14	6,501						6,501
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)			14	6,501						6,501

(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			4,214	39,055
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			2,337	43,700
28.	Term policies - other	18,408	9,941,684	178,008	70,911,247
29.	Other term insurance - decreasing	XXX		XXX	4,767
30.	Other term insurance	XXX	4,095	XXX	71,609
31.	Totals, Lines 27 to 30	18,408	9,945,779	180,345	71,031,323
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	310	6,708
34.	Totals, whole life and endowment	16,444	6,994,058	409,853	109,717,070
35.	Totals (Lines 31 to 34)	34,852	16,939,837	590,508	180,755,101

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	16,939,837		180,755,101	
38.	Credit Life (Group and Individual)				
39.	Group			738,731	
40.	Totals (Lines 36 to 39)	16,939,837		181,493,832	

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	5,051	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			5,051	692,966

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	381,691

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			74,274	17,700,968				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	74,274	(b) 17,700,968		(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	6	2		
2.	Issued during year				
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	6	2		
	Deductions during year:				
6.	Decreased (net)	1	2		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1	2		
9.	In force end of year	5			
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	69,222	1,033,094	1,494	73,092
2.	Issued during year	1,982	115,168		123
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	71,204	1,148,262	1,494	73,215
	Deductions during year:				
6.	Decreased (net)	4,689	113,174		5,973
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	4,689	113,174		5,973
9.	In force end of year	66,515	1,035,088	1,494	67,242
	Income now payable:				
10.	Amount of income payable	(a) 318,973,253	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a) 50,114,190,776	XXX	(a) 1,871,493,588
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 8,470,753,276	XXX	(a) 51,099,327

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	7,716	11,601,305			320,900	356,880,170
2.	Issued during year					11,676	16,056,618
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	7,716	XXX		XXX	332,576	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	310	XXX		XXX	19,314	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	310	XXX		XXX	19,314	XXX
10.	In force end of year	7,406	(a) 11,129,979		(a)	313,262	(a) 364,292,394

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) 49,112	(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	83,379,432
2.	Current year's realized pre-tax capital gains/(losses) of $ 4,579,801 transferred into the reserve net of taxes of $ (1,602,930)	(2,976,871)
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)	80,402,561
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	2,767,712
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	77,634,849

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.	2008	3,610,336	(842,624)		2,767,712
2.	2009	6,884,282	(642,534)		6,241,748
3.	2010	10,049,988	(643,068)		9,406,919
4.	2011	13,357,304	(484,751)		12,872,553
5.	2012	13,906,395	(321,814)		13,584,581
6.	2013	10,452,564	(144,878)		10,307,686
7.	2014	7,522,990	(45,470)		7,477,521
8.	2015	5,171,391	(29,985)		5,141,406
9.	2016	3,257,186	(12,939)		3,244,247
10.	2017	1,222,995	4,785		1,227,779
11.	2018	529,848	24,767		554,616
12.	2019	671,215	32,542		703,758
13.	2020	610,313	28,873		639,186
14.	2021	570,566	25,073		595,639
15.	2022	558,341	21,090		579,431
16.	2023	582,675	16,611		599,286
17.	2024	612,974	12,969		625,944
18.	2025	647,527	10,412		657,939
19.	2026	656,878	7,672		664,550
20.	2027	655,198	4,749		659,948
21.	2028	609,097	1,644		610,741
22.	2029	491,200			491,201
23.	2030	362,986			362,986
24.	2031	236,032			236,032
25.	2032	109,913			109,913
26.	2033	28,210			28,210
27.	2034	9,982			9,982
28.	2035	2,772			2,772
29.	2036	(1,294)			(1,293)
30.	2037	(431)			(431)
31.	2038 and Later				
32.	Total (Lines 1 to 31)	83,379,432	(2,976,871)		80,402,561

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	151,410,355	25,461,505	176,871,860		5,492,000	5,492,000	182,363,860
2. Realized capital gains/(losses) net of taxes - General Account	(221,440,185)	(650,000)	(222,090,185)	739,399	(2,138,152)	(1,398,752)	(223,488,937)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(2,431,419)		(2,431,419)				(2,431,419)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	1,004,360,435		1,004,360,435	(58,673,586)	(780,862)	(59,454,448)	944,905,988
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	3,819,042		3,819,042				3,819,042
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	31,290,118	8,132,930	39,423,047		4,737,957	4,737,957	44,161,004
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	967,008,346	32,944,435	999,952,780	(57,934,187)	7,310,944	(50,623,243)	949,329,538
9. Maximum reserve	147,081,497	24,144,635	171,226,132	38,721,337	17,776,368	56,497,705	227,723,837
10. Reserve objective	103,004,621	15,249,243	118,253,865	38,721,337	12,692,181	51,413,518	169,667,382
11. 20% of (Line 10 - Line 8)	(172,800,745)	(3,539,038)	(176,339,783)	19,331,105	1,076,247	20,407,352	(155,932,431)
12. Balance before transfers (Lines 8 + 11)	794,207,601	29,405,396	823,612,997	(38,603,082)	8,387,191	(30,215,891)	793,397,107
13. Transfers	5,260,761	(5,260,761)					XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(652,386,865)		(652,386,865)	38,603,082		38,603,082	(613,783,783)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	147,081,497	24,144,635	171,226,132		8,387,191	8,387,191	179,613,323

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	224,153,828	XXX	XXX	224,153,828	0.0000		0.0000		0.0000	
2.	1	Highest Quality	11,996,970,233	XXX	XXX	11,996,970,233	0.0004	4,798,788	0.0023	27,593,032	0.0030	35,990,911
3.	2	High Quality	4,568,741,799	XXX	XXX	4,568,741,799	0.0019	8,680,609	0.0058	26,498,702	0.0090	41,118,676
4.	3	Medium Quality	844,933,854	XXX	XXX	844,933,854	0.0093	7,857,885	0.0230	19,433,479	0.0340	28,727,751
5.	4	Low Quality	284,336,993	XXX	XXX	284,336,993	0.0213	6,056,378	0.0530	15,069,861	0.0750	21,325,274
6.	5	Lower Quality	79,916,279	XXX	XXX	79,916,279	0.0432	3,452,383	0.1100	8,790,791	0.1700	13,585,767
7.	6	In or Near Default	17,935,432	XXX	XXX	17,935,432	0.0000		0.2000	3,587,086	0.2000	3,587,086
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)	18,016,988,418	XXX	XXX	18,016,988,418	XXX	30,846,044	XXX	100,972,950	XXX	144,335,466
		PREFERRED STOCK										
10.	1	Highest Quality	29,952,500	XXX	XXX	29,952,500	0.0004	11,981	0.0023	68,891	0.0030	89,858
11.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
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	11,981	XXX	68,891	XXX	89,858
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality	428,305,953	XXX	XXX	428,305,953	0.0004	171,322	0.0023	985,104	0.0030	1,284,918
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)	428,305,953	XXX	XXX	428,305,953	XXX	171,322	XXX	985,104	XXX	1,284,918

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	106,798,473	XXX	XXX	106,798,473	0.0004	42,719	0.0023	245,636	0.0030	320,395
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	106,798,473	XXX	XXX	106,798,473	XXX	42,719	XXX	245,636	XXX	320,395
34.		Total (Lines 9 + 17 + 25 + 33)	18,582,045,344	XXX	XXX	18,582,045,344	XXX	31,072,066	XXX	102,272,581	XXX	146,030,637
		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	2,541,540,526		XXX	2,541,540,526	0.0032 (a)	8,132,930	0.0060 (a)	15,249,243	0.0095 (a)	24,144,635
40.		In Good Standing With Restructured Terms			XXX		0.0179 (b)		0.0397 (b)		0.0640 (b)	
		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			XXX		0.0420		0.0760		0.1200	
		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)	2,541,540,526		XXX	2,541,540,526	XXX	8,132,930	XXX	15,249,243	XXX	24,144,635
52.		Schedule DA Mortgages			XXX		(c)		(c)		(c)	
53.		Total Mortgage Loans on Real Estate (Line 51 + 52)	2,541,540,526		XXX	2,541,540,526	XXX	8,132,930	XXX	15,249,243	XXX	24,144,635

(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	2,364,072	XXX	XXX	2,364,072	0.0000		0.2000 (d)	472,814	0.2000 (d)	472,814
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	215,625,053	XXX	XXX	215,625,053	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	239,053,264	XXX	XXX	239,053,264	0.0000		0.1600	38,248,522	0.1600	38,248,522
18.		Total Common Stock (Sum of Lines 1 through 17)(Page 2, Line 2.2, Net Admitted Asset)	457,042,389			457,042,389	XXX		XXX	38,721,337	XXX	38,721,337
		REAL ESTATE										
19.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
20.		Investment Properties					0.0000		0.0750		0.0750	
21.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
22.		Total Real Estate (Sum of Lines 19 through 21)					XXX		XXX		XXX	
		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	2,596,349	XXX	XXX	2,596,349	0.0019	4,933	0.0058	15,059	0.0090	23,367
26.	3	Medium Quality	68,709,980	XXX	XXX	68,709,980	0.0093	639,003	0.0230	1,580,330	0.0340	2,336,139
27.	4	Low Quality	180,141,259	XXX	XXX	180,141,259	0.0213	3,837,009	0.0530	9,547,487	0.0750	13,510,594
28.	5	Lower Quality	5,949,359	XXX	XXX	5,949,359	0.0432	257,012	0.1100	654,429	0.1700	1,011,391
29.	6	In or Near Default	1,243,373	XXX	XXX	1,243,373	0.0000		0.2000	248,675	0.2000	248,675
30.		Total with Bond characteristics (Sum of Lines 23 through 29)	258,640,319	XXX	XXX	258,640,319	XXX	4,737,957	XXX	12,045,979	XXX	17,130,166

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	3,231,010	XXX	XXX	3,231,010	0.0000		0.2000 (d)	646,202	0.2000 (d)	646,202
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)	3,231,010	XXX	XXX	3,231,010	XXX		XXX	646,202	XXX	646,202
		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					0.0000		0.1100		0.1100	
65.		Total with Real Estate Characteristics (Lines 62 through 64)					XXX		XXX		XXX	
		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)	261,871,329			261,871,329	XXX	4,737,957	XXX	12,692,181	XXX	17,776,368

(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
0599999. Death Claims - Disposed Of							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							XXX
9000-4983623	358346	WI	2006	100,000		100,000	Client died under suspicious circumstances
9090-7667525	356197	IL	2008	500,000		500,000	Dispute whether policy was in force at time of death
2799999. Death Claims - Ordinary				600,000		600,000	XXX
3199999. Death Claims - Resisted				600,000		600,000	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				600,000		600,000	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	264,040,237	XXX	8,395,137	XXX		XXX		XXX	163,944,671	XXX	91,700,845	XXX	(416)	XXX		XXX		XXX
2. Premiums earned	264,401,715	XXX	8,387,264	XXX		XXX		XXX	164,102,469	XXX	91,913,974	XXX	(1,992)	XXX		XXX		XXX
3. Incurred claims	145,758,472	55.1	4,078,123	48.6					57,602,720	35.1	84,081,517	91.5	(3,888)	195.2				
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	145,758,472	55.1	4,078,123	48.6					57,602,720	35.1	84,081,517	91.5	(3,888)	195.2				
6. Increase in contract reserves	107,370,873	40.6	4,964,668	59.2					6,938,435	4.2	95,467,770	103.9						
7. Commissions (a)	22,237,317	8.4	3,025,604	36.1					14,129,613	8.6	5,082,100	5.5						
8. Other general insurance expenses	56,792,046	21.5	711,605	8.5					35,964,270	21.9	20,116,262	21.9	(91)	4.6				
9. Taxes, licenses and fees	1,722,168	0.7	36,538	0.4					1,080,991	0.7	604,642	0.7	(3)	0.2				
10. Total other expenses incurred	80,751,531	30.5	3,773,747	45.0					51,174,874	31.2	25,803,004	28.1	(94)	4.7				
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(69,479,161)	(26.3)	(4,429,274)	(52.8)					48,386,440	29.5	(113,438,317)	(123.4)	1,990	(99.9)				
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(69,479,161)	(26.3)	(4,429,274)	(52.8)					48,386,440	29.5	(113,438,317)	(123.4)	1,990	(99.9)				
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	60	60							
2. Advance premiums	2,959,211	134,339			335,295	2,489,577			
3. Reserve for rate credits									
4. Total premium reserves, current year	2,959,271	134,399			335,295	2,489,577			
5. Total premium reserves, prior year	3,320,749	124,638			493,092	2,702,707	312		
6. Increase in total premium reserves	(361,478)	9,761			(157,797)	(213,130)	(312)		
B. Contract Reserves:									
1. Additional reserves (a)	1,516,976,122	83,571,132			135,959,568	1,297,445,422			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	1,516,976,122	83,571,132			135,959,568	1,297,445,422			
4. Total contract reserves, prior year.	1,409,605,249	78,606,464			129,021,133	1,201,977,652			
5. Increase in contract reserves	107,370,873	4,964,668			6,938,435	95,467,770			
C. Claim Reserves and Liabilities:									
1. Total current year	419,085,828	8,488,383			236,044,832	174,552,613			
2. Total prior year	365,315,537	7,717,970			210,726,867	146,866,812	3,888		
3. Increase	53,770,291	770,413			25,317,965	27,685,801	(3,888)		
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	84,393,918	2,942,208			30,266,958	51,184,752			
1.2 On claims incurred during current year	7,594,263	365,502			2,017,797	5,210,964			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	300,893,850	5,004,198			191,790,039	104,099,613			
2.2 On claims incurred during current year	118,191,978	3,484,185			44,254,793	70,453,000			
3. Test:									
3.1 Lines 1.1 and 2.1	385,287,768	7,946,406			222,056,997	155,284,365			
3.2 Claim reserves and liabilities, December 31, prior year	365,315,537	7,717,970			210,726,867	146,866,812	3,888		
3.3 Line 3.1 minus Line 3.2	19,972,231	228,436			11,330,130	8,417,553	(3,888)		
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	118,486,763	3,829,288			2,332	114,655,143			
2. Premiums earned	118,486,763	3,829,288			2,332	114,655,143			
3. Incurred claims	93,061,534	4,665,847			(37,596)	88,433,283			
4. Commissions									

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(3,888)		238,823,893	238,820,005
2. Beginning Claim Reserves and Liabilities	3,888		523,436,674	523,440,562
3. Ending Claim Reserves and Liabilities			605,731,884	605,731,884
4. Claims Paid			156,528,683	156,528,683
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			93,061,534	93,061,534
10. Beginning Claim Reserves and Liabilities			158,125,025	158,125,025
11. Ending Claim Reserves and Liabilities			186,646,056	186,646,056
12. Claims Paid			64,540,503	64,540,503
D. Net:				
13. Incurred Claims	(3,888)		145,762,359	145,758,471
14. Beginning Claim Reserves and Liabilities	3,888		365,311,649	365,315,537
15. Ending Claim Reserves and Liabilities			419,085,828	419,085,828
16. Claims Paid			91,988,180	91,988,180
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	(3,525)		145,761,996	145,758,471
18. Beginning Reserves and Liabilities	3,888		365,311,649	365,315,537
19. Ending Reserves and Liabilities			419,085,828	419,085,828
20. Paid Claims and Cost Containment Expenses	363		91,987,817	91,988,180

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	692,965,366	527,490,729		(20,060)		
70025	91-6027719	09/30/1987	GENWORTH LIFE INS CO	RICHMOND, VA	CO/I	159,237,472	113,831,141		(4,705)		
70025	91-6027719	10/01/1995	GENWORTH LIFE INS CO	RICHMOND, VA	ACO/G		18,148,164	2,289,123			
70025	91-6027719	10/01/1995	GENWORTH LIFE INS CO	RICHMOND, VA	ACO/I		283,857	8,285			
65676	35-0472300	06/01/1970	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	YRT/I	10,807,144	136,474	111,834			
68713	84-0499703	01/01/1990	SECURITY LIFE OF DENVER INS CO	DENVER, CO	CO/G	42,127,000	25,068,687				
0299999. General Account, Non-Affiliates						905,136,982	684,959,052	2,409,242	(24,765)		
0399999. Total General Account						905,136,982	684,959,052	2,409,242	(24,765)		
0699999. Total Separate Accounts											
0799999 - Totals						905,136,982	684,959,052	2,409,242	(24,765)		

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
86258	13-2572994	05/01/1979	GENERAL RE LIFE CORP	HARTFORD, CT	33,821	
97071	13-3126819	01/24/2006	GENERALI USA LIFE REASSUR CO	KANAS CITY, MO	159,367	128,371
65676	35-0472300	06/01/1981	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	447,397	827,918
66346	58-0828824	12/01/1986	MUNICH AMER REASSUR CO	ATLANTA, GA	231,043	2,179,901
93572	43-1235868	04/01/1990	RGA REINS CO	ST LOUIS, MO	870,527	2,839,197
87572	23-2038295	11/25/2002	SCOTTISH RE US INC	WILMINGTON, DE	204,459	691,077
68713	84-0499703	08/01/1990	SECURITY LIFE OF DENVER INS CO	DENVER, CO	65,862	1,822,021
82627	06-0839705	09/01/1982	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	642,495	2,436,018
86231	39-0989781	08/30/2005	TRANSAMERICA LIFE INS CO	CEDAR RAPIDS, IA	123,438	1,581,440
0299999. Life and Annuity - Non-Affiliates					2,778,409	12,505,943
0399999. Totals - Life and Annuity					2,778,409	12,505,943
70025	91-6027719	06/01/1989	GENWORTH LIFE INS CO	RICHMOND, VA		3,134,721
67598	04-1768571	10/15/1975	PAUL REVERE LIFE INS CO	WORCHESTER, MA		22,959
82627	06-0839705	01/01/1995	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT		2,478
0599999. Accident and Health - Non-Affiliates						3,160,158
0699999. Totals - Accident and Health						3,160,158
0799999 Totals - Life, Annuity and Accident and Health					2,778,409	15,666,101

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		17,512	33,805	4,852				
86258	13-2572994	05/01/1979	GENERAL RE LIFE CORP	HARTFORD, CT	YRT/I	8,203,063	33,595	35,076	154,581				
97071	13-3126819	01/24/2006	GENERALI USA LIFE REASSUR CO	KANSAS CITY, MO	YRT/I	665,262,695	2,159,534	845,318	662,218				
70025	91-6027719	01/02/1985	GENWORTH LIFE INS CO	RICHMOND, VA	YRT/G	5,965,502	100,798	149,360	187,893				
65676	35-0472300	09/26/2001	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	CO/I	2,526,176,311	20,670,429	17,572,179	2,874,415				
65676	35-0472300	06/01/1981	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	DIS/I		8,167	9,611	77,353				
65676	35-0472300	08/01/1990	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	YRT/G	7,762,499	83,433	135,486	154,114				
65676	35-0472300	11/01/1983	LINCOLN NATL LIFE INS CO	FORT WAYNE, IN	YRT/I	2,995,946,016	6,679,179	6,327,574	6,325,468				
66346	58-0828824	09/26/2001	MUNICH AMER REASSUR CO	ATLANTA, GA	CO/I	10,671,230,306	65,806,728	52,562,954	11,181,750				
66346	58-0828824	07/01/1979	MUNICH AMER REASSUR CO	ATLANTA, GA	DIS/I		357	354	2,664				
66346	58-0828824	12/01/1986	MUNICH AMER REASSUR CO	ATLANTA, GA	YRT/I	12,663,117,841	28,240,706	25,966,525	11,050,026				
93572	43-1235868	09/26/2001	RGA REINS CO	ST LOUIS, MO	CO/I	13,141,091,407	74,168,588	57,503,443	12,487,675				
93572	43-1235868	04/01/1990	RGA REINS CO	ST LOUIS, MO	DIS/I		363	1,121	37,604				
93572	43-1235868	04/01/1990	RGA REINS CO	ST LOUIS, MO	YRT/I	14,973,966,037	28,681,668	24,427,102	14,099,594				
87572	23-2038295	08/30/2005	SCOTTISH RE US INC	WILMINGTON, DE	CO/I	4,018,845,153	10,793,437	6,243,317	3,992,405				
87572	23-2038295	11/25/2002	SCOTTISH RE US INC	WILMINGTON, DE	YRT/I	7,382,107,294	12,982,120	12,473,085	4,279,546				
68713	84-0499703	09/26/2001	SECURITY LIFE OF DENVER INS CO	DENVER, CO	CO/I	5,111,816,522	45,443,396	39,614,400	5,978,777				
68713	84-0499703	08/01/1990	SECURITY LIFE OF DENVER INS CO	DENVER, CO	YRT/G	7,762,499	83,433	135,485	154,114				
68713	84-0499703	04/29/1983	SECURITY LIFE OF DENVER INS CO	DENVER, CO	YRT/I	4,619,081,787	11,216,078	10,747,817	5,319,114				
82627	06-0839705	02/16/1984	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	CO/I	8,240,649,724	46,178,176	36,446,219	8,669,247				
82627	06-0839705	03/01/1985	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	DIS/I		970,103	1,415,425	169,191				
82627	06-0839705	07/01/1984	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	MCO/I				300,408				
82627	06-0839705	07/01/1984	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	YRT/G	11,931,004	201,596	298,720	306,012				
82627	06-0839705	04/01/1990	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	YRT/I	8,179,450	10,392	10,444	120,338				
82627	06-0839705	09/01/1982	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	YRT/I	14,006,551,983	27,773,204	24,152,472	13,898,515				
86231	39-0989781	08/30/2005	TRANSAMERICA LIFE INS CO	CEDAR RAPIDS, IA	CO/I	14,803,901,492	33,586,645	16,224,595	9,825,744				
86231	39-0989781	08/30/2005	TRANSAMERICA LIFE INS CO	CEDAR RAPIDS, IAIA	YRT/I	5,578,150,749	9,389,853	6,841,218	2,868,494				
0299999. Authorized General Account, Non-Affiliates						121,447,699,334	425,279,490	340,173,105	115,182,112				
0399999. Total Authorized General Account						121,447,699,334	425,279,490	340,173,105	115,182,112				
0699999. Total Unauthorized General Account													
0799999. Total Authorized and Unauthorized General Account						121,447,699,334	425,279,490	340,173,105	115,182,112				
1099999. Total Authorized Separate Accounts													
1399999. Total Unauthorized Separate Accounts													
1499999. Total Authorized and Unauthorized Separate Accounts													
1599999 - Totals						121,447,699,334	425,279,490	340,173,105	115,182,112				

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	362						
70025	91-6027719	06/01/1989	GENWORTH LIFE INS CO	RICHMOND, VA	CO/I	111,374,618		1,468,937,645				
70025	91-6027719	06/01/1989	GENWORTH LIFE INS CO	RICHMOND, VA	CO/G	7,109,058		91,738,339				
66346	58-0828824	10/08/2007	MUNICH AMER REASSUR CO	ATLANTA, GA	CO/I	392						
67598	04-1768571	10/15/1975	PAUL REVERE LIFE INS CO	WORCHESTER, MA	YRT/I			3,285,702				
82627	06-0839705	06/01/1995	SWISS RE LIFE & HEALTH AMER INC	STAMFORD, CT	YRT/I	2,332		460,985				
0299999. Authorized General Account, Non-Affiliates						118,486,762		1,564,422,671				
0399999. Total Authorized General Account						118,486,762		1,564,422,671				
0699999. Total Unauthorized General Account												
0799999. Total Authorized and Unauthorized General Account						118,486,762		1,564,422,671				
1099999. Total Authorized Separate Accounts												
1399999. Total Unauthorized Separate Accounts												
1499999. Total Authorized and Unauthorized Separate Accounts												
1599999 - Totals						118,486,762		1,564,422,671				

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 2008	2 2007	3 2006	4 2005	5 2004
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	233,669	184,461	161,092	166,652	151,084
2. Commissions and reinsurance expense allowances	4	5	6	11	
3. Contract claims	138,199	123,201	111,552	102,459	70,895
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders					
6. Reserve adjustments on reinsurance ceded	(173)	(134)	(156)	(58)	20
7. Increase in aggregate reserve for life and accident and health contracts	214,012	174,042	230,736	162,655	169,915
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected		1,277	1,029	970	1,117
9. Aggregate reserves for life and accident and health contracts	1,989,702	1,775,690	1,601,648	1,371,044	1,247,092
10. Liability for deposit-type contracts					
11. Contract claims unpaid	15,666	14,994	10,675	20,038	13,141
12. Amounts recoverable on reinsurance	2,778	7,713	3,713	9,608	5,322
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)	27,370,510,537		27,370,510,537
2.	Reinsurance (Line 14)	2,778,409	(2,778,409)	
3.	Premiums and considerations (Line 13)	13,058,464		13,058,464
4.	Net credit for ceded reinsurance	XXX	2,008,147,257	2,008,147,257
5.	All other admitted assets (balance)	756,959,043		756,959,043
6.	Total assets excluding Separate Accounts (Line 24)	28,143,306,453	2,005,368,848	30,148,675,301
7.	Separate Account assets (Line 25)	39,762,894,994		39,762,894,994
8.	Total assets (Line 26)	67,906,201,447	2,005,368,848	69,911,570,295
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	24,619,305,121	1,989,702,748	26,609,007,869
10.	Liability for deposit-type contracts (Line 3)	99,204,383		99,204,383
11.	Claim reserves (Line 4)	43,326,020	15,666,100	58,992,120
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	4,234,872		4,234,872
14.	Other contract liabilities (Line 9)	85,375,773		85,375,773
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)	803,693,133		803,693,133
18.	Total liabilities excluding Separate Accounts (Line 26)	25,655,139,302	2,005,368,848	27,660,508,150
19.	Separate Account liabilities (Line 27)	39,722,414,985		39,722,414,985
20.	Total liabilities (Line 28)	65,377,554,287	2,005,368,848	67,382,923,135
21.	Capital & surplus (Line 38)	2,528,647,160	XXX	2,528,647,160
22.	Total liabilities, capital & surplus (Line 39)	67,906,201,447	2,005,368,848	69,911,570,295
	NET CREDIT FOR CEDED REINSURANCE			
23.	Contract reserves	1,989,702,748		
24.	Claim reserves	15,666,100		
25.	Policyholder dividends/reserves			
26.	Premium & annuity considerations received in advance			
27.	Liability for deposit-type contracts			
28.	Other contract liabilities			
29.	Reinsurance ceded assets	2,778,409		
30.	Other ceded reinsurance recoverables			
31.	Total ceded reinsurance recoverables	2,008,147,257		
32.	Premiums and considerations			
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			
37.	Total net credit for ceded reinsurance	2,008,147,257		

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	9,607,094	115,107,685	3,916,277		128,631,055	
2. Alaska	AK	L	595,535	6,598,804	121,601		7,315,941	
3. Arizona	AZ	L	15,158,413	118,010,706	5,650,884		138,820,003	100,000
4. Arkansas	AR	L	9,671,806	67,698,059	2,296,188		79,666,053	
5. California	CA	L	122,282,009	819,133,727	37,826,384		979,242,120	763,486
6. Colorado	CO	L	12,494,210	78,880,896	5,894,576		97,269,682	
7. Connecticut	CT	L	26,008,485	245,251,624	9,402,385		280,662,495	140,000
8. Delaware	DE	L	3,508,756	31,198,687	1,679,553		36,386,996	
9. District of Columbia	DC	L	2,753,993	18,414,693	932,650		22,101,336	165,962
10. Florida	FL	L	57,984,525	649,771,983	22,004,416		729,760,924	560,271
11. Georgia	GA	L	23,472,331	208,471,385	8,112,228		240,055,944	134,314
12. Hawaii	HI	L	11,697,877	71,784,811	4,608,367		88,091,055	461,414
13. Idaho	ID	L	2,747,840	31,278,508	957,495		34,983,843	82,000
14. Illinois	IL	L	39,703,730	228,462,087	13,205,286		281,371,103	172,390
15. Indiana	IN	L	17,590,488	140,726,560	5,276,961		163,594,009	414,400
16. Iowa	IA	L	15,929,150	161,000,031	6,783,033		183,712,215	254,458
17. Kansas	KS	L	12,970,347	84,550,726	4,145,750		101,666,823	173,281
18. Kentucky	KY	L	5,854,878	53,422,850	2,662,728		61,940,456	
19. Louisiana	LA	L	9,552,627	116,364,797	2,882,858		128,800,282	
20. Maine	ME	L	6,863,045	64,553,419	3,158,693		74,575,157	99,514
21. Maryland	MD	L	24,722,403	205,425,574	9,407,070		239,555,047	105,208
22. Massachusetts	MA	L	52,408,216	321,794,884	20,332,476		394,535,576	3,004,878
23. Michigan	MI	L	40,243,550	336,632,989	17,143,849		394,020,387	528,217
24. Minnesota	MN	L	65,979,428	571,568,733	17,141,208		654,689,369	727,647
25. Mississippi	MS	L	2,796,261	29,887,081	1,058,569		33,741,911	
26. Missouri	MO	L	14,546,916	123,342,114	5,718,835		143,607,865	15,000
27. Montana	MT	L	3,812,285	25,690,166	1,300,826		30,803,277	200,000
28. Nebraska	NE	L	7,903,333	82,777,462	2,942,159		93,622,954	113,507
29. Nevada	NV	L	11,815,627	82,969,504	2,979,994		97,765,125	187,925
30. New Hampshire	NH	L	9,784,581	57,212,579	3,612,996		70,610,156	267,861
31. New Jersey	NJ	L	35,418,151	363,545,971	13,837,395		412,801,516	147,576
32. New Mexico	NM	L	2,041,508	29,649,103	1,091,959		32,782,570	34,672
33. New York	NY	N	6,016,619	37,144,835	2,151,606		45,313,061	
34. North Carolina	NC	L	27,805,430	247,573,693	9,683,328		285,062,451	633,905
35. North Dakota	ND	L	4,441,424	32,740,645	1,214,228		38,396,296	
36. Ohio	OH	L	49,581,202	429,781,097	16,774,870		496,137,169	468,836
37. Oklahoma	OK	L	5,698,308	69,881,572	2,127,526		77,707,407	
38. Oregon	OR	L	15,935,616	99,755,432	5,455,114		121,146,162	217,386
39. Pennsylvania	PA	L	53,209,469	448,535,103	19,911,071		521,655,643	387,718
40. Rhode Island	RI	L	4,930,682	55,385,003	2,086,320		62,402,005	684,921
41. South Carolina	SC	L	8,596,552	143,235,640	4,641,943		156,474,136	190,000
42. South Dakota	SD	L	4,657,231	56,998,676	1,838,506		63,494,413	32,928
43. Tennessee	TN	L	15,273,516	184,674,806	6,759,640		206,707,962	164,897
44. Texas	TX	L	94,811,535	466,775,269	25,503,435		587,090,240	541,552
45. Utah	UT	L	9,468,802	71,387,209	1,999,091		82,855,102	
46. Vermont	VT	L	2,417,427	17,830,692	1,010,302		21,258,421	
47. Virginia	VA	L	37,750,827	264,711,768	13,929,518		316,392,114	496,504
48. Washington	WA	L	29,087,706	142,477,024	9,944,281		181,509,011	141,644
49. West Virginia	WV	L	2,660,951	38,699,655	1,533,068		42,893,674	20,200
50. Wisconsin	WI	L	20,381,893	238,908,511	7,393,790		266,684,194	674,780
51. Wyoming	WY	L	1,558,390	21,387,254	550,262		23,495,906	22,114
52. American Samoa	AS	N	31,060	2,438			33,498	
53. Guam	GU	N	1,164	4,200			5,364	
54. Puerto Rico	PR	N	8,190	11,125	19,189		38,504	
55. U.S. Virgin Islands	VI	N	30,162	18,800	12,683		61,645	
56. Northern Mariana Islands	MP	N	2,243		2,577		4,820	
57. Canada	CN	N	14,496	27,710	23,241		65,447	
58. Aggregate Other Aliens	OT	XXX	1,091,247	1,426,840	1,236,895		3,754,982	
59. Subtotal		(a) 50	1,073,381,540	8,610,553,198	373,888,135		10,057,822,872	13,531,367
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	473,050		7,812,253		8,285,303	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	1,073,854,590	8,610,553,198	381,700,388		10,066,108,175	13,531,367
96. Plus reinsurance assumed		XXX	111,834	2,297,409			2,409,243	
97 Totals (All Business)		XXX	1,073,966,424	8,612,850,607	381,700,388		10,068,517,418	13,531,367
98. Less reinsurance ceded		XXX	115,549,478		118,486,762		234,036,240	
99. Totals (All Business) less Reinsurance Ceded		XXX	958,416,946	8,612,850,607	(b) 263,213,626		9,834,481,178	13,531,367
DETAILS OF WRITE-INS								
5801. Alien: 001		XXX	1,091,247	1,426,840	1,236,895		3,754,982	
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	1,091,247	1,426,840	1,236,895		3,754,982	
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 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

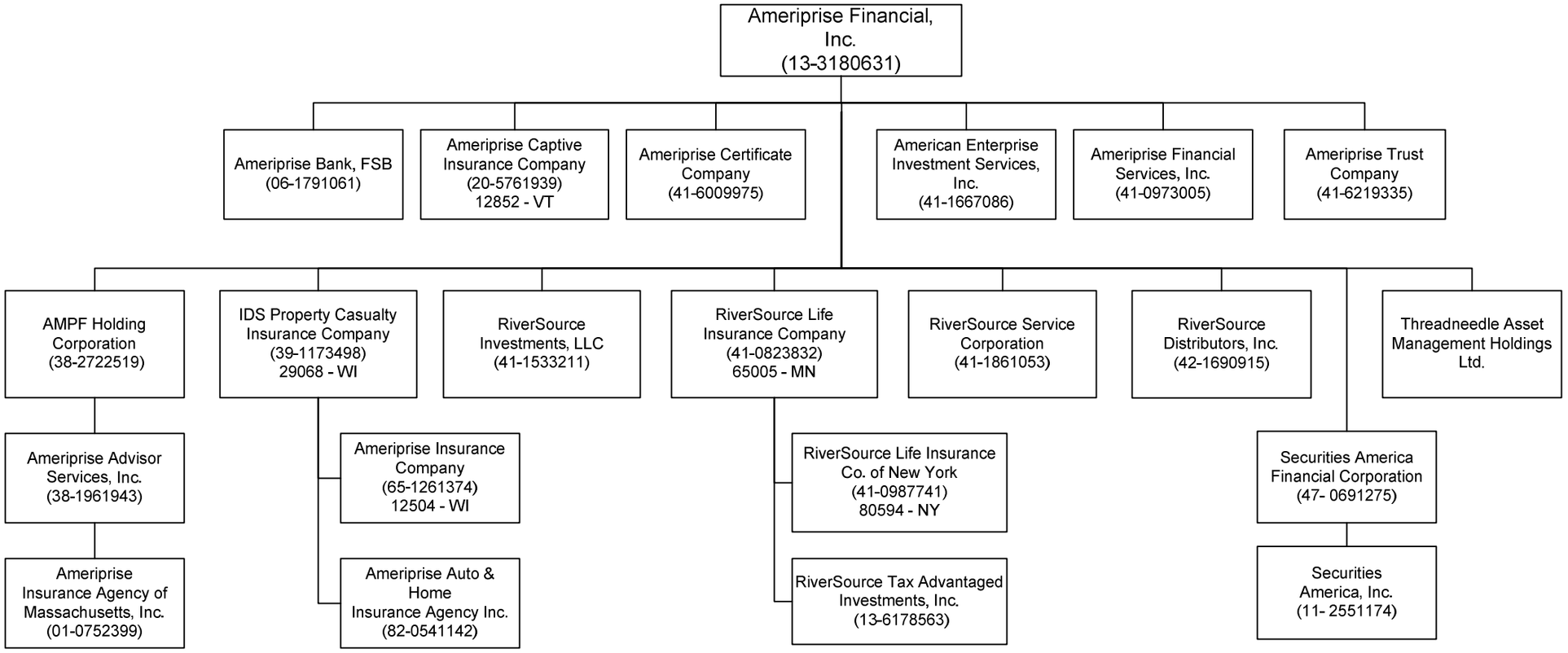
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

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	9,607,094	115,107,685	1,371,559	2,544,717		128,631,055
2. Alaska	AK	595,535	6,598,804	38,619	82,982		7,315,940
3. Arizona	AZ	15,158,413	118,010,706	1,716,787	3,934,097	100,000	138,920,003
4. Arkansas	AR	9,671,806	67,698,059	689,061	1,607,127		79,666,053
5. California	CA	122,282,009	819,133,727	20,745,346	17,081,038	763,486	980,005,607
6. Colorado	CO	12,494,210	78,880,896	2,375,861	3,518,715		97,269,682
7. Connecticut	CT	26,008,485	245,251,624	3,796,977	5,605,409	140,000	280,802,495
8. Delaware	DE	3,508,756	31,198,687	745,667	933,886		36,386,996
9. District of Columbia	DC	2,753,993	18,414,693	695,372	237,278	165,962	22,267,299
10. Florida	FL	57,984,525	649,771,983	9,338,065	12,666,351	560,271	730,321,195
11. Georgia	GA	23,472,331	208,471,385	4,966,358	3,145,870	134,314	240,190,258
12. Hawaii	HI	11,697,877	71,784,811	1,213,077	3,395,290	461,414	88,552,469
13. Idaho	ID	2,747,840	31,278,508	195,921	761,574	82,000	35,065,843
14. Illinois	IL	39,703,730	228,462,087	4,657,617	8,547,668	172,390	281,543,493
15. Indiana	IN	17,590,488	140,726,560	1,557,582	3,719,379	414,400	164,008,408
16. Iowa	IA	15,929,150	161,000,031	647,875	6,135,158	254,458	183,966,672
17. Kansas	KS	12,970,347	84,550,726	1,036,291	3,109,459	173,281	101,840,105
18. Kentucky	KY	5,854,878	53,422,850	685,634	1,977,094		61,940,456
19. Louisiana	LA	9,552,627	116,364,797	1,374,280	1,508,578		128,800,282
20. Maine	ME	6,863,045	64,553,419	971,800	2,186,893	99,514	74,674,671
21. Maryland	MD	24,722,403	205,425,574	5,151,023	4,256,048	105,208	239,660,256
22. Massachusetts	MA	52,408,216	321,794,884	11,618,736	8,713,739	3,004,878	397,540,454
23. Michigan	MI	40,243,550	336,632,989	4,624,066	12,519,783	528,217	394,548,605
24. Minnesota	MN	65,979,428	571,568,733	7,677,325	9,463,883	727,647	655,417,016
25. Mississippi	MS	2,796,261	29,887,081	299,325	759,244		33,741,911
26. Missouri	MO	14,546,916	123,342,114	1,693,517	4,025,318	15,000	143,622,865
27. Montana	MT	3,812,285	25,690,166	178,997	1,121,829	200,000	31,003,277
28. Nebraska	NE	7,903,333	82,777,462	331,670	2,610,489	113,507	93,736,461
29. Nevada	NV	11,815,627	82,969,504	1,462,443	1,517,551	187,925	97,953,051
30. New Hampshire	NH	9,784,581	57,212,579	1,421,333	2,191,664	267,861	70,878,018
31. New Jersey	NJ	35,418,151	363,545,971	7,393,243	6,444,152	147,576	412,949,092
32. New Mexico	NM	2,041,508	29,649,103	216,276	875,683	34,672	32,817,242
33. New York	NY	6,016,619	37,144,835	928,584	1,223,022		45,313,060
34. North Carolina	NC	27,805,430	247,573,693	3,942,306	5,741,022	633,905	285,696,356
35. North Dakota	ND	4,441,424	32,740,645	215,157	999,071		38,396,297
36. Ohio	OH	49,581,202	429,781,097	5,057,403	11,717,467	468,836	496,606,004
37. Oklahoma	OK	5,698,308	69,881,572	499,793	1,627,733		77,707,406
38. Oregon	OR	15,935,616	99,755,432	1,818,518	3,636,596	217,386	121,363,548
39. Pennsylvania	PA	53,209,469	448,535,103	7,161,487	12,749,584	387,718	522,043,362
40. Rhode Island	RI	4,930,682	55,385,003	933,932	1,152,388	684,921	63,086,925
41. South Carolina	SC	8,596,552	143,235,640	1,320,913	3,321,030	190,000	156,664,135
42. South Dakota	SD	4,657,231	56,998,676	24,269	1,814,237	32,928	63,527,340
43. Tennessee	TN	15,273,516	184,674,806	2,123,868	4,635,772	164,897	206,872,860
44. Texas	TX	94,811,535	466,775,269	15,359,590	10,143,845	541,552	587,631,791
45. Utah	UT	9,468,802	71,387,209	714,028	1,285,063		82,855,102
46. Vermont	VT	2,417,427	17,830,692	441,309	568,992		21,258,420
47. Virginia	VA	37,750,827	264,711,768	6,410,312	7,519,206	496,504	316,888,618
48. Washington	WA	29,087,706	142,477,024	4,223,200	5,721,081	141,644	181,650,655
49. West Virginia	WV	2,660,951	38,699,655	297,189	1,235,879	20,200	42,913,874
50. Wisconsin	WI	20,381,893	238,908,511	1,656,142	5,737,648	674,780	267,358,974
51. Wyoming	WY	1,558,390	21,387,254	109,367	440,894	22,114	23,518,020
52. American Samoa	AS	31,060	2,438				33,498
53. Guam	GU	1,164	4,200				5,364
54. Puerto Rico	PR	8,190	11,125	19,189			38,504
55. U.S. Virgin Islands	VI	30,162	18,800	2,577			51,539
56. Northern Mariana Islands	MP	2,243		12,683			14,926
57. Canada	CN	14,496	27,710	23,241			65,447
58. Aggregate Other Alien	OT	1,091,247	1,426,840	1,189,112	47,783		3,754,982
59. Total		1,073,381,540	8,610,553,198	155,371,872	218,516,259	13,531,367	10,071,354,236

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)	825,000,000	(322,920,608)			216,773,815				718,853,207	
	82-0541142	Ameriprise Auto & Home Insurance Agency	(300,000)								(300,000)	
12504	65-1261374	Ameriprise Insurance Company	(3,100,000)								(3,100,000)	552,263
29068	39-1173498	IDS Property Casualty Insurance Co.	(46,600,000)								(46,600,000)	(552,263)
65005	41-0823832	RiverSource Life Insurance Company	(698,000,000)	322,911,040			(548,735,394)				(923,824,354)	
80594	41-0987741	RiverSource Life Insurance Co. of NY	(77,000,000)	9,568							(76,990,432)	
	41-0973005	Ameriprise Financial Services, Inc.					331,961,579				331,961,579	
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

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	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	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
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	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
17.	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
18.	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
19.	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
20.	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
21.	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
22.	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
23.	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
24.	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
25.	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

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

Explanations:

10.
11.
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31.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

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

12. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

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

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

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

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

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

31. 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	75,675,318	0.276	74,642,926	0.273
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies	20,258,634	0.074	20,258,634	0.074
1.22 Issued by U.S. government sponsored agencies	127,094,131	0.464	127,094,131	0.464
1.3 Foreign government (including Canada, excluding mortgaged-backed securities)	91,160,202	0.333	91,160,202	0.333
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :				
1.41 States, territories and possessions general obligations		0.000		0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	40,888,015	0.149	40,888,015	0.149
1.43 Revenue and assessment obligations	115,826,474	0.423	115,826,474	0.423
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	2,158,137	0.008	2,158,137	0.008
1.512 Issued or guaranteed by FNMA and FHLMC	1,703,452,064	6.223	1,703,452,064	6.224
1.513 All other	403,933,084	1.476	403,933,084	1.476
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,475,650,090	9.044	2,475,650,090	9.045
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	1,878,449,546	6.863	1,878,449,546	6.863
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO)	8,663,184,932	31.650	8,663,184,932	31.652
2.2 Unaffiliated foreign securities	2,420,290,184	8.842	2,420,290,184	8.843
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	0.109	29,952,500	0.109
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated		0.000		0.000
3.32 Unaffiliated	9,052	0.000	9,052	0.000
3.4 Other equity securities:				
3.41 Affiliated	454,678,317	1.661	454,678,317	1.661
3.42 Unaffiliated	2,355,019	0.009	2,355,019	0.009
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	2,541,540,526	9.285	2,541,540,526	9.286
4.6 Mezzanine real estate loans		0.000		0.000
5. Real estate investments:				
5.1 Property occupied by the company		0.000		0.000
5.2 Property held for the production of income (including $ ..... of property acquired in satisfaction of debt)		0.000		0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000		0.000
6. Contract loans	686,097,669	2.507	685,710,337	2.505
7. Receivables for securities	2,589,069	0.009	2,589,069	0.009
8. Cash, cash equivalents and short-term investments	2,981,354,722	10.892	2,981,354,722	10.893
9. Other invested assets	2,655,332,576	9.701	2,655,332,576	9.701
10. Total invested assets	27,371,930,261	100.000	27,370,510,537	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,680,158,416
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	95,905,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	13,459,180	109,364,180
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	(1,000,000)	
	5.2 Totals, Part 3, Column 8		(1,000,000)
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		246,982,070
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)		2,541,540,526
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		2,541,540,526
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		2,541,540,526

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		70,187,966
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	169,790,248	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	46,387,414	216,177,662
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		1,608,566
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(1,024,565)	
	5.2 Totals, Part 3, Column 9	(176,760)	(1,201,324)
6.	Total gain (loss) on disposals, Part 3, Column 19		(3,032,564)
7.	Deduct amounts received on disposals, Part 3, Column 16		21,502,111
8.	Deduct amortization of premium and depreciation		35,996
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	330,871	
	10.2 Totals, Part 3, Column 11		330,871
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		261,871,327
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		261,871,327

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,709,916,378
2.	Cost of bonds and stocks acquired, Column 7, Part 3		1,904,654,327
3.	Accrual of discount		14,677,887
4.	Unrealized valuation increase (decrease):		
	4.1. Column 12, Part 1	(4,303,591)	
	4.2. Column 15, Part 2, Section 1		
	4.3. Column 13, Part 2, Section 2	(58,680,347)	
	4.4. Column 11, Part 4	300	(62,983,638)
5.	Total gain (loss) on disposals, Column 19, Part 4		2,817,987
6.	Deduction consideration for bonds and stocks disposed of, Column 7, Part 4		2,583,373,736
7.	Deduct amortization of premium		69,900,761
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Column 15, Part 1		
	8.2. Column 19, Part 2, Section 1		
	8.3. Column 16, Part 2, Section 2		
	8.4. Column 15, Part 4		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Column 14, Part 1	402,142,026	
	9.2. Column 17, Part 2, Section 1		
	9.3. Column 14, Part 2, Section 2		
	9.4. Column 13, Part 4	8,650,720	410,792,746
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		18,505,015,698
11.	Deduct total nonadmitted amounts		1,032,392
12.	Statement value at end of current period (Line 10 minus Line 11)		18,503,983,306

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	119,990,069	138,858,524	112,015,772	122,766,222
Governments (Including all obligations guaranteed by governments)	2.	Canada				
	3.	Other Countries				
	4.	Totals	119,990,069	138,858,524	112,015,772	122,766,222
States, Territories and Possessions (Direct and guaranteed)	5.	United States				
	6.	Canada	28,798,737	40,337,384	29,822,922	26,000,000
	7.	Other Countries	61,076,634	62,232,651	61,422,367	59,553,200
	8.	Totals	89,875,371	102,570,035	91,245,289	85,553,200
Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	9.	United States	40,888,014	41,456,446	40,904,549	40,890,000
	10.	Canada				
	11.	Other Countries				
	12.	Totals	40,888,014	41,456,446	40,904,549	40,890,000
Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	13.	United States	4,400,124,780	4,445,857,083	4,444,192,407	4,377,157,959
	14.	Canada				
	15.	Other Countries				
	16.	Totals	4,400,124,780	4,445,857,083	4,444,192,407	4,377,157,959
Public Utilities (unaffiliated)	17.	United States	1,820,982,045	1,764,663,089	1,845,142,464	1,805,040,253
	18.	Canada				
	19.	Other Countries				
	20.	Totals	1,820,982,045	1,764,663,089	1,845,142,464	1,805,040,253
Industrial and Miscellaneous and Credit Tenant Loans (unaffiliated)	21.	United States	9,124,585,521	8,122,593,846	9,407,455,282	9,601,438,170
	22.	Canada	971,823,033	904,788,550	993,475,906	1,009,780,000
	23.	Other Countries	1,449,751,982	1,343,701,465	1,472,097,794	1,469,746,923
	24.	Totals	11,546,160,536	10,371,083,861	11,873,028,982	12,080,965,093
Parent, Subsidiaries and Affiliates	25.	Totals				
	26.	Total Bonds	18,018,020,815	16,864,489,038	18,406,529,463	18,512,372,727
PREFERRED STOCKS	27.	United States				
Public Utilities (unaffiliated)	28.	Canada				
	29.	Other Countries				
	30.	Totals				
Banks, Trust and Insurance Companies (unaffiliated)	31.	United States				
	32.	Canada				
	33.	Other Countries				
	34.	Totals				
Industrial and Miscellaneous (unaffiliated)	35.	United States	29,952,500	16,383,720	29,952,500	
	36.	Canada				
	37.	Other Countries				
	38.	Totals	29,952,500	16,383,720	29,952,500	
Parent, Subsidiaries and Affiliates	39.	Totals				
	40.	Total Preferred Stocks	29,952,500	16,383,720	29,952,500	
COMMON STOCKS	41.	United States				
Public Utilities (unaffiliated)	42.	Canada				
	43.	Other Countries				
	44.	Totals				
Banks, Trust and Insurance Companies (unaffiliated)	45.	United States				
	46.	Canada				
	47.	Other Countries				
	48.	Totals				
Industrial and Miscellaneous (unaffiliated)	49.	United States	107,218	107,218	111,655	
	50.	Canada				
	51.	Other Countries	2,256,853	2,256,853	2,256,314	
	52.	Totals	2,364,071	2,364,071	2,367,969	
Parent, Subsidiaries and Affiliates	53.	Totals	454,678,317	454,678,317	355,443,147	
	54.	Total Common Stocks	457,042,388	457,042,388	357,811,116	
	55.	Total Stocks	486,994,888	473,426,108	387,763,616	
	56.	Total Bonds and Stocks	18,505,015,703	17,337,915,146	18,794,293,079	

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, (Group 1)											
1.1 Class 1	1,657,127,370	9,643,584	48,781,790	2,108,838	59,455,855	1,777,117,437	8.4	83,294,825	0.4	1,777,117,437	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	1,657,127,370	9,643,584	48,781,790	2,108,838	59,455,855	1,777,117,437	8.4	83,294,825	0.4	1,777,117,437	
2. All Other Governments, (Group 2)											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. States, Territories and Possessions etc., Guaranteed, (Group 3)											
3.1 Class 1		1,237,071	9,096,650	19,702,087		30,035,808	0.1	30,281,341	0.2	30,035,808	
3.2 Class 2		8,864,522	18,581,151	6,061,776	9,509,504	43,016,953	0.2	11,428,208	0.1	33,507,449	9,509,504
3.3 Class 3		8,588,066		4,144,506		12,732,572	0.1	49,388,642	0.2	11,259,425	1,473,147
3.4 Class 4		4,090,038				4,090,038	0.0				4,090,038
3.5 Class 5											
3.6 Class 6											
3.7 Totals		22,779,697	27,677,801	29,908,369	9,509,504	89,875,371	0.4	91,098,191	0.5	74,802,682	15,072,689
4. Political Subdivisions of States, Territories and Possessions , Guaranteed, (Group 4)											
4.1 Class 1		2,548,165	38,339,851			40,888,016	0.2	17,444,845	0.1	40,888,015	1
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		2,548,165	38,339,851			40,888,016	0.2	17,444,845	0.1	40,888,015	1
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, (Group 5)											
5.1 Class 1	387,357,434	1,843,416,798	745,946,543	882,751,000	878,401,555	4,737,873,330	22.5	5,134,309,711	25.5	4,703,203,098	34,670,232
5.2 Class 2		49,608,883				49,608,883	0.2	50,814,772	0.3	49,608,883	
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	387,357,434	1,893,025,681	745,946,543	882,751,000	878,401,555	4,787,482,213	22.7	5,185,124,483	25.7	4,752,811,981	34,670,232

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. Public Utilities (Unaffiliated), (Group 6)											
6.1 Class 1	148,362,495	648,150,072	120,637,253		80,754,655	997,904,475	4.7	907,846,274	4.5	997,904,475	
6.2 Class 2		501,379,936	327,085,669	51,080,162	77,654,083	957,199,850	4.5	765,301,910	3.8	888,380,343	68,819,507
6.3 Class 3		6,880,483				6,880,483	0.0	22,040,884	0.1	6,880,483	
6.4 Class 4			7,359,731			7,359,731	0.0	14,260,149	0.1	7,359,731	
6.5 Class 5											
6.6 Class 6											
6.7 Totals	148,362,495	1,156,410,491	455,082,653	51,080,162	158,408,738	1,969,344,539	9.4	1,709,449,217	8.5	1,900,525,032	68,819,507
7. Industrial & Miscellaneous (Unaffiliated), (Group 7)											
7.1 Class 1	833,915,389	4,065,852,797	1,378,459,887	149,280,695	1,237,591,305	7,665,100,073	36.4	8,200,318,261	40.7	6,641,900,248	1,023,199,825
7.2 Class 2		2,065,501,439	919,252,114	108,792,358	425,370,207	3,518,916,118	16.7	3,695,819,320	18.3	2,620,380,306	898,535,812
7.3 Class 3		562,099,599	204,856,656	43,821,087	14,543,454	825,320,796	3.9	692,090,119	3.4	696,293,343	129,027,453
7.4 Class 4		227,953,604	44,933,620			272,887,224	1.3	452,697,984	2.2	272,176,569	710,655
7.5 Class 5		60,383,680	14,365,131		5,167,471	79,916,282	0.4	39,482,993	0.2	79,916,282	
7.6 Class 6		16,117,647	1,817,785			17,935,432	0.1	1,991,246	0.0	17,935,432	
7.7 Totals	833,915,389	6,997,908,766	2,563,685,193	301,894,140	1,682,672,437	12,380,075,925	58.8	13,082,399,923	64.9	10,328,602,180	2,051,473,745
8. Credit Tenant Loans, (Group 8)											
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, (Group 9)											
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) 3,026,762,688	6,570,848,487	2,341,261,974	1,053,842,620	2,256,203,370	15,248,919,139	72.5	XXX	XXX	14,191,049,081	1,057,870,058
10.2 Class 2	(d)	2,625,354,780	1,264,918,934	165,934,296	512,533,794	4,568,741,804	21.7	XXX	XXX	3,591,876,981	976,864,823
10.3 Class 3	(d)	577,568,148	204,856,656	47,965,593	14,543,454	844,933,851	4.0	XXX	XXX	714,433,251	130,500,600
10.4 Class 4	(d)	232,043,642	52,293,351			284,336,993	1.4	XXX	XXX	279,536,300	4,800,693
10.5 Class 5	(d)	60,383,680	14,365,131		5,167,471	(c) 79,916,282	0.4	XXX	XXX	79,916,282	
10.6 Class 6	(d)	16,117,647	1,817,785			(c) 17,935,432	0.1	XXX	XXX	17,935,432	
10.7 Totals	3,026,762,688	10,082,316,384	3,879,513,831	1,267,742,509	2,788,448,089	(b) 21,044,783,501	100.0	XXX	XXX	18,874,747,327	2,170,036,174
10.8 Line 10.7 as a % of Col. 6	14.4	47.9	18.4	6.0	13.3	100.0	XXX	XXX	XXX	89.7	10.3
11. Total Bonds Prior Year											
11.1 Class 1	1,567,446,756	4,994,245,786	4,141,647,641	1,479,214,491	2,190,940,583	XXX	XXX	14,373,495,257	71.3	13,938,182,790	435,312,467
11.2 Class 2	443,007,127	1,879,175,894	1,712,018,078	217,272,232	271,890,879	XXX	XXX	4,523,364,210	22.4	3,856,511,363	666,852,847
11.3 Class 3	43,438,489	462,753,631	233,628,543	23,698,982		XXX	XXX	763,519,645	3.8	718,519,645	45,000,000
11.4 Class 4	34,423,239	256,642,691	172,784,533	3,107,670		XXX	XXX	466,958,133	2.3	452,206,031	14,752,102
11.5 Class 5	17,653,505	21,829,488				XXX	XXX	(c) 39,482,993	0.2	39,482,993	
11.6 Class 6			1,991,246			XXX	XXX	(c) 1,991,246	0.0	1,991,246	
11.7 Totals	2,105,969,116	7,614,647,490	6,262,070,041	1,723,293,375	2,462,831,462	XXX	XXX	(b) 20,168,811,484	100.0	19,006,894,068	1,161,917,416
11.8 Line 11.7 as a % of Col. 8	10.4	37.8	31.0	8.5	12.2	XXX	XXX	100.0	XXX	94.2	5.8
12. Total Publicly Traded Bonds											
12.1 Class 1	3,026,762,688	6,120,611,491	1,891,889,597	999,625,348	2,152,159,957	14,191,049,081	67.4	13,938,182,790	69.1	14,191,049,081	XXX
12.2 Class 2		2,127,985,405	896,082,523	74,045,567	493,763,486	3,591,876,981	17.1	3,856,511,363	19.1	3,591,876,981	XXX
12.3 Class 3		531,454,172	137,291,656	31,143,969	14,543,454	714,433,251	3.4	718,519,645	3.6	714,433,251	XXX
12.4 Class 4		227,953,604	51,582,696			279,536,300	1.3	452,206,031	2.2	279,536,300	XXX
12.5 Class 5		60,383,680	14,365,131		5,167,471	79,916,282	0.4	39,482,993	0.2	79,916,282	XXX
12.6 Class 6		16,117,647	1,817,785			17,935,432	0.1	1,991,246	0.0	17,935,432	XXX
12.7 Totals	3,026,762,688	9,084,505,999	2,993,029,388	1,104,814,884	2,665,634,368	18,874,747,327	89.7	19,006,894,068	94.2	18,874,747,327	XXX
12.8 Line 12.7 as a % of Col. 6	16.0	48.1	15.9	5.9	14.1	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	14.4	43.2	14.2	5.2	12.7	89.7	XXX	XXX	XXX	89.7	XXX
13. Total Privately Placed Bonds											
13.1 Class 1		450,236,996	449,372,377	54,217,272	104,043,413	1,057,870,058	5.0	435,312,467	2.2	XXX	1,057,870,058
13.2 Class 2		497,369,375	368,836,411	91,888,729	18,770,308	976,864,823	4.6	666,852,847	3.3	XXX	976,864,823
13.3 Class 3		46,113,976	67,565,000	16,821,624		130,500,600	0.6	45,000,000	0.2	XXX	130,500,600
13.4 Class 4		4,090,038	710,655			4,800,693	0.0	14,752,102	0.1	XXX	4,800,693
13.5 Class 5										XXX	
13.6 Class 6										XXX	
13.7 Totals		997,810,385	886,484,443	162,927,625	122,813,721	2,170,036,174	10.3	1,161,917,416	5.8	XXX	2,170,036,174
13.8 Line 13.7 as a % of Col. 6		46.0	40.9	7.5	5.7	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10		4.7	4.2	0.8	0.6	10.3	XXX	XXX	XXX	XXX	10.3

(a) Includes $ 1,161,868,032 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year, $ 145,385,417 prior year of bonds with Z designations and $, 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 $ current year, $ prior year of bonds with 5* designations and $, 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, (Group 1)											
1.1 Issuer Obligations	1,657,127,370	9,643,584	48,732,491		59,455,855	1,774,959,300	8.4	80,756,042	0.4	1,774,959,300	
1.2 Single Class Mortgage-Backed /Asset Backed Securities			49,299	2,108,838		2,158,137	0.0	2,538,783	0.0	2,158,137	
1.7 Totals	1,657,127,370	9,643,584	48,781,790	2,108,838	59,455,855	1,777,117,437	8.4	83,294,825	0.4	1,777,117,437	
2. All Other Governments, (Group 2)											
2.1 Issuer Obligations											
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											
3. States, Territories and Possessions, Guaranteed, (Group 3)											
3.1 Issuer Obligations		22,779,697	27,677,801	29,908,369	9,509,504	89,875,371	0.4	91,098,191	0.5	74,802,682	15,072,689
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		22,779,697	27,677,801	29,908,369	9,509,504	89,875,371	0.4	91,098,191	0.5	74,802,682	15,072,689
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, (Group 4)											
4.1 Issuer Obligations		2,548,164	38,339,851			40,888,015	0.2	17,444,845	0.1	40,888,015	
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		2,548,164	38,339,851			40,888,015	0.2	17,444,845	0.1	40,888,015	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, (Group 5)											
5.1 Issuer Obligations	387,357,434	137,863,464	48,250,000	34,909,163		608,380,061	2.9	300,983,540	1.5	608,380,061	
5.2 Single Class Mortgage-Backed /Asset Backed Securities		564,381,139	41,131,832	381,791,186	716,147,906	1,703,452,063	8.1	1,890,212,007	9.4	1,703,452,063	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined		1,162,001,453	593,398,912	293,189,238	127,583,417	2,176,173,020	10.3	2,634,435,288	13.1	2,176,173,020	
5.4 Other								359,493,648	1.8		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
5.5 Defined		28,779,625	63,165,799	172,861,413	34,670,232	299,477,069	1.4			264,806,837	34,670,232
5.6 Other											
5.7 Totals	387,357,434	1,893,025,681	745,946,543	882,751,000	878,401,555	4,787,482,213	22.7	5,185,124,483	25.7	4,752,811,981	34,670,232

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. Public Utilities (Unaffiliated), (Group 6)											
6.1 Issuer Obligations	148,362,495	1,156,410,491	455,082,653	51,080,162	158,408,738	1,969,344,539	9.4	1,709,449,218	8.5	1,900,525,032	68,819,507
6.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined											
6.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
6.5 Defined											
6.6 Other											
6.7 Totals	148,362,495	1,156,410,491	455,082,653	51,080,162	158,408,738	1,969,344,539	9.4	1,709,449,218	8.5	1,900,525,032	68,819,507
7. Industrial and Miscellaneous (Unaffiliated), (Group 7)											
7.1 Issuer Obligations	833,915,389	6,327,436,297	2,110,015,793	274,314,378	552,011,436	10,097,693,293	48.0	10,823,106,863	53.7	8,166,507,057	1,931,186,236
7.2 Single Class Mortgage-Backed /Asset Backed Securities			17,166,837		174,407,971	191,574,808	0.9	1,338,700,459	6.6	172,738,914	18,835,894
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
7.3 Defined		526,014,287	1,309,740	383,138	513,991,750	1,041,698,915	4.9	879,884,576	4.4	1,021,369,006	20,329,909
7.4 Other					10,884,970	10,884,970	0.1	40,708,025	0.2	10,884,970	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
7.5 Defined		121,708,182	435,192,823		431,376,310	988,277,315	4.7			934,352,233	53,925,082
7.6 Other		22,750,000		27,196,624		49,946,624	0.2			22,750,000	27,196,624
7.7 Totals	833,915,389	6,997,908,766	2,563,685,193	301,894,140	1,682,672,437	12,380,075,925	58.8	13,082,399,923	64.9	10,328,602,180	2,051,473,745
8. Credit Tenant Loans, (Group 8)											
8.1 Issuer Obligations											
8.7 Totals											
9. Parent, Subsidiaries and Affiliates, (Group 9)											
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	3,026,762,688	7,656,681,697	2,728,098,589	390,212,072	779,385,533	14,581,140,579	69.3	XXX	XXX	12,566,062,147	2,015,078,432
10.2 Single Class Mortgage-Backed /Asset Backed Securities		564,381,139	58,347,968	383,900,024	890,555,877	1,897,185,008	9.0	XXX	XXX	1,878,349,114	18,835,894
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined		1,688,015,740	594,708,652	293,572,376	641,575,167	3,217,871,935	15.3	XXX	XXX	3,197,542,026	20,329,909
10.4 Other					10,884,970	10,884,970	0.1	XXX	XXX	10,884,970	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
10.5 Defined		150,487,807	498,358,622	172,861,413	466,046,542	1,287,754,384	6.1	XXX	XXX	1,199,159,070	88,595,314
10.6 Other		22,750,000		27,196,624		49,946,624	0.2	XXX	XXX	22,750,000	27,196,624
10.7 Totals	3,026,762,688	10,082,316,383	3,879,513,831	1,267,742,509	2,788,448,089	21,044,783,500	100.0	XXX	XXX	18,874,747,327	2,170,036,173
10.8 Line 10.7 as a % of Col. 6	14.4	47.9	18.4	6.0	13.3	100.0	XXX	XXX	XXX	89.7	10.3
11. Total Bonds Prior Year											
11.1 Issuer Obligations	1,993,664,468	5,571,120,841	4,435,126,931	561,353,492	461,572,967	XXX	XXX	13,022,838,699	64.6	11,861,412,672	1,161,426,027
11.2 Single Class Mortgage-Backed /Asset Backed Securities	69,369,787	615,483,022	637,070,285	481,133,733	1,428,394,422	XXX	XXX	3,231,451,249	16.0	3,231,451,249	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	42,934,861	1,376,355,899	1,119,168,484	467,156,411	508,704,209	XXX	XXX	3,514,319,864	17.4	3,513,828,475	491,389
11.4 Other		51,687,728	70,704,341	213,649,739	64,159,865	XXX	XXX	400,201,673	2.0	400,201,673	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined						XXX	XXX				
11.6 Other						XXX	XXX				
11.7 Totals	2,105,969,116	7,614,647,490	6,262,070,041	1,723,293,375	2,462,831,463	XXX	XXX	20,168,811,485	100.0	19,006,894,069	1,161,917,416
11.8 Line 11.7 as a % of Col. 8	10.4	37.8	31.0	8.5	12.2	XXX	XXX	100.0	XXX	94.2	5.8
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	3,026,762,688	6,704,130,271	1,854,441,279	254,864,209	725,863,700	12,566,062,147	59.7	11,861,412,672	58.8	12,566,062,147	XXX
12.2 Single Class Mortgage-Backed /Asset Backed Securities		564,381,139	58,347,968	383,900,024	871,719,983	1,878,349,114	8.9	3,231,451,249	16.0	1,878,349,114	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined		1,668,068,969	594,708,652	293,189,238	641,575,167	3,197,542,026	15.2	3,513,828,475	17.4	3,197,542,026	XXX
12.4 Other					10,884,970	10,884,970	0.1	400,201,673	2.0	10,884,970	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
12.5 Defined		125,175,620	485,531,489	172,861,413	415,590,548	1,199,159,070	5.7			1,199,159,070	XXX
12.6 Other		22,750,000				22,750,000	0.1			22,750,000	XXX
12.7 Totals	3,026,762,688	9,084,505,999	2,993,029,388	1,104,814,884	2,665,634,368	18,874,747,327	89.7	19,006,894,069	94.2	18,874,747,327	XXX
12.8 Line 12.7 as a % of Col. 6	16.0	48.1	15.9	5.9	14.1	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	14.4	43.2	14.2	5.2	12.7	89.7	XXX	XXX	XXX	89.7	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations		952,551,426	873,657,310	135,347,863	53,521,833	2,015,078,432	9.6	1,161,426,027	5.8	XXX	2,015,078,432
13.2 Single Class Mortgage-Backed /Asset Backed Securities					18,835,894	18,835,894	0.1			XXX	18,835,894
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined		19,946,771		383,138		20,329,909	0.1	491,389	0.0	XXX	20,329,909
13.4 Other										XXX	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
13.5 Defined		25,312,187	12,827,133		50,455,994	88,595,314	0.4			XXX	88,595,314
13.6 Other				27,196,624		27,196,624	0.1			XXX	27,196,624
13.7 Totals		997,810,384	886,484,443	162,927,625	122,813,721	2,170,036,173	10.3	1,161,917,416	5.8	XXX	2,170,036,173
13.8 Line 13.7 as a % of Col. 6		46.0	40.9	7.5	5.7	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10		4.7	4.2	0.8	0.6	10.3	XXX	XXX	XXX	XXX	10.3

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	6,317,445	6,317,445			
2. Cost of short-term investments acquired	961,885,751	961,885,751			
3. Accrual of discount	201	201			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	539,897,445	539,897,445			
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)	428,305,952	428,305,952			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	428,305,952	428,305,952			

(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)		346,262,927
2.	Cost/Option Premium (Section 2, Column 7)		536,458,560
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)	8,873,845	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)	(37,894,669)	(29,020,824)
5.	Consideration Received on Terminations (Section 3, Column 12)		414,069,861
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)		439,630,802

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)		975,679
2.	Consideration received (Section 2, Column 7)		430,450,528
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)	20,182,086	
	4.2 Used to Adjust Basis (Section 3, Column 15)		20,182,086
5.	Consideration Paid on Terminations (Section 3, Column 12)		155,398,674
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		255,845,447

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)	2,806,997	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)		2,806,997
5.	Consideration Received (or Paid) on Terminations (Section 3, Column 12)		2,806,997
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)		(34,836,706)
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)		(34,836,706)
4.1	Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)	32,335,740	
4.2	Less:		
	4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11)	32,335,740	
	4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12)		32,335,740
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	1,436,642,192
2.	Part B, Section 1, Column 10	233,431,401
3.	Part C, Section 1, Column 10	551,545,089
4.	Part D, Section 1, Column 9 - 12	
5.	Lines (1) - (2) + (3) + (4)	1,754,755,880
6.	Part E, Section 1, Column 4	2,393,461,248
7.	Part E, Section 1, Column 5	(638,705,368)
8.	Lines (5) - (6) - (7)	

		Fair Value
9.	Part A, Section 1, Column 11	1,436,642,192
10.	Part B, Section 1, Column 11	233,431,401
11.	Part C, Section 1, Column 11	551,545,089
12.	Part D, Section 1, Column 9	
13.	Lines (9) - (10) + (11) + (12)	1,754,755,880
14.	Part E, Section 1, Column 7	2,393,461,248
15.	Part E, Section 1, Column 8	(638,705,368)
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	759,949,281	759,949,281	
2. Cost of cash equivalents acquired	60,630,468,330	60,630,468,330	
3. Accrual of discount	24,182,801	24,182,801	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(269,411)	(269,411)	
6. Deduct consideration received on disposals	58,815,874,267	58,815,874,267	
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)	2,598,456,734	2,598,456,734	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	2,598,456,734	2,598,456,734	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
694000458		Pell City	AL		07/15/2003	5.720	3,594,729						5,600,000	04/08/2003
694002028		Decatur	AL		10/17/2002	6.720	7,160,772						11,565,000	09/05/2002
694002085		Athens	AL		12/11/2003	6.130	3,656,740						5,700,000	11/17/2003
694002097		Mobile	AL		03/15/2004	5.870	3,191,017						4,415,000	09/24/2007
694082100		Cullman	AL		04/29/2004	5.670	3,664,943						5,750,000	04/15/2004
694082136		Cottondale	AL		03/28/2005	5.940	7,521,672						12,000,000	02/15/2005
694082466		Little Rock	AR		06/23/2008	6.240	4,452,177						7,240,000	05/13/2008
694000260		Payson	AZ		08/21/1995	7.530	1,799,287						3,200,000	06/06/1995
694001862		Flagstaff	AZ		12/15/1999	7.930	2,204,376						4,300,000	09/22/1999
694001934		Tucson	AZ		11/27/2000	8.060	1,228,370						3,300,000	10/04/2000
694001943		Glendale	AZ		01/30/2001	8.010	2,793,035						7,150,000	12/14/2000
694001983		Phoenix	AZ		08/27/2001	7.650	2,090,743						3,650,000	05/01/2001
694080461		Tucson	AZ		06/26/2003	5.740	1,771,661						2,900,000	06/11/2003
694080462		Phoenix	AZ		06/26/2003	5.630	1,635,873						3,465,000	05/28/2003
694080467		Mesa	AZ		08/28/2003	5.300	3,534,742						7,380,000	08/06/2003
694080468		Chandler	AZ		09/25/2003	5.410	2,675,779						4,300,000	07/28/2003
694081864		Mesa	AZ		12/16/1999	5.790	3,059,573						6,250,000	02/28/2005
694082062		Phoenix	AZ		06/11/2003	5.850	1,871,984						4,060,000	04/29/2003
694082091		Tucson	AZ		12/18/2003	4.840	6,554,217						12,500,000	11/18/2003
694082102		Chandler	AZ		04/14/2004	5.670	3,167,234						8,300,000	03/16/2003
694082109		Phoenix	AZ		05/27/2004	5.520	3,620,243						8,350,000	03/29/2004
694082124		Chandler	AZ		07/01/2004	5.890	3,645,635						7,400,000	06/10/2004
694082138		Tempe	AZ		10/12/2004	5.720	2,751,246						6,850,000	10/07/2004
694082155		Tempe	AZ		02/10/2005	5.640	2,494,229						4,620,000	01/07/2004
694082156		Phoenix	AZ		02/11/2005	5.640	3,718,174						5,050,000	02/02/2004
694082163		Phoenix	AZ		05/04/2005	5.550	5,984,136						13,600,000	01/12/2005
694082170		Chandler	AZ		03/15/2005	5.560	4,624,319						10,400,000	03/15/2005
694082233		Mesa	AZ		03/01/2006	5.650	4,066,870						8,340,000	01/26/2006
694082304		Mesa	AZ		06/07/2007	6.600	5,371,516						9,250,000	04/16/2007
694082331		Tucson	AZ		11/30/2006	5.830	1,154,872						2,150,000	11/21/2006
694082354		Phoenix	AZ		05/01/2007	5.980	3,209,948						6,300,000	02/26/2007
694082382		Peoria	AZ		06/01/2007	5.750	1,555,013						3,200,000	04/16/2007
694082390		Scottsdale	AZ		07/11/2007	6.020	1,317,730						2,355,000	06/26/2007
694082418		Phoenix	AZ		09/25/2007	6.160	4,603,971						10,260,000	09/14/2007
694082443		Scottdale	AZ		12/06/2007	5.900	2,753,741						5,940,000	10/12/2007
694082463		Phoenix	AZ		12/13/2007	5.960	6,828,336						16,995,000	12/05/2007
694084008		Glendale	AZ		10/21/1999	5.700	2,294,735						5,150,000	10/08/2004
694084041		Phoenix	AZ		02/26/2003	6.000	881,449						1,775,000	02/19/2003
694084042		Phoenix	AZ		04/02/2003	5.860	839,300						2,100,000	02/07/2003
694001054		San Rafael	CA		12/16/1986	5.750	2,123,774						3,400,000	12/01/1986
694001694		Westminster	CA		01/29/1997	8.250	501,361						2,380,000	12/02/1996
694001789		Modesto	CA		11/16/1999	6.800	9,710,536						16,730,000	09/10/1999
694001809		Torrance	CA		05/13/1999	6.890	1,589,782						3,545,000	03/30/1999
694001837		Palm Desert	CA		06/28/1999	7.350	972,674						1,975,000	04/21/1999
694001838		Temple City	CA		06/28/1999	7.350	1,945,346						3,325,000	03/30/1999
694001875		Poway	CA		05/30/2000	5.430	6,272,508						13,000,000	04/08/2005
694001889		Brea	CA		08/03/2000	8.070	2,675,175						5,720,000	05/17/2000
694001905		Inglewood	CA		10/19/2000	8.280	1,704,243						3,325,000	03/06/2000
694001922		Brea	CA		12/20/2000	8.070	3,190,775						6,575,000	11/20/2000
694001971		Los Angeles	CA		06/27/2001	6.010	3,075,644						4,900,000	05/29/2001
694001973		San Juan Capistrano	CA		08/23/2001	8.140	2,369,058						7,000,000	05/15/2001
694002014		Walnut Creek	CA		05/29/2002	5.960	4,516,295						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	4,452,737						9,000,000	08/20/2002
694002056		San Diego	CA		05/15/2003	6.110	1,874,082						7,400,000	03/01/2003
694002077		Modesto	CA		09/26/2003	5.240	2,070,748						6,600,000	08/15/2003
694002106		Cardiff-By-The-Sea	CA		06/01/2004	5.630	1,106,930						2,350,000	04/28/2004
694002117		National City	CA		06/24/2004	5.230	2,349,123						4,800,000	04/28/2004
694002122		Fresno	CA		06/28/2004	5.740	4,548,284						9,530,000	05/13/2004
694002144		San Diego	CA		09/20/2004	5.990	1,377,228						2,850,000	07/28/2004
694002145		San Diego	CA		11/15/2004	5.430	1,450,937						5,000,000	10/18/2004
694002219		Sacramento	CA		09/02/2005	4.920	36,098,768						73,050,000	07/19/2005

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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
694002226		Sacramento	CA		09/02/2005	5.010	4,753,612						10,030,000	08/01/2005
694002251		San Francisco	CA		03/20/2006	5.890	3,859,467						8,000,000	01/31/2006
694002266		Rancho Cordova	CA		02/24/2006	5.500	6,967,982						14,400,000	12/19/2005
694003008		Van Nuys	CA		06/15/1998	7.180	1,102,098						3,100,000	04/20/1998
694004011		San Marcos	CA		01/20/2000	8.200	842,375						2,625,000	11/10/1999
694004013		Industry	CA		02/17/2000	5.000	1,270,803						2,380,000	01/10/2000
694004034		Garden Grove	CA		12/12/2001	6.854	2,164,994						4,340,000	05/04/2006
694004036		Riverside	CA		08/20/2002	6.970	883,836						2,000,000	07/26/2002
694080464		Temecula	CA		08/18/2003	4.560	606,161						2,800,000	07/10/2003
694081811		Mission Viejo	CA		04/22/1999	6.010	2,458,728						4,000,000	11/18/1998
694081960		Fullerton	CA		06/14/2001	5.370	2,125,314						12,270,000	07/20/2005
694081992		Long Beach	CA		12/12/2001	6.170	11,656,675						26,960,000	10/31/2001
694081993		Long Beach	CA		12/12/2001	6.170	4,145,679						8,775,000	10/31/2001
694082011		Huntington Beach	CA		05/28/2002	5.500	4,555,022						7,670,000	03/29/2002
694082048		Carlsbad	CA		03/06/2003	5.850	3,525,133						8,400,000	02/13/2003
694082049		Carlsbad	CA		03/06/2003	5.970	2,649,116						5,440,000	02/07/2003
694082050		Carlsbad	CA		03/06/2003	5.970	3,399,698						6,510,000	02/07/2003
694082051		San Diego	CA		03/06/2003	5.870	2,644,731						6,100,000	01/31/2003
694082095		Huntington Park	CA		03/02/2004	4.900	1,831,604						7,930,000	01/06/2004
694082107		Los Angeles	CA		04/27/2004	5.600	3,887,664						9,500,000	03/29/2004
694082137		Concord	CA		03/29/2005	5.960	1,486,071						5,460,000	10/01/2004
694082169		Carlsbad	CA		03/09/2005	5.570	3,237,374						5,435,000	01/12/2005
694082177		Temecula	CA		05/17/2005	5.230	1,894,124						3,095,000	03/21/2005
694082182		Diamond Bar	CA		06/09/2005	5.670	3,260,288						6,200,000	05/04/2005
694082189		Murrieta	CA		06/08/2005	5.600	5,614,380						9,655,000	04/15/2005
694082207		San Jose	CA		08/17/2005	5.430	4,198,605						9,400,000	03/25/2005
694082214		Canoga Park	CA		08/29/2005	5.220	4,655,518						8,200,000	07/01/2005
694082215		Venice	CA		11/09/2005	5.090	1,722,479						8,950,000	07/18/2005
694082223		Placentia	CA		09/07/2005	4.880	1,505,198						10,580,000	07/12/2005
694082260		San Diego	CA		08/01/2006	5.600	6,526,131						16,330,000	05/22/2006
694082264		Agoura Hills	CA		10/10/2006	5.860	3,836,929						11,200,000	08/18/2006
694082277		Fresno	CA		06/01/2006	5.710	3,340,659						10,650,000	04/07/2006
694082282		Fullerton	CA		06/14/2006	5.840	2,327,901						6,200,000	04/20/2006
694082290		Pasadena	CA		06/19/2006	6.380	748,260						2,225,000	05/02/2006
694082295		Chino Hills	CA		07/05/2007	6.480	948,609						3,400,000	04/05/2007
694082296		Redlands	CA		07/12/2006	6.400	844,073						2,540,000	06/09/2006
694082299		Chatsworth	CA		07/12/2006	6.220	3,187,689						6,400,000	05/23/2006
694082307		Carson	CA		09/15/2006	6.340	2,116,290						4,300,000	08/14/2006
694082321		San Diego	CA		11/13/2006	5.990	2,311,796						5,075,000	09/22/2006
694082336		Concord	CA		02/22/2007	5.990	2,217,610						5,100,000	01/17/2007
694082341		Carson	CA		01/16/2007	5.810	1,423,120						3,230,000	10/20/2006
694082357		Garden Grove	CA		04/16/2007	6.030	1,457,158						3,130,000	03/14/2007
694082359		El Cajon	CA		04/12/2007	5.910	4,175,015						6,450,000	03/14/2007
694082362		Garden Grove	CA		05/10/2007	6.000	1,471,948						3,500,000	03/23/2007
694082364		Downey	CA		05/22/2007	5.780	4,671,437						25,800,000	04/16/2007
694082374		Rancho Cucamenga	CA		05/29/2007	5.710	4,275,563						7,750,000	04/16/2007
694082375		Walnut Creek	CA		05/29/2007	5.610	3,399,568						6,650,000	04/18/2007
694082389		El Cajon	CA		06/28/2007	5.770	1,963,243						4,000,000	05/25/2007
694082394		San Diego	CA		08/01/2007	5.580	7,796,021						20,200,000	06/21/2007
694082406		San Diego	CA		01/07/2008	6.400	1,479,159						5,175,000	12/03/2007
694082409		San Juan Capistrano	CA		09/26/2007	6.260	1,745,288						3,360,000	08/06/2007
694082410		Oceanside	CA		06/30/2008	6.380	6,967,268						13,665,000	04/20/2008
694082417		San Diego	CA		10/18/2007	6.060	4,904,198						14,450,000	10/08/2007
694082426		Pico Rivera	CA		01/07/2008	5.970	2,672,354						7,960,000	09/10/2007
694082435		Costa Mesa	CA		10/24/2007	6.160	3,924,495						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	1,978,125						6,000,000	11/08/2007
694082444		Costa Mesa	CA		12/06/2007	6.070	7,000,000						14,820,000	10/15/2007
694082446		San Diego	CA		12/14/2007	6.260	4,035,826						7,850,000	11/20/2007
694082450		Fresno	CA		01/24/2008	6.160	1,013,551						3,750,000	12/18/2007
694082452		El Cajon	CA		12/19/2007	5.890	1,875,439						10,620,000	11/29/2007
694082453		Anaheim	CA		12/19/2007	5.890	4,713,146						13,550,000	11/29/2007

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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
694084002		Newport Beach	CA		04/28/1999	5.910	1,966,366						11,900,000	07/20/2007
694084048		Poway	CA		09/01/2005	5.220	1,140,602						3,350,000	07/19/2005
694084052		Vista	CA		12/19/2005	5.840	943,718						2,400,000	12/02/2005
694084053		San Diego	CA		03/29/2006	5.630	1,705,333						3,520,000	02/02/2006
694084055		Santa Fe Springs	CA		10/24/2006	6.130	1,154,863						2,650,000	09/20/2006
694000329		Loveland	CO		08/27/1996	5.860	3,120,717						7,500,000	05/26/1996
694000425		Fort Collins	CO		02/24/1998	7.250	1,709,216						6,450,000	01/12/1998
694001703		Littleton	CO		07/10/1997	5.450	14,591,946						43,000,000	03/27/2007
694001742		Denver	CO		02/13/1998	7.310	799,008						1,650,000	01/20/1998
694001815		Colorado Springs	CO		05/04/1999	6.920	1,333,276						2,700,000	02/05/1999
694001841		Colorado Springs	CO		09/15/1999	7.210	3,502,971						5,875,000	06/11/1999
694002108		Golden	CO		06/28/2004	4.490	11,041,612						19,000,000	03/05/2004
694002127		Colorado Springs	CO		07/27/1993	5.190	7,064,623						12,200,000	08/23/2000
694002128		Colorado Springs	CO		07/29/1993	5.190	7,492,782						13,500,000	08/23/2000
694002366		Louisville	CO		05/09/2007	5.650	6,223,390						10,600,000	03/28/2007
694004006		Conifer	CO		08/06/1999	7.400	797,425						1,450,000	07/01/1999
694080325		Aurora	CO		05/07/1996	6.220	2,908,398						5,400,000	03/01/1996
694081768		Littleton	CO		09/28/1998	5.780	24,630,877						69,500,000	03/23/2007
694082308		Golden	CO		09/28/2006	6.310	5,513,698						8,200,000	09/08/2006
694000295		Cromwell	CT		02/01/1996	7.170	2,945,112						5,100,000	09/19/1995
694000302		New Britain	CT		02/26/1996	8.125	834,963						4,700,000	10/23/1995
694001770		Trumbull	CT		11/12/1998	6.950	2,883,187						6,000,000	09/29/1998
694001904		New London	CT		10/06/2000	8.350	5,472,549						9,200,000	01/20/2000
694001921		Enfield	CT		12/19/2000	8.110	9,957,318						21,500,000	10/16/2000
694001963		Westport	CT		07/16/2001	7.320	2,116,504						3,700,000	06/01/2001
694001964		Norwalk	CT		08/09/2001	7.550	3,900,337						20,200,000	06/28/2001
694002035		Ansonia	CT		12/12/2002	6.350	2,887,121						5,200,000	03/01/2003
694002037		Stamford	CT		04/01/2003	6.150	4,428,180						24,500,000	02/15/2003
694002060		Fairfield	CT		06/05/2003	6.050	2,662,458						5,150,000	04/01/2003
694082001		Westport	CT		12/11/2001	6.130	4,323,506						8,600,000	08/15/2006
694082087		Wilton	CT		09/14/2004	6.130	5,009,993						16,000,000	07/06/2004
694082090		Danbury	CT		03/25/2004	5.980	2,480,884						4,400,000	01/01/2004
694082096		Westport	CT		06/23/2005	6.260	3,934,614						7,400,000	01/21/2005
694082118		Westport	CT		02/15/2005	6.030	1,782,815						7,000,000	12/01/2004
694082126		Bethel	CT		09/08/2004	6.110	2,206,673						4,150,000	08/01/2004
694082244		Westport	CT		02/14/2006	5.380	5,851,093						17,500,000	01/03/2006
694082254		Rocky Hill	CT		08/23/2006	5.910	8,432,969						14,850,000	08/01/2006
694082289		Hartford	CT		08/30/2006	6.190	6,853,724						11,000,000	07/14/2006
694082303		Stamford	CT		09/13/2006	6.180	3,764,886						6,000,000	07/15/2006
694082358		Stamford	CT		05/07/2007	5.800	3,409,748						8,000,000	12/01/2007
694082398		Westport	CT		07/09/2007	5.860	1,853,500						6,150,000	06/11/2007
694082071		Washington	DC		09/10/2003	5.370	2,168,111						4,200,000	08/21/2003
694082099		Washington	DC		04/22/2004	5.620	5,878,011						16,720,000	03/17/2004
694082101		Washington	DC		04/28/2004	5.650	3,256,843						5,700,000	02/20/2004
694082114		Washington	DC		07/13/2004	5.270	983,571						1,960,000	05/21/2004
694082115		Washington	DC		08/11/2004	5.510	1,064,008						1,750,000	05/21/2004
694082116		Washington	DC		07/13/2004	5.510	2,986,597						5,250,000	05/21/2004
694082146		Washington	DC		12/06/2004	5.570	5,124,928						8,300,000	10/08/2004
694082158		Washington	DC		03/03/2005	5.580	1,422,801						3,200,000	03/03/2005
694082159		Washington	DC		03/03/2005	5.480	1,154,599						4,500,000	03/03/2005
694084049		Claymont	DE		11/10/2005	5.440	1,360,656						3,670,000	09/20/2005
794001054		New Castle	DE		12/14/1993	7.380	3,249,369						7,209,000	03/04/2002
694000365		Port Charlotte	FL		03/13/1997	9.000	1,118,028						5,690,000	10/14/1996
694001383		Miami	FL		03/30/1992	6.620	152,298						6,900,000	10/01/1991
694001821		Melbourne	FL		06/18/1999	7.080	2,012,444						7,200,000	05/03/1999
694001822		Melbourne	FL		06/15/1999	7.080	4,427,377						10,500,000	04/01/1999
694001866		Miami	FL		02/22/2000	7.880	11,744,468						18,500,000	01/05/2000
694001906		Tampa	FL		08/29/2000	7.000	11,176,918						22,500,000	06/05/2000
694001951		Clearwater	FL		02/08/2001	7.750	2,022,100						5,300,000	01/22/2001
694002012		Lantana	FL		06/19/2002	7.190	2,373,718						4,700,000	05/13/2002
694002325		W Palm Beach	FL		12/21/2006	5.740	2,648,451						4,800,000	11/28/2006
694080285		Tampa	FL		10/18/1995	5.090	5,244,034						7,800,000	12/11/2001

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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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
694080414		Dunedin	FL		10/27/1997	5.720	1,647,548						3,900,000	08/04/1997
694081501		Key West	FL		09/20/1994	5.870	14,488,417						32,450,000	12/26/2006
694082168		St Petersburg	FL		03/07/2005	5.140	12,887,901						27,170,000	12/13/2004
694082395		Ponte Vedra Beach	FL		06/21/2007	5.780	1,947,250						3,680,000	05/04/2007
694082422		Miami	FL		10/25/2007	6.110	4,294,520						10,100,000	09/20/2007
694082423		Coral Springs	FL		10/25/2007	6.110	2,863,013						6,175,000	09/17/2007
694082445		Ponte Vedra Beach	FL		12/04/2007	6.290	5,168,196						8,070,000	10/26/2007
694082455		Orange Park	FL		01/08/2008	5.850	2,834,692						13,000,000	11/27/2007
694001968		Atlanta	GA		07/05/2001	7.600	4,725,793						10,000,000	04/27/2001
694002032		Atlanta	GA		10/07/2002	6.380	1,893,920						4,100,000	08/12/2002
694004019		Atlanta	GA		08/02/2000	8.380	784,263						2,850,000	07/03/2000
694081103		Atlanta	GA		08/04/1994	5.180	8,921,531						22,000,000	10/28/1999
694081608		Norcross	GA		03/21/1996	5.530	7,857,802						14,000,000	12/15/1995
694081825		Chamblee	GA		06/09/1999	5.430	5,895,562						11,500,000	08/10/2005
694082110		Norcross	GA		05/24/2004	5.250	1,322,768						3,650,000	04/20/2004
694082111		Norcross	GA		05/24/2004	5.250	1,834,806						5,250,000	05/20/2004
694082112		Atlanta	GA		05/24/2004	5.250	1,621,457						3,600,000	04/21/2004
694082198		Athens	GA		06/30/2005	5.500	5,121,153						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	8,009,211						16,120,000	05/03/2006
694082322		Conyers	GA		11/09/2006	5.950	8,770,065						14,925,000	10/01/2006
694082330		Atlanta	GA		12/21/2006	5.830	4,330,770						7,500,000	10/27/2006
694082379		Marietta	GA		05/22/2007	5.870	2,452,589						4,950,000	04/15/2007
694082380		Peachtree City	GA		08/02/2007	5.840	2,078,264						3,135,000	06/07/2007
694082388		McDonough	GA		06/28/2007	5.970	1,730,824						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	9,592,493						14,400,000	11/10/2007
694082451		Warner Robins	GA		01/30/2008	6.090	2,576,923						3,695,000	11/16/2007
694082454		Fayetteville	GA		01/17/2008	5.890	1,772,992						4,450,000	11/29/2007
694001779		Des Moines	IA		04/01/1999	6.630	11,407,853						39,200,000	11/30/1998
694082257		Clive	IA		03/02/2006	5.800	2,637,820						4,500,000	02/14/2006
694082258		Clive	IA		03/02/2006	5.690	864,730						2,840,000	02/15/2005
694082350		West Des Moines	IA		04/20/2007	5.750	6,833,746						12,200,000	02/08/2007
694002280		Boise	ID		06/12/2006	5.970	2,100,770						5,125,000	04/26/2006
694000460		Gleview	IL		07/22/2003	5.830	2,756,295						4,500,000	06/09/2003
694001522		Crystal Lake	IL		03/29/1995	7.000	3,261,820						13,330,000	12/23/1998
694001751		Peoria	IL		06/09/1998	6.960	2,695,512						8,700,000	03/16/1998
694001952		Chicago	IL		02/15/2001	7.420	3,507,370						6,200,000	12/01/2000
694001961		Glen Ellyn	IL		09/10/2001	7.210	2,936,429						7,980,000	05/31/2001
694002232		Addison	IL		12/01/2005	5.520	2,549,560						4,800,000	12/01/2005
694002447		Dekalb	IL		01/11/2008	6.200	4,805,313						6,950,000	12/07/2007
694004050		South Elgin	IL		12/01/2005	5.520	1,503,011						3,300,000	09/30/2005
694081079		Chicago	IL		05/14/1987	5.610	1,616,861						2,310,000	05/15/2007
694082150		Chicago	IL		12/27/2004	4.020	2,531,847						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	2,619,210						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	1,889,861						3,900,000	06/22/2005
694082367		Wheeling	IL		05/31/2007	5.850	1,166,748						2,800,000	05/03/2007
694082384		Lombard	IL		08/16/2007	5.830	4,689,652						7,700,000	05/04/2007
694082385		Lombard	IL		08/29/2007	5.830	6,106,318						11,420,000	05/04/2007
694082386		Oakbrook Terrace	IL		06/28/2007	5.830	3,651,815						5,830,000	05/29/2007
694082387		Naperville	IL		08/29/2007	5.830	5,373,559						10,020,000	05/04/2007
694082420		Chicago	IL		12/10/2007	6.110	2,312,377						4,170,000	08/14/2007
694082421		Chicago	IL		01/28/2008	6.110	13,796,761						19,615,000	08/14/2007
694082437		Schaumburg	IL		11/19/2007	5.680	2,821,332						4,040,000	10/19/2007
694082438		Northbrook	IL		11/19/2007	5.680	2,011,733						3,000,000	10/03/2007
694082457		Skokie	IL		02/19/2008	6.030	3,256,472						6,000,000	12/07/2007
694000363		Elkhart	IN		12/09/1996	8.375	1,143,921						5,215,000	09/13/1996
694001624		Fort Wayne	IN		04/18/1996	7.500	1,348,490						8,600,000	02/05/1996
694001947		Indianapolis	IN		01/30/2001	8.010	895,644						2,400,000	01/09/2001

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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
694002061		Fort Wayne	IN		05/06/2003	7.000	1,946,081						5,800,000	04/10/2003
694002063		Indianapolis	IN		04/15/1993	6.000	2,314,550						5,200,000	04/01/2003
694004029		Indianapolis	IN		05/24/2001	7.750	810,783						1,490,000	05/01/2001
694080391		Kendallville	IN		05/20/1997	6.170	4,276,469						7,100,000	09/28/2006
694080409		Angola	IN		10/03/1997	6.170	4,324,519						7,070,000	09/28/2006
694081896		Auburn	IN		06/08/2000	6.150	6,726,243						10,980,000	09/28/2006
794001062		Merrillville	IN		12/16/1993	5.750	1,280,907						4,857,052	10/26/1993
694001235		Overland Park	KS		05/18/1990	7.000	945,908						2,600,000	06/01/1990
694001611		Wichita	KS		04/04/1996	5.950	9,521,603						26,400,000	03/07/1996
694001944		Kansas City	KS		01/30/2001	8.010	2,209,463						5,450,000	12/20/2000
694002079		Lenexa	KS		08/05/2003	5.110	5,581,180						9,200,000	06/25/2003
694001945		Louisville	KY		01/30/2001	8.010	464,986						1,140,000	12/26/2000
694002069		Louisville	KY		09/08/2003	5.690	2,780,528						4,700,000	06/13/2003
694002173		Louisville	KY		04/21/2005	5.530	2,083,937						3,600,000	01/24/2005
694002269		Erlanger	KY		03/16/2006	5.520	3,674,352						7,000,000	02/06/2006
694082310		Erlanger	KY		09/28/2006	6.290	3,365,858						5,830,000	08/11/2006
694000207		Boston	MA		04/21/1994	8.000	51,527						2,000,000	10/24/1993
694000280		Spencer	MA		11/07/1995	4.900	2,124,115						4,300,000	12/07/1999
694000443		Springfield	MA		08/05/1998	6.970	955,414						3,275,000	06/01/1998
694001681		Boston	MA		10/10/1996	5.900	6,023,179						17,500,000	03/11/2003
694001727		Acton, Boxborough	MA		11/06/1997	6.150	5,010,661						20,600,000	07/24/1997
694002002		Waltham	MA		02/13/2002	6.040	4,066,933						6,100,000	01/18/2007
694082252		Boston	MA		02/01/2006	5.520	4,799,839						8,840,000	11/23/2005
694082253		Boston	MA		02/01/2006	5.520	1,439,951						3,575,000	11/23/2005
694082284		Pembroke	MA		07/27/2006	6.050	4,019,625						7,300,000	05/01/2006
694082285		Pembroke	MA		07/27/2006	6.050	1,722,696						3,100,000	05/01/2006
694082305		Shrewsbury	MA		09/28/2006	6.400	2,550,041						3,600,000	09/18/2006
694082349		Mansfield	MA		03/05/2007	6.030	4,946,281						7,140,000	01/10/2007
694082449		Boston	MA		01/30/2008	5.840	5,909,297						11,500,000	11/13/2007
694082459		Woburn	MA		12/20/2007	5.820	5,436,135						11,500,000	11/15/2007
694084043		Lowell	MA		03/02/2004	6.030	2,159,546						4,150,000	01/02/2004
694000261		Linthicum	MD		07/26/1995	9.250	627,262						14,000,000	02/17/1995
694000357		Linthicum	MD		10/24/1996	8.625	1,162,915						5,700,000	08/26/1996
694000373		Columbia	MD		12/10/1996	5.440	1,339,297						2,200,000	11/04/1996
694000374		Columbia	MD		01/27/1997	5.620	2,493,680						4,200,000	12/01/1996
694000393		Lexington	MD		08/27/1997	8.625	1,977,435						7,800,000	08/22/1997
694000418		Gaithersburg	MD		02/12/1998	6.120	3,152,381						6,900,000	11/04/1997
694001787		Timonium	MD		02/10/1999	6.850	7,542,099						18,500,000	10/29/1998
694001834		Reisterstown	MD		07/09/1999	7.320	5,283,412						14,850,000	04/06/1999
694001869		Burtonsville	MD		12/15/1999	8.050	4,478,448						9,000,000	11/03/1999
694001872		Baltimore	MD		04/13/2000	8.200	2,545,727						4,400,000	02/04/2000
694002058		College Park	MD		04/01/2003	6.020	1,806,601						4,250,000	03/04/2003
694004039		Temple Hills	MD		11/06/2002	6.300	1,319,758						2,360,000	10/09/2002
694082149		Hyattville	MD		01/18/2005	5.580	5,182,206						9,200,000	01/18/2005
694082160		Gaithersburg	MD		03/03/2005	5.580	1,022,638						2,807,000	03/03/2005
694082161		Chevy Chase	MD		03/03/2005	5.480	1,731,899						4,920,000	03/03/2005
694082240		Silver Spring	MD		12/05/2005	5.320	1,691,184						3,450,000	10/05/2005
694082262		Gaithersburg	MD		02/21/2006	5.690	3,216,685						7,000,000	02/21/2006
694082293		Lanham	MD		07/26/2006	6.350	1,069,190						3,000,000	06/30/2006
694082340		Washington	MD		04/12/2007	5.690	14,549,833						24,000,000	12/29/2006
694082399		Beltsville	MD		09/27/2007	5.680	3,446,532						8,500,000	06/26/2007
694082465		Rockville	MD		02/27/2008	5.630	2,321,902						11,000,000	01/09/2008
694002038		Portland	ME		11/21/2002	5.950	4,006,419						9,350,000	10/15/2002
694000234		Fort Gratiot	MI		05/16/1995	7.000	1,172,150						4,000,000	12/26/1994
694000250		Fenton	MI		08/10/1995	6.930	1,743,605						3,600,000	06/01/1995
694000277		Milan	MI		10/24/1995	6.450	1,645,663						3,600,000	09/01/1995
694000279		Sturgis	MI		09/25/1995	6.750	1,648,316						3,700,000	08/01/1995
694000327		Marshall	MI		05/01/1996	5.500	1,713,610						3,700,000	12/15/1995
694000349		Monroe	MI		08/13/1996	5.150	2,650,991						5,700,000	05/01/1996
694000368		Sturgis	MI		12/18/1996	6.750	1,215,931						2,430,000	09/01/1996
694001231		Southfield	MI		05/29/1990	7.300	2,181,505						4,100,000	02/01/1996
694001483		Bridgeport	MI		12/22/1993	8.250	1,374,282						10,500,000	11/03/1993

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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
694001888		Lake Orion	MI		06/27/2000	8.170	2,982,421						5,000,000	06/05/2000
694001950		W Bloomfield	MI		02/15/2001	7.700	3,870,842						6,650,000	01/08/2001
694002023		Flint	MI		10/29/2002	7.230	3,921,612						6,100,000	02/11/2002
694002031		Grand Blanc	MI		12/19/2002	6.250	8,811,000						13,950,000	08/08/2002
694002094		Farmington Hills	MI		12/11/2003	5.550	3,313,051						5,000,000	10/21/2003
694002317		Macomb Twp	MI		11/29/2006	5.960	1,926,178						3,800,000	09/20/2006
694004004		Troy	MI		08/12/1999	7.250	878,875						2,200,000	05/19/1999
694004005		Troy	MI		08/12/1999	7.250	804,362						1,600,000	05/19/1999
694004027		Sterling Heights	MI		12/19/2000	8.120	1,661,649						2,800,000	10/23/2000
694080342		Rochester Hills	MI		07/02/1996	5.600	1,977,810						4,800,000	05/01/1996
694080410		Niles	MI		10/03/1997	6.170	2,162,260						3,650,000	08/21/1997
694081272		Howell	MI		12/11/1990	5.430	4,772,381						7,900,000	12/06/2004
694081356		Howell	MI		10/15/1991	5.430	1,560,202						2,600,000	12/06/2004
694081395		Adrian	MI		05/28/1992	6.200	5,863,152						9,133,000	09/28/2006
694082119		Clarkston	MI		07/01/2004	5.920	3,099,971						4,850,000	06/09/2004
694082273		Shelby	MI		04/24/2006	5.690	2,373,992						3,800,000	02/28/2006
694082412		Warren	MI		09/04/2007	6.330	1,697,230						2,800,000	07/20/2007
794081042		Livonia	MI		12/15/1993	5.170	4,879,768						7,059,518	07/28/2005
797002004		Hillsdale	MI		12/15/1992	5.700	310,707						811,141	09/01/1992
694000232		St Louis Park	MN		04/20/1995	6.000	1,850,000						3,000,000	06/21/1999
694000237		Brooklyn Park	MN		12/15/1994	6.100	299,809						3,525,000	11/15/1994
694000328		Eden Prairie	MN		05/17/1996	7.500	809,182						4,700,000	05/01/1996
694000351		Apple Valley	MN		08/21/1996	8.500	895,499						4,480,000	07/15/1996
694000371		Wayzata	MN		04/10/1997	8.250	1,382,350						5,420,000	07/24/1996
694000382		Minneapolis	MN		04/15/1997	8.000	2,717,999						6,350,000	02/21/1997
694000385		Hopkins	MN		06/02/1997	7.830	4,441,827						9,260,000	03/15/2001
694000441		Edina	MN		10/26/1998	7.010	2,244,750						4,550,000	09/30/1998
694000453		Minneapolis	MN		07/30/1998	7.010	3,261,967						6,400,000	07/01/1998
694000456		Plymouth	MN		08/14/1998	6.980	2,720,945						5,550,000	06/19/1998
694001049		New Hope	MN		12/30/1986	8.750	743,020						3,400,000	12/01/1986
694001053		Vadnais Heights	MN		12/23/1986	7.670	1,453,401						6,550,000	12/01/1986
694001140		Bloomington	MN		01/18/1989	5.950	10,809						975,000	11/28/1988
694001204		Minneapolis	MN		01/30/1990	8.500	648,239						2,750,000	11/01/1989
694001333		Brooklyn Park	MN		08/13/1991	7.450	5,494,325						8,550,000	04/01/1999
694001549		Rochester	MN		08/30/1995	7.030	4,436,064						8,700,000	08/24/1995
694001634		Brooklyn Park	MN		05/20/1996	5.650	10,837,010						19,600,000	03/01/1996
694001656		Spring Park	MN		07/25/1996	5.390	1,615,908						3,100,000	06/04/1996
694001679		Cottage Grove	MN		10/21/1996	5.550	4,019,458						9,000,000	07/22/1996
694001685		Minneapolis	MN		11/26/1996	8.500	942,759						3,300,000	09/04/1996
694001686		Richfield	MN		11/26/1996	8.500	778,151						4,200,000	09/04/1996
694001689		Edina	MN		11/26/1996	8.500	733,259						2,575,000	09/04/1996
694001699		Edina	MN		04/15/1997	4.950	7,470,289						15,000,000	02/17/1997
694001705		Fridley	MN		06/02/1997	5.990	7,779,755						16,500,000	11/03/1999
694001729		St Louis Park	MN		10/14/1997	7.500	1,098,607						4,200,000	08/05/1997
694001755		Edina	MN		03/20/1998	3.750	15,029,979						32,500,000	01/01/1998
694001764		Apple Valley	MN		09/17/1998	6.830	2,624,840						5,700,000	08/01/1998
694001771		Golden Valley	MN		10/22/1998	6.800	8,183,501						13,310,000	09/01/1998
694001772		Marshall	MN		10/28/1998	7.030	358,080						810,000	07/07/1998
694001775		Bloomington	MN		10/28/1998	7.030	631,315						1,330,000	06/01/1998
694001777		Arden Hills	MN		10/26/1998	6.960	1,657,482						3,500,000	09/22/1998
694001782		Bloomington	MN		12/11/1998	6.750	820,539						2,525,000	11/19/1998
694001783		Bloomington	MN		12/11/1998	6.750	729,368						2,175,000	11/23/1998
694001788		Edina	MN		09/10/1999	6.750	5,877,829						9,500,000	11/17/1998
694001794		Golden Valley	MN		04/01/1999	6.900	2,381,880						4,400,000	02/01/1999
694001799		Minneapolis	MN		03/01/1999	5.080	7,340,609						15,300,000	02/05/1999
694001824		Minnetonka	MN		04/28/1999	7.000	2,874,687						4,600,000	03/01/1999
694001830		Richfield	MN		08/04/2000	7.050	7,525,518						12,300,000	07/14/2000
694001859		Robbinsdale	MN		10/27/1999	8.000	4,244,773						7,300,000	10/05/1999
694001876		Woodbury	MN		10/27/2000	8.730	3,889,680						7,750,000	08/31/2000
694001989		Bloomington	MN		10/29/2001	7.480	3,642,410						14,000,000	09/21/2001
694001990		Fairmont	MN		12/03/2001	7.270	1,404,724						3,740,000	10/03/2001
694002030		St Louis Park	MN		12/04/2002	7.080	5,435,289						11,725,000	07/24/2002

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
694002045		Edina	MN		03/07/2003	6.100	2,480,344						6,300,000	01/15/2003
694002068		Edina	MN		09/12/2003	5.880	4,207,036						20,700,000	07/15/2003
694002104		Bloomington	MN		06/01/2004	5.180	1,942,418						3,810,000	04/05/2004
694002142		Champlin	MN		03/17/2005	5.670	4,228,603						7,100,000	09/30/2004
694002151		New Hope	MN		12/15/2004	4.900	5,471,309						9,750,000	11/11/2004
694002154		Coon Rapids	MN		02/14/2005	4.790	2,106,957						5,100,000	12/16/2004
694002171		Wayzata	MN		05/11/2005	6.070	1,777,510						23,100,000	01/09/2005
694002178		Andover,Fridley&B Park	MN		06/01/2005	5.760	10,727,318						23,100,000	03/09/2005
694002275		Edina	MN		04/12/2006	5.780	2,850,682						4,350,000	01/04/2006
694002302		Eden Prairie	MN		09/01/2006	6.230	2,879,240						3,800,000	03/04/2006
694002324		Blaine	MN		07/02/2007	5.940	12,529,387						17,630,000	06/05/2007
694002383		Bloomington	MN		06/28/2007	5.580	3,559,359						7,800,000	05/10/2007
694002405		Eden Prairie	MN		09/04/2007	6.420	2,303,933						3,400,000	06/19/2007
694003002		Bloomington	MN		04/01/1998	7.080	585,053						2,500,000	02/19/1998
694003005		Minnetonka	MN		06/08/1998	6.960	1,165,179						2,525,000	05/15/1998
694003014		Edina	MN		09/01/1998	6.670	973,044						2,650,000	07/13/1998
694003015		Plymouth	MN		08/18/1998	6.760	885,859						2,020,000	06/19/1998
694082201		Edina	MN		08/05/2005	5.530	1,353,770						2,950,000	05/18/2005
694082202		St Paul	MN		08/05/2005	5.500	847,185						2,100,000	05/18/2005
694082218		Rogers	MN		08/16/2005	5.330	3,872,294						6,975,000	07/12/2005
694082345		Rogers	MN		02/09/2007	5.710	6,464,486						11,150,000	01/10/2007
694001900		Kansas City	MO		08/07/2000	8.050	3,017,648						7,000,000	06/08/2000
694002039		Creve Coeur	MO		01/15/2003	5.950	16,522,134	(1,000,000)					34,000,000	12/04/2002
694082089		St Louis	MO		01/20/2004	5.520	3,116,087						8,080,000	11/25/2003
694082113		O'Fallon	MO		06/28/2004	5.150	7,275,110						13,600,000	05/26/2004
694082129		St Louis	MO		06/09/2005	6.050	5,864,826						12,500,000	12/15/2004
694082234		St Louis	MO		11/16/2005	5.540	5,543,169						8,250,000	09/19/2005
694082238		St. Louis	MO		12/06/2005	5.260	5,916,020						8,400,000	10/31/2005
694082250		Maryland Heights	MO		12/13/2005	5.810	5,660,899						8,100,000	12/05/2005
694082365		St Charles	MO		05/22/2007	5.850	2,492,512						4,230,000	03/28/2007
694082313		Olive Branch	MS		10/30/2006	6.130	2,137,473						5,250,000	10/09/2006
694000255		Hampstead	NC		09/07/1995	9.000	1,170,773						3,325,000	08/10/1995
694001400		Winston-Salem	NC		07/28/1992	7.190	1,174,625						3,100,000	04/01/1992
694001663		Ashville	NC		12/17/1996	8.625	398,743						1,725,000	10/01/1996
694001664		Garner	NC		01/28/1997	5.760	842,826						1,975,000	11/01/1996
694001720		Gastonia	NC		09/25/1997	8.500	1,000,580						2,375,000	07/09/1997
694001765		Mt. Airy	NC		08/13/1998	6.910	1,426,316						3,425,000	07/11/1998
694001781		Harrisburg	NC		12/21/1998	6.850	1,451,932						3,825,000	10/27/1998
694001884		Chapel Hill	NC		05/16/2000	8.510	2,857,058						7,100,000	03/23/2000
694001901		Raleigh	NC		06/29/2000	8.590	2,187,447						4,900,000	05/04/2000
694001994		Wilmington	NC		12/20/2001	7.270	6,165,096						10,750,000	10/01/2001
694004025		Raleigh	NC		12/18/2000	8.030	1,050,656						2,550,000	11/06/2000
694080387		Morganton	NC		05/15/1997	6.060	1,717,712						4,400,000	04/01/1997
694082196		Mooresville	NC		06/20/2005	5.300	2,863,407						8,200,000	05/26/2005
694082203		Fayetteville	NC		10/18/2005	5.440	3,513,144						5,530,000	08/31/2005
694082212		Elon	NC		01/24/2006	5.290	1,906,035						4,550,000	11/29/2005
694082224		Charlotte	NC		10/07/2005	5.060	3,062,213						6,200,000	08/30/2005
694082248		Rocky Mount	NC		12/16/2005	5.720	2,734,049						6,820,000	11/17/2005
694082292		Raleigh	NC		08/03/2006	6.190	3,305,713						6,060,000	05/22/2006
694082297		Wilson	NC		01/25/2007	5.910	3,257,186						5,550,000	12/12/2006
694082319		Charlotte	NC		10/16/2006	6.010	1,152,117						2,450,000	09/05/2006
694082347		Chapel Hill	NC		03/07/2007	5.900	2,576,046						4,480,000	02/05/2007
694082363		Raleigh	NC		05/01/2007	5.790	1,832,901						3,500,000	03/22/2007
694082368		Greensboro	NC		04/27/2007	5.600	2,593,585						6,390,000	06/23/2007
694082408		Cary	NC		08/28/2007	6.390	1,872,676						3,275,000	08/06/2007
694082411		Wilmington	NC		10/12/2007	6.150	1,471,643						4,200,000	07/13/2007
694082424		Morrisville	NC		10/25/2007	5.980	3,489,181						6,550,000	08/21/2007
694082473		Kernersville	NC		11/20/2008	6.250	2,950,000						9,185,000	10/17/2008
694000427		Fargo	ND		04/01/1998	7.210	2,931,004						5,600,000	09/18/1997
694000439		Fargo	ND		09/20/1999	6.810	5,626,416						16,800,000	06/08/1999
694001773		West Fargo	ND		11/05/1998	7.030	384,329						825,000	06/15/1998
794001055		Grand Forks	ND		08/17/1994	7.700	4,009,179						6,763,303	07/12/1999

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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
694001218		Omaha	NE		02/21/1990	5.460	1,550,897						3,000,000	11/01/1989
694001980		Papillion	NE		11/20/2001	7.570	849,713						4,100,000	09/05/2001
694002103		Omaha	NE		04/29/2004	5.670	1,085,909						1,700,000	04/06/2004
694004024		Omaha	NE		12/07/2000	7.820	1,584,670						2,810,000	10/23/2000
694082391		Lincoln	NE		08/07/2007	5.860	2,897,522						4,400,000	06/21/2007
694082057		Manchester	NH		04/01/2003	5.860	2,028,074						3,400,000	03/01/2003
694001107		Warren	NJ		02/18/1988	7.000	1,376,723						3,300,000	02/01/1988
694001558		West Long Branch	NJ		11/09/1995	6.500	6,400,846						12,350,000	07/19/1995
694001640		Totowa	NJ		05/29/1996	7.320	1,812,119						5,800,000	01/29/2002
694001919		S Plainfield	NJ		12/14/2000	7.990	3,444,194						5,525,000	11/21/2000
694001996		Haskell	NJ		02/13/2002	7.150	424,437						2,100,000	12/11/2001
694002007		Lyndhurst	NJ		05/01/2002	5.900	3,213,939						7,150,000	01/10/2002
694002040		Keasbey	NJ		02/25/2003	5.950	1,560,662						3,300,000	01/24/2003
694002041		Cranford	NJ		02/25/2003	5.950	2,546,343						4,950,000	01/23/2003
694002042		Mountainside	NJ		02/25/2003	6.000	2,137,695						4,050,000	01/14/2003
694002044		E Brunswick	NJ		04/08/2003	5.970	5,310,360						11,800,000	01/29/2003
694002047		Avenel	NJ		03/20/2003	5.980	2,062,292						5,175,000	02/26/2003
694082027		East Rutherford	NJ		05/01/2003	6.730	2,955,454						6,100,000	07/08/2002
694082166		Kenilworth	NJ		02/23/2005	5.540	2,215,037						5,000,000	12/27/2004
694082220		Eatontown	NJ		09/29/2005	5.150	3,729,547						6,020,000	07/29/2005
694084045		Runnemede	NJ		08/10/2004	5.900	1,103,962						1,900,000	06/28/2004
694084047		Avenel	NJ		09/29/2005	5.390	1,807,775						4,000,000	07/14/2005
694001855		Albuquerque	NM		11/23/1999	5.290	10,992,775						15,700,000	07/20/2005
694001959		Santa Fe	NM		06/27/2001	5.180	3,722,933						6,300,000	05/21/2001
694002378		Santa Fe	NM		05/11/2007	6.270	3,653,345						5,250,000	04/19/2007
694001871		Las Vegas	NV		02/10/2000	6.250	5,270,458						9,245,000	06/15/2006
694001873		Las Vegas	NV		03/29/2000	8.490	2,554,823						5,220,000	02/04/2000
694002033		Las Vegas	NV		10/28/2002	6.300	8,339,386						13,650,000	09/17/2002
694002148		Las Vegas	NV		10/26/2004	4.710	8,498,583						13,050,000	10/13/2004
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	2,098,000						5,975,000	09/04/2007
694003004		Reno	NV		04/09/1998	7.060	641,608						1,400,000	01/25/1996
694003012		Las Vegas	NV		07/30/1998	6.320	4,726,747						9,600,000	07/24/2007
694004012		Las Vegas	NV		03/30/2000	8.180	1,057,709						2,400,000	02/04/2000
694081734		Henderson	NV		12/11/1997	5.980	4,925,982						7,400,000	12/07/2007
694081776		Las Vegas	NV		10/28/1998	5.970	2,857,005						5,750,000	01/11/2007
694082316		Las Vegas	NV		12/11/2006	6.100	2,220,475						7,350,000	10/12/2006
694082472		Las Vegas	NV		12/17/2008	6.410	7,000,000						23,040,000	10/23/2008
694000292		Lake Placid	NY		02/13/1996	5.800	2,969,946						5,845,000	01/01/1996
694000303		Tarrytown	NY		02/12/1996	8.000	455,686						3,850,000	10/23/1995
694000337		New York	NY		09/04/1996	6.190	9,849,344						40,100,000	08/22/2006
694000395		Armonk	NY		08/26/1997	6.100	8,479,163						14,200,000	08/06/2007
694000429		Centereach	NY		03/26/1998	6.026	7,945,768						20,250,000	05/02/2007
694000431		Endicott	NY		05/27/1998	6.850	4,229,695						8,800,000	04/01/1998
694001312		West Nyack	NY		04/17/1991	4.570	2,915,507						8,350,000	02/01/1991
694001447		Albany	NY		01/13/1993	6.770	4,435,969						13,500,000	08/21/1998
694001469		Rochester	NY		01/18/1994	8.875	43,814						3,950,000	10/11/1993
694001586		Binghamton	NY		11/15/1995	8.130	2,832,763						7,100,000	07/18/1995
694001616		Oneonta	NY		08/26/1996	6.220	2,858,080						7,132,000	06/10/1996
694001658		Lake Success	NY		06/25/1996	5.660	9,422,063						16,000,000	02/14/1996
694001805		Liverpool	NY		04/28/1999	7.250	525,000						1,850,000	02/24/1999
694001806		Liverpool	NY		04/28/1999	7.250	1,494,230						4,750,000	02/24/1999
694001912		Amherst	NY		11/28/2000	8.230	2,459,696						4,300,000	09/21/2000
694001954		Suffern	NY		08/06/2001	7.550	5,230,890						9,750,000	05/18/2001
694001987		New City	NY		02/05/2002	7.250	2,418,506						8,500,000	11/01/2001
694002029		Cheektowaga	NY		09/17/2002	6.780	2,172,182						4,250,000	07/29/2002
694002172		Schenectady	NY		06/02/2005	5.730	1,258,700						2,550,000	01/31/2005
694002237		New York	NY		02/01/2006	5.530	5,404,459						16,600,000	10/14/2005
694002436		Middletown	NY		11/28/2007	6.310	6,128,165						9,800,000	07/24/2007
694002460		Mineola	NY		02/27/2008	5.900	5,050,000						7,350,000	11/19/2007
694002469		New York	NY		11/14/2008	7.000	2,250,000						12,800,000	09/23/2008
694080356		Cortlandt (Peekskill)	NY		05/20/1997	5.800	2,839,605						9,100,000	05/31/1997

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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
694082082		Buffalo	NY		09/22/2003	5.650	7,723,998						13,500,000	07/25/2003
694082183		Amherst	NY		07/07/2005	5.620	828,625						1,475,000	04/05/2005
694082184		Amherst	NY		07/07/2005	5.620	2,224,678						4,500,000	04/05/2005
694082185		Lockport	NY		07/07/2005	5.530	2,571,247						3,600,000	04/01/2005
694082186		Amherst/Buffalo	NY		07/07/2005	5.720	1,430,773						2,050,000	04/05/2005
694082217		North Bellmore	NY		10/14/2005	5.800	5,692,374						9,500,000	07/18/2005
694082230		Brighton	NY		10/27/2005	5.480	4,123,598						8,000,000	09/12/2005
694082235		Brooklyn	NY		11/17/2005	5.500	1,889,569						3,375,000	09/09/2005
694082300		E Syracuse	NY		08/10/2006	6.290	3,129,452						4,550,000	06/28/2006
694082419		Greece	NY		11/27/2007	6.320	1,217,826						2,180,000	09/14/2007
694084040		Williamsville	NY		03/25/2003	5.900	4,585,735						9,960,000	03/28/2007
694001100		Oregon	OH		10/22/1987	7.080	1,364,824						4,300,000	10/01/1987
694001134		Akron	OH		10/19/1988	8.250	972,810						4,150,000	10/01/1988
694001898		Cincinnati	OH		07/19/2000	7.830	4,553,681						8,000,000	09/01/2000
694004009		Cleveland	OH		01/20/2000	7.970	1,256,342						3,300,000	04/12/2006
694081099		Cincinnati	OH		10/19/1987	5.280	2,471,822						4,550,000	10/01/1987
694082162		Dayton	OH		02/07/2005	5.730	1,294,579						2,400,000	01/06/2005
694082206		Dayton	OH		08/08/2005	5.400	2,238,604						3,240,000	07/05/2005
694082267		Cincinnati	OH		03/29/2006	5.610	3,687,897						6,045,000	02/28/2006
694082279		Columbus	OH		05/05/2006	5.840	4,761,776						7,900,000	05/04/2006
694082287		Newton	OH		10/06/2006	5.870	7,769,059						12,760,000	09/11/2006
694082312		Centerville	OH		12/07/2006	6.330	5,863,302						8,000,000	11/21/2006
694082335		Cincinnati	OH		03/19/2007	6.030	1,664,546						4,040,000	02/21/2007
694082355		Cincinnati	OH		05/11/2007	6.090	1,678,853						2,645,000	04/20/2007
694001826		Portland	OR		07/01/1999	7.780	1,226,755						6,050,000	04/13/1999
694002020		Portland	OR		06/20/2002	7.550	12,171,324						19,800,000	04/12/2002
694002086		King City	OR		12/08/2003	5.820	2,092,095						7,680,000	10/15/2003
694002467		Wilsonville	OR		09/25/2008	5.990	1,234,698						3,690,000	11/05/1998
694003009		Beaverton	OR		07/08/1998	7.010	642,769						4,530,000	05/26/1998
694082075		Eugene	OR		06/09/2004	6.410	9,200,001						18,650,000	10/01/2001
694082346		Medford	OR		04/05/2007	5.710	7,905,770						21,440,000	01/03/2007
694082356		Portland	OR		08/06/2007	5.880	1,448,876						3,748,000	08/01/2007
694082403		Portland	OR		09/06/2007	6.100	2,049,499						4,570,000	07/10/2007
694082461		Tigard	OR		01/29/2008	6.060	1,625,866						4,100,000	11/20/2007
694082474		Clackamas	OR		12/08/2008	6.250	2,300,000						4,300,000	10/23/2008
694001998		Philadelphia	PA		12/13/2001	7.000	2,171,701						5,500,000	10/06/2001
694002326		Lancaster	PA		06/07/1994	5.750	3,157,271						16,600,000	04/18/1994
694080297		McCandless Twp	PA		12/19/1995	5.240	3,177,908						5,200,000	10/03/1995
694080330		Tannersville	PA		07/30/1996	6.050	7,801,894						14,465,000	10/01/2005
694082098		Philadelphia	PA		04/29/2004	5.530	3,106,315						5,700,000	04/20/2004
694082123		Thorndale	PA		07/22/2004	5.850	3,651,382						5,500,000	07/15/2004
694082227		Indiana	PA		11/01/2005	5.210	3,084,971						7,250,000	08/02/2005
694082231		Exton	PA		10/06/2005	5.390	3,745,632						6,000,000	09/14/2005
694082242		Philadelphia	PA		01/19/2006	5.390	1,006,272						1,825,000	10/01/2005
694082243		Philadelphia	PA		01/19/2006	5.430	2,016,084						2,900,000	01/05/2006
694082255		Pittsburgh	PA		12/06/2005	5.760	3,772,363						7,200,000	08/08/2005
694082256		Moon Township	PA		12/06/2005	5.810	2,830,450						5,000,000	08/08/2005
694082306		Bethel Park	PA		08/31/2006	6.440	4,228,174						6,010,000	07/13/2006
694082343		Philadelphia	PA		08/23/2007	5.900	4,250,373						7,400,000	08/09/2007
694082429		New Hope	PA		11/14/2007	6.280	3,896,571						10,300,000	10/08/2007
694084046		Pittsburgh	PA		07/21/2005	5.240	1,101,111						3,000,000	06/09/2005
694001790		Middletown	RI		01/11/1999	7.000	2,026,156						7,500,000	11/23/1998
694082369		Warwick	RI		05/01/2007	5.710	1,455,114						2,300,000	01/24/2007
694082370		Warwick	RI		05/01/2007	5.710	2,910,227						4,400,000	01/24/2007
794001058		Warwick	RI		10/28/1993	6.040	4,476,798						10,230,170	05/26/2004
694000274		Sumter	SC		12/13/1995	8.375	558,176						1,350,000	11/01/1995
694000315		Columbia	SC		03/27/1996	7.750	300,491						1,710,000	08/04/1995
694001426		Sumter	SC		10/28/1992	7.100	1,971,820						4,100,000	04/14/1998
694001832		Spartanburg	SC		07/15/1999	7.500	1,536,756						6,750,000	05/27/1999
694004020		Myrtle Beach	SC		09/06/2000	8.680	1,126,471						1,800,000	06/20/2000
694004037		Little River	SC		03/27/2002	6.890	803,162						2,450,000	01/24/2002
694082157		Spartanburg	SC		03/24/2005	5.300	2,078,925						5,400,000	02/09/2005

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
694082187		West Columbia/Charleston	SC		09/29/2005	5.920	4,181,067						7,900,000	06/06/2005
694082216		Columbia	SC		08/11/2005	5.300	971,858						2,025,000	07/15/2005
694082288		Irmo	SC		08/02/2006	6.280	1,534,946						2,850,000	05/23/2006
694082301		Columbia	SC		09/11/2006	6.350	1,130,757						1,950,000	07/24/2006
694000447		Sioux Falls	SD		07/08/1998	6.710	3,728,627						7,575,000	04/24/1998
694000450		Sioux Falls	SD		08/24/1998	7.060	1,002,394						5,150,000	11/01/2004
694001784		Sioux Falls	SD		02/04/1999	6.360	2,643,675						6,300,000	12/02/1998
694001785		Sioux Falls	SD		02/23/1999	6.360	1,363,406						3,500,000	12/02/1998
694002053		Sioux Falls	SD		05/15/2003	6.210	1,470,197						4,250,000	05/15/2003
694001736		Nashville	TN		12/22/1997	7.720	870,924						2,850,000	10/31/1997
694001849		Knoxville	TN		11/01/1999	7.875	6,202,870						12,500,000	09/16/1999
694001941		Chattanooga	TN		01/30/2001	8.010	733,366						2,040,000	12/27/2000
694001976		Shelbyville	TN		10/11/2001	7.500	3,534,231						5,750,000	09/19/2001
694002164		Hendersonville	TN		03/09/2005	5.670	1,357,604						2,350,000	12/27/2004
694082194		Smyrna, Gallatin,Lavergne	TN		08/10/2005	5.570	2,755,717						5,520,000	05/18/2005
694082199		Smyrna	TN		08/04/2005	5.500	1,503,046						2,970,000	05/31/2005
694082259		Cookeville	TN		02/13/2006	5.680	2,488,473						5,000,000	12/21/2005
694082309		Memphis	TN		10/11/2006	6.380	2,645,573						4,080,000	08/01/2006
694000308		Addison	TX		03/07/1996	6.440	1,442,041						3,100,000	07/05/2007
694000334		Houston	TX		05/29/1996	5.110	2,022,490						3,950,000	03/08/1996
694000364		Houston	TX		12/05/1996	5.110	1,873,366						3,895,000	09/20/1996
694000369		Spring	TX		02/13/1997	8.250	926,481						5,500,000	12/03/1996
694000433		Houston	TX		05/26/1998	6.990	1,867,669						5,300,000	09/27/2004
694000466		Houston	TX		08/11/2003	5.510	1,291,041						2,300,000	06/18/2003
694001588		Houston	TX		01/17/1996	7.370	24,767,612						51,810,000	02/22/2001
694001660		Alamo	TX		09/26/1996	5.650	5,232,504						15,071,000	02/22/1996
694001675		Austin	TX		08/20/1996	5.250	1,260,259						7,120,000	07/15/1996
694001760		Houston	TX		07/14/1998	6.940	3,718,894						7,770,000	12/20/1997
694001920		Austin	TX		12/19/2000	8.200	2,416,576						4,225,000	10/01/2000
694001942		El Paso	TX		01/30/2001	8.010	2,324,929						5,325,000	12/08/2000
694001975		Austin	TX		08/28/2001	7.670	1,736,251						5,000,000	05/02/2001
694001984		Weatherford	TX		10/11/2001	7.550	2,397,294						5,100,000	08/21/2001
694001997		Austin	TX		12/19/2001	7.100	2,233,041						5,365,000	10/15/2001
694002009		Dallas	TX		04/15/2002	7.300	1,383,618						3,600,000	03/06/2002
694002222		Houston	TX		08/15/2006	5.250	1,554,615						3,600,000	06/15/2005
694002225		Houston	TX		09/01/2005	5.120	4,185,787						14,900,000	05/12/2005
694002283		Houston	TX		06/23/2006	5.950	1,241,185						1,850,000	04/27/2006
694002311		Houston	TX		09/27/2006	6.320	5,935,284						10,800,000	07/24/2006
694002314		Houston	TX		12/13/2006	6.130	16,598,220						39,350,000	09/12/2006
694002396		Baytown	TX		08/16/2007	5.900	12,215,585						29,000,000	06/11/2007
694004010		Lufkin	TX		12/21/1999	8.020	198,058						1,850,000	11/16/1999
694080281		Austin	TX		10/24/1995	6.030	1,444,988						3,675,000	08/31/1995
694082059		Fort Worth	TX		04/23/2003	5.870	2,537,959						6,250,000	03/07/2003
694082081		San Antonio	TX		09/09/2004	5.670	7,499,896						12,300,000	06/28/2004
694082083		Irving	TX		10/29/2003	5.830	2,699,674						7,600,000	08/19/2003
694082132		Addison	TX		11/30/2004	5.250	3,655,264						10,300,000	09/15/2004
694082133		Dallas	TX		09/21/2004	5.130	6,813,076						11,400,000	08/03/2004
694082174		Carrollton	TX		04/14/2005	5.440	1,157,676						2,420,000	02/22/2005
694082175		Addison	TX		04/14/2005	5.680	3,581,062						5,000,000	02/12/2007
694082180		Addison	TX		09/21/2005	5.740	1,995,923						4,100,000	07/06/2005
694082188		Dallas	TX		08/03/2005	5.430	10,729,769						17,400,000	05/05/2005
694082197		Addison	TX		09/01/2005	5.510	1,704,083						3,900,000	05/19/2005
694082200		Dallas	TX		02/01/2006	5.140	7,179,357						10,600,000	06/15/2005
694082204		Plano	TX		09/01/2005	5.290	5,310,964						8,500,000	05/25/2005
694082221		Carrollton	TX		09/29/2005	5.170	2,331,420						5,800,000	06/24/2005
694082239		Irving	TX		02/01/2006	5.410	3,344,543						5,000,000	07/26/2005
694082268		Dallas	TX		03/30/2006	5.700	6,493,231						13,300,000	11/10/2005
694082270		Plano	TX		08/01/2006	5.680	3,269,984						6,100,000	05/01/2006
694082271		Richardson	TX		08/01/2006	5.680	2,864,220						5,300,000	05/01/2006
694082272		Dallas	TX		04/05/2006	5.680	925,788						1,650,000	02/13/2006
694082294		Dallas	TX		06/20/2006	6.240	2,248,004						4,200,000	05/15/2006
694082332		Dallas	TX		12/20/2006	5.870	1,767,718						3,325,000	11/01/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
694082333		Garland	TX		12/20/2006	5.870	1,628,161						2,800,000	11/01/2006
694082353		Castle Hill	TX		02/07/2007	6.040	2,595,091						3,800,000	01/10/2007
694082360		Ivring	TX		03/22/2007	5.970	2,181,587						3,500,000	02/01/2007
694082361		Addison	TX		03/22/2007	5.970	1,308,952						2,000,000	02/12/2007
694082393		San Antonio	TX		08/01/2007	5.790	4,876,366						9,060,000	06/27/2007
694082430		Austin	TX		10/22/2007	6.360	1,239,517						2,600,000	09/28/2007
694082456		Dallas	TX		01/28/2008	5.900	1,615,609						6,300,000	12/07/2007
694082464		San Antonio	TX		01/28/2008	5.930	1,249,294						2,725,000	12/03/2007
694082471		Austin	TX		12/01/2008	5.810	4,900,000						8,500,000	10/21/2008
694082376		Layton	UT		06/25/2007	5.920	1,168,993						1,610,000	05/07/2007
694082404		St. George	UT		10/02/2007	6.180	6,868,260						16,700,000	09/24/2007
694082416		Park City	UT		02/14/2008	6.280	1,550,631						5,900,000	01/14/2008
694082442		Murray	UT		12/20/2007	6.260	4,588,636						7,600,000	10/30/2007
694082458		Spanish Fork	UT		01/29/2008	5.990	985,219						3,200,000	12/21/2007
694082468		Orem	UT		09/25/2008	6.630	1,539,873						3,740,000	09/03/1998
694000398		Blacksburg	VA		09/04/1997	8.375	3,767,250						8,200,000	06/10/1997
694000444		Suffolk	VA		07/20/1998	6.870	1,065,308						4,000,000	10/14/1997
694000449		Alexandria	VA		07/01/1998	6.990	3,945,137						8,000,000	06/04/1998
694001545		Springfield	VA		05/23/1995	7.480	8,300,998						17,500,000	02/08/2002
694001625		Virginia Beach	VA		06/27/1996	8.000	273,516						2,000,000	11/09/1995
694001769		Leesburg	VA		09/10/1998	6.960	638,751						2,175,000	07/22/1998
694001844		Virginia Beach	VA		07/08/1999	7.340	3,593,768						4,950,000	04/29/1999
694001874		Norfolk	VA		04/26/2000	8.600	2,046,283						8,900,000	02/17/2000
694001886		Chesapeake	VA		06/22/2000	8.140	3,631,892						6,100,000	04/12/2000
694001916		Vienna	VA		11/16/2000	5.240	9,930,599						16,000,000	10/05/2000
694002004		Chesapeake	VA		01/24/2002	6.950	2,733,823						4,450,000	12/31/2001
694002228		Richmond	VA		10/26/2005	5.200	1,869,503						3,500,000	09/13/2005
694002229		Richmond	VA		10/26/2005	5.200	2,336,879						5,065,000	09/13/2005
694002342		Arlington	VA		12/20/2006	5.420	13,690,026						36,000,000	11/30/2006
694004038		Richmond	VA		09/26/2002	6.760	1,809,522						3,560,000	08/08/2002
694080353		Woodbridge	VA		07/23/1996	5.320	4,965,657						10,000,000	05/26/2005
694080360		Chesapeake	VA		11/25/1996	5.150	3,721,818						7,600,000	09/07/2005
694080361		Virginia Beach	VA		11/25/1996	5.050	1,346,571						3,200,000	08/01/2005
694080362		Virginia Beach	VA		11/25/1996	5.150	1,752,518						3,500,000	09/07/2005
694081793		Fairfax	VA		12/17/1998	6.010	14,847,555						30,700,000	11/27/2007
694081831		Virginia Beach	VA		06/18/1999	6.040	3,343,695						4,700,000	04/16/1999
694082088		McLean	VA		10/24/2003	5.760	10,353,188						16,150,000	09/17/2003
694082141		Virginia Beach	VA		10/21/2004	5.900	10,042,757						20,300,000	09/01/2004
694082195		Richmond	VA		09/29/2005	5.620	4,077,443						5,850,000	08/01/2005
694082241		Manassas	VA		12/08/2005	5.320	2,583,754						5,600,000	10/11/2005
694082246		Colonial Hgts	VA		11/10/2005	5.290	1,050,000						5,000,000	10/21/2005
694082263		Alexandria	VA		02/27/2006	5.390	4,801,742						13,300,000	01/20/2006
694082274		Harrisonburg	VA		06/22/2006	5.720	2,781,411						9,400,000	03/28/2006
694082286		Norfolk	VA		10/16/2006	6.120	4,404,411						8,500,000	05/25/2006
694082298		Falls Church	VA		08/15/2006	5.920	6,500,000						13,600,000	07/07/2006
694082323		Chesapeake	VA		12/04/2006	5.940	2,473,269						5,400,000	11/02/2006
694082329		Norfolk	VA		01/23/2007	5.860	1,545,352						2,835,000	11/13/2006
694082338		Springfield	VA		02/26/2007	5.920	1,564,307						3,825,000	01/08/2007
694082339		Roanoke	VA		01/11/2007	5.770	3,571,977						8,865,000	12/08/2006
694082344		Sandston	VA		04/12/2007	5.830	1,434,236						2,275,000	04/12/2007
694082348		Newport News	VA		02/14/2007	5.800	3,322,404						8,800,000	01/30/2007
694082373		Virginia Beach	VA		06/14/2007	5.780	5,054,429						7,350,000	04/04/2007
694082377		McLean	VA		07/03/2007	5.720	9,506,430						32,000,000	05/22/2007
694082397		Richmond	VA		07/12/2007	5.540	2,240,915						5,400,000	06/27/2007
694082407		Falls Church	VA		10/31/2007	6.330	10,692,816						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	13,818,778						24,350,000	10/12/2007
694082439		Richmond	VA		12/05/2007	6.020	2,065,923						2,800,000	10/10/2007
694082470		Virginia Beach	VA		12/01/2008	6.300	1,300,000						2,700,000	10/15/2008
794001052		Herndon	VA		12/15/1993	7.140	7,971,434						19,676,072	02/27/2004

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
694001982		So Burlington	VT		10/04/2001	7.570	2,398,320						6,000,000	08/06/2001
694001050		Spokane	WA		12/24/1986	6.000	1,022,175						2,820,000	12/01/1993
694001307		Seattle	WA		08/25/1988	6.950	3,855,381						11,000,000	11/27/2001
694001308		Seattle	WA		12/15/1988	7.050	1,279,715						4,365,000	06/01/1988
694002054		Seattle	WA		04/23/2003	5.960	4,070,616						8,600,000	01/01/2003
694002080		Seattle	WA		11/17/2003	5.270	4,003,081						7,425,000	10/01/2003
694002462		Spokane	WA		03/20/2008	5.920	5,434,601						9,540,000	01/10/2008
694082005		Bellingham	WA		02/14/2002	5.730	7,618,336						12,700,000	01/01/2002
694082084		Spokane	WA		11/25/2003	6.170	2,809,504						5,800,000	06/30/2003
694082092		Seattle	WA		12/19/2003	5.950	3,242,236						6,500,000	11/20/2003
694082120		Tukwila	WA		07/21/2004	5.940	2,010,514						3,890,000	05/25/2004
694082131		Kent	WA		09/13/2005	6.010	3,291,361						7,200,000	08/01/2005
694082139		Seattle	WA		09/28/2004	5.880	1,375,426						2,590,000	09/01/2004
694082147		Kent	WA		11/10/2004	5.600	1,294,575						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	2,351,527						6,000,000	05/29/2008
694082247		Seattle	WA		12/14/2005	5.660	2,194,766						4,410,000	11/16/2005
694082249		Issaquah	WA		02/15/2006	5.760	920,591						2,925,000	11/23/2005
694082261		Monroe	WA		05/25/2006	5.800	2,618,237						4,700,000	01/04/2006
694082265		Everett	WA		02/07/2006	5.740	4,372,020						9,500,000	01/13/2006
694082276		Lynnwood	WA		05/17/2006	5.800	4,379,597						7,750,000	03/09/2006
694082318		Tacoma	WA		10/26/2006	6.080	3,367,397						5,650,000	10/11/2006
694082337		Vancouver	WA		01/25/2007	5.930	1,367,259						5,000,000	11/27/2006
694082351		Spokane Valley	WA		04/26/2007	5.870	2,184,218						4,600,000	02/14/2007
694082352		Spokane Valley	WA		04/26/2007	5.870	1,067,840						2,050,000	02/14/2007
694082381		Seattle	WA		07/05/2007	5.950	3,244,913						5,500,000	05/02/2007
694082428		Redmond	WA		11/05/2007	6.320	3,735,528						6,000,000	09/21/2007
694082433		Bellevue	WA		10/05/2007	6.280	2,468,359						5,920,000	09/11/2007
694082434		Woodinville	WA		11/20/2007	6.180	7,410,951						19,250,000	09/20/2007
694084044		Bellevue	WA		05/06/2004	5.070	1,474,961						7,400,000	03/03/2004
694084051		Vancouver	WA		12/15/2005	5.500	1,411,524						2,600,000	10/24/2005
694000377		Plymouth	WI		02/13/1997	7.875	1,208,660						5,500,000	11/11/1996
694000378		Manitowoc	WI		02/13/1997	7.875	1,113,237						5,660,000	11/12/1996
694001287		Waukesha	WI		03/15/1991	6.040	1,573,994						3,050,000	02/01/1991
694001314		Hudson	WI		04/30/1991	7.750	2,092,474						12,710,000	04/26/2001
694001839		Village of Shorewood Hill	WI		10/07/1999	7.420	2,217,017						3,800,000	09/10/1999
694082427		Brown Deer	WI		10/30/2007	5.800	2,134,749						5,720,000	09/28/2007
794001012		Charleston	WV		03/09/1993	6.980	2,800,309						7,035,294	12/05/1995
0599999. Mortgages in good standing - Commercial mortgages-all other							2,541,540,526	(1,000,000)					5,678,257,552	XXX
0899999. Total Mortgages in good standing							2,541,540,526	(1,000,000)					5,678,257,552	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							2,541,540,526	(1,000,000)					5,678,257,552	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED 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
694082466	Little Rock	AR		06/23/2008	6.240	4,500,000		7,240,000
694082450	Fresno	CA		01/24/2008	6.160	1,050,000		3,750,000
694082410	Oceanside	CA		06/30/2008	6.380	7,000,000		13,665,000
694082426	Pico Rivera	CA		01/07/2008	5.970	2,700,000		7,960,000
694082406	San Diego	CA		01/07/2008	6.400	1,500,000		5,175,000
694001054	San Rafael	CA		03/11/2008	5.750		265,624	3,400,000
694082455	Orange Park	FL		01/08/2008	5.850	2,900,000		13,000,000
694082454	Fayetteville	GA		01/17/2008	5.890	1,800,000		4,450,000
694082451	Warner Robins	GA		01/30/2008	6.090	2,615,000		3,695,000
694082421	Chicago	IL		01/28/2008	6.110	14,000,000		19,615,000
694002447	Dekalb	IL		01/11/2008	6.200	4,865,000		6,950,000
694082457	Skokie	IL		02/19/2008	6.030	3,300,000		6,000,000
694082449	Boston	MA		01/30/2008	5.840	6,000,000		11,500,000
694082465	Rockville	MD		02/27/2008	5.630	2,400,000		11,000,000
694000232	St Louis Park	MN		11/25/2008	6.000		235,878	3,000,000
694082473	Kernersville	NC		11/20/2008	6.250	2,950,000		9,185,000
694081734	Henderson	NV		01/10/2008	5.980		2,716,421	7,400,000
694081776	Las Vegas	NV		01/10/2008	5.970		1,279,270	5,750,000
694082472	Las Vegas	NV		12/17/2008	6.410	7,000,000		23,040,000
694002460	Mineola	NY		02/27/2008	5.900	5,050,000		7,350,000
694002469	New York	NY		11/14/2008	7.000	2,250,000		12,800,000
694082474	Clackamas	OR		12/08/2008	6.250	2,300,000		4,300,000
694082075	Eugene	OR		11/06/2008	6.410		268,720	18,650,000
694082461	Tigard	OR		01/29/2008	6.060	1,650,000		4,100,000
694002467	Wilsonville	OR		09/25/2008	5.990	1,250,000		3,690,000
694082471	Austin	TX		12/01/2008	5.810	4,900,000		8,500,000
694082456	Dallas	TX		01/28/2008	5.900	1,675,000		6,300,000
694082464	San Antonio	TX		01/28/2008	5.930	1,300,000		2,725,000
694082468	Orem	UT		09/25/2008	6.630	1,550,000		3,740,000
694082416	Park City	UT		02/14/2008	6.280	1,600,000		5,900,000
694082458	Spanish Fork	UT		01/29/2008	5.990	1,000,000		3,200,000
694081793	Fairfax	VA		01/30/2008	6.010		7,501,951	30,700,000
694082470	Virginia Beach	VA		12/01/2008	6.300	1,300,000		2,700,000
694082005	Bellingham	WA		08/27/2008	5.730		1,191,315	12,700,000
694002462	Spokane	WA		03/20/2008	5.920	5,500,000		9,540,000
0599999. Mortgages in good standing - Commercial mortgages-all other						95,905,000	13,459,180	302,670,000
0899999. Total Mortgages in good standing						95,905,000	13,459,180	302,670,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						95,905,000	13,459,180	302,670,000

SCHEDULE B - PART 3

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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					
694004026	Pasadena	CA		12/18/2000	04/30/2008	1,547,401							1,534,520	1,534,520			
694082291	San Diego	CA		07/10/2006	01/25/2008	2,247,761							2,231,307	2,231,307			
694000440	San Ramon	CA		04/23/1998	12/22/2008	3,187,256							1,496,634	1,496,634			
694001541	Aurora	CO		07/26/1995	08/01/2008	3,171,277							3,054,645	3,054,645			
694001819	Denver	CO		04/27/1999	12/17/2008	4,297,143							4,152,325	4,152,325			
694001737	Englewood	CO		11/13/1997	11/04/2008	898,174							877,881	877,881			
694000248	Lakewood	CO		03/30/1995	07/15/2008	2,276,179							2,243,174	2,243,174			
694001739	Lakewood	CO		11/25/1997	07/24/2008	1,256,340							1,206,031	1,206,031			
694000400	Littleton	CO		09/09/1998	10/01/2008	3,002,898							2,923,416	2,923,416			
694000253	North Glenn	CO		07/19/1995	07/01/2008	2,481,183							2,449,231	2,449,231			
694001740	Pueblo	CO		06/24/1998	05/05/2008	4,721,311							4,667,406	4,667,406			
694001643	Westminster	CO		03/21/1996	11/03/2008	2,186,668							2,089,899	2,089,899			
694082135	Windsor	CT		11/18/2004	05/23/2008	3,102,593							3,072,454	3,072,454			
694001288	Fort Lauderdale	FL		01/14/1991	06/26/2008	2,031,530							2,001,465	2,001,465			
694001810	Orlando	FL		04/26/1999	08/27/2008	1,466,052							1,409,267	1,409,267			
694001152	Palm Harbor	FL		04/14/1989	09/29/2008	445,669							336,137	336,137			
694000024	Tampa	FL		11/13/2002	09/02/2008	1,548,256							1,475,217	1,475,217			
694081847	Tucker	GA		11/01/1999	06/12/2008	2,754,723							2,717,723	2,717,723			
694080463	Woodridge	IL		06/26/2003	07/30/2008	2,229,961							2,196,448	2,196,448			
694000422	Fort Wayne	IN		01/21/1998	03/11/2008	1,155,551							1,050,640	1,050,640			
694001036	Indianapolis	IN		12/23/1986	09/16/2008	1,003,496							960,226	960,226			
694000436	Lexington	KY		04/14/1998	03/26/2008	2,679,350							2,604,943	2,604,943			
694000437	Louisville	KY		04/14/1998	04/21/2008	761,767							722,657	722,657			
694004018	Louisville	KY		05/26/2000	05/22/2008	1,432,391							1,389,745	1,389,745			
694001756	Boxborough	MA		05/27/1998	09/25/2008	2,232,969							2,058,835	2,058,835			
694081972	Tewksbury	MA		07/02/2001	08/01/2008	2,058,315							2,023,907	2,023,907			
694001354	Baltimore	MD		10/17/1991	04/01/2008	4,785,679							4,741,984	4,741,984			
694002205	Lexington	MD		07/27/2005	03/28/2008	12,100,270							12,026,565	12,026,565			
694000219	Ann Arbor	MI		10/25/1994	07/16/2008	2,077,794							2,012,442	2,012,442			
694000446	Ann Arbor	MI		06/25/1998	07/16/2008	1,690,014							1,654,537	1,654,537			
694001081	Ann Arbor	MI		06/03/1987	07/16/2008	1,863,519							1,819,856	1,819,856			
694001139	Ann Arbor	MI		12/01/1988	07/16/2008	1,859,182							1,816,033	1,816,033			
694001385	Ann Arbor	MI		03/12/1992	07/16/2008	1,749,378							1,689,994	1,689,994			
694001890	Ann Arbor	MI		06/08/2000	07/16/2008	5,415,225							5,331,410	5,331,410			
694001988	Ann Arbor	MI		12/12/2001	07/16/2008	4,750,672							4,657,849	4,657,849			
797002010	Ann Arbor	MI		09/08/1993	07/16/2008	562,405							550,829	550,829			
694001840	Pittsfield Twp(Ann Arbor)	MI		06/14/1999	07/16/2008	2,636,167							2,587,141	2,587,141			
694000419	Hopkins	MN		12/23/1997	01/02/2008	2,442,880							2,442,880	2,442,880			
694001867	Spring Lake Park	MN		02/08/2000	08/04/2008	1,457,360							1,369,507	1,369,507			
694001207	Jefferson City	MO		03/01/1990	05/01/2008	1,300,194							1,271,386	1,271,386			
694001205	Springfield	MO		03/01/1990	12/02/2008	5,962,915							5,628,549	5,628,549			
694001463	Dover	NH		08/20/1993	06/02/2008	2,452,891							2,427,866	2,427,866			
794001083	Keene	NH		04/28/1994	01/29/2008	5,657,325							5,636,770	5,636,770			
694001187	Las Cruces	NM		12/20/1989	05/30/2008	1,258,101							1,224,282	1,224,282			
694002064	Washingtonville	NY		11/14/1994	11/12/2008	788,035							172,047	172,047			
694001754	Pittsburgh	PA		05/11/1998	08/01/2008	5,984,566							5,855,468	5,855,468			
694003011	Sioux Falls	SD		07/15/1998	05/01/2008	1,893,324							1,870,869	1,870,869			
694081652	Austin	TX		06/25/1996	09/19/2008	1,753,659							1,701,166	1,701,166			
694002022	Houston	TX		07/15/2002	07/01/2008	5,661,947							5,527,971	5,527,971			
694001717	Irving	TX		06/18/1997	07/16/2008	909,360							872,799	872,799			
694000430	Fredericksburg	VA		05/19/1998	03/26/2008	3,653,517							3,593,857	3,593,857			
694001386	Centralia	WA		04/14/1992	06/19/2008	2,822,525							2,772,247	2,772,247			
694001106	Madison	WI		03/10/1992	07/31/2008	5,703,864							5,390,029	5,390,029			
694002105	Cheyenne	WY		05/26/2004	05/22/2008	1,566,666							1,549,235	1,549,235			
0199999. Mortgages closed by repayment						146,935,646							141,141,698	141,141,698			
694002085	Athens	AL		12/11/2003		3,746,575							89,835	89,835			
694082136	Cottondale	AL		03/28/2005		7,692,054							170,382	170,382			
694082100	Cullman	AL		04/29/2004		3,757,669							92,726	92,726			
694002028	Decatur	AL		10/17/2002		7,342,607							181,835	181,835			
694002097	Mobile	AL		03/15/2004		3,250,000							58,983	58,983			
694000458	Pell City	AL		07/15/2003		3,690,968							96,239	96,239			

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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					
694082466	Little Rock	AR		06/23/2008									47,823	47,823			
694080468	Chandler	AZ		09/25/2003		2,748,624							72,845	72,845			
694082102	Chandler	AZ		04/14/2004		3,247,368							80,134	80,134			
694082124	Chandler	AZ		07/01/2004		3,734,104							88,469	88,469			
694082170	Chandler	AZ		03/15/2005		4,734,467							110,148	110,148			
694001862	Flagstaff	AZ		12/15/1999		2,323,924							119,548	119,548			
694001943	Glendale	AZ		01/30/2001		3,070,618							277,583	277,583			
694084008	Glendale	AZ		10/21/1999		2,350,244							55,509	55,509			
694080467	Mesa	AZ		08/28/2003		3,633,596							98,854	98,854			
694081864	Mesa	AZ		12/16/1999		3,130,271							70,698	70,698			
694082233	Mesa	AZ		03/01/2006		4,155,854							88,983	88,983			
694082304	Mesa	AZ		06/07/2007		5,463,446							91,930	91,930			
694000260	Payson	AZ		08/21/1995		1,846,724							47,436	47,436			
694082382	Peoria	AZ		06/01/2007		1,585,432							30,419	30,419			
694001983	Phoenix	AZ		08/27/2001		2,144,208							53,464	53,464			
694080462	Phoenix	AZ		06/26/2003		1,680,458							44,585	44,585			
694082062	Phoenix	AZ		06/11/2003		1,951,052							79,068	79,068			
694082109	Phoenix	AZ		05/27/2004		3,712,946							92,703	92,703			
694082156	Phoenix	AZ		02/11/2005		3,806,996							88,822	88,822			
694082163	Phoenix	AZ		05/04/2005		6,080,712							96,576	96,576			
694082354	Phoenix	AZ		05/01/2007		3,251,745							41,797	41,797			
694082418	Phoenix	AZ		09/25/2007		4,729,774							125,803	125,803			
694082463	Phoenix	AZ		12/13/2007		7,000,000							171,664	171,664			
694084041	Phoenix	AZ		02/27/2003		905,102							23,653	23,653			
694084042	Phoenix	AZ		04/02/2003		861,872							22,572	22,572			
694082443	Scottdale	AZ		12/06/2007		2,800,000							46,259	46,259			
694082390	Scottsdale	AZ		07/11/2007		1,342,173							24,443	24,443			
694082138	Tempe	AZ		10/12/2004		2,817,626							66,380	66,380			
694082155	Tempe	AZ		02/10/2005		2,553,413							59,184	59,184			
694001934	Tucson	AZ		11/27/2000		1,354,000							125,630	125,630			
694080461	Tucson	AZ		06/26/2003		1,819,314							47,653	47,653			
694082091	Tucson	AZ		12/18/2003		6,742,882							188,665	188,665			
694082331	Tucson	AZ		11/30/2006		1,178,092							23,220	23,220			
694082264	Agoura Hills	CA		10/10/2006		3,921,045							84,116	84,116			
694082453	Anaheim	CA		12/19/2007		4,800,000							86,854	86,854			
694001889	Brea	CA		08/03/2000		2,806,609							131,434	131,434			
694001922	Brea	CA		12/20/2000		3,274,330							83,555	83,555			
694082214	Canoga Park	CA		08/29/2005		4,767,787							112,270	112,270			
694002106	Cardiff-By-The-Sea	CA		06/01/2004		1,150,478							43,548	43,548			
694082048	Carlsbad	CA		03/06/2003		3,620,735							95,602	95,602			
694082049	Carlsbad	CA		03/06/2003		2,719,941							70,825	70,825			
694082050	Carlsbad	CA		03/06/2003		3,490,591							90,893	90,893			
694082169	Carlsbad	CA		03/09/2005		3,314,385							77,011	77,011			
694082307	Carson	CA		09/15/2006		2,156,352							40,062	40,062			
694082341	Carson	CA		01/16/2007		1,466,065							42,946	42,946			
694082299	Chatsworth	CA		07/12/2006		3,200,000							12,311	12,311			
694082295	Chino Hills	CA		07/05/2007		1,289,285							340,676	340,676			
694082137	Concord	CA		03/29/2005		1,519,644							33,573	33,573			
694082336	Concord	CA		02/22/2007		2,324,162							106,552	106,552			
694082435	Costa Mesa	CA		10/24/2007		3,994,369							69,874	69,874			
694082182	Diamond Bar	CA		06/09/2005		3,335,304							75,016	75,016			
694082364	Downey	CA		05/22/2007		4,893,621							222,184	222,184			
694082359	El Cajon	CA		04/12/2007		4,255,304							80,290	80,290			
694082389	El Cajon	CA		06/28/2007		1,989,498							26,256	26,256			
694082452	El Cajon	CA		12/19/2007		1,910,000							34,561	34,561			
694002122	Fresno	CA		06/28/2004		4,660,786							112,501	112,501			
694082277	Fresno	CA		06/01/2006		3,448,847							108,188	108,188			
694082450	Fresno	CA		01/24/2008									36,449	36,449			
694081960	Fullerton	CA		06/14/2001		2,250,572							125,258	125,258			
694082282	Fullerton	CA		06/14/2006		2,376,208							48,307	48,307			
694004034	Garden Grove	CA		12/12/2001		2,223,574							58,580	58,580			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
694082357	Garden Grove	CA		04/16/2007		1,484,689							27,530	27,530			
694082362	Garden Grove	CA		05/10/2007		1,490,928							18,980	18,980			
694082011	Huntington Beach	CA		05/28/2002		4,648,047							93,025	93,025			
694082095	Huntington Park	CA		03/02/2004		1,964,552							132,948	132,948			
694004013	Industry	CA		02/17/2000		1,320,295							49,492	49,492			
694001905	Inglewood	CA		10/19/2000		1,784,911							80,668	80,668			
694081992	Long Beach	CA		12/12/2001		11,807,849							151,174	151,174			
694081993	Long Beach	CA		12/12/2001		4,199,444							53,765	53,765			
694001971	Los Angeles	CA		06/27/2001		3,171,376							95,732	95,732			
694082107	Los Angeles	CA		04/27/2004		4,155,209							267,546	267,546			
694081811	Mission Viejo	CA		04/22/1999		2,489,989							31,262	31,262			
694082441	Mission Viejo	CA		12/13/2007		2,000,000							21,875	21,875			
694001789	Modesto	CA		11/16/1999		10,284,944							574,408	574,408			
694002077	Modesto	CA		09/26/2003		2,227,677							156,929	156,929			
694082189	Murrieta	CA		06/08/2005		5,703,690							89,310	89,310			
694002117	National City	CA		06/24/2004		2,411,092							61,969	61,969			
694084002	Newport Beach	CA		04/28/1999		1,993,893							27,527	27,527			
694082410	Oceanside	CA		06/30/2008									32,732	32,732			
694001837	Palm Desert	CA		06/28/1999		1,004,899							32,225	32,225			
694004026	Pasadena	CA		12/18/2000		1,547,401							12,881	12,881			
694082290	Pasadena	CA		06/19/2006		770,638							22,379	22,379			
694082426	Pico Rivera	CA		01/07/2008									27,647	27,647			
694082223	Placentia	CA		09/07/2005		1,686,400							181,202	181,202			
694001875	Poway	CA		05/30/2000		6,421,522							149,014	149,014			
694084048	Poway	CA		09/01/2005		1,168,108							27,506	27,506			
694002266	Rancho Cordova	CA		02/24/2006		7,075,490							107,508	107,508			
694082374	Rancho Cucamenga	CA		05/29/2007		4,359,697							84,134	84,134			
694082296	Redlands	CA		07/12/2006		869,065							24,992	24,992			
694004036	Riverside	CA		08/20/2002		905,972							22,136	22,136			
694002219	Sacramento	CA		09/02/2005		36,731,383							632,615	632,615			
694002226	Sacramento	CA		09/02/2005		4,835,672							82,060	82,060			
694002056	San Diego	CA		05/15/2003		1,952,122							78,040	78,040			
694002144	San Diego	CA		09/20/2004		1,409,538							32,310	32,310			
694002145	San Diego	CA		11/15/2004		1,518,351							67,413	67,413			
694082051	San Diego	CA		03/06/2003		2,716,286							71,555	71,555			
694082260	San Diego	CA		08/01/2006		6,736,803							210,672	210,672			
694082291	San Diego	CA		07/10/2006		2,247,761							16,455	16,455			
694082321	San Diego	CA		11/13/2006		2,357,215							45,419	45,419			
694082394	San Diego	CA		08/01/2007		7,950,416							154,395	154,395			
694082406	San Diego	CA		01/07/2008									20,841	20,841			
694082417	San Diego	CA		10/18/2007		4,992,851							88,653	88,653			
694082446	San Diego	CA		12/14/2007		4,100,000							64,174	64,174			
694084053	San Diego	CA		03/29/2006		1,742,504							37,171	37,171			
694002026	San Francisco	CA		10/01/2002		4,558,994							106,257	106,257			
694002251	San Francisco	CA		03/20/2006		3,914,763							55,296	55,296			
694082207	San Jose	CA		08/17/2005		4,297,055							98,450	98,450			
694001973	San Juan Capistrano	CA		08/23/2001		2,470,864							101,806	101,806			
694082409	San Juan Capistrano	CA		09/26/2007		1,792,426							47,138	47,138			
694004011	San Marcos	CA		01/20/2000		866,432							24,057	24,057			
694001054	San Rafael	CA		12/18/1986		1,901,538							43,389	43,389			
694000440	San Ramon	CA		04/23/1998		3,187,256							1,690,622	1,690,622			
694084055	Santa Fe Springs	CA		10/24/2006		1,177,247							22,384	22,384			
694080464	Temecula	CA		08/18/2003		717,914							111,753	111,753			
694082177	Temecula	CA		05/17/2005		1,926,372							32,248	32,248			
694001838	Temple City	CA		06/28/1999		2,009,796							64,450	64,450			
694001809	Torrance	CA		05/13/1999		1,667,379							77,597	77,597			
694003008	Van Nuys	CA		06/15/1998		1,186,532							84,434	84,434			
694082215	Venice	CA		11/09/2005		1,784,682							62,203	62,203			
694084052	Vista	CA		12/19/2005		964,101							20,383	20,383			
694002014	Walnut Creek	CA		05/29/2002		4,646,389							130,094	130,094			
694082375	Walnut Creek	CA		05/29/2007		3,467,455							67,887	67,887			

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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					
694001694	Westminster	CA		01/29/1997		634,424							133,063	133,063			
694001541	Aurora	CO		07/26/1995		3,171,277							116,631	116,631			
694080325	Aurora	CO		05/07/1996		2,987,316							78,919	78,919			
694001815	Colorado Springs	CO		05/04/1999		1,391,062							57,786	57,786			
694001841	Colorado Springs	CO		09/15/1999		3,617,523							114,553	114,553			
694002127	Colorado Springs	CO		07/27/1993		7,251,920							187,298	187,298			
694002128	Colorado Springs	CO		07/29/1993		7,691,431							198,649	198,649			
694004006	Conifer	CO		08/06/1999		833,742							36,317	36,317			
694001742	Denver	CO		02/13/1998		857,366							58,358	58,358			
694001819	Denver	CO		04/27/1999		4,297,143							144,818	144,818			
694001737	Englewood	CO		11/13/1997		898,174							20,293	20,293			
694000425	Fort Collins	CO		02/24/1998		2,048,347							339,131	339,131			
694002108	Golden	CO		06/28/2004		11,360,927							319,315	319,315			
694082308	Golden	CO		09/28/2006		5,595,628							81,930	81,930			
694000248	Lakewood	CO		03/30/1995		2,276,179							33,005	33,005			
694001739	Lakewood	CO		11/25/1997		1,256,340							50,309	50,309			
694000400	Littleton	CO		09/09/1998		3,002,898							79,482	79,482			
694001703	Littleton	CO		07/10/1997		14,800,094							208,148	208,148			
694081768	Littleton	CO		09/28/1998		24,961,636							330,760	330,760			
694002366	Louisville	CO		05/09/2007		6,308,980							85,590	85,590			
694000329	Loveland	CO		08/27/1996		3,404,832							284,115	284,115			
694000253	North Glenn	CO		07/19/1995		2,481,183							31,953	31,953			
694001740	Pueblo	CO		06/24/1998		4,721,311							53,904	53,904			
694001643	Westminster	CO		03/21/1996		2,186,668							96,768	96,768			
694002035	Ansonia	CT		12/12/2002		3,010,175							123,054	123,054			
694082126	Bethel	CT		09/08/2004		2,257,643							50,970	50,970			
694000295	Cromwell	CT		02/01/1996		3,019,525							74,414	74,414			
694082090	Danbury	CT		03/25/2004		2,577,721							96,837	96,837			
694001921	Enfield	CT		12/19/2000		10,424,318							467,000	467,000			
694002060	Fairfield	CT		06/05/2003		2,773,912							111,453	111,453			
694082289	Hartford	CT		08/30/2006		7,059,739							206,015	206,015			
694000302	New Britain	CT		02/26/1996		1,159,942							324,979	324,979			
694001904	New London	CT		10/06/2000		5,932,215							459,666	459,666			
694001964	Norwalk	CT		08/09/2001		4,502,804							602,468	602,468			
694082254	Rocky Hill	CT		08/23/2006		8,694,288							261,319	261,319			
694002037	Stamford	CT		04/01/2003		4,544,052							115,872	115,872			
694082303	Stamford	CT		09/13/2006		3,877,307							112,421	112,421			
694082358	Stamford	CT		05/07/2007		3,475,190							65,443	65,443			
694001770	Trumbull	CT		11/12/1998		3,076,283							193,096	193,096			
694001963	Westport	CT		07/16/2001		2,173,138							56,634	56,634			
694082001	Westport	CT		12/11/2001		4,407,874							84,368	84,368			
694082096	Westport	CT		06/23/2005		4,018,230							83,616	83,616			
694082118	Westport	CT		02/15/2005		1,845,601							62,786	62,786			
694082244	Westport	CT		02/14/2006		5,983,965							132,872	132,872			
694082398	Westport	CT		07/09/2007		1,888,712							35,213	35,213			
694082087	Wilton	CT		09/14/2004		5,191,965							181,971	181,971			
694082135	Windsor	CT		11/18/2004		3,102,593							30,139	30,139			
694082071	Washington	DC		09/10/2003		2,261,287							93,177	93,177			
694082099	Washington	DC		04/22/2004		6,027,666							149,655	149,655			
694082101	Washington	DC		04/28/2004		3,339,451							82,608	82,608			
694082114	Washington	DC		07/13/2004		1,050,549							66,978	66,978			
694082115	Washington	DC		08/11/2004		1,105,339							41,331	41,331			
694082116	Washington	DC		07/13/2004		3,103,535							116,938	116,938			
694082146	Washington	DC		12/06/2004		5,249,311							124,383	124,383			
694082158	Washington	DC		03/03/2005		1,474,768							51,967	51,967			
694082159	Washington	DC		03/03/2005		1,197,187							42,588	42,588			
694084049	Claymont	DE		11/10/2005		1,412,293							51,637	51,637			
794001054	New Castle	DE		12/14/1993		3,387,626							138,257	138,257			
694001951	Clearwater	FL		02/08/2001		2,117,472							95,372	95,372			
694082423	Coral Springs	FL		10/25/2007		2,989,781							126,767	126,767			
694080414	Dunedin	FL		10/27/1997		1,792,145							144,597	144,597			

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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 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion									
694001288	Fort Lauderdale	FL		01/14/1991		2,031,530							30,066	30,066			
694081501	Key West	FL		09/20/1994		14,774,258							285,841	285,841			
694002012	Lantana	FL		06/19/2002		2,500,602							126,884	126,884			
694001821	Melbourne	FL		06/18/1999		2,080,877							68,434	68,434			
694001822	Melbourne	FL		06/15/1999		4,577,930							150,554	150,554			
694001383	Miami	FL		03/30/1992		736,965							584,667	584,667			
694001866	Miami	FL		02/22/2000		12,087,869							343,401	343,401			
694082422	Miami	FL		10/25/2007		4,484,671							190,151	190,151			
694082455	Orange Park	FL		01/08/2008									65,308	65,308			
694001810	Orlando	FL		04/26/1999		1,466,052							56,784	56,784			
694001152	Palm Harbor	FL		04/17/1989		445,669							109,532	109,532			
694082395	Ponte Vedra Beach	FL		06/21/2007									37,680	37,680			
694082445	Ponte Vedra Beach	FL		12/04/2007		5,250,000							81,804	81,804			
694000365	Port Charlotte	FL		03/13/1997		1,393,282							275,253	275,253			
694082168	St Petersburg	FL		03/07/2005		13,212,226							324,325	324,325			
694000024	Tampa	FL		11/13/2002		1,548,256							73,039	73,039			
694001906	Tampa	FL		08/29/2000		11,501,991							325,073	325,073			
694080285	Tampa	FL		10/18/1995		5,380,320							136,285	136,285			
694002325	W Palm Beach	FL		12/21/2006		2,729,593							81,142	81,142			
694082198	Athens	GA		06/30/2005		5,241,687							120,535	120,535			
694001968	Atlanta	GA		07/05/2001		4,942,064							216,271	216,271			
694002032	Atlanta	GA		10/07/2002		2,010,330							116,410	116,410			
694004019	Atlanta	GA		08/02/2000		867,251							82,988	82,988			
694081103	Atlanta	GA		08/04/1994		9,149,252							227,721	227,721			
694082112	Atlanta	GA		05/24/2004		1,688,058							66,601	66,601			
694082330	Atlanta	GA		12/21/2006		4,424,875							94,105	94,105			
694082448	Atlanta	GA		12/18/2007		9,750,000							157,507	157,507			
694082281	Buford	GA		06/14/2006		8,220,779							211,568	211,568			
694081825	Chamblee	GA		06/09/1999		6,102,761							207,199	207,199			
694082322	Conyers	GA		11/09/2006		8,888,444							118,378	118,378			
694082454	Fayetteville	GA		01/17/2008									27,008	27,008			
694082379	Marietta	GA		05/22/2007		2,804,698							352,110	352,110			
694082388	McDonough	GA		06/28/2007		1,780,256							49,432	49,432			
694081608	Norcross	GA		03/21/1996		8,043,695							185,893	185,893			
694082110	Norcross	GA		05/24/2004		1,377,100							54,332	54,332			
694082111	Norcross	GA		05/24/2004		1,910,170							75,364	75,364			
694082380	Peachtree City	GA		08/02/2007		2,226,357							148,093	148,093			
694081847	Tucker	GA		11/01/1999		2,754,723							37,000	37,000			
694082451	Warner Robins	GA		01/30/2008									38,077	38,077			
694082257	Clive	IA		03/02/2006		2,780,225							142,405	142,405			
694082258	Clive	IA		03/02/2006		957,154							92,424	92,424			
694001779	Des Moines	IA		04/01/1999		13,134,118							1,726,265	1,726,265			
694082350	West Des Moines	IA		04/20/2007		7,036,813							203,067	203,067			
694002280	Boise	ID		06/12/2006		2,143,569							42,799	42,799			
694002232	Addison	IL		12/01/2005		2,637,678							88,117	88,117			
694001952	Chicago	IL		02/15/2001		3,604,214							96,844	96,844			
694081079	Chicago	IL		05/14/1987		1,639,261							22,400	22,400			
694082150	Chicago	IL		12/27/2004		3,091,175							559,327	559,327			
694082192	Chicago	IL		08/05/2005		2,678,436							59,226	59,226			
694082213	Chicago	IL		08/17/2005		1,958,384							68,523	68,523			
694082420	Chicago	IL		12/10/2007		2,350,000							37,623	37,623			
694082421	Chicago	IL		01/28/2008									203,239	203,239			
694001522	Crystal Lake	IL		03/29/1995		3,758,682							496,862	496,862			
694002447	Dekalb	IL		01/11/2008									59,687	59,687			
694001961	Glen Ellyn	IL		09/10/2001		3,205,806							269,377	269,377			
694000460	Gleview	IL		07/22/2003		2,829,112							72,817	72,817			
694082384	Lombard	IL		08/16/2007		4,778,567							88,916	88,916			
694082385	Lombard	IL		08/29/2007		6,222,093							115,775	115,775			
694082387	Naperville	IL		08/29/2007		5,475,442							101,882	101,882			
694082438	Northbrook	IL		11/19/2007		2,050,000							38,267	38,267			
694082386	Oakbrook Terrace	IL		06/28/2007		3,721,957							70,142	70,142			

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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					
694001751	Peoria	IL		06/09/1998		3,178,101							482,590	482,590			
694082437	Schaumburg	IL		11/19/2007		2,875,000							53,668	53,668			
694082457	Skokie	IL		02/19/2008									43,528	43,528			
694004050	South Elgin	IL		12/01/2005		1,572,322							69,311	69,311			
694082367	Wheeling	IL		05/31/2007		1,189,238							22,490	22,490			
694080463	Woodridge	IL		06/26/2003		2,229,961							33,514	33,514			
694080409	Angola	IN		10/03/1997		4,408,422							83,902	83,902			
694081896	Auburn	IN		06/08/2000		6,857,120							130,877	130,877			
694000363	Elkhart	IN		12/09/1996		1,456,026							312,106	312,106			
694000422	Fort Wayne	IN		01/21/1998		1,155,551							104,912	104,912			
694001624	Fort Wayne	IN		04/18/1996		1,839,026							490,536	490,536			
694002061	Fort Wayne	IN		05/06/2003		2,342,027							395,947	395,947			
694001036	Indianapolis	IN		12/23/1986		1,003,496							43,270	43,270			
694001947	Indianapolis	IN		01/30/2001		984,657							89,012	89,012			
694002063	Indianapolis	IN		04/15/1993		2,411,032							96,482	96,482			
694004029	Indianapolis	IN		05/24/2001		847,843							37,059	37,059			
694080391	Kendallville	IN		05/20/1997		4,359,439							82,970	82,970			
794001062	Merrillville	IN		12/16/1993		1,551,460							270,552	270,552			
694001944	Kansas City	KS		01/30/2001		2,429,048							219,585	219,585			
694002079	Lenexa	KS		08/05/2003		5,828,579							247,399	247,399			
694001235	Overland Park	KS		05/23/1990		1,084,701							138,794	138,794			
694001611	Wichita	KS		04/04/1996		9,916,877							395,274	395,274			
694002269	Erlanger	KY		03/16/2006		3,798,513							124,161	124,161			
694082310	Erlanger	KY		09/28/2006		3,430,039							64,180	64,180			
694000436	Lexington	KY		04/14/1998		2,679,350							74,407	74,407			
694000437	Louisville	KY		04/14/1998		761,767							39,110	39,110			
694001945	Louisville	KY		01/30/2001		511,198							46,212	46,212			
694002069	Louisville	KY		09/08/2003		2,896,679							116,151	116,151			
694002173	Louisville	KY		04/21/2005		2,211,430							127,492	127,492			
694004018	Louisville	KY		05/26/2000		1,432,391							42,646	42,646			
694001727	Acton, Boxborough	MA		11/06/1997		8,655,018							3,644,357	3,644,357			
694000207	Boston	MA		04/21/1994		168,423							116,897	116,897			
694001681	Boston	MA		10/10/1996		6,276,471							253,292	253,292			
694082252	Boston	MA		02/01/2006		4,874,076							74,237	74,237			
694082253	Boston	MA		02/01/2006		1,462,223							22,271	22,271			
694082449	Boston	MA		01/30/2008									90,703	90,703			
694001756	Boxborough	MA		05/27/1998		2,232,969							174,134	174,134			
694084043	Lowell	MA		03/02/2004		2,212,129							52,583	52,583			
694082349	Mansfield	MA		03/05/2007		5,040,355							94,074	94,074			
694082284	Pembroke	MA		07/27/2006		4,100,048							80,423	80,423			
694082285	Pembroke	MA		07/27/2006		1,757,163							34,467	34,467			
694082305	Shrewsbury	MA		09/28/2006		2,597,896							47,855	47,855			
694000280	Spencer	MA		11/07/1995		2,263,663							139,548	139,548			
694000443	Springfield	MA		08/05/1998		1,119,412							163,998	163,998			
694081972	Tewksbury	MA		07/02/2001		2,058,315							34,407	34,407			
694002002	Waltham	MA		02/13/2002		4,144,685							77,751	77,751			
694082459	Woburn	MA		12/20/2007		5,500,000							63,865	63,865			
694001354	Baltimore	MD		10/17/1991		4,785,679							43,695	43,695			
694001872	Baltimore	MD		04/13/2000		2,616,438							70,711	70,711			
694082399	Beltsville	MD		09/27/2007		3,488,838							42,306	42,306			
694001869	Burtonsville	MD		12/15/1999		4,627,143							148,694	148,694			
694082161	Chevy Chase	MD		03/03/2005		1,795,780							63,881	63,881			
694002058	College Park	MD		04/01/2003		1,946,714							140,113	140,113			
694000373	Columbia	MD		12/10/1996		1,374,328							35,030	35,030			
694000374	Columbia	MD		01/27/1997		2,553,006							59,327	59,327			
694000418	Gaithersburg	MD		02/12/1998		3,291,844							139,463	139,463			
694082160	Gaithersburg	MD		03/03/2005		1,059,990							37,351	37,351			
694082262	Gaithersburg	MD		02/21/2006		3,286,678							69,993	69,993			
694082149	Hyattsville	MD		01/18/2005		5,306,975							124,770	124,770			
694082293	Lanham	MD		07/26/2006		1,082,953							13,764	13,764			
694000393	Lexington	MD		08/27/1997		2,405,670							428,235	428,235			

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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					
694002205	Lexington	MD		07/27/2005		12,100,270							73,706	73,706			
694000261	Linthicum	MD		07/26/1995		959,900							332,637	332,637			
694000357	Linthicum	MD		10/24/1996		1,472,166							309,251	309,251			
694001834	Reisterstown	MD		07/09/1999		5,527,991							244,580	244,580			
694082465	Rockville	MD		02/27/2008									78,098	78,098			
694082240	Silver Spring	MD		12/05/2005		1,730,405							39,221	39,221			
694004039	Temple Hills	MD		11/06/2002		1,354,707							34,949	34,949			
694001787	Timonium	MD		02/10/1999		8,038,782							496,683	496,683			
694082340	Washington	MD		04/12/2007		14,838,837							289,004	289,004			
694002038	Portland	ME		11/21/2002		4,116,961							110,542	110,542			
694081395	Adrian	MI		05/28/1992		5,976,415							113,263	113,263			
694000219	Ann Arbor	MI		10/25/1994		2,077,794							65,352	65,352			
694000446	Ann Arbor	MI		06/25/1998		1,690,014							35,477	35,477			
694001081	Ann Arbor	MI		06/03/1987		1,863,519							43,663	43,663			
694001139	Ann Arbor	MI		12/01/1988		1,859,182							43,149	43,149			
694001385	Ann Arbor	MI		03/12/1992		1,749,378							59,384	59,384			
694001890	Ann Arbor	MI		06/08/2000		5,415,225							83,815	83,815			
694001988	Ann Arbor	MI		12/12/2001		4,750,672							92,823	92,823			
797002010	Ann Arbor	MI		09/08/1993		562,405							11,576	11,576			
694001483	Bridgeport	MI		12/22/1993		2,075,235							700,953	700,953			
694082119	Clarkston	MI		07/01/2004		3,174,911							74,940	74,940			
694002094	Farmington Hills	MI		12/11/2003		3,400,507							87,456	87,456			
694000250	Fenton	MI		08/10/1995		1,836,570							92,965	92,965			
694002023	Flint	MI		10/29/2002		4,015,330							93,719	93,719			
694000234	Fort Gratiot	MI		05/16/1995		1,394,437							222,287	222,287			
694002031	Grand Blanc	MI		12/19/2002		9,043,954							232,954	232,954			
797002004	Hillsdale	MI		12/15/1992		336,107							25,400	25,400			
694081272	Howell	MI		12/11/1990		4,890,330							117,948	117,948			
694081356	Howell	MI		10/15/1991		1,598,762							38,560	38,560			
694001888	Lake Orion	MI		06/27/2000		3,064,008							81,588	81,588			
794081042	Livonia	MI		12/15/1993		4,987,901							108,133	108,133			
694002317	Macomb Twp	MI		11/29/2006		1,964,186							38,008	38,008			
694000327	Marshall	MI		05/02/1996		1,807,306							93,696	93,696			
694000277	Milan	MI		10/24/1995		1,734,635							88,972	88,972			
694000349	Monroe	MI		08/13/1996		2,794,463							143,472	143,472			
694080410	Niles	MI		10/03/1997		2,204,211							41,951	41,951			
694001840	Pittsfield Twp(Ann Arbor)	MI		06/14/1999		2,636,167							49,025	49,025			
694080342	Rochester Hills	MI		07/02/1996		2,095,895							118,085	118,085			
694082273	Shelby	MI		04/24/2006		2,424,972							50,981	50,981			
694001231	Southfield	MI		05/29/1990		2,292,980							111,475	111,475			
694004027	Sterling Heights	MI		12/19/2000		1,701,452							39,803	39,803			
694000279	Sturgis	MI		09/25/1995		1,736,425							88,109	88,109			
694000368	Sturgis	MI		12/18/1996		1,271,969							56,038	56,038			
694004004	Troy	MI		08/12/1999		931,619							52,744	52,744			
694004005	Troy	MI		08/12/1999		857,090							52,728	52,728			
694001950	W Bloomfield	MI		02/15/2001		3,974,519							103,677	103,677			
694082412	Warren	MI		09/04/2007		1,742,697							45,467	45,467			
694002178	Andover,Fridley&B Park	MN		06/01/2005		11,109,227							381,909	381,909			
694000351	Apple Valley	MN		08/21/1996		1,172,773							277,274	277,274			
694001764	Apple Valley	MN		09/17/1998		2,806,050							181,211	181,211			
694001777	Arden Hills	MN		10/26/1998		1,769,715							112,233	112,233			
694002324	Blaine	MN		07/02/2007		12,885,809							356,422	356,422			
694001140	Bloomington	MN		01/18/1989		73,462							62,653	62,653			
694001775	Bloomington	MN		10/28/1998		673,885							42,570	42,570			
694001782	Bloomington	MN		12/11/1998		951,457							130,918	130,918			
694001783	Bloomington	MN		12/11/1998		845,740							116,372	116,372			
694001989	Bloomington	MN		10/29/2001		3,967,706							325,296	325,296			
694002104	Bloomington	MN		05/28/2004		2,078,026							135,608	135,608			
694002383	Bloomington	MN		06/28/2007		3,873,987							314,628	314,628			
694003002	Bloomington	MN		04/01/1998		696,487							111,434	111,434			
694000237	Brooklyn Park	MN		12/15/1994		559,552							259,743	259,743			

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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					
694001333	Brooklyn Park	MN		08/20/1991		5,681,265							186,940	186,940			
694001634	Brooklyn Park	MN		05/20/1996		11,195,557							358,547	358,547			
694002142	Champlin	MN		03/17/2005		4,381,688							153,085	153,085			
694002154	Coon Rapids	MN		02/14/2005		2,389,409							282,451	282,451			
694001679	Cottage Grove	MN		10/21/1996		4,156,908							137,450	137,450			
694000328	Eden Prairie	MN		05/17/1996		1,092,812							283,630	283,630			
694002302	Eden Prairie	MN		09/01/2006		2,935,000							55,760	55,760			
694002405	Eden Prairie	MN		09/04/2007		2,343,628							39,695	39,695			
694000441	Edina	MN		10/26/1998		2,398,076							153,326	153,326			
694001689	Edina	MN		11/26/1996		795,594							62,336	62,336			
694001699	Edina	MN		04/15/1997		8,046,012							575,723	575,723			
694001755	Edina	MN		03/20/1998		15,629,403							599,423	599,423			
694001788	Edina	MN		09/01/1999		6,078,888							201,058	201,058			
694002045	Edina	MN		03/07/2003		2,585,532							105,187	105,187			
694002068	Edina	MN		09/12/2003		4,379,825							172,789	172,789			
694002275	Edina	MN		04/12/2006		2,911,135							60,453	60,453			
694003014	Edina	MN		09/01/1998		1,041,649							68,605	68,605			
694082201	Edina	MN		08/05/2005		1,401,587							47,817	47,817			
694001990	Fairmont	MN		12/03/2001		1,528,017							123,293	123,293			
694001705	Fridley	MN		06/02/1997		8,163,973							384,217	384,217			
694001771	Golden Valley	MN		10/22/1998		8,490,142							306,641	306,641			
694001794	Golden Valley	MN		04/01/1999		2,466,484							84,604	84,604			
694000385	Hopkins	MN		06/02/1997		4,487,981							46,154	46,154			
694000419	Hopkins	MN		12/23/1997		2,442,880											
694001772	Marshall	MN		10/28/1998		380,538							22,458	22,458			
694000382	Minneapolis	MN		04/15/1997		2,976,296							258,297	258,297			
694000453	Minneapolis	MN		07/30/1998		3,490,088							228,121	228,121			
694001204	Minneapolis	MN		01/30/1990		819,368							171,130	171,130			
694001685	Minneapolis	MN		11/26/1996		1,022,905							80,146	80,146			
694001799	Minneapolis	MN		03/01/1999		7,794,769							454,160	454,160			
694001824	Minnetonka	MN		04/28/1999		2,974,945							100,259	100,259			
694003005	Minnetonka	MN		06/08/1998		1,247,878							82,699	82,699			
694001049	New Hope	MN		12/30/1986		944,192							201,172	201,172			
694002151	New Hope	MN		12/15/2004		5,616,065							144,756	144,756			
694000456	Plymouth	MN		08/14/1998		2,909,326							188,381	188,381			
694003015	Plymouth	MN		08/18/1998		970,024							84,166	84,166			
694001686	Richfield	MN		11/26/1996		844,304							66,152	66,152			
694001830	Richfield	MN		08/04/2000		7,752,960							227,442	227,442			
694001859	Robbinsdale	MN		10/27/1999		4,371,964							127,191	127,191			
694001549	Rochester	MN		08/30/1995		4,648,171							212,106	212,106			
694082218	Rogers	MN		08/16/2005		4,011,853							139,559	139,559			
694082345	Rogers	MN		02/09/2007		6,660,293							195,807	195,807			
694001867	Spring Lake Park	MN		02/08/2000		1,457,360							87,853	87,853			
694001656	Spring Park	MN		07/25/1996		1,715,708							99,799	99,799			
694000232	St Louis Park	MN		04/20/1995		1,699,301							85,180	85,180			
694001729	St Louis Park	MN		10/14/1997		1,110,557							11,950	11,950			
694002030	St Louis Park	MN		12/04/2002		5,847,469							412,180	412,180			
694082202	St Paul	MN		08/05/2005		897,139							49,954	49,954			
694001053	Vadnais Heights	MN		12/23/1986		2,020,163							566,763	566,763			
694000371	Wayzata	MN		04/10/1997		1,718,752							336,402	336,402			
694002171	Wayzata	MN		05/11/2005		2,166,667							389,156	389,156			
694001876	Woodbury	MN		10/27/2000		3,986,246							96,566	96,566			
694002039	Creve Coeur	MO		01/15/2003		18,000,455							478,322	478,322			
694001207	Jefferson City	MO		03/01/1990		1,300,194							28,808	28,808			
694001900	Kansas City	MO		08/07/2000		3,166,123							148,475	148,475			
694082250	Maryland Heights	MO		12/13/2005		5,783,674							122,775	122,775			
694082113	O'Fallon	MO		06/28/2004		7,675,951							400,841	400,841			
694001205	Springfield	MO		03/01/1990		5,962,915							334,367	334,367			
694082365	St Charles	MO		05/22/2007		2,565,211							72,699	72,699			
694082089	St Louis	MO		01/20/2004		3,370,341							254,254	254,254			
694082129	St Louis	MO		06/09/2005		6,064,470							199,644	199,644			

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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					
694082234	St Louis	MO		11/16/2005		5,668,744							125,575	125,575			
694082238	St. Louis	MO		12/06/2005		6,054,342							138,322	138,322			
694082313	Olive Branch	MS		10/30/2006		2,242,866							105,393	105,393			
694001663	Ashville	NC		12/17/1996		506,969							108,227	108,227			
694082408	Cary	NC		08/28/2007		1,894,708							22,032	22,032			
694001884	Chapel Hill	NC		05/16/2000		3,178,295							321,236	321,236			
694082347	Chapel Hill	NC		03/07/2007		2,651,872							75,827	75,827			
694082224	Charlotte	NC		10/07/2005		3,174,772							112,559	112,559			
694082319	Charlotte	NC		10/16/2006		1,176,836							24,719	24,719			
694082212	Elon	NC		01/24/2006		2,014,842							108,807	108,807			
694082203	Fayetteville	NC		10/18/2005		3,594,346							81,202	81,202			
694001664	Garner	NC		01/28/1997		921,422							78,595	78,595			
694001720	Gastonia	NC		09/25/1997		1,104,245							103,665	103,665			
694082368	Greensboro	NC		04/27/2007		2,629,794							36,209	36,209			
694000255	Hampstead	NC		09/07/1995		1,334,521							163,748	163,748			
694001781	Harrisburg	NC		12/21/1998		1,605,985							154,053	154,053			
694082196	Mooresville	NC		06/20/2005		3,217,579							354,172	354,172			
694080387	Morganton	NC		05/15/1997		1,853,858							136,146	136,146			
694082424	Morrisville	NC		10/25/2007		3,684,262							195,081	195,081			
694001765	Mt. Airy	NC		08/13/1998		1,560,882							134,566	134,566			
694001901	Raleigh	NC		06/29/2000		2,293,302							105,855	105,855			
694004025	Raleigh	NC		12/18/2000		1,096,245							45,589	45,589			
694082292	Raleigh	NC		08/03/2006		3,349,239							43,526	43,526			
694082363	Raleigh	NC		05/01/2007		1,962,520							129,619	129,619			
694082248	Rocky Mount	NC		12/16/2005		2,794,083							60,035	60,035			
694001994	Wilmington	NC		12/20/2001		6,437,684							272,588	272,588			
694082411	Wilmington	NC		10/12/2007		1,497,885							26,242	26,242			
694082297	Wilson	NC		01/25/2007		3,387,291							130,105	130,105			
694001400	Winston-Salem	NC		07/28/1992		1,342,753							168,128	168,128			
694000427	Fargo	ND		04/01/1998		2,965,087							34,083	34,083			
694000439	Fargo	ND		09/20/1999		6,577,246							950,830	950,830			
794001055	Grand Forks	ND		08/17/1994		4,132,968							123,789	123,789			
694001773	West Fargo	ND		11/05/1998		409,945							25,616	25,616			
694082391	Lincoln	NE		08/07/2007		2,980,099							82,577	82,577			
694001218	Omaha	NE		02/22/1990		1,606,486							55,589	55,589			
694002103	Omaha	NE		04/29/2004		1,113,383							27,474	27,474			
694004024	Omaha	NE		12/07/2000		1,644,162							59,491	59,491			
694001980	Papillion	NE		11/20/2001		1,002,576							152,863	152,863			
694001463	Dover	NH		08/20/1993		2,452,891							25,025	25,025			
794001083	Keene	NH		04/28/1994		5,657,325							20,555	20,555			
694082057	Manchester	NH		04/01/2003		2,083,010							54,936	54,936			
694002047	Avenel	NJ		03/20/2003		2,150,662							88,370	88,370			
694084047	Avenel	NJ		09/29/2005		1,872,049							64,274	64,274			
694002041	Cranford	NJ		02/25/2003		2,656,687							110,345	110,345			
694002044	E Brunswick	NJ		04/08/2003		5,451,310							140,950	140,950			
694082027	East Rutherford	NJ		05/01/2003		3,021,235							65,782	65,782			
694082220	Eatontown	NJ		09/29/2005		3,819,753							90,206	90,206			
694001996	Haskell	NJ		02/13/2002		586,226							161,789	161,789			
694002040	Keasbey	NJ		02/25/2003		1,628,293							67,630	67,630			
694082166	Kenilworth	NJ		02/23/2005		2,296,891							81,854	81,854			
694002007	Lyndhurst	NJ		05/01/2002		3,500,476							286,537	286,537			
694002042	Mountainside	NJ		02/25/2003		2,229,934							92,240	92,240			
694084045	Runnemede	NJ		08/10/2004		1,154,593							50,631	50,631			
694001919	S Plainfield	NJ		12/14/2000		3,535,171							90,978	90,978			
694001640	Totowa	NJ		05/29/1996		2,065,669							253,550	253,550			
694001107	Warren	NJ		02/18/1988		1,460,261							83,538	83,538			
694001558	West Long Branch	NJ		11/09/1995		6,714,618							313,773	313,773			
694001855	Albuquerque	NM		11/23/1999		11,387,588							394,813	394,813			
694001187	Las Cruces	NM		12/21/1989		1,258,101							33,819	33,819			
694001959	Santa Fe	NM		06/27/2001		3,813,193							90,260	90,260			
694002378	Santa Fe	NM		05/11/2007		3,820,339							166,994	166,994			

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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					
694081734	Henderson	NV		12/11/1997									80,737	80,737			
694001871	Las Vegas	NV		02/10/2000		5,372,934							102,476	102,476			
694001873	Las Vegas	NV		03/29/2000		2,624,321							69,497	69,497			
694002033	Las Vegas	NV		10/28/2002		8,561,889							222,503	222,503			
694002148	Las Vegas	NV		10/26/2004		8,715,177							216,594	216,594			
694002425	Las Vegas	NV		11/01/2007		2,192,383							94,383	94,383			
694003012	Las Vegas	NV		07/30/1998		4,809,995							83,248	83,248			
694004012	Las Vegas	NV		03/30/2000		1,087,422							29,713	29,713			
694081776	Las Vegas	NV		10/28/1998									47,649	47,649			
694082316	Las Vegas	NV		12/11/2006		2,263,122							42,647	42,647			
694003004	Reno	NV		04/09/1998		687,986							46,378	46,378			
694001447	Albany	NY		01/13/1993		5,171,621							735,652	735,652			
694001912	Amherst	NY		11/28/2000		2,523,573							63,877	63,877			
694082183	Amherst	NY		07/07/2005		857,852							29,227	29,227			
694082184	Amherst	NY		07/07/2005		2,303,146							78,468	78,468			
694082186	Amherst/Buffalo	NY		07/07/2005		1,452,940							22,167	22,167			
694000395	Armonk	NY		08/26/1997		8,712,476							233,313	233,313			
694001586	Binghamton	NY		11/15/1995		3,121,611							288,848	288,848			
694082230	Brighton	NY		10/27/2005		4,218,395							94,797	94,797			
694082235	Brooklyn	NY		11/17/2005		1,998,774							109,204	109,204			
694082082	Buffalo	NY		09/22/2003		8,050,503							326,505	326,505			
694000429	Centereach	NY		03/26/1998		8,127,460							181,692	181,692			
694002029	Cheektowaga	NY		09/17/2002		2,362,320							190,138	190,138			
694080356	Cortlandt (Peekskill)	NY		05/20/1997		2,990,046							150,441	150,441			
694082300	E Syracuse	NY		08/10/2006		3,254,421							124,969	124,969			
694000431	Endicott	NY		05/27/1998		4,535,425							305,730	305,730			
694082419	Greece	NY		11/27/2007		1,250,000							32,174	32,174			
694000292	Lake Placid	NY		02/13/1996		3,131,808							161,862	161,862			
694001658	Lake Success	NY		06/25/1996		9,935,981							513,917	513,917			
694001805	Liverpool	NY		04/28/1999		601,390							76,390	76,390			
694001806	Liverpool	NY		04/28/1999		1,711,647							217,418	217,418			
694082185	Lockport	NY		07/07/2005		2,612,388							41,141	41,141			
694002436	Middletown	NY		11/28/2007		6,200,000							71,835	71,835			
694001987	New City	NY		02/05/2002		2,523,530							105,024	105,024			
694000337	New York	NY		09/04/1996		10,072,897							223,553	223,553			
694002237	New York	NY		02/01/2006		5,588,265							183,806	183,806			
694082217	North Bellmore	NY		10/14/2005		5,818,513							126,139	126,139			
694001616	Oneonta	NY		08/26/1996		3,136,558							278,477	278,477			
694001469	Rochester	NY		01/18/1994		293,564							249,750	249,750			
694002172	Schenectady	NY		06/02/2005		1,302,949							44,249	44,249			
694001954	Suffern	NY		08/06/2001		5,366,164							135,274	135,274			
694000303	Tarrytown	NY		02/12/1996		655,652							199,967	199,967			
694002064	Washingtonville	NY		11/14/1994		788,035							615,988	615,988			
694001312	West Nyack	NY		04/17/1991		3,392,078							476,571	476,571			
694084040	Williamsville	NY		03/25/2003		4,799,818							214,083	214,083			
694001134	Akron	OH		10/19/1988		1,146,236							173,427	173,427			
694082312	Centerville	OH		12/07/2006		5,936,684							73,382	73,382			
694001898	Cincinnati	OH		07/19/2000		4,783,803							230,122	230,122			
694081099	Cincinnati	OH		10/21/1987		2,571,491							99,669	99,669			
694082267	Cincinnati	OH		03/29/2006		3,810,426							122,529	122,529			
694082335	Cincinnati	OH		03/19/2007		1,798,337							133,791	133,791			
694082355	Cincinnati	OH		05/11/2007		1,710,082							31,230	31,230			
694004009	Cleveland	OH		01/20/2000		1,323,529							67,187	67,187			
694082279	Columbus	OH		05/05/2006		4,861,248							99,471	99,471			
694082162	Dayton	OH		02/07/2005		1,324,936							30,357	30,357			
694082206	Dayton	OH		08/08/2005		2,291,306							52,703	52,703			
694082287	Newton	OH		10/06/2006		8,007,237							238,177	238,177			
694001100	Oregon	OH		10/22/1987		1,420,498							55,674	55,674			
694003009	Beaverton	OR		07/08/1998		746,204							103,435	103,435			
694082075	Eugene	OR		06/09/2004		9,288,291							357,010	357,010			
694002086	King City	OR		12/08/2003		2,127,962							35,867	35,867			

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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					
694082346	Medford	OR		04/05/2007		8,287,283							381,513	381,513			
694001826	Portland	OR		07/01/1999		1,395,692							168,937	168,937			
694002020	Portland	OR		06/20/2002		12,460,673							289,349	289,349			
694082356	Portland	OR		08/06/2007		1,490,073							41,197	41,197			
694082403	Portland	OR		09/06/2007		2,179,148							129,650	129,650			
694082461	Tigard	OR		01/29/2008									24,134	24,134			
694002467	Wilsonville	OR		09/25/2008									15,302	15,302			
694082306	Bethel Park	PA		08/31/2006		4,307,613							79,440	79,440			
694082231	Exton	PA		10/06/2005		3,825,708							80,076	80,076			
694082227	Indiana	PA		11/01/2005		3,158,520							73,549	73,549			
694002326	Lancaster	PA		06/07/1994		3,824,148							666,877	666,877			
694080297	McCandless Twp	PA		12/19/1995		3,290,932							113,024	113,024			
694082256	Moon Township	PA		12/06/2005		2,891,837							61,387	61,387			
694082429	New Hope	PA		11/14/2007		4,000,000							103,429	103,429			
694001998	Philadelphia	PA		12/13/2001		2,229,500							57,800	57,800			
694082098	Philadelphia	PA		04/29/2004		3,321,015							214,700	214,700			
694082242	Philadelphia	PA		01/19/2006		1,040,995							34,723	34,723			
694082243	Philadelphia	PA		01/19/2006		2,085,365							69,281	69,281			
694082343	Philadelphia	PA		08/23/2007		4,370,949							120,576	120,576			
694001754	Pittsburgh	PA		05/11/1998		5,984,566							129,098	129,098			
694082255	Pittsburgh	PA		12/06/2005		3,854,743							82,380	82,380			
694084046	Pittsburgh	PA		07/21/2005		1,163,044							61,932	61,932			
694080330	Tannersville	PA		07/30/1996		8,055,207							253,313	253,313			
694082123	Thorndale	PA		07/22/2004		3,739,827							88,445	88,445			
694001790	Middletown	RI		01/11/1999		2,158,366							132,210	132,210			
694082369	Warwick	RI		05/01/2007		1,483,932							28,818	28,818			
694082370	Warwick	RI		05/01/2007		2,967,864							57,637	57,637			
794001058	Warwick	RI		11/04/1993		4,582,626							105,828	105,828			
694000315	Columbia	SC		03/27/1996		413,591							113,099	113,099			
694082216	Columbia	SC		08/11/2005		1,029,966							58,108	58,108			
694082301	Columbia	SC		09/11/2006		1,163,898							33,141	33,141			
694082288	Irmo	SC		08/02/2006		1,611,182							76,235	76,235			
694004037	Little River	SC		03/27/2002		838,728							35,566	35,566			
694004020	Myrtle Beach	SC		09/06/2000		1,154,855							28,384	28,384			
694001832	Spartanburg	SC		07/15/1999		1,746,602							209,845	209,845			
694082157	Spartanburg	SC		03/24/2005		2,348,088							269,164	269,164			
694000274	Sumter	SC		12/13/1995		613,621							55,445	55,445			
694001426	Sumter	SC		10/28/1992		2,112,320							140,499	140,499			
694082187	West Columbia/Charleston	SC		09/29/2005		4,321,917							140,850	140,850			
694000447	Sioux Falls	SD		07/08/1998		3,993,978							265,352	265,352			
694000450	Sioux Falls	SD		08/24/1998		1,173,996							171,601	171,601			
694001784	Sioux Falls	SD		02/04/1999		2,821,084							177,409	177,409			
694001785	Sioux Falls	SD		02/23/1999		1,454,900							91,494	91,494			
694002053	Sioux Falls	SD		05/15/2003		1,580,414							110,217	110,217			
694003011	Sioux Falls	SD		07/15/1998		1,893,324							22,455	22,455			
694001941	Chattanooga	TN		01/30/2001		806,251							72,885	72,885			
694082259	Cookeville	TN		02/13/2006		2,588,320							99,847	99,847			
694002164	Hendersonville	TN		03/09/2005		1,406,753							49,148	49,148			
694001849	Knoxville	TN		11/01/1999		6,568,712							365,843	365,843			
694082309	Memphis	TN		10/11/2006		2,722,254							76,681	76,681			
694001736	Nashville	TN		12/22/1997		978,973							108,050	108,050			
694001976	Shelbyville	TN		10/11/2001		3,624,600							90,369	90,369			
694082199	Smyrna	TN		08/04/2005		1,567,429							64,383	64,383			
694082194	Smyrna, Gallatin,Lavergne	TN		08/10/2005		2,917,417							161,700	161,700			
694000308	Addison	TX		03/07/1996		1,505,864							63,824	63,824			
694082132	Addison	TX		11/30/2004		3,748,334							93,070	93,070			
694082175	Addison	TX		04/14/2005		3,709,569							128,507	128,507			
694082180	Addison	TX		09/21/2005		2,064,408							68,485	68,485			
694082197	Addison	TX		09/01/2005		1,743,614							39,531	39,531			
694082361	Addison	TX		03/22/2007		1,334,068							25,116	25,116			
694001660	Alamo	TX		09/26/1996		5,515,457							282,952	282,952			

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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					
694001675	Austin	TX		08/20/1996		1,675,350							415,091	415,091			
694001920	Austin	TX		12/31/2000		2,529,156							112,580	112,580			
694001975	Austin	TX		08/28/2001		1,894,307							158,057	158,057			
694001997	Austin	TX		12/19/2001		2,333,126							100,084	100,084			
694080281	Austin	TX		10/24/1995		1,504,552							59,564	59,564			
694081652	Austin	TX		06/25/1996		1,753,659							52,493	52,493			
694082430	Austin	TX		10/22/2007		1,272,356							32,840	32,840			
694002396	Baytown	TX		08/16/2007		12,444,778							229,194	229,194			
694082174	Carrollton	TX		04/14/2005		1,200,217							42,541	42,541			
694082221	Carrollton	TX		09/29/2005		2,387,660							56,239	56,239			
694082353	Castle Hill	TX		02/07/2007		2,644,703							49,613	49,613			
694002009	Dallas	TX		04/15/2002		1,533,721							150,103	150,103			
694082133	Dallas	TX		09/21/2004		6,991,538							178,462	178,462			
694082188	Dallas	TX		08/03/2005		10,981,363							251,594	251,594			
694082200	Dallas	TX		02/01/2006		7,297,882							118,525	118,525			
694082268	Dallas	TX		03/30/2006		6,633,397							140,165	140,165			
694082272	Dallas	TX		04/05/2006		945,697							19,909	19,909			
694082294	Dallas	TX		06/20/2006		2,292,077							44,073	44,073			
694082332	Dallas	TX		12/20/2006		1,838,585							70,867	70,867			
694082456	Dallas	TX		01/28/2008									59,391	59,391			
694001942	El Paso	TX		01/30/2001		2,555,989							231,060	231,060			
694082059	Fort Worth	TX		04/23/2003		2,734,163							196,204	196,204			
694082333	Garland	TX		12/20/2006		1,693,433							65,272	65,272			
694000334	Houston	TX		05/29/1996		2,071,670							49,180	49,180			
694000364	Houston	TX		12/05/1996		1,918,920							45,554	45,554			
694000433	Houston	TX		05/26/1998		2,001,590							133,921	133,921			
694000466	Houston	TX		08/11/2003		1,346,293							55,253	55,253			
694001588	Houston	TX		01/17/1996		25,957,241							1,189,628	1,189,628			
694001760	Houston	TX		07/14/1998		3,980,033							261,139	261,139			
694002022	Houston	TX		07/15/2002		5,661,947							133,976	133,976			
694002222	Houston	TX		08/15/2006		1,589,218							34,604	34,604			
694002225	Houston	TX		09/01/2005		4,288,082							102,294	102,294			
694002283	Houston	TX		06/23/2006		1,266,549							25,364	25,364			
694002311	Houston	TX		09/27/2006		6,109,812							174,528	174,528			
694002314	Houston	TX		12/13/2006		16,813,712							215,492	215,492			
694001717	Irving	TX		06/18/1997		909,360							36,561	36,561			
694082083	Irving	TX		10/29/2003		2,810,121							110,447	110,447			
694082239	Irving	TX		02/01/2006		3,420,670							76,128	76,128			
694082360	Ivring	TX		03/22/2007		2,223,447							41,860	41,860			
694004010	Lufkin	TX		12/21/1999		331,202							133,144	133,144			
694082204	Plano	TX		09/01/2005		5,437,850							126,886	126,886			
694082270	Plano	TX		08/01/2006		3,338,936							68,952	68,952			
694082271	Richardson	TX		08/01/2006		2,924,616							60,396	60,396			
694082081	San Antonio	TX		09/09/2004		7,683,264							183,368	183,368			
694082393	San Antonio	TX		08/01/2007		4,969,978							93,612	93,612			
694082464	San Antonio	TX		01/28/2008									50,706	50,706			
694000369	Spring	TX		02/13/1997		1,165,211							238,730	238,730			
694001984	Weatherford	TX		10/11/2001		2,503,039							105,745	105,745			
694082376	Layton	UT		06/25/2007		1,191,148							22,155	22,155			
694082442	Murray	UT		12/20/2007		4,700,000							111,364	111,364			
694082468	Orem	UT		09/25/2008									10,127	10,127			
694082416	Park City	UT		02/14/2008									49,369	49,369			
694082458	Spanish Fork	UT		01/29/2008									14,781	14,781			
694082404	St. George	UT		10/02/2007		6,990,176							121,915	121,915			
694000449	Alexandria	VA		07/01/1998		4,095,767							150,629	150,629			
694082263	Alexandria	VA		02/27/2006		4,877,250							75,508	75,508			
694002342	Arlington	VA		12/20/2006		14,390,414							700,388	700,388			
694000398	Blacksburg	VA		09/04/1997		4,070,018							302,768	302,768			
694001886	Chesapeake	VA		06/22/2000		3,740,497							108,605	108,605			
694002004	Chesapeake	VA		01/24/2002		2,812,868							79,045	79,045			
694080360	Chesapeake	VA		11/25/1996		3,819,753							97,935	97,935			

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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					
694082323	Chesapeake	VA		12/04/2006		2,594,773							121,503	121,503			
694081793	Fairfax	VA		12/17/1998									173,606	173,606			
694082407	Falls Church	VA		10/31/2007		10,977,109							284,293	284,293			
694000430	Fredericksburg	VA		05/19/1998		3,653,517							59,660	59,660			
694082274	Harrisonburg	VA		06/22/2006		2,964,685							183,273	183,273			
794001052	Herndon	VA		12/15/1993		8,285,960							314,527	314,527			
694001769	Leesburg	VA		09/10/1998		746,207							107,456	107,456			
694082241	Manassas	VA		12/08/2005		2,643,674							59,921	59,921			
694082432	Manassas	VA		11/01/2007		13,986,484							167,706	167,706			
694082088	McLean	VA		10/24/2003		10,600,000							246,812	246,812			
694082377	McLean	VA		07/03/2007		9,690,834							184,404	184,404			
694082348	Newport News	VA		02/14/2007		3,484,463							162,059	162,059			
694001874	Norfolk	VA		04/26/2000		2,275,540							229,257	229,257			
694082286	Norfolk	VA		10/16/2006		4,498,689							94,278	94,278			
694082329	Norfolk	VA		01/24/2007		1,575,885							30,533	30,533			
694002228	Richmond	VA		10/26/2005		1,914,135							44,631	44,631			
694002229	Richmond	VA		10/26/2005		2,392,668							55,789	55,789			
694004038	Richmond	VA		09/26/2002		1,855,613							46,091	46,091			
694082195	Richmond	VA		09/29/2005		4,219,071							141,628	141,628			
694082397	Richmond	VA		07/12/2007		2,437,008							196,093	196,093			
694082439	Richmond	VA		12/05/2007		2,100,000							34,077	34,077			
694082339	Roanoke	VA		01/11/2007		3,643,479							71,503	71,503			
694082344	Sandston	VA		04/12/2007		1,476,473							42,237	42,237			
694001545	Springfield	VA		05/23/1995		8,668,363							367,365	367,365			
694082338	Springfield	VA		02/26/2007		1,585,153							20,847	20,847			
694000444	Suffolk	VA		07/20/1998		1,252,553							187,245	187,245			
694001916	Vienna	VA		11/16/2000		10,100,375							169,776	169,776			
694001625	Virginia Beach	VA		06/27/1996		365,160							91,644	91,644			
694001844	Virginia Beach	VA		07/08/1999		3,701,916							108,148	108,148			
694080361	Virginia Beach	VA		11/25/1996		1,400,530							53,959	53,959			
694080362	Virginia Beach	VA		11/25/1996		1,822,042							69,524	69,524			
694081831	Virginia Beach	VA		06/18/1999		3,411,144							67,448	67,448			
694082141	Virginia Beach	VA		10/21/2004		10,379,135							336,379	336,379			
694082373	Virginia Beach	VA		06/14/2007		5,160,818							106,389	106,389			
694080353	Woodbridge	VA		07/23/1996		5,000,000							34,343	34,343			
694001982	So Burlington	VT		10/04/2001		2,503,943							105,623	105,623			
694082433	Bellevue	WA		10/05/2007		2,497,642							29,282	29,282			
694084044	Bellevue	WA		05/06/2004		1,612,035							137,075	137,075			
694082005	Bellingham	WA		02/14/2002		6,705,565							278,544	278,544			
694001386	Centralia	WA		04/15/1992		2,822,525							50,278	50,278			
694082265	Everett	WA		02/07/2006		4,516,400							144,380	144,380			
694082249	Issaquah	WA		02/15/2006		950,928							30,338	30,338			
694082131	Kent	WA		09/13/2005		3,529,835							238,474	238,474			
694082147	Kent	WA		11/10/2004		1,377,444							82,869	82,869			
694082276	Lynnwood	WA		05/10/2006		4,471,601							92,004	92,004			
694082261	Monroe	WA		05/25/2006		2,673,240							55,002	55,002			
694082428	Redmond	WA		11/05/2007		3,800,000							64,472	64,472			
694001307	Seattle	WA		12/28/1990		4,030,258							174,877	174,877			
694001308	Seattle	WA		12/28/1990		1,513,184							233,469	233,469			
694002054	Seattle	WA		04/23/2003		4,178,789							108,173	108,173			
694002080	Seattle	WA		11/17/2003		4,113,181							110,101	110,101			
694082092	Seattle	WA		12/19/2003		3,323,693							81,457	81,457			
694082139	Seattle	WA		09/28/2004		1,408,157							32,731	32,731			
694082247	Seattle	WA		12/14/2005		2,268,970							74,205	74,205			
694082381	Seattle	WA		07/05/2007		3,286,634							41,721	41,721			
694001050	Spokane	WA		01/05/1987		1,131,478							109,303	109,303			
694002462	Spokane	WA		03/20/2008									65,399	65,399			
694082084	Spokane	WA		11/25/2003		2,920,033							110,529	110,529			
694082351	Spokane Valley	WA		04/26/2007		2,226,471							42,253	42,253			
694082352	Spokane Valley	WA		04/26/2007		1,088,497							20,657	20,657			
694082318	Tacoma	WA		10/26/2006		3,433,138							65,741	65,741			

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					
694082120	Tukwila	WA		07/21/2004		2,058,655							48,141	48,141			
694082245	Tukwila/Auburn	WA		12/09/2005		2,405,105							53,579	53,579			
694082337	Vancouver	WA		01/25/2007		1,385,557							18,298	18,298			
694084051	Vancouver	WA		12/15/2005		1,443,467							31,942	31,942			
694082434	Woodinville	WA		11/20/2007		7,500,000							89,049	89,049			
694082427	Brown Deer	WI		10/30/2007		2,195,125							60,375	60,375			
694001314	Hudson	WI		05/02/1991		2,294,507							202,032	202,032			
694001106	Madison	WI		03/31/1988		5,703,864							313,835	313,835			
694000378	Manitowoc	WI		02/13/1997		1,434,842							321,605	321,605			
694000377	Plymouth	WI		02/13/1997		1,557,830							349,171	349,171			
694001839	Village of Shorewood Hill	WI		10/07/1999		2,287,403							70,386	70,386			
694001287	Waukesha	WI		03/18/1991		1,655,902							81,908	81,908			
794001012	Charleston	WV		03/09/1993		3,056,480							256,171	256,171			
694002105	Cheyenne	WY		05/26/2004		1,566,666							17,431	17,431			
0299999. Mortgages with partial repayments						2,579,153,593							105,840,372	105,840,372			
0599999 - Totals						2,726,089,240							246,982,070	246,982,070			

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
00850@-AA-7	ACCO BRANDS CORP TERM LOAN 7.812% 08/17/12			IL	COMPANY TRADE	4FE	08/15/2005		215,250	167,895	215,250						12,278		
004398-A#-0	ACCURIDE CORP TERM LOAN 5.563% 01/31/12			KY	COMPANY TRADE	4FE	01/28/2005		492,827	333,274	492,827						31,426		
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B 3.436% 03/20/13			TX	COMPANY TRADE	3FE	03/29/2006		1,066,846	929,247	1,067,354		508				53,848		
00130H-B@-3	AES CORP/THE TERM LOAN 5.081% 08/10/11			VA	COMPANY TRADE	4FE	02/22/2006		1,011,694	828,330	1,006,037		(2,299)				67,018		
BRS1ZX-GB-6	AES CORP/THE TERM LOAN - SYNTHETIC LC 15.435% 03/29/10			VA	COMPANY TRADE	4FE	11/19/2008		840,000	810,000	851,761		11,761				6,914		
BAX0UT-VN-0	AGA MEDICAL CORP TERM LOAN B 4.163% 04/28/13			DE	COMPANY TRADE	4FE	01/11/2008		1,170,133	993,750	1,181,813		11,680				26,668		
BAX0RL-C3-6	ALASKA COMM SYS HLDGS 5.512% 02/01/12			AK	COMPANY TRADE	4FE	05/30/2008		531,560	432,522	534,673		3,112				22,364		
01168#-AD-4	ALASKA COMM SYS HLDGS TERM LOAN B 5.512% 02/01/12			AK	COMPANY TRADE	4FE	01/31/2005		2,128,032	1,843,794	2,139,282		11,250				44,076		
BAX15X-32-4	ALIX PARTNERS TERM LOAN B 4.926% 10/12/13			DE	COMPANY TRADE	4FE	10/12/2006		1,047,826	900,313	1,050,634		2,807				22,723		
018606-B@-1	ALLIANCE IMAGING INC TERM LOAN C 5.558% 12/29/11			CA	COMPANY TRADE	4FE	05/25/2002		544,468	451,909	544,468						33,715		
BRS1ZX-9D-0	ALLTEL COMMUNICATIONS INC TERM LOAN B2 4.371% 05/15/15			RI	COMPANY TRADE	4FE	04/30/2008		1,640,278	1,761,404	1,651,338		11,058				58,514		
00166@-AA-6	AMC ENTERTAINMENT INC TERM LOAN B 3.161% 01/26/13			MO	COMPANY TRADE	4FE	01/27/2006		2,403,814	1,927,080	2,414,602		11,511				70,515		
023771-P*-3	AMERICAN AIRLINES TERM LOAN - 1ST 3.850% 12/17/10			TX	COMPANY TRADE	4FE	05/09/2007		1,387,962	1,035,757	1,409,785		21,822				45,608		
02744R-A*-8	AMERICAN MEDIA INC TERM LOAN C 7.560% 01/31/13			FL	COMPANY TRADE	6FE	05/09/2002		983,253	516,208	516,208	(467,045)					59,572		
03070Q-A#-8	AMERISTAR CASINOS INC TERM LOAN B 5.769% 11/10/12			NV	COMPANY TRADE	3FE	11/09/2005		1,688,976	1,269,604	1,694,512		7,378				79,141		
87236Y-A*-9	AMERITRADE HOLDING CORP TERM LOAN B 2.380% 12/31/12			NE	COMPANY TRADE	3FE	01/23/2006		2,177,152	1,994,321	2,182,941		5,789				46,143		
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 5.512% 11/02/11			CA	COMPANY TRADE	3FE	11/01/2005		126,022	107,119	126,022						7,388		
038521-A#-7	ARAMARK CORP TERM LOAN 5.637% 01/26/14			PA	COMPANY TRADE	4FE	01/24/2007		2,326,888	2,118,131	2,335,100		8,213				14,129		
038521-A*-1	ARAMARK CORP TERM LOAN LC 2.469% 01/26/14			PA	COMPANY TRADE	4FE	01/24/2007		147,827	134,564	148,391		565				466		
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 5.744% 07/25/12			DE	COMPANY TRADE	4FE	05/08/2008		825,048	574,053	829,536		4,487				15,234		
04649@-AA-5	ASURION CORP TERM LOAN 5.197% 07/03/14			DE	COMPANY TRADE	4FE	07/03/2007		1,654,583	1,343,760	1,663,808		9,225				30,313		
BRS3BF-9K-5	BALDOR ELECTRIC CO 4.200% 01/31/14			AR	COMPANY TRADE	4FE	05/22/2008		395,536	352,033	397,185		1,649				2,515		
085791-A*-2	BERRY PLASTICS CORP TERM LOAN C 3.876% 04/03/15			IN	COMPANY TRADE	4FE	04/03/2007		1,150,410	800,934	1,156,939		6,528				30,646		
08873#-AA-1	BICENT POWER LLC TERM LOAN 5.770% 06/30/14			NY	COMPANY TRADE	3FE	07/12/2007		111,945	84,222	112,382		437						
090613-A*-1	BIOMET TERM LOAN 6.762% 03/25/15			NY	COMPANY TRADE	4FE	07/12/2007		859,320	835,491	861,072		1,752						
BRS26J-L3-9	BIRDS EYE FOODS INC 5.520% 03/22/13			NY	COMPANY TRADE	4FE	05/21/2008		257,053	209,401	258,289		1,238				4,191		
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 6.188% 12/16/12			DE	COMPANY TRADE	4FE	12/01/2005		3,116,826	2,487,685	3,111,053		560				106,163		
10075#-AA-3	BOSTON GENERATING LLC TERM LOAN 6.012% 12/20/13			MA	COMPANY TRADE	4FE	05/09/2008		1,034,761	647,813	1,040,708		5,948				19,119		
10075#-AC-9	BOSTON GENERATING LLC TERM LOAN LOC 3.637% 12/21/13			MA	COMPANY TRADE	5FE	05/09/2008		233,003	145,874	234,449		1,446				2,270		

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
10075#-AB-1	BOSTON GENERATING LLC TERM LOAN REVOLVING 3.637% 12/21/13			MA	COMPANY TRADE	5FE	05/09/2008		65,241	40,845	65,657		417				636		
10734@-AB-6	BRESNAN COMMUNICATIONS GROUP TERM LOAN 6.060% 09/29/13			NY	COMPANY TRADE	4FE	04/20/2007		1,831,750	1,292,000	1,838,257		6,507				41,373		
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/01/13			CA	COMPANY TRADE	3FE	09/26/2008		529,875	471,500	530,959		1,084				1,757		
BAX0ZL-VB-8	BRSP TERM LOAN 5.550% 07/13/09			DE	COMPANY TRADE	4FE	05/21/2008		581,084	479,846	593,732		12,649				15,523		
12122*-AW-8	BURGER KING CORP TERM LOAN B 5.313% 06/30/12			FL	COMPANY TRADE	3FE	07/12/2005		1,504,276	1,462,737	1,507,297		3,021				30,357		
056039-A@-9	BWAY CORP TERM LOAN B 3.462% 07/17/13			GA	COMPANY TRADE	4FE	07/17/2006		955,010	752,399	960,424		5,415				29,479		
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B 3.155% 05/03/11			VA	COMPANY TRADE	3FE	04/23/2004		2,260,560	2,152,002	2,264,401		5,415				52,418		
13135B-A*-7	CALPINE CORP TERM LOAN 6.645% 03/29/14			CA	COMPANY TRADE	4FE	04/04/2007		2,436,487	2,153,782	2,450,438		13,953				27,924		
13143#-AC-1	CALUMET LUBRICANTS CO LP TERM LOAN B 6.148% 12/29/14			IN	COMPANY TRADE	4FE	12/17/2007		142,639	118,866	143,722		1,083				4,224		
BAX2GF-JQ-9	CALUMET LUBRICANTS CO LP TERM LOAN LC 4.000% 12/29/14			IN	COMPANY TRADE	4FE	12/17/2007		18,966	15,805	19,124		159						
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15			DE	COMPANY TRADE	4FE	03/03/2008		1,725,516	1,388,025	1,727,924		2,407				46,451		
139733-A*-0	CAPITAL AUTOMOTIVE REIT TERM LOAN 3.190% 12/16/10			VA	COMPANY TRADE	3FE	12/16/2005		1,432,023	618,317	1,442,053		10,602				58,953		
BRS26J-Q0-0	CARESTREAM HEALTH TERM LOAN 5.426% 04/30/13			DE	COMPANY TRADE	4FE	04/12/2007		994,152	796,747	1,015,956		21,804				21,372		
BAX1HK-13-9	CATALENT PHARMA SOLUTIONS TERM LOAN 6.012% 04/10/14			DE	COMPANY TRADE	4FE	04/05/2007		1,254,197	973,837	1,263,895		9,697				11,902		
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B 4.694% 04/27/13			TN	COMPANY TRADE	3FE	05/10/2006		1,019,539	716,008	1,023,717		4,178				22,993		
14985V-A*-2	CCM MERGER CORP TERM LOAN B 5.101% 04/25/12			NY	COMPANY TRADE	4FE	07/25/2005		1,330,578	778,930	1,343,425		12,847				40,091		
150185-A#-3	CEDAR FAIR L.P. TERM LOAN B 3.436% 08/30/12			OH	COMPANY TRADE	4FE	08/29/2006		2,127,755	1,573,555	2,142,333		14,579				36,629		
15089#-AB-4	CELANESE AG TERM LOAN 5.553% 04/02/14			TX	COMPANY TRADE	3FE	03/30/2007		2,471,822	1,852,750	2,479,954		8,131				30,257		
BAX1PV-FU-1	CENGAGE LEARNING (THOMSON) TERM LOAN B 3.940% 07/04/14			CT	COMPANY TRADE	4FE	06/27/2007		724,561	639,966	728,626		4,065				4,327		
15135@-AE-4	CENTENNIAL COMMUNICATIONS CORP TERM LOAN 5.394% 02/09/11			NJ	COMPANY TRADE	4FE	02/09/2004		1,517,570	1,442,211	1,518,751		1,726				74,000		
153527-A@-5	CENTRAL GARDEN AND PET CO TERM LOAN B 1.976% 09/30/12			CA	COMPANY TRADE	4FE	03/01/2006		1,370,882	874,990	1,379,031		8,149				54,999		
BAX2VQ-TA-2	CENVEO CORP (MAIL-WELL) TERM LOAN C 3.275% 06/21/13			CO	COMPANY TRADE	4FE	04/29/2008		1,477,194	896,420	1,485,567		8,372				40,717		
BAX2VQ-TB-0	CENVEO CORP (MAIL-WELL) TERM LOAN DELAY DRAW 3.275% 06/21/13			CO	COMPANY TRADE	4FE	04/29/2008		60,028	36,384	60,359		330				1,639		
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 6.161% 11/05/13			NY	COMPANY TRADE	4FE	08/28/2008		2,978,267	2,199,937	2,991,924		13,657				29,534		
BAX1FK-7F-8	CHARTER COMMUNICATIONS OPERATI TERM LOAN 5.060% 03/06/13			MO	COMPANY TRADE	4FE	05/27/2008		2,481,729	2,178,042	2,506,665		24,936				28,242		
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN 3.936% 01/08/13			UT	COMPANY TRADE	4FE	01/08/2007		391,401	307,965	394,545		3,143				10,424		
12547@-AC-7	CHG HEALTHCARE SERVICES INC TERM LOAN LOC 3.630% 12/20/13			UT	COMPANY TRADE	4FE	01/08/2007		128,486	108,021	129,343		856				1,055		
171871-A@-5	CINCINNATI BELL INC TERM LOAN B 4.173% 08/31/12			OH	COMPANY TRADE	4FE	08/26/2005		2,007,992	1,835,209	2,013,267		5,305				44,027		
172441-A#-4	CINEMARK USA INC TERM LOAN B 3.580% 10/05/13			TX	COMPANY TRADE	4FE	10/05/2006		2,067,297	1,691,625	2,079,096		11,799				34,820		
BRS1ZX-ND-4	COMMUNICATIONS & POWER INDUSTR 5.359% 08/01/14			CA	COMPANY TRADE	4FE	05/22/2008		636,368	575,561	639,432		3,063				10,554		
21036P-C@-5	CONSTELLATION BRANDS INC TERM LOAN B 3.511% 06/05/13			NY	COMPANY TRADE	3FE	05/31/2006		3,115,253	2,921,783	3,123,853		8,599				59,925		
21075*-AB-2	CONTECH CONSTRUCTION PRODUCTS TERM LOAN 3.880% 01/31/13			NY	COMPANY TRADE	4FE	02/13/2006		886,570	535,928	888,263		1,693				38,320		
C2702#-AA-8	COOPER STANDARD AUTOMOTIVE TERM LOAN B 6.313% 12/27/11			OH	COMPANY TRADE	5FE	12/21/2004		221,773	88,709	221,773						14,576		
216762-A*-5	COOPER STANDARD AUTOMOTIVE TERM LOAN C 6.313% 12/27/11			OH	COMPANY TRADE	5FE	12/21/2004		554,121	221,648	554,121						36,420		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
22819@-AA-1	CROWN AMERICAS INC TERM LOAN B 2.945% 11/15/12			DE	COMPANY TRADE	3FE	11/18/2005		363,750	318,281	363,750						20,282		
22822#-AB-2	CROWN CASTLE INTERNATIONAL COR TERM LOAN 5.376% 03/06/14			TX	COMPANY TRADE	4FE	03/02/2007		2,194,130	1,717,465	2,205,532		11,403				26,403		
126304-A*-5	CSC HOLDINGS (CABLEVISION) TERM LOAN B 2.949% 03/29/13			NY	COMPANY TRADE	3FE	03/29/2006		1,995,698	1,746,746	1,998,922		3,224				78,199		
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B 3.562% 06/11/14			WI	COMPANY TRADE	4FE	06/01/2007		539,949	310,883	545,913		5,965				2,918		
C1466@-AA-8	CW MEDIA HOLDINGS INC TERM LOAN B 7.012% 03/21/15			NY	COMPANY TRADE	4FE	04/23/2008		512,063	362,967	513,305		1,243				9,097		
23918K-C#-3	DAVITA INC TERM LOAN B1 4.086% 10/05/12			CA	COMPANY TRADE	3FE	02/23/2007		1,440,000	1,317,000	1,447,658		7,658				29,455		
242370-B@-2	DEAN FOODS CO TERM LOAN B 5.240% 04/02/14			TX	COMPANY TRADE	4FE	03/29/2007		2,775,545	2,514,734	2,787,371		11,826				39,430		
BRS1ZX-JB-3	DELPHI CORP 9.250% 12/31/09			MI	COMPANY TRADE	3FE	05/08/2008		237,250	135,000	238,914		1,664				8,003		
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 4.538% 03/31/12			SC	COMPANY TRADE	4FE	12/15/2006		676,974	513,225	682,486		5,513				20,995		
25461#-AD-7	DIRECTV HOLDINGS LLC TERM LOAN B 2.895% 04/13/13			DE	COMPANY TRADE	2	04/11/2005		1,784,533	1,662,145	1,787,201		2,668				39,532		
BAX2VR-LY-6	DIRECTV HOLDINGS LLC TERM LOAN C 5.250% 04/13/13			DE	COMPANY TRADE	3FE	05/12/2008		1,137,287	1,090,432	1,140,739		3,452				16,837		
25470#-AA-2	DISCOVERY COMMUNICATIONS INC. TERM LOAN 5.762% 05/14/14			MD	COMPANY TRADE	4FE	05/03/2007		2,603,035	2,314,769	2,609,461		6,426				29,945		
26157V-B@-5	DRESSER INDUSTRIES TERM LOAN - 1ST 4.451% 05/04/14			TX	COMPANY TRADE	4FE	05/04/2007		1,304,492	847,009	1,308,963		4,471				31,869		
29084@-AA-4	EMDEON BUSINESS SERVICES LLC TERM LOAN 5.762% 11/16/13			NJ	COMPANY TRADE	4FE	11/16/2006		1,765,805	1,392,614	1,774,870		9,065				20,549		
BAX17C-RG-1	EMMIS OPERATING COMPANY TERM LOAN B 4.900% 11/02/13			DE	COMPANY TRADE	5FE	11/02/2006		504,251	288,143	510,801		6,550				11,890		
29410@-AB-7	ENVIROSOLUTIONS INC TERM LOAN B 12.042% 07/15/12			NY	COMPANY TRADE	5FE	11/29/2005		767,708	413,990	761,425		(2,026)				61,379		
G3139#-AA-5	EURAMAX TERM LOAN - 1ST 6.750% 06/29/12			DE	COMPANY TRADE	5FE	06/28/2005		426,159	170,463	426,159						36,361		
90187@-AD-6	FITNESS HOLDINGS TERM LOAN B 5.361% 06/08/12			DE	COMPANY TRADE	4FE	06/06/2005		901,875	523,088	901,875						63,770		
34354P-A@-4	FLOWSERVE CORP TERM LOAN 5.097% 08/10/12			TX	COMPANY TRADE	3FE	08/11/2005		970,431	939,487	972,699		2,267				17,030		
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TERM LOAN 3.931% 12/02/13			TX	COMPANY TRADE	4FE	12/01/2006		641,950	576,121	647,661		5,711				3,542		
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 5.487% 09/30/13			DE	COMPANY TRADE	4FE	09/29/2006		712,800	603,900	717,650		4,850				3,071		
373200-A#-1	GEORGIA GULF CORP TERM LOAN B 7.410% 10/03/13			GA	COMPANY TRADE	5FE	10/02/2006		381,908	264,743	382,651		743				4,599		
37330#-AA-7	GEORGIA PACIFIC TERM LOAN B 3.682% 12/20/12			GA	COMPANY TRADE	3FE	02/13/2006		1,429,282	1,180,574	1,430,145		862				65,886		
BRS26J-UT-2	GEORGIA PACIFIC TERM LOAN B2 3.682% 12/20/12			GA	COMPANY TRADE	3FE	11/19/2008		732,370	724,027	736,026		3,656				3,005		
37469*-AA-4	GIBRALTAR INDUSTRIES TERM LOAN 4.563% 12/08/12			NY	COMPANY TRADE	3FE	12/05/2005										1,117		
382550-E@-6	GOODYEAR TIRE & RUBBER CO/THE TERM LOAN 2ND 2.220% 04/30/14			OH	COMPANY TRADE	3FE	04/18/2007		2,316,038	1,579,175	2,334,011		17,973				69,334		
38470R-A#-8	GRAHAM PACKAGING COMPANY TERM LOAN 5.509% 10/07/11			MI	COMPANY TRADE	4FE	04/03/2007		2,113,230	1,702,480	2,127,763		14,532				27,035		
38869P-B@-2	GRAPHIC PACKAGING CORP TERM LOAN 5.299% 05/16/14			CO	COMPANY TRADE	4FE	05/02/2007		788,911	695,684	792,155		3,244				1,688		
38869P-B#-0	GRAPHIC PACKAGING CORP TERM LOAN C 6.754% 05/16/14			CO	COMPANY TRADE	4FE	03/28/2008		2,764,245	2,114,258	2,770,009		5,764				63,174		
389375-C*-5	GRAY TELEVISION INC TERM LOAN 4.802% 01/19/15			GA	COMPANY TRADE	4FE	07/10/2007		434,615	337,048	439,315		4,701				111		
392484-A*-2	GREEKTOWN CASINO LLC TERM LOAN B 7.000% 12/03/12			DE	COMPANY TRADE	6FE	11/30/2005		850,701	562,575	562,575	(295,665)	7,539				22,375		
39355#-AC-9	GREEN VALLEY RANCH GAMING TERM LOAN 4.750% 02/16/14			DE	COMPANY TRADE	5FE	02/09/2007		512,102	393,848	518,288		6,186				16,092		
401794-C@-9	GUILFORD MILLS TERM LOAN 7.552% 05/26/10			NC	COMPANY TRADE	4FE	05/20/2004		219,698	110,959	221,215		582				34,336		
410345-A*-3	HANESBRANDS INC TERM LOAN B 5.128% 09/05/13			NC	COMPANY TRADE	3FE	09/05/2006		2,026,625	1,709,899	2,031,198		4,573				6,388		
420029-B*-0	HAWAIIAN TELCOM COMMUNICATIONS TERM LOAN C 6.262% 04/30/12			HI	COMPANY TRADE	5FE	06/01/2007		237,217	214,707	243,180		5,963				44,337		
404119-A*-0	HCA INC TERM LOAN B 6.012% 11/17/13			TN	COMPANY TRADE	4FE	11/17/2006		3,304,391	2,868,507	3,321,571		17,181				26,953		
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN 5.512% 02/28/14			FL	COMPANY TRADE	4FE	02/12/2007		2,309,972	1,680,804	2,324,807		14,835						

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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
428040-J@-9	HERTZ GLOBAL HOLDINGS INC TERM LOAN 3.315% 12/21/12			NJ	COMPANY TRADE	3FE	12/21/2005		2,531,111	1,734,171	2,544,207		13,096				53,511		
428040-J*-1	HERTZ GLOBAL HOLDINGS INC TERM LOAN CREDIT LINKED 1.525% 12/21/12			NJ	COMPANY TRADE	3FE	12/21/2005		429,480	295,653	431,722		2,242				8,587		
428300-B*-7	HEXION SPECIALTY CHEMICALS INC TERM LOAN 6.188% 05/05/13			DE	COMPANY TRADE	4FE	05/05/2006		1,361,892	687,366	1,367,157		5,265				53,777		
N4050#-AA-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C2 6.063% 05/05/13			DE	COMPANY TRADE	4FE	05/05/2006		295,842	149,315	296,992		1,150				11,847		
BAX17D-CE-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C4 5.500% 05/05/13			DE	COMPANY TRADE	4FE	05/27/2008		633,798	275,345	637,617		3,820				14,487		
43163@-AB-7	HILLMAN TERM LOAN B 3.492% 03/31/11			DE	COMPANY TRADE	4FE	03/30/2004		1,013,136	867,079	1,018,466		5,330				25,911		
43359#-AA-1	HIT ENTERTAINMENT INC TERM LOAN 4.710% 06/12/14			DE	COMPANY TRADE	4FE	08/25/2005		226,930	93,042	226,930						11,388		
44701Q-A@-1	HUNTSMAN INTERNATIONAL LLC TERM LOAN B 3.186% 04/19/14			TX	COMPANY TRADE	4FE	08/10/2005		2,487,942	1,690,922	2,494,027		6,085				75,050		
BRS1ZX-KB-1	IASIS HEALTHCARE CORP 3.431% 03/14/14			TN	COMPANY TRADE	4FE	05/08/2008		793,220	594,636	796,696		3,476				21,366		
BRS26J-WQ-6	IASIS HEALTHCARE CORP 3.431% 03/14/14			TN	COMPANY TRADE	4FE	05/08/2008		273,692	205,172	274,888		1,197				7,375		
45072@-AA-4	IASIS HEALTHCARE CORP TERM LOAN B 0.374% 03/14/14			TN	COMPANY TRADE	4FE	05/08/2008		26,842	20,122	26,971		130				169		
451663-A*-9	IDEARC INC TERM LOAN 5.670% 11/17/14			NY	COMPANY TRADE	4FE	11/16/2006		374,003	300,511	379,011		5,008				24,902		
456818-A#-0	INFOGROUP INC TERM LOAN B 5.770% 02/14/12			NE	COMPANY TRADE	3FE	05/27/2004		413,387	299,705	413,387						86,004		
45768*-AA-5	INSIGHT MIDWEST TERM LOAN B 3.910% 04/07/14			NY	COMPANY TRADE	4FE	04/14/2003		2,630,915	2,129,241	2,642,061		9,108				27,310		
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN 4.515% 06/26/14			MA	COMPANY TRADE	4FE	06/26/2007		1,108,689	791,306	1,114,234		5,544				69,268		
BAX0TZ-2F-7	IOWA TELECOMMUNICATIONS SERVIC TERM LOAN 5.229% 11/30/11			IA	COMPANY TRADE	4FE	04/25/2008		2,430,618	2,000,000	2,440,690		10,072				56,448		
45029@-AA-8	ISP CHEMICALS INC TERM LOAN B 3.327% 06/04/14			DE	COMPANY TRADE	4FE	02/21/2006		1,684,422	1,285,541	1,688,302		3,880				48,243		
BAX2GR-PL-7	JARDEN CORP TERM LOAN B 6.262% 01/12/12			NY	COMPANY TRADE	4FE	07/24/2008		802,376	754,035	808,011		5,635				8,351		
471109-A@-7	JARDEN CORP TERM LOAN B1 5.512% 01/24/12			NY	COMPANY TRADE	4FE	12/14/2004		995,575	745,658	997,094		1,518				26,351		
471109-A#-5	JARDEN CORP TERM LOAN B2 5.512% 01/24/12			NY	COMPANY TRADE	4FE	07/15/2005		144,875	107,449	144,875						16,613		
BAX1PC-PC-2	JETRO HOLDINGS TERM LOAN 4.080% 07/02/14			NY	COMPANY TRADE	4FE	06/26/2007		1,063,356	781,000	1,066,652		3,296				40,730		
479269-A*-3	JOHNSONDIVERSEY TERM LOAN 5.193% 12/16/11			WI	COMPANY TRADE	4FE	12/16/2005		477,390	419,830	478,954		1,564				26,453		
BAX22Q-PZ-3	JOHNSONDIVERSEY TERM LOAN DELAY DRAW 5.193% 12/16/10			WI	COMPANY TRADE	4FE	05/22/2008		81,042	72,441	81,713		671				1,636		
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY TERM LOAN B 4.949% 04/28/13			MO	COMPANY TRADE	4FE	04/28/2006		1,430,880	1,280,649	1,434,525		3,645				40,730		
50076@-AA-0	KRATON POLYMERS LLC TERM LOAN B 5.313% 05/12/13			DE	COMPANY TRADE	4FE	12/12/2003		560,187	329,651	558,279		1,019				26,453		
50375#-AF-5	LA PALOMA GENERATING CO LLC TERM LOAN 4.921% 08/16/12			DE	COMPANY TRADE	4FE	09/11/2008		679,625	649,617	686,778		7,152				329		
BAX2W2-54-4	LENDER PROCESSING SERVICES INC 3.936% 07/03/14			FL	COMPANY TRADE	3FE	11/19/2008		114,713	115,648	114,891		179				545		
52736R-C*-1	LEVI STRAUSS TERM LOAN 3.445% 03/27/14			CA	COMPANY TRADE	4FE	05/22/2008		981,584	669,750	992,478		10,894				24,914		
53219L-A*-0	LIFEPOINT HOSPITALS INC TERM LOAN 3.821% 04/15/12			TN	COMPANY TRADE	3	04/15/2005		348,363	290,302	348,363						17,730		
BRS43M-JC-4	LYONDELL CHEMICAL CO 7.000% 12/20/14			TX	COMPANY TRADE	4FE	05/22/2008		456,108	268,650	459,349		3,241				14,913		
554273-A*-3	MACDERMID INC TERM LOAN 5.762% 04/12/14			CT	COMPANY TRADE	4FE	04/11/2007		1,232,847	947,223	1,244,379		11,532				19,323		
BAX2WR-MA-6	MANITOWOC CO INC/THE 6.500% 09/02/14			WI	COMPANY TRADE	3FE	08/21/2008		410,063	316,350	410,805		743				2,275		
BAX0V4-3M-7	MEDIACOM LLC TERM LOAN C 1.770% 02/05/15			NY	COMPANY TRADE	4FE	05/02/2006		1,863,297	1,437,236	1,870,898		7,599				37,843		
591405-A*-6	METAVANTE CORPORATION TERM LOAN B 4.943% 11/01/14			WI	COMPANY TRADE	3FE	10/31/2007		2,221,223	1,876,161	2,228,200		6,977				40,075		
59170@-AC-2	METRO GOLDWYN MAYER INC 7.012% 04/08/12			CA	COMPANY TRADE	4FE	05/08/2008		694,809	435,929	713,331		18,523				29,339		
53954#-AA-9	METRO GOLDWYN MAYER INC TERM LOAN B 7.012% 04/08/12			CA	COMPANY TRADE	4	04/06/2005		1,365,000	564,195	1,365,000						82,909		
BAX2VS-3Z-1	METROPCS WIRELESS INC TERM LOAN B 4.843% 02/20/14			NY	COMPANY TRADE	4FE	05/21/2008		1,873,140	1,581,141	1,879,873		6,734				37,051		
594079-A#-2	MICHAEL FOODS TERM LOAN B 3.884% 11/21/10			MN	COMPANY TRADE	4FE	11/14/2003		361,128	315,987	361,128						21,315		
594087-A@-7	MICHAELS STORES INC TERM LOAN 4.012% 10/31/13			TX	COMPANY TRADE	4FE	05/11/2007		564,371	527,121	570,928		6,557				5,155		

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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
84857#-AA-2	MIDWESTERN AIRCRAFT SYSTEMS TERM LOAN B 6.500% 09/30/13			DE	COMPANY TRADE	3FE	07/11/2005		728,595	635,196	729,140		544				32,405		
624758-A*-9	MUELLER INDUSTRIES INC TERM LOAN 4.952% 05/23/14			TN	COMPANY TRADE	4FE	05/21/2007		1,770,750	1,391,359	1,780,928		10,178				25,446		
629855-A*-8	NALCO COMPANY TERM LOAN B 4.336% 11/04/10			IL	COMPANY TRADE	3	10/31/2003		1,583,471	1,527,296	1,588,931		5,460				46,347		
63530@-AA-3	NATIONAL CINEMEDIA LLC TERM LOAN 3.750% 02/13/15			CO	COMPANY TRADE	4FE	02/13/2007		2,345,489	1,651,125	2,358,617		13,128				54,231		
BAXOYX-7S-3	NATIONAL MENTOR INC TERM LOAN B 5.770% 06/29/13			MA	COMPANY TRADE	4FE	05/09/2008		362,592	270,121	368,296		5,704				7,135		
BAXOYX-7T-1	NATIONAL MENTOR INC TERM LOAN LOC 0.311% 06/29/13			MA	COMPANY TRADE	4FE	05/09/2008		22,145	16,498	22,545		399				217		
62906#-AA-9	NE ENERGY INC TERM LOAN B 4.125% 11/01/13			DE	COMPANY TRADE	4FE	10/31/2006		814,440	720,182	818,280		3,841				14,538		
62906#-AB-7	NE ENERGY INC TERM LOAN CREDIT LINKED 3.663% 11/01/13			DE	COMPANY TRADE	4FE	10/31/2006		104,937	92,793	105,445		507				308		
640204-A@-2	NEIMAN MARCUS GROUP INC TERM LOAN 4.193% 04/06/13			TX	COMPANY TRADE	4FE	10/04/2005		3,197,014	2,260,317	3,209,172		12,641				95,555		
BAX1L9-K3-8	NEW CUSTOMER SERVICE TERM LOAN B 5.388% 05/22/14			VA	COMPANY TRADE	4FE	05/17/2007		745,000	670,000	748,974		3,974				5,686		
BRS1ZX-AB-2	NEWSDAY LOANS 9.008% 07/18/13			NY	COMPANY TRADE	4FE	11/19/2008		255,000	234,000	255,834		834						
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN B 4.243% 08/09/13			NY	COMPANY TRADE	4FE	08/09/2006		2,054,493	1,608,937	2,067,962		13,469				32,579		
65543A-A*-5	NORANDA ALUMINIUM ACQUISITION TERM LOAN 4.239% 05/18/14			DE	COMPANY TRADE	3FE	05/16/2007		1,239,393	874,288	1,245,350		5,956				24,867		
67000#-AB-1	NOVELIS INC TERM LOAN 5.770% 07/06/14			GA	COMPANY TRADE	4FE	07/03/2007		1,215,262	874,815	1,219,748		4,485				17,680		
67000X-A@-5	NOVELIS INC TERM LOAN - CAN 5.770% 07/06/14			GA	COMPANY TRADE	4FE	07/03/2007		552,392	397,643	554,421		2,029				6,235		
629377-C#-7	NRG ENERGY INC TERM LOAN 5.262% 02/01/13			MN	COMPANY TRADE	4FE	06/08/2007		1,173,911	1,066,579	1,177,943		4,032				7,312		
62937#-AC-8	NRG ENERGY INC TERM LOAN - SYNTHETIC LC 3.662% 02/01/13			MN	COMPANY TRADE	4FE	06/08/2007		1,415,267	1,366,602	1,420,302		5,035				2,133		
67019U-A*-2	NTELOS INC TERM LOAN B 3.690% 08/24/11			VA	COMPANY TRADE	3FE	02/17/2005		2,425,338	2,165,618	2,433,857		8,519				54,031		
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B 5.238% 11/13/14			IL	COMPANY TRADE	4FE	11/02/2007		907,968	361,527	911,537		3,569				29,737		
688239-B@-0	OSHKOSH CORP TERM LOAN B 3.447% 12/06/13			WI	COMPANY TRADE	3FE	12/06/2006		1,409,458	1,019,331	1,417,977		8,520				29,058		
695459-A*-8	PAETEC COMMUNICATIONS TERM LOAN B 3.936% 02/28/13			DE	COMPANY TRADE	4FE	01/24/2008		129,025	117,115	130,386		1,361				867		
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - 1ST 3.936% 02/28/13			DE	COMPANY TRADE	4FE	04/28/2008		526,255	319,408	528,036		1,781				15,783		
BAX2UE-AW-2	PANAMSAT CORPORATION TERM LOAN B-2-A 6.650% 02/06/14			DE	COMPANY TRADE	4FE	02/04/2008		799,639	679,200	802,901		3,261				8,669		
BAX2UE-AX-0	PANAMSAT CORPORATION TERM LOAN B-2-B 6.650% 02/06/14			DE	COMPANY TRADE	4FE	02/04/2008		799,398	678,994	802,675		3,277				8,667		
BAX2UE-AY-8	PANAMSAT CORPORATION TERM LOAN B-2-C 6.650% 02/06/14			DE	COMPANY TRADE	4FE	02/04/2008		799,398	678,994	802,675		3,277				8,667		
707569-B@-7	PENN NATIONAL GAMING INC TERM LOAN A 2.690% 10/03/11			PA	COMPANY TRADE	3FE	05/26/2005		803,500	652,000	801,658		(415)				41,558		
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B 4.039% 10/03/12			PA	COMPANY TRADE	3FE	05/28/2008		1,273,969	1,154,107	1,278,345		4,376				11,797		
BAX173-A5-3	PEP BOYS-MANNY MOE & JACK TERM LOAN B 4.180% 01/27/11			PA	COMPANY TRADE	4FE	10/27/2006		633,311	584,595	647,388		14,077				11,725		
716017-A*-9	PETCO ANIMAL SUPPLIES INC TERM LOAN 5.532% 10/26/13			CA	COMPANY TRADE	4FE	10/26/2006		856,333	584,401	862,373		6,041				19,331		
BRS26K-1Y-0	PQ CORP 6.737% 07/30/14			PA	COMPANY TRADE	4FE	05/27/2008		1,266,830	782,040	1,271,987		5,158				19,721		
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 5.256% 04/06/11			NY	COMPANY TRADE	3	04/07/2004		922,150	865,590	929,115		6,966				17,154		
BAX2WB-YV-2	RAILAMERICA INC 7.883% 08/14/09			FL	COMPANY TRADE	4FE	11/19/2008		14,546	14,045	14,869		322						
BRS4QJ-SA-0	RAILAMERICA INC 7.883% 08/14/09			FL	COMPANY TRADE	4FE	11/19/2008		224,704	216,955	229,788		5,085						
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B 5.512% 11/10/10			CO	COMPANY TRADE	3	05/06/2004		2,391,259	1,918,781	2,408,118		16,859				71,728		
BAX1NP-D3-8	RELIANT ENERGY INC TERM LOAN - LOC 1.880% 06/30/14			TX	COMPANY TRADE	4FE	06/13/2007		1,341,229	1,040,662	1,346,381		5,152				18,560		

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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
76009N-B#-6	RENT A CENTER INC TERM LOAN B 3.242% 06/30/12			TX	COMPANY TRADE	3FE	10/27/2006		262,713	230,212	263,765		1,052				11,043		
BAX0ZY-KQ-9	REXNORD LLC 5.093% 07/21/13			WI	COMPANY TRADE	4FE	05/30/2008		121,842	89,134	122,341		499				2,504		
761695-C*-4	REYNOLDS AND REYNOLDS COMPANY TERM LOAN - 1ST 3.436% 10/26/12			OH	COMPANY TRADE	4FE	10/25/2006		1,731,500	976,393	1,744,693		13,193				31,842		
74956E-B@-6	RH DONNELLEY CORPORATION TERM LOAN D 6.857% 06/30/11			NY	COMPANY TRADE	4FE	08/27/2004		630,572	354,697	630,572						39,175		
76913#-AA-0	RIVERSIDE ENERGY CENTER TERM LOAN 7.670% 06/24/11			DE	COMPANY TRADE	3FE	06/16/2004		372,208	317,967	373,239		283				45,061		
774477-A#-0	ROCKWOOD SPECIALTIES CORP TERM LOAN D 3.546% 12/13/13			DE	COMPANY TRADE	4	07/28/2004		2,259,911	1,944,920	2,263,200		3,288				64,825		
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN 6.012% 04/16/13			NY	COMPANY TRADE	3FE	05/14/2007		1,477,559	1,357,778	1,479,217		1,659				21,570		
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B 4.189% 11/16/13			DE	COMPANY TRADE	4FE	11/16/2006		1,180,110	909,853	1,185,793		5,684				34,041		
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 4.153% 02/24/12			PA	COMPANY TRADE	4FE	02/22/2005		2,325,566	1,818,404	2,339,669		14,104				66,539		
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 5.198% 03/05/14			FL	COMPANY TRADE	2FE	05/12/2008		102,120	84,959	102,272		152				1,243		
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 5.313% 03/05/14			FL	COMPANY TRADE	2FE	05/12/2008		367,689	305,901	368,247		558				4,536		
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN DELAY DRAW 5.313% 03/05/14			FL	COMPANY TRADE	2FE	05/12/2008		338,157	281,332	338,629		472				4,329		
81727H-A*-5	SENSUS METERING SYSTEMS TERM LOAN 3.953% 12/17/10			DE	COMPANY TRADE	4FE	12/19/2003		352,174	299,348	352,174						19,646		
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.259% 10/28/11			DE	COMPANY TRADE	6	10/27/2005		26,165	11,774	11,774	(14,391)					2,093		
82088*-AA-1	SHEA MOUNTAIN HOUSE TERM LOAN B 4.210% 05/11/09			DE	COMPANY TRADE	4FE	05/12/2005		206,265	41,253	206,265						11,552		
828709-B#-1	SIMMONS COMPANY TERM LOAN D 8.831% 12/19/11			GA	COMPANY TRADE	5FE	12/12/2003		1,153,657	762,230	1,161,906		8,249				37,216		
83066#-AA-1	SKILLED HEALTHCARE GROUP INC TERM LOAN 5.248% 06/15/12			NY	COMPANY TRADE	4FE	06/17/2005		512,912	355,656	510,854		(758)				27,873		
83272#-AC-7	SMURFIT-STONE CONTAINER CORP CREDIT LINKED 0.361% 11/01/10			IL	COMPANY TRADE	4	10/28/2004		237,712	175,064	240,002		2,289				2,749		
83272#-AA-1	SMURFIT-STONE CONTAINER CORP TERM LOAN B 4.032% 11/01/11			IL	COMPANY TRADE	4FE	10/28/2004		267,264	196,346	268,840		1,576				7,439		
C8415#-AA-3	SMURFIT-STONE CONTAINER CORP TERM LOAN C 4.066% 11/01/11			IL	COMPANY TRADE	3	10/28/2004		502,564	371,043	505,613		3,049				14,104		
C8415#-AB-1	SMURFIT-STONE CONTAINER CORP TERM LOAN C1 3.438% 11/01/11			IL	COMPANY TRADE	4FE	10/02/2007		98,341	78,496	99,264		924				555		
83426#-AG-3	SOLO CUP COMPANY TERM LOAN B 5.277% 02/28/11			IL	COMPANY TRADE	4FE	02/19/2004		1,316,814	1,140,696	1,313,399		1,930				65,447		
846425-A*-7	SPANISH BROADCASTING SYSTEM IN TERM LOAN 5.520% 06/11/12			FL	COMPANY TRADE	5FE	06/01/2005		361,875	90,469	361,875						20,874		
84917U-A@-8	SPORTS AUTHORITY TERM LOAN 6.012% 05/03/13			CO	COMPANY TRADE	4FE	05/03/2006		977,746	690,194	983,249		5,503				18,405		
85181#-AA-6	SPRINGS WINDOWS TERM LOAN B 6.563% 12/30/12			DE	COMPANY TRADE	4FE	12/22/2005		184,308	101,369	184,308						12,586		
79025Q-A@-6	ST JOHN KNITS INC TERM LOAN B 3.508% 03/18/12			CA	COMPANY TRADE	4FE	12/06/2007		930,285	643,681	938,374		8,090				29,456		
85375C-A*-2	STANDARD PACIFIC CORP TERM LOAN B 3.899% 05/05/13			CA	COMPANY TRADE	4FE	05/05/2006		1,012,500	501,188	1,012,500						56,503		
BAX1BU-KY-4	STIEFEL LABORATORIES TERM LOAN 7.000% 12/28/13			FL	COMPANY TRADE	4FE	05/08/2008		590,217	439,851	591,927		1,710				10,924		
BAX1BU-KW-8	STIEFEL LABORATORIES TERM LOAN DELAY DRAW 7.000% 12/28/13			FL	COMPANY TRADE	4FE	05/08/2008		284,416	211,819	285,240		824				5,639		
867363-A#-0	SUNGARD DATA TERM LOAN B 4.015% 02/28/14			PA	COMPANY TRADE	4FE	02/26/2007		2,702,776	2,044,292	2,716,352		13,577				45,773		
868536-B@-1	SUPERVALU INC TERM LOAN B 2.689% 06/02/12			MN	COMPANY TRADE	3FE	06/02/2006		2,309,454	1,995,329	2,321,166		11,712				33,034		
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B 3.691% 01/07/13			NY	COMPANY TRADE	4FE	07/12/2007		1,952,830	1,656,387	1,964,844		12,014				39,342		
87277@-AA-9	TPF GENERATION HOLDINGS LLC TERM LOAN B 5.762% 12/15/13			DE	COMPANY TRADE	3FE	12/21/2006		1,114,419	969,472	1,119,095		4,678				18,871		
87277@-AB-7	TPF GENERATION HOLDINGS LLC TERM LOAN REVOLVER 3.662% 12/15/13			DE	COMPANY TRADE	3FE	12/21/2006		72,999	63,504	73,292		293				505		

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
87277@-AC-5	TPF GENERATION HOLDINGS LLC TERM LOAN LC 3.662% 12/15/13			NE	COMPANY TRADE	3FE	12/21/2006		232,867	202,577	233,843		976				1,629		
893647-A#-4	TRANSDIGM INC TERM LOAN 3.498% 06/23/13			OH	COMPANY TRADE	4FE	06/23/2006		549,500	555,331	552,629		3,129				9,219		
BAX1L9-K1-2	TRIBUNE CO TERM LOAN X 7.084% 05/30/09			IL	COMPANY TRADE	6FE	05/17/2007		497,509	152,816	152,816	(44,463)	30,641	330,871			16,268		
BRS2ZU-P2-0	TXU (ENERGY FUTURE HOLDINGS) TERM LOAN B2 5.603% 10/10/14			TX	COMPANY TRADE	4FE	10/26/2007		2,389,516	1,916,550	2,402,012		12,496				72,765		
91340#-AA-2	UNIVERSAL CITY DEVELOPMENT PAR TERM LOAN 6.447% 06/09/11			CA	COMPANY TRADE	3FE	12/13/2004		1,343,374	1,173,548	1,347,096		3,722				49,419		
914906-A#-9	UNIVISION COMMUNICATIONS INC TERM LOAN 3.686% 09/29/14			CA	COMPANY TRADE	4FE	02/12/2008		2,123,313	1,020,150	2,151,339		28,026				59,007		
914906-B#-8	UNIVISION COMMUNICATIONS INC TERM LOAN 2ND 3.936% 03/29/09			CA	COMPANY TRADE	4FE	03/16/2007		620,253	611,263	707,169		86,916				2,790		
BAX0V5-BN-3	UPC BROADBAND HOLDGING BV TERM LOAN N1 3.181% 12/31/13			DE	COMPANY TRADE	4FE	05/05/2006		1,145,601	773,359	1,149,432		3,831				52,902		
90322#-AD-0	UPC BROADBAND HOLDGING BV TERM LOAN MERGE 3.181% 03/31/13			DE	COMPANY TRADE	4FE	05/05/2006		462,500	301,203	462,500						37,851		
BAX1HN-5C-9	USPF HOLDINGS LLC TERM LOAN LOC 5.512% 04/11/14			DE	COMPANY TRADE	3FE	11/19/2008		240,000	222,000	240,976		976						
922036-A@-7	VANGUARD HEALTH SYSTEMS TERM LOAN B 5.042% 09/23/11			TN	COMPANY TRADE	4FE	09/16/2004		2,296,664	2,005,376	2,304,676		8,013				71,993		
51783#-AA-0	VENETIAN CASINO (LV SANDS) TERM LOAN 5.520% 05/23/14			NV	COMPANY TRADE	4FE	05/22/2008		724,942	364,496	729,053		4,111				7,673		
51783#-AB-8	VENETIAN CASINO (LV SANDS) TERM LOAN DELAY DRAW 5.520% 05/23/14			NV	COMPANY TRADE	4FE	05/22/2008		146,488	73,637	147,298		811				3,303		
BAX0XF-Z5-2	VENETIAN MACAO 6.020% 05/25/13			NV	COMPANY TRADE	4FE	05/28/2008		1,312,204	672,271	1,316,341		4,137				18,386		
92264N-C#-2	VENETIAN MACAO TERM LOAN - DELAY DRAW 6.020% 05/25/11			NV	COMPANY TRADE	4FE	05/08/2008		1,290,069	710,802	1,301,745		11,676				13,385		
91830#-AA-9	VENETIAN MACAO TERM LOAN INCREM 6.020% 05/23/13			NV	COMPANY TRADE	4FE	04/11/2007		471,606	374,177	476,469		4,863						
93439#-AA-0	WARNACO GROUP INC/THE TERM LOAN B 4.642% 01/31/13			NY	COMPANY TRADE	3FE	02/02/2006										6		
97752#-AA-0	WARNER MUSIC GROUP CORP TERM LOAN B 4.352% 02/28/11			NY	COMPANY TRADE	3	03/24/2004		1,015,316	791,021	1,019,660		4,344				42,894		
948626-B@-4	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B 5.688% 01/26/14			NY	COMPANY TRADE	3FE	01/24/2007		1,096,918	929,022	1,098,880		1,962				16,341		
95082@-AA-7	WESCO INC TERM LOAN - 1ST 3.690% 09/29/13			NY	COMPANY TRADE	4FE	09/29/2006		1,131,524	864,000	1,134,048		2,525				28,181		
959319-A*-5	WESTERN REFINING INC TERM LOAN 9.250% 05/30/14			TX	COMPANY TRADE	4FE	11/19/2008		361,414	261,021	363,589		2,175				3,990		
96926#-AC-9	WILLIAM CARTER COMPANY TERM LOAN B 3.845% 07/14/12			GA	COMPANY TRADE	3	06/27/2005		1,219,045	1,110,487	1,222,967		3,922				20,906		
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B 6.050% 07/17/13			NY	COMPANY TRADE	3FE	02/23/2007		2,792,214	2,516,099	2,798,787		6,573				37,192		
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 9.262% 05/30/12			DE	COMPANY TRADE	5FE	05/17/2005		397,924	252,682	397,924						30,744		
984756-A@-5	YANKEE ACQUISITION CORP TERM LOAN B 5.731% 02/06/14			NY	COMPANY TRADE	4FE	02/06/2007		572,984	482,513	578,151		5,167				13,425		
BAX11H-ME-6	YELL FINANCE B.V. TERM LOAN B1 4.431% 02/10/13			DE	COMPANY TRADE	3FE	08/10/2006		1,685,551	1,165,500	1,702,951		17,399				25,839		
98745*-AG-9	YOUNG BROADCASTING TERM LOAN 5.258% 12/02/12			NY	COMPANY TRADE	5FE	02/28/2008		91,759	64,359	93,444		1,686						
BAX2VN-CE-9	YOUNG BROADCASTING TERM LOAN - INCREMENTAL 5.258% 10/25/12			NY	COMPANY TRADE	5FE	02/28/2008		15,412	10,810	15,705		294						
01660N-A*-9	ALGOMA STEEL INC TERM LOAN 4.420% 07/06/13			Canada	COMPANY TRADE	4FE	06/28/2007		376,463	254,356	378,491		2,028				7,443		
D1401#-AA-3	BRENNTAG AG TERM LOAN - ACQ FACILITY 5.071% 01/18/14			Germany	COMPANY TRADE	4FE	02/10/2006		132,253	120,892	132,585		412				3,291		
L12410-AA-0	BRENNTAG AG TERM LOAN B2 5.071% 01/18/14			Germany	COMPANY TRADE	4FE	02/10/2006		1,431,790	1,214,002	1,435,854		4,734				13,470		
13874T-A*-3	CANWEST MEDIA INC TERM LOAN 4.196% 07/13/14			Canada	COMPANY TRADE	4FE	07/11/2007		643,467	480,126	648,374		4,907				12,036		
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE 4.944% 01/12/14			France	COMPANY TRADE	3FE	04/30/2008		1,166,497	932,605	1,168,187		1,691				30,108		
D3001#-AA-3	FRESENIUS SE TERM LOAN B 4.674% 03/31/13			Germany	COMPANY TRADE	3FE	03/31/2006		1,528,964	1,460,133	1,532,625		3,661				54,448		
45661@-AA-1	INEOS HOLDINGS LTD TERM LOAN B2 5.950% 12/16/13			United Kingdom	COMPANY TRADE	4FE	02/10/2006		902,214	474,132	907,039		4,825				30,688		

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
45661@-AB-9	INEOS HOLDINGS LTD TERM LOAN C2 8.700% 12/16/14			United Kingdom	COMPANY TRADE	4FE	02/10/2006		903,275	476,425	906,817		3,542				33,036		
74819R-A*-7	QUEBECOR MEDIA INC TERM LOAN B 6.819% 01/17/13			Canada	COMPANY TRADE	3FE	01/12/2006		636,749	505,700	635,048		(668)				36,968		
BRS26K-6A-7	UNIVAR HOLD CO NV TERM LOAN 6.762% 11/13/14			Netherlands	COMPANY TRADE	4FE	11/05/2007		2,111,975	1,511,311	2,123,464		11,488				32,555		
0799999. Fixed or Variable Rate - Bonds - Unaffiliated									258,487,331	202,040,615	258,640,317	(821,563)	1,334,209	330,871			6,312,528		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
023025-99-2	AMARANTH PARTNERS LLC			CT	COMPANY TRADE		11/29/2002	13	548,049	737,505	737,505	55,919							2.144
922155-99-9	VARDE FUND V LP			MN	COMPANY TRADE		01/01/2003	13	1,520,992	2,402,763	2,402,763	(220,030)							1.314
697044-99-8	PALMETTO			DE	COMPANY TRADE		10/27/2005	13	34,436	36,117	36,117	(15,482)							0.020
699000-99-8	PALMETTO LTD			DE	COMPANY TRADE		11/01/2005	13	50,860	54,625	54,625	(23,408)							0.031
1599999. Joint Venture Interests - Common Stock - Unaffiliated									2,154,337	3,231,010	3,231,010	(203,001)							XXX
1699999. Joint Venture Interests - Common Stock - Affiliated																			XXX
1799999. Joint Venture Interests - Real Estate - Unaffiliated																			XXX
1899999. Joint Venture Interests - Real Estate - Affiliated																			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

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
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									260,641,668	205,271,625	261,871,327	(1,024,565)	1,334,209	330,871			6,312,528		XXX
4099999. Total - Affiliated																			XXX
4199999 - Totals									260,641,668	205,271,625	261,871,327	(1,024,565)	1,334,209	330,871			6,312,528		XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED 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
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B 3.436% 03/20/13		TX	COMPANY TRADE	11/19/2008			123,521		0.000
BRS1ZX-GB-6	AES CORP/THE TERM LOAN - SYNTHETIC LC 15.435% 03/29/10		VA	COMPANY TRADE	11/19/2008		840,000			0.000
BAX0UT-VN-0	AGA MEDICAL CORP TERM LOAN B 4.163% 04/28/13		DE	LEHMAN BROTHERS INC.	05/22/2008		1,170,133			0.000
BAX0RL-C3-6	ALASKA COMM SYS HLDGS 5.512% 02/01/12		AK	BANK OF AMERICA	05/30/2008		531,560			0.000
01168#-AD-4	ALASKA COMM SYS HLDGS TERM LOAN B 5.512% 02/01/12		AK	WACHOVIA CAPITAL MARKETS	01/31/2005			1,257,144		0.000
BAX15X-32-4	ALIX PARTNERS TERM LOAN B 4.926% 10/12/13		DE	LEHMAN BROTHERS INC.	04/23/2008		1,047,826			0.000
01958X-F#-9	ALLIED WASTE NORTH AMERICA TERM LOAN - CREDIT LINKED 1.484% 03/28/14		AZ	COMPANY TRADE	11/19/2008		357,117			0.000
BRS26J-NP-8	ALLIED WASTE NORTH AMERICA TERM LOAN B 2.609% 03/28/14		AZ	COMPANY TRADE	11/19/2008		498,273			0.000
BRS1ZX-9D-0	ALLTEL COMMUNICATIONS INC TERM LOAN B2 4.371% 05/15/15		RI	WACHOVIA CAPITAL MARKETS	04/30/2008		1,648,563			0.000
00166@-AA-6	AMC ENTERTAINMENT INC TERM LOAN B 3.161% 01/26/13		MO	BARCLAYS BANK PLC	01/27/2006			1,749,685		0.000
023771-P*-3	AMERICAN AIRLINES TERM LOAN - 1ST 3.850% 12/17/10		TX	CITIGROUP GLOBAL MARKETS INC	05/15/2008		1,398,667			0.000
03070Q-A#-8	AMERISTAR CASINOS INC TERM LOAN B 5.769% 11/10/12		NV	DEUTSCHE BANK	11/09/2005			714,470		0.000
87236Y-A*-9	AMERITRADE HOLDING CORP TERM LOAN B 2.380% 12/31/12		NE	WACHOVIA CAPITAL MARKETS	01/23/2006			1,640,114		0.000
038521-A#-7	ARAMARK CORP TERM LOAN 5.637% 01/26/14		PA	DEUTSCHE BANK	04/23/2008		2,326,887			0.000
038521-A*-1	ARAMARK CORP TERM LOAN LC 2.469% 01/26/14		PA	DEUTSCHE BANK	04/23/2008		147,827			0.000
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 5.744% 07/25/12		DE	WACHOVIA CAPITAL MARKETS	05/08/2008		1,115,547			0.000
04649@-AA-5	ASURION CORP TERM LOAN 5.197% 07/03/14		DE	MERRILL LYNCH CAPITAL MARKETS	05/22/2008		1,654,583			0.000
BRS3BF-9K-5	BALDOR ELECTRIC CO 4.200% 01/31/14		AR	CITIGROUP GLOBAL MARKETS INC	05/22/2008		397,411			0.000
085791-A*-2	BERRY PLASTICS CORP TERM LOAN C 3.876% 04/03/15		IN	TORONTO DOMINION	05/21/2008		1,156,250			0.000
08873#-AA-1	BICENT POWER LLC TERM LOAN 5.770% 06/30/14		NY	COMPANY TRADE	11/19/2008		111,945			0.000
090613-A*-1	BIOMET TERM LOAN 6.762% 03/25/15		NY	COMPANY TRADE	11/19/2008		859,320			0.000
BRS26J-L3-9	BIRDS EYE FOODS INC 5.520% 03/22/13		NY	MORGAN (J.P.) SECURITIES	05/21/2008		258,562			0.000
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 6.188% 12/16/12		DE	GOLDMAN SACHS & CO.	12/01/2005			1,805,648		0.000
10075#-AA-3	BOSTON GENERATING LLC TERM LOAN 6.012% 12/20/13		MA	MORGAN STANLEY & CO.	05/09/2008		1,040,007			0.000
10075#-AC-9	BOSTON GENERATING LLC TERM LOAN LOC 3.637% 12/21/13		MA	MORGAN STANLEY & CO.	05/09/2008		233,003			0.000
10075#-AB-1	BOSTON GENERATING LLC TERM LOAN REVOLVING 3.637% 12/21/13		MA	MORGAN STANLEY & CO.	05/09/2008		65,241			0.000
10734@-AB-6	BRESNAN COMMUNICATIONS GROUP TERM LOAN 6.060% 09/29/13		NY	WACHOVIA CAPITAL MARKETS	05/09/2008		1,831,750			0.000
BAX2X9-5T-3	BROCADE COMMUNICATIONS SYSTEMS 7.000% 10/01/13		CA	BANK OF AMERICA	09/26/2008		529,875			0.000
BAX0ZL-VB-8	BRSP TERM LOAN 5.550% 07/13/09		DE	LEHMAN BROTHERS INC.	05/21/2008		603,101			0.000
12122*-AW-8	BURGER KING CORP TERM LOAN B 5.313% 06/30/12		FL	COMPANY TRADE	11/19/2008			957,345		0.000
056039-A@-9	BWAY CORP TERM LOAN B 3.462% 07/17/13		GA	DEUTSCHE BANK	04/16/2008		1,047,162			0.000
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B 3.155% 05/03/11		VA	BANK OF AMERICA	04/23/2004			1,482,249		0.000
13135B-A*-7	CALPINE CORP TERM LOAN 6.645% 03/29/14		CA	WACHOVIA CAPITAL MARKETS	05/09/2008		2,443,499			0.000
13143#-AC-1	CALUMET LUBRICANTS CO LP TERM LOAN B 6.148% 12/29/14		IN	COMPANY TRADE	11/19/2008		142,639			0.000
BAX2GF-JQ-9	CALUMET LUBRICANTS CO LP TERM LOAN LC 4.000% 12/29/14		IN	COMPANY TRADE	11/19/2008		18,966			0.000
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15		DE	CITIGROUP GLOBAL MARKETS INC	05/16/2008		1,733,254			0.000
139733-A*-0	CAPITAL AUTOMOTIVE REIT TERM LOAN 3.190% 12/16/10		VA	COMPANY TRADE	11/19/2008			291,236		0.000
BRS26J-Q0-0	CARESTREAM HEALTH TERM LOAN 5.426% 04/30/13		DE	GOLDMAN SACHS & CO.	04/15/2008		995,130			0.000
BAX1HK-13-9	CATALENT PHARMA SOLUTIONS TERM LOAN 6.012% 04/10/14		DE	CS FIRST BOSTON NZ	05/08/2008		1,257,177			0.000
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B 4.694% 04/27/13		TN	COMPANY TRADE	11/19/2008			562,127		0.000
14985V-A*-2	CCM MERGER CORP TERM LOAN B 5.101% 04/25/12		NY	DEUTSCHE BANK	07/25/2005			857,099		0.000
150185-A#-3	CEDAR FAIR L.P. TERM LOAN B 3.436% 08/30/12		OH	MORGAN (J.P.) SECURITIES	05/16/2008		2,133,791			0.000
BAX1PV-FU-1	CENGAGE LEARNING (THOMSON) TERM LOAN B 3.940% 07/04/14		CT	COMPANY TRADE	11/19/2008		724,561			0.000
15135@-AE-4	CENTENNIAL COMMUNICATIONS CORP TERM LOAN 5.394% 02/09/11		NJ	BARCLAYS BANK PLC	02/09/2004			415,414		0.000
153527-A@-5	CENTRAL GARDEN AND PET CO TERM LOAN B 1.976% 09/30/12		CA	MORGAN (J.P.) SECURITIES	03/01/2006			597,375		0.000
BAX2VQ-TA-2	CENVEO CORP (MAIL-WELL) TERM LOAN C 3.275% 06/21/13		CO	WACHOVIA CAPITAL MARKETS	04/29/2008		1,488,309			0.000
BAX2VQ-TB-0	CENVEO CORP (MAIL-WELL) TERM LOAN DELAY DRAW 3.275% 06/21/13		CO	WACHOVIA CAPITAL MARKETS	04/29/2008		60,479			0.000
15673@-AA-0	CEQUEL COMMUN (CEBRIDGE CONN) TERM LOAN 4.795% 11/05/13		DE	TORONTO DOMINION	07/01/2008			1,331,757		0.000
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 6.161% 11/05/13		NY	TAX FREE EXCHANGE	08/28/2008		2,274,092			0.000
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 6.161% 11/05/13		NY	COMPANY TRADE	11/19/2008		709,933			0.000
BAX1FK-7F-8	CHARTER COMMUNICATIONS OPERATI TERM LOAN 5.060% 03/06/13		MO	DEUTSCHE BANK	05/27/2008		2,486,178			0.000
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN 3.936% 01/08/13		UT	CITIGROUP GLOBAL MARKETS INC	05/08/2008		404,986			0.000
12547@-AC-7	CHG HEALTHCARE SERVICES INC TERM LOAN LOC 3.630% 12/20/13		UT	CITIGROUP GLOBAL MARKETS INC	05/08/2008		128,486			0.000
171871-A@-5	CINCINNATI BELL INC TERM LOAN B 4.173% 08/31/12		OH	WACHOVIA CAPITAL MARKETS	08/26/2005			1,607,396		0.000
172441-A#-4	CINEMARK USA INC TERM LOAN B 3.580% 10/05/13		TX	LEHMAN BROTHERS INC.	04/16/2008		2,072,001			0.000
BRS1ZX-ND-4	COMMUNICATIONS & POWER INDUSTR 5.359% 08/01/14		CA	UBS SECURITIES	05/22/2008		694,390			0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED 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
21036P-C@-5	CONSTELLATION BRANDS INC TERM LOAN B 3.511% 06/05/13		NY	MORGAN (J.P.) SECURITIES	05/12/2008		3,118,343			0.000
21075*-AB-2	CONTECH CONSTRUCTION PRODUCTS TERM LOAN 3.880% 01/31/13		NY	COMPANY TRADE	11/19/2008			131,768		0.000
22822#-AB-2	CROWN CASTLE INTERNATIONAL COR TERM LOAN 5.376% 03/06/14		TX	MORGAN STANLEY & CO.	04/28/2008		2,201,427			0.000
126304-A*-5	CSC HOLDINGS (CABLEVISION) TERM LOAN B 2.949% 03/29/13		NY	WACHOVIA CAPITAL MARKETS	03/29/2006			803,190		0.000
231082-C@-5	CUMULUS MEDIA INC TERM LOAN B 3.562% 06/11/14		WI	COMPANY TRADE	11/19/2008		539,949			0.000
C14666@-AA-8	CW MEDIA HOLDINGS INC TERM LOAN B 7.012% 03/21/15		NY	GOLDMAN SACHS & CO.	04/23/2008		513,876			0.000
23918K-C#-3	DAVITA INC TERM LOAN B1 4.086% 10/05/12		CA	GOLDMAN SACHS & CO.	05/08/2008		1,440,000			0.000
242370-B@-2	DEAN FOODS CO TERM LOAN B 5.240% 04/02/14		TX	MORGAN (J.P.) SECURITIES	04/15/2008		2,787,438			0.000
BRS1ZX-JB-3	DELPHI CORP 9.250% 12/31/09		MI	MORGAN (J.P.) SECURITIES	05/08/2008		237,250			0.000
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 4.538% 03/31/12		SC	BANK OF AMERICA	04/16/2008		759,778			0.000
25461#-AD-7	DIRECTV HOLDINGS LLC TERM LOAN B 2.895% 04/13/13		DE	COMPANY TRADE	11/19/2008		874,709			0.000
BAX2VR-LY-6	DIRECTV HOLDINGS LLC TERM LOAN C 5.250% 04/13/13		DE	BANK OF AMERICA	05/12/2008		1,138,216			0.000
25470#-AA-2	DISCOVERY COMMUNICATIONS INC. TERM LOAN 5.762% 05/14/14		MD	BANK OF AMERICA	05/06/2008		2,611,984			0.000
26157V-B@-5	DRESSER INDUSTRIES TERM LOAN - 1ST 4.451% 05/04/14		TX	LEHMAN BROTHERS INC.	05/28/2008		1,320,000			0.000
29084@-AA-4	EMDEON BUSINESS SERVICES LLC TERM LOAN 5.762% 11/16/13		NJ	CS FIRST BOSTON NZ	05/08/2008		1,772,401			0.000
BAX17C-RG-1	EMMIS OPERATING COMPANY TERM LOAN B 4.900% 11/02/13		DE	COMPANY TRADE	11/19/2008		511,522			0.000
29410@-AB-7	ENVIROSOLUTIONS INC TERM		NY	COMPANY TRADW	07/15/2008			2,708		0.000
34354P-A@-4	FLOWSERVE CORP TERM LOAN 5.097% 08/10/12		TX	COMPANY TRADE	11/19/2008			671,909		0.000
35687M-A*-8	FREESCALE SEMICONDUCTOR INC TERM LOAN 3.931% 12/02/13		TX	COMPANY TRADE	11/19/2008		643,587			0.000
30277#-AA-7	FRESH START BAKERIES TERM LOAN B 5.487% 09/30/13		DE	COMPANY TRADE	11/19/2008		712,800			0.000
373200-A#-1	GEORGIA GULF CORP TERM LOAN B 7.410% 10/03/13		GA	BANK OF AMERICA	09/12/2008		383,000			0.000
37330#-AA-7	GEORGIA PACIFIC TERM LOAN B 3.682% 12/20/12		GA	MERRILL LYNCH CAPITAL MARKETS	02/13/2006			383,137		0.000
BRS26J-UT-2	GEORGIA PACIFIC TERM LOAN B2 3.682% 12/20/12		GA	COMPANY TRADE	11/19/2008		787,144			0.000
382550-E@-6	GOODYEAR TIRE & RUBBER CO/THE TERM LOAN 2ND 2.220% 04/30/14		OH	DEUTSCHE BANK	04/15/2008		2,316,038			0.000
38470R-A#-8	GRAHAM PACKAGING COMPANY TERM LOAN 5.509% 10/07/11		MI	DEUTSCHE BANK	05/15/2008		2,119,900			0.000
38869P-B@-2	GRAPHIC PACKAGING CORP TERM LOAN 5.299% 05/16/14		CO	COMPANY TRADE	11/19/2008		788,911			0.000
38869P-B#-0	GRAPHIC PACKAGING CORP TERM LOAN C 6.754% 05/16/14		CO	BANK OF AMERICA	04/30/2008		2,804,706			0.000
389375-C*-5	GRAY TELEVISION INC TERM LOAN 4.802% 01/19/15		GA	COMPANY TRADE	11/19/2008		434,615			0.000
392484-A*-2	GREEKTOWN CASINO LLC TERM LOAN B 7.000% 12/03/12		DE	COMPANY TRADE	11/19/2008			580,509		0.000
39355#-AC-9	GREEN VALLEY RANCH GAMING TERM LOAN 4.750% 02/16/14		DE	COMPANY TRADE	11/19/2008		512,102			0.000
410345-A*-3	HANESBRANDS INC TERM LOAN B 5.128% 09/05/13		NC	MERRILL LYNCH CAPITAL MARKETS	04/29/2008		2,026,625			0.000
420029-B*-0	HAWAIIAN TELCOM COMMUNICATIONS TERM LOAN C 6.262% 04/30/12		HI	COMPANY TRADE	11/19/2008		237,217			0.000
404119-A*-0	HCA INC TERM LOAN B 6.012% 11/17/13		TN	BANK OF AMERICA	05/20/2008		3,317,293			0.000
421933-A*-3	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN 5.512% 02/28/14		FL	MORGAN STANLEY & CO.	05/08/2008		2,364,415			0.000
428040-J@-9	HERTZ GLOBAL HOLDINGS INC TERM LOAN 3.315% 12/21/12		NJ	WACHOVIA CAPITAL MARKETS	12/21/2005			2,016,579		0.000
428040-J*-1	HERTZ GLOBAL HOLDINGS INC TERM LOAN CREDIT LINKED 1.525% 12/21/12		NJ	DEUTSCHE BANK	12/21/2005			318,340		0.000
428300-B*-7	HEXION SPECIALTY CHEMICALS INC TERM LOAN 6.188% 05/05/13		DE	COMPANY TRADE	11/19/2008			498,609		0.000
N4050#-AA-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C2 6.063% 05/05/13		DE	COMPANY TRADE	11/19/2008		108,312			0.000
BAX17D-CE-0	HEXION SPECIALTY CHEMICALS INC TERM LOAN C4 5.500% 05/05/13		DE	MORGAN (J.P.) SECURITIES	05/27/2008		637,031			0.000
43163@-AB-7	HILLMAN TERM LOAN B 3.492% 03/31/11		DE	SCOTIAMCLEOD (USA) INC	03/30/2004			865,821		0.000
44701Q-A@-1	HUNTSMAN INTERNATIONAL LLC TERM LOAN B 3.186% 04/19/14		TX	DEUTSCHE BANK	08/10/2005			1,642,939		0.000
BRS1ZX-KB-1	IASIS HEALTHCARE CORP 3.431% 03/14/14		TN	WACHOVIA CAPITAL MARKETS	05/08/2008		797,247			0.000
BRS26J-WQ-6	IASIS HEALTHCARE CORP 3.431% 03/14/14		TN	WACHOVIA CAPITAL MARKETS	05/08/2008		274,378			0.000
45072@-AA-4	IASIS HEALTHCARE CORP TERM LOAN B 0.374% 03/14/14		TN	WACHOVIA CAPITAL MARKETS	05/08/2008		26,842			0.000
451663-A*-9	IDEARC INC TERM LOAN 5.670% 11/17/14		NY	COMPANY TRADE	11/19/2008		374,003			0.000
45768*-AA-5	INSIGHT MIDWEST TERM LOAN B 3.910% 04/07/14		NY	BARCLAYS BANK PLC	04/14/2003			1,981,042		0.000
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN 4.515% 06/26/14		MA	GENERAL ELECTRIC	05/22/2008		1,114,303			0.000
BAXOTZ-2F-7	IOWA TELECOMMUNICATIONS SERVIC TERM LOAN 5.229% 11/30/11		IA	OPPENHEIMER & CO.	04/25/2008		2,430,618			0.000
45029@-AA-8	ISP CHEMICALS INC TERM LOAN B 3.327% 06/04/14		DE	COMPANY TRADE	11/19/2008			755,678		0.000
BAX2GR-PL-7	JARDEN CORP TERM LOAN B 6.262% 01/12/12		NY	COMPANY TRADE	11/19/2008		802,376			0.000
471109-A@-7	JARDEN CORP TERM LOAN B1 5.512% 01/24/12		NY	LEHMAN BROTHERS INC.	12/14/2004			239,988		0.000
BAX1PC-PC-2	JETRO HOLDINGS TERM LOAN 4.080% 07/02/14		NY	MORGAN (J.P.) SECURITIES	04/18/2008		1,063,356			0.000
479269-A*-3	JOHNSONDIVERSEY TERM LOAN 5.193% 12/16/11		WI	CITIGROUP GLOBAL MARKETS INC	12/16/2005			279,336		0.000
BAX22Q-PZ-3	JOHNSONDIVERSEY TERM LOAN DELAY DRAW 5.193% 12/16/10		WI	CITIGROUP GLOBAL MARKETS INC	05/22/2008		81,456			0.000
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY TERM LOAN B 4.949% 04/28/13		MO	COMPANY TRADE	11/19/2008			819,942		0.000
50076@-AA-0	KRATON POLYMERS LLC TERM LOAN B 5.313% 05/12/13		DE	COMPANY TRADE	11/19/2008			144,804		0.000

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Showing Other Long-Term Invested Assets ACQUIRED 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
50375#-AF-5	LA PALOMA GENERATING CO LLC TERM LOAN 4.921% 08/16/12		DE	COMPANY TRADE	11/19/2008		679,625			0.000
BAX2W2-54-4	LENDER PROCESSING SERVICES INC 3.936% 07/03/14		FL	COMPANY TRADE	11/19/2008		114,713			0.000
52736R-C*-1	LEVI STRAUSS TERM LOAN 3.445% 03/27/14		CA	CS FIRST BOSTON NZ	05/22/2008		981,584			0.000
BRS43M-JC-4	LYONDELL CHEMICAL CO 7.000% 12/20/14		TX	GOLDMAN SACHS & CO.	05/22/2008		457,928			0.000
554273-A*-3	MACDERMID INC TERM LOAN 5.762% 04/12/14		CT	CS FIRST BOSTON NZ	04/14/2008		1,238,415			0.000
BAX2WR-MA-6	MANITOWOC CO INC/THE 6.500% 09/02/14		WI	MORGAN (J.P.) SECURITIES	08/21/2008		410,063			0.000
BAXOV4-3M-7	MEDIACOM LLC TERM LOAN C 1.770% 02/05/15		NY	MORGAN (J.P.) SECURITIES	05/02/2006			1,375,193		0.000
591405-A*-6	METAVANTE CORPORATION TERM LOAN B 4.943% 11/01/14		WI	MORGAN (J.P.) SECURITIES	05/30/2008		2,230,450			0.000
59170@-AC-2	METRO GOLDWYN MAYER INC 7.012% 04/08/12		CA	MORGAN (J.P.) SECURITIES	05/08/2008		697,004			0.000
BAX2VS-3Z-1	METROPCS WIRELESS INC TERM LOAN B 4.843% 02/20/14		NY	BANK OF AMERICA	05/21/2008		1,880,375			0.000
594087-A@-7	MICHAELS STORES INC TERM LOAN 4.012% 10/31/13		TX	COMPANY TRADE	11/19/2008		564,371			0.000
84857#-AA-2	MIDWESTERN AIRCRAFT SYSTEMS TERM LOAN B 6.500% 09/30/13		DE	COMPANY TRADE	11/19/2008			128,476		0.000
624758-A*-9	MUELLER INDUSTRIES INC TERM LOAN 4.952% 05/23/14		TN	BANK OF AMERICA	04/30/2008		1,775,931			0.000
629855-A*-8	NALCO COMPANY TERM LOAN B 4.336% 11/04/10		IL	COMPANY TRADE	11/19/2008			900,500		0.000
63530@-AA-3	NATIONAL CINEMEDIA LLC TERM LOAN 3.750% 02/13/15		CO	LEHMAN BROTHERS INC.	05/27/2008		2,345,489			0.000
BAXOYX-7S-3	NATIONAL MENTOR INC TERM LOAN B 5.770% 06/29/13		MA	MORGAN (J.P.) SECURITIES	05/05/2008		364,442			0.000
BAXOYX-7T-1	NATIONAL MENTOR INC TERM LOAN LOC 0.311% 06/29/13		MA	MORGAN (J.P.) SECURITIES	05/05/2008		22,145			0.000
62906#-AA-9	NE ENERGY INC TERM LOAN B 4.125% 11/01/13		DE	GOLDMAN SACHS & CO.	08/20/2008		814,440			0.000
62906#-AB-7	NE ENERGY INC TERM LOAN CREDIT LINKED 3.663% 11/01/13		DE	GOLDMAN SACHS & CO.	08/20/2008		104,937			0.000
640204-A@-2	NEIMAN MARCUS GROUP INC TERM LOAN 4.193% 04/06/13		TX	CS FIRST BOSTON NZ	10/04/2005			2,317,696		0.000
BAX1L9-K3-8	NEW CUSTOMER SERVICE TERM LOAN B 5.388% 05/22/14		VA	COMPANY TRADE	11/19/2008		745,000			0.000
BRS1ZX-AB-2	NEWSDAY LOANS 9.008% 07/18/13		NY	COMPANY TRADE	11/19/2008		255,000			0.000
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN B 4.243% 08/09/13		NY	DEUTSCHE BANK	05/15/2008		2,061,396			0.000
65543A-A*-5	NORANDA ALUMINIUM ACQUISITION TERM LOAN 4.239% 05/18/14		DE	MERRILL LYNCH CAPITAL MARKETS	05/22/2008		1,239,393			0.000
67000#-AB-1	NOVELIS INC TERM LOAN 5.770% 07/06/14		GA	WACHOVIA CAPITAL MARKETS	05/22/2008		1,219,615			0.000
67000X-A@-5	NOVELIS INC TERM LOAN - CAN 5.770% 07/06/14		GA	WACHOVIA CAPITAL MARKETS	05/22/2008		554,370			0.000
629377-C#-7	NRG ENERGY INC TERM LOAN 5.262% 02/01/13		MN	WACHOVIA CAPITAL MARKETS	05/09/2008		1,177,388			0.000
62937#-AC-8	NRG ENERGY INC TERM LOAN - SYNTHETIC LC 3.662% 02/01/13		MN	WACHOVIA CAPITAL MARKETS	05/09/2008		1,415,267			0.000
67019U-A*-2	NTELOS INC TERM LOAN B 3.690% 08/24/11		VA	MORGAN STANLEY & CO.	02/17/2005			2,136,488		0.000
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B 5.238% 11/13/14		IL	WACHOVIA CAPITAL MARKETS	05/15/2008		912,530			0.000
688239-B@-0	OSHKOSH CORP TERM LOAN B 3.447% 12/06/13		WI	BANK OF AMERICA	05/22/2008		1,499,359			0.000
N6750#-AA-8	OSI GROUP LLC TERM LOAN B 5.762% 09/15/11		DE	BANK OF AMERICA	04/30/2008		1,916,586			0.000
695459-A*-8	PAETEC COMMUNICATIONS TERM LOAN B 3.936% 02/28/13		DE	COMPANY TRADE	11/19/2008		129,025			0.000
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - 1ST 3.936% 02/28/13		DE	WACHOVIA CAPITAL MARKETS	04/28/2008		528,985			0.000
BAX2UE-AW-2	PANAMSAT CORPORATION TERM LOAN B-2-A 6.650% 02/06/14		DE	WACHOVIA CAPITAL MARKETS	05/08/2008		802,373			0.000
BAX2UE-AX-0	PANAMSAT CORPORATION TERM LOAN B-2-B 6.650% 02/06/14		DE	WACHOVIA CAPITAL MARKETS	05/08/2008		802,131			0.000
BAX2UE-AY-8	PANAMSAT CORPORATION TERM LOAN B-2-C 6.650% 02/06/14		DE	WACHOVIA CAPITAL MARKETS	05/08/2008		802,131			0.000
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B 4.039% 10/03/12		PA	DEUTSCHE BANK	05/28/2008		1,276,101			0.000
BAX173-A5-3	PEP BOYS-MANNY MOE & JACK TERM LOAN B 4.180% 01/27/11		PA	COMPANY TRADE	11/19/2008		637,206			0.000
716017-A*-9	PETCO ANIMAL SUPPLIES INC TERM LOAN 5.532% 10/26/13		CA	CS FIRST BOSTON NZ	04/14/2008		860,548			0.000
BRS26K-1Y-0	PQ CORP 6.737% 07/30/14		PA	UBS SECURITIES	05/12/2008		1,269,673			0.000
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 5.256% 04/06/11		NY	COMPANY TRADE	11/19/2008			666,576		0.000
BAX2WB-YV-2	RAILAMERICA INC 7.883% 08/14/09		FL	COMPANY TRADE	11/19/2008		14,546			0.000
BRS4QJ-SA-0	RAILAMERICA INC 7.883% 08/14/09		FL	COMPANY TRADE	11/19/2008		224,704			0.000
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B 5.512% 11/10/10		CO	CS FIRST BOSTON NZ	05/06/2004			1,258,232		0.000
BAX1NP-D3-8	RELIANT ENERGY INC TERM LOAN - LOC 1.880% 06/30/14		TX	MORGAN STANLEY & CO.	05/09/2008		1,341,229			0.000
76009N-B#-6	RENT A CENTER INC TERM LOAN B 3.242% 06/30/12		TX	MORGAN (J.P.) SECURITIES	05/28/2008		1,614,684			0.000
BAXOZY-KQ-9	REXNORD LLC 5.093% 07/21/13		WI	MERRILL LYNCH CAPITAL MARKETS	05/30/2008		121,842			0.000
761695-C*-4	REYNOLDS AND REYNOLDS COMPANY TERM LOAN - 1ST 3.436% 10/26/12		OH	DEUTSCHE BANK	05/15/2008		1,806,125			0.000
774477-A#-0	ROCKWOOD SPECIALTIES CORP TERM LOAN D 3.546% 12/13/13		DE	COMPANY TRADE	11/19/2008			812,411		0.000
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN 6.012% 04/16/13		NY	WACHOVIA CAPITAL MARKETS	04/22/2008		1,482,723			0.000
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B 4.189% 11/16/13		DE	MERRILL LYNCH CAPITAL MARKETS	04/23/2008		1,185,441			0.000
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 4.153% 02/24/12		PA	MORGAN (J.P.) SECURITIES	02/22/2005			1,689,381		0.000
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 5.198% 03/05/14		FL	MERRILL LYNCH CAPITAL MARKETS	05/12/2008		102,687			0.000
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 5.313% 03/05/14		FL	MERRILL LYNCH CAPITAL MARKETS	05/12/2008		369,601			0.000
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN DELAY DRAW 5.313% 03/05/14		FL	MERRILL LYNCH CAPITAL MARKETS	05/12/2008		362,944			0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED 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
828709-B#-1	SIMMONS COMPANY TERM LOAN D 8.831% 12/19/11		GA	COMPANY TRADE	11/19/2008			663,594		0.000
83272#-AC-7	SMURFIT-STONE CONTAINER CORP CREDIT LINKED 0.361% 11/01/10		IL	COMPANY TRADE	11/19/2008			153,439		0.000
83272#-AA-1	SMURFIT-STONE CONTAINER CORP TERM LOAN B 4.032% 11/01/11		IL	COMPANY TRADE	11/19/2008			172,783		0.000
C8415#-AA-3	SMURFIT-STONE CONTAINER CORP TERM LOAN C 4.066% 11/01/11		IL	COMPANY TRADE	11/19/2008		324,019			0.000
C8415#-AB-1	SMURFIT-STONE CONTAINER CORP TERM LOAN C1 3.438% 11/01/11		IL	COMPANY TRADE	11/19/2008		98,341			0.000
83426#-AG-3	SOLO CUP COMPANY TERM LOAN B 5.277% 02/28/11		IL	COMPANY TRADE	11/19/2008			506,825		0.000
84917U-A@-8	SPORTS AUTHORITY TERM LOAN 6.012% 05/03/13		CO	COMPANY TRADE	11/19/2008			684,496		0.000
79025Q-A@-6	ST JOHN KNITS INC TERM LOAN B 3.508% 03/18/12		CA	MORGAN (J.P.) SECURITIES	05/29/2008		930,285			0.000
BAX1BU-KY-4	STIEFEL LABORATORIES TERM LOAN 7.000% 12/28/13		FL	DEUTSCHE BANK	05/08/2008		619,466			0.000
BAX1BU-KW-8	STIEFEL LABORATORIES TERM LOAN DELAY DRAW 7.000% 12/28/13		FL	DEUTSCHE BANK	05/08/2008		298,502			0.000
867363-A#-0	SUNGARD DATA TERM LOAN B 4.015% 02/28/14		PA	MORGAN (J.P.) SECURITIES	05/05/2008		2,712,730			0.000
868536-B@-1	SUPERVALU INC TERM LOAN B 2.689% 06/02/12		MN	BARCLAYS BANK PLC	05/15/2008		2,317,486			0.000
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B 3.691% 01/07/13		NY	WACHOVIA CAPITAL MARKETS	04/28/2008		1,959,203			0.000
87277@-AA-9	TPF GENERATION HOLDINGS LLC TERM LOAN B 5.762% 12/15/13		DE	MORGAN STANLEY & CO.	05/06/2008		1,170,403			0.000
87277@-AB-7	TPF GENERATION HOLDINGS LLC TERM LOAN REVOLVER 3.662% 12/15/13		DE	MORGAN STANLEY & CO.	05/06/2008		72,999			0.000
87277@-AC-5	TPF GENERATION HOLDINGS LLC TERM LOAN LC 3.662% 12/15/13		NE	MORGAN STANLEY & CO.	05/06/2008		232,867			0.000
893647-A#-4	TRANSDIGM INC TERM LOAN 3.498% 06/23/13		OH	COMPANY TRADE	11/19/2008		549,500			0.000
BAX1L9-K1-2	TRIBUNE CO TERM LOAN X 7.084% 05/30/09		IL	MORGAN (J.P.) SECURITIES	04/15/2008		1,360,375			0.000
BRS2ZU-P2-0	TXU (ENERGY FUTURE HOLDINGS) TERM LOAN B2 5.603% 10/10/14		TX	CS FIRST BOSTON NZ	04/14/2008		2,397,949			0.000
91340#-AA-2	UNIVERSAL CITY DEVELOPMENT PAR TERM LOAN 6.447% 06/09/11		CA	MORGAN (J.P.) SECURITIES	12/13/2004			903,783		0.000
914906-A#-9	UNIVISION COMMUNICATIONS INC TERM LOAN 3.686% 09/29/14		CA	DEUTSCHE BANK	05/15/2008		2,123,313			0.000
914906-B#-8	UNIVISION COMMUNICATIONS INC TERM LOAN 2ND 3.936% 03/29/09		CA	COMPANY TRADE	11/19/2008		620,253			0.000
BAX0V5-BN-3	UPC BROADBAND HOLDGING BV TERM LOAN N1 3.181% 12/31/13		DE	TORONTO DOMINION	05/05/2006			683,101		0.000
BAX1HN-5C-9	USPF HOLDINGS LLC TERM LOAN LOC 5.512% 04/11/14		DE	COMPANY TRADE	11/19/2008		240,000			0.000
922036-A@-7	VANGUARD HEALTH SYSTEMS TERM LOAN B 5.042% 09/23/11		TN	BANK OF AMERICA	09/16/2004			1,486,720		0.000
51783#-AA-0	VENETIAN CASINO (LV SANDS) TERM LOAN 5.520% 05/23/14		NV	MERRILL LYNCH CAPITAL MARKETS	05/22/2008		726,778			0.000
51783#-AB-8	VENETIAN CASINO (LV SANDS) TERM LOAN DELAY DRAW 5.520% 05/23/14		NV	MERRILL LYNCH CAPITAL MARKETS	05/22/2008		146,855			0.000
BAX0XF-Z5-2	VENETIAN MACAO 6.020% 05/25/13		NV	WACHOVIA CAPITAL MARKETS	05/08/2008		1,312,204			0.000
92264N-C#-2	VENETIAN MACAO TERM LOAN - DELAY DRAW 6.020% 05/25/11		NV	WACHOVIA CAPITAL MARKETS	05/08/2008		1,290,069			0.000
91830#-AA-9	VENETIAN MACAO TERM LOAN INCREM 6.020% 05/23/13		NV	COMPANY TRADE	11/19/2008		471,606			0.000
97752#-AA-0	WARNER MUSIC GROUP CORP TERM LOAN B 4.352% 02/28/11		NY	BANK OF AMERICA	03/24/2004			426,131		0.000
948626-B@-4	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B 5.688% 01/26/14		NY	SCOTIAMCLEOD (USA) INC	05/22/2008		1,102,500			0.000
95082@-AA-7	WESCO INC TERM LOAN - 1ST 3.690% 09/29/13		NY	LEHMAN BROTHERS INC.	05/05/2008		1,131,523			0.000
959319-A*-5	WESTERN REFINING INC TERM LOAN 9.250% 05/30/14		TX	COMPANY TRADE	11/19/2008		361,415			0.000
96926#-AC-9	WILLIAM CARTER COMPANY TERM LOAN B 3.845% 07/14/12		GA	COMPANY TRADE	11/19/2008			846,253		0.000
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B 6.050% 07/17/13		NY	BARCLAYS BANK PLC	04/16/2008		2,809,193			0.000
984756-A@-5	YANKEE ACQUISITION CORP TERM LOAN B 5.731% 02/06/14		NY	COMPANY TRADE	11/19/2008		572,984			0.000
BAX11H-ME-6	YELL FINANCE B.V. TERM LOAN B1 4.431% 02/10/13		DE	DEUTSCHE BANK	04/17/2008		1,685,551			0.000
98745*-AG-9	YOUNG BROADCASTING TERM LOAN 5.258% 12/02/12		NY	COMPANY TRADE	11/19/2008		91,759			0.000
BAX2VN-CE-9	YOUNG BROADCASTING TERM LOAN - INCREMENTAL 5.258% 10/25/12		NY	COMPANY TRADE	11/19/2008		15,412			0.000
D1401#-AA-3	BRENNTAG AG TERM LOAN - ACQ FACILITY 5.071% 01/18/14		Germany	COMPANY TRADE	11/19/2008		83,003			0.000
L1241@-AA-0	BRENNTAG AG TERM LOAN B2 5.071% 01/18/14		Germany	DEUTSCHE BANK	02/10/2006		1,228,244			0.000
15089#-AB-4	CELANESE AG TERM LOAN 5.553% 04/02/14		Luxemberg	DEUTSCHE BANK	04/21/2008		2,480,285			0.000
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE 4.944% 01/12/14		France	MORGAN STANLEY & CO.	04/30/2008		1,243,563			0.000
D3001#-AA-3	FRESENIUS SE TERM LOAN B 4.674% 03/31/13		German	COMPANY TRADE	11/19/2008		831,867			0.000
45661@-AA-1	INEOS HOLDINGS LTD TERM LOAN B2 5.950% 12/16/13		United Kingdom	CS FIRST BOSTON NZ	02/10/2006			522,546		0.000
45661@-AB-9	INEOS HOLDINGS LTD TERM LOAN C2 8.700% 12/16/14		United Kingdom	CS FIRST BOSTON NZ	02/10/2006			523,911		0.000
BRS26K-6A-7	UNIVAR HOLD CO NV TERM LOAN 6.762% 11/13/14		Netherlands	WACHOVIA CAPITAL MARKETS	04/23/2008		2,119,298			0.000
01660N-A*-9	ALGOMA STEEL INC TERM LOAN 4.420% 07/06/13		Canada	UBS SECURITIES	06/03/2008		377,183			0.000
13874T-A*-3	CANWEST MEDIA INC TERM LOAN 4.196% 07/13/14		Canada	COMPANY TRADE	11/19/2008		645,101			0.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							169,790,248	46,387,414		XXX
3999999. Total - Unaffiliated							169,790,248	46,387,414		XXX
4099999. Total - Affiliated										XXX
4199999 - Totals							169,790,248	46,387,414		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																			
00850@-AA-7	ACCO BRANDS CORP TERM LOAN 7.812% 08/17/12		IL	Redemption 100.0000	08/15/2005	01/09/2008	48,125							48,125	48,125				477
00833@-AA-9	ACS (AFFILIATED COMPUTER SVCS) TERM LOAN B 3.436% 03/20/13		TX	Redemption 100.0000	03/29/2006	03/31/2008	9,700							9,700	9,700				248
01168#-AD-4	ALASKA COMM SYS HLDGS TERM LOAN B 5.512% 02/01/12		AK	Redemption 100.0000	01/31/2005	04/22/2008	4,112							4,112	4,112				143
018606-B@-1	ALLIANCE IMAGING INC TERM LOAN C 5.558% 12/29/11		CA	Redemption 100.0000	05/25/2002	03/31/2008	23,228							23,228	23,228				451
01958X-F#-9	ALLIED WASTE NORTH AMERICA TERM LOAN - CREDIT LINKED 1.484% 03/28/14		AZ	Redemption 100.0000	11/19/2008	12/05/2008			14,493			14,493		371,610	371,610				3,142
BRS26J-NP-8	ALLIED WASTE NORTH AMERICA TERM LOAN B 2.609% 03/28/14		AZ	Redemption 100.0000	11/19/2008	12/05/2008			21,731			21,731		520,004	520,004				937
BRS1ZX-9D-0	ALLTEL COMMUNICATIONS INC TERM LOAN B2 4.371% 05/15/15		RI	Redemption 100.0000	04/30/2008	06/30/2008			762			762		9,046	9,046				111
00166@-AA-6	AMC ENTERTAINMENT INC TERM LOAN B 3.161% 01/26/13		MO	Redemption 100.0000	01/27/2006	03/31/2008	3,376		604			604		12,000	12,000				144
023771-P*-3	AMERICAN AIRLINES TERM LOAN - 1ST 3.850% 12/17/10		TX	Redemption 100.0000	05/15/2008	06/18/2008			777			777		11,481	11,481				148
02744R-A*-8	AMERICAN MEDIA INC TERM LOAN C 7.560% 01/31/13		FL	Redemption 100.0000	05/09/2002	06/30/2008	23,213							23,213	23,213				964
03070Q-A#-8	AMERISTAR CASINOS INC TERM LOAN B 5.769% 11/10/12		NV	Redemption 100.0000	11/09/2005	03/31/2008	5,000		1,318			1,318		16,004	16,004				219
00174@-AB-4	AMN HEALTHCARE SERVICES INC TERM LOAN B 5.512% 11/02/11		CA	Redemption 100.0000	11/01/2005	02/05/2008	34,730							34,730	34,730				1,165
03879@-AA-8	ARBYS RESTAURANT GROUP INC TERM LOAN 5.744% 07/25/12		DE	Redemption 100.0000	05/08/2008	06/30/2008			24,222			24,222		314,720	314,720				4,807
BRS3BF-9K-5	BALDOR ELECTRIC CO 4.200% 01/31/14		AR	Redemption 100.0000	05/22/2008	11/03/2008			86			86		1,961	1,961				8
085791-A*-2	BERRY PLASTICS CORP TERM LOAN C 3.876% 04/03/15		IN	Redemption 100.0000	05/21/2008	06/30/2008			474			474		6,314	6,314				27
BRS26J-L3-9	BIRDS EYE FOODS INC 5.520% 03/22/13		NY	Redemption 100.0000	05/21/2008	06/30/2008			66			66		1,576	1,576				15
97753@-AA-1	BOLTHOUSE FARMS INC TERM LOAN B 6.188% 12/16/12		DE	Redemption 100.0000	12/01/2005	01/01/2008	6,628		82			82		18,366	18,366				409
10075#-AA-3	BOSTON GENERATING LLC TERM LOAN 6.012% 12/20/13		MA	Redemption 100.0000	05/09/2008	06/30/2008			360			360		5,608	5,608				61
BAX0ZL-VB-8	BRSP TERM LOAN 5.550% 07/13/09		DE	Redemption 100.0000	05/21/2008	12/01/2008			997			997		23,015	23,015				588
120075-B*-6	BUHRMANN US INC TERM LOAN D1 4.676% 12/30/10		CO	Redemption 100.0000	12/18/2003	04/07/2008	807,114							807,114	807,114				15,964
056039-A@-9	BWAY CORP TERM LOAN B 3.462% 07/17/13		GA	Redemption 100.0000	04/16/2008	06/30/2008			4,649			4,649		96,802	96,802				2,576
127190-A*-7	CACI INTERNATIONAL INC TERM LOAN B 3.155% 05/03/11		VA	Redemption 100.0000	04/23/2004	03/31/2008	4,076		102			102		11,276	11,276				68
13135B-A*-7	CALPINE CORP TERM LOAN 6.645% 03/29/14		CA	Redemption 100.0000	05/09/2008	06/30/2008			506			506		7,518	7,518				86
13143#-AB-3	CALUMET LUBRICANTS CO LP TERM LOAN B 9.225% 12/07/12		IN	Redemption 100.0000	11/30/2005	01/03/2008	83,818							83,818	83,818				468

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
13143#-AA-5	CALUMET LUBRICANTS CO LP TERM LOAN CREDIT LINKED 4.991% 12/07/12		IN	Redemption 100.0000	11/30/2005	01/03/2008	55,556							55,556	55,556				177
BRS1ZX-BN-5	CAPELLA HEALTHCARE TERM LOAN B 5.750% 02/28/15		DE	Redemption 100.0000	05/16/2008	06/30/2008			138			138		7,876	7,876				116
BRS26J-Q0-0	CARESTREAM HEALTH TERM LOAN 5.426% 04/30/13		DE	Redemption 100.0000	04/15/2008	09/30/2008			255			255		1,233	1,233				19
BAX1HK-13-9	CATALENT PHARMA SOLUTIONS TERM LOAN 6.012% 04/10/14		DE	Redemption 100.0000	05/08/2008	06/30/2008			296			296		3,274	3,274				39
12489V-A*-7	CBRL - CRACKER BARREL TERM LOAN B 4.694% 04/27/13		TN	Redemption 100.0000	05/10/2006	02/01/2008	5,192							5,192	5,192				110
14985V-A*-2	CCM MERGER CORP TERM LOAN B 5.101% 04/25/12		NY	Redemption 100.0000	07/25/2005	03/28/2008	1,312		2,172			2,172		40,573	40,573				618
150185-A#-3	CEDAR FAIR L.P. TERM LOAN B 3.436% 08/30/12		OH	Redemption 100.0000	05/27/2008	06/30/2008			289			289		6,325	6,325				47
15089#-AB-4	CELANESE AG TERM LOAN 5.553% 04/02/14		TX	Redemption 100.0000	04/21/2008	07/02/2008			276			276		8,738	8,738				106
153527-A@-5	CENTRAL GARDEN AND PET CO TERM LOAN B 1.976% 09/30/12		CA	Redemption 100.0000	03/01/2006	03/31/2008	4,500		14,098			14,098		127,091	127,091				2,916
BAX2VQ-TA-2	CENVEO CORP (MAIL-WELL) TERM LOAN C 3.275% 06/21/13		CO	Redemption 100.0000	04/29/2008	06/23/2008			777			777		11,892	11,892				166
BAX2VQ-TB-0	CENVEO CORP (MAIL-WELL) TERM LOAN DELAY DRAW 3.275% 06/21/13		CO	Redemption 100.0000	04/29/2008	06/23/2008			33			33		483	483				6
15673@-AA-0	CEQUEL COMMUN (CEBRIDGE CONN) TERM LOAN 4.795% 11/05/13		DE	Redemption 100.0000	05/05/2006	03/31/2008	5,126		404			404		8,762	8,762				
15673@-AA-0	CEQUEL COMMUN (CEBRIDGE CONN) TERM LOAN 4.795% 11/05/13		DE	Tax Free Exchange	05/05/2006	03/31/2008	2,343,275		2,470			2,470		2,345,745	2,274,092		(71,653)	(71,653)	50,673
BAX1P5-WY-1	CEQUEL COMMUNICATIONS LLC 6.161% 11/05/13		NY	Redemption 100.0000	08/28/2008	09/30/2008			404			404		6,161	6,161				
BAX1FK-7F-8	CHARTER COMMUNICATIONS OPERATI TERM LOAN 5.060% 03/06/13		MO	Redemption 100.0000	05/27/2008	09/30/2008			564			564		5,013	5,013				10
12547@-AB-9	CHG HEALTHCARE SERVICES INC TERM LOAN 3.936% 01/08/13		UT	Redemption 100.0000	05/08/2008	06/30/2008			1,058			1,058		14,642	14,642				315
17003#-AB-3	CHIQUITA BRANDS INTERNATIONAL TERM LOAN C 6.125% 06/28/12		OH	Redemption 100.0000	10/26/2005	02/15/2008	882,085		(11,302)			(11,302)		870,783	870,783				16,904
171871-A@-5	CINCINNATI BELL INC TERM LOAN B 4.173% 08/31/12		OH	Redemption 100.0000	05/24/2006	03/31/2008	3,884		134			134		11,526	11,526				75
172441-A#-4	CINEMARK USA INC TERM LOAN B 3.580% 10/05/13		TX	Redemption 100.0000	04/16/2008	06/30/2008			304			304		5,007	5,007				38
BRS1ZX-ND-4	COMMUNICATIONS & POWER INDUSTR 5.359% 08/01/14		CA	Redemption 100.0000	05/22/2008	06/30/2008			3,718			3,718		61,737	61,737				609
20903#-AA-0	CONSOLIDATED COMMUNICATIONS HO TERM LOAN B 6.948% 10/14/11		IL	Redemption 100.0000	04/07/2004	12/31/2007	870,710		(398)			(398)		870,313	870,313				15,790
21036P-C@-5	CONSTELLATION BRANDS INC TERM LOAN B 3.511% 06/05/13		NY	Redemption 100.0000	05/12/2008	09/02/2008			76			76		3,164	3,164				39
21075*-AB-2	CONTECH CONSTRUCTION PRODUCTS TERM LOAN 3.880% 01/31/13		NY	Redemption 100.0000	02/13/2006	03/31/2008	31,643							31,643	31,643				1,266
C2702#-AA-8	COOPER STANDARD AUTOMOTIVE TERM LOAN B 6.313% 12/27/11		OH	Redemption 100.0000	12/21/2004	03/31/2008	2,228							2,228	2,228				99
216762-A*-5	COOPER STANDARD AUTOMOTIVE TERM LOAN C 6.313% 12/27/11		OH	Redemption 100.0000	12/21/2004	03/31/2008	5,752							5,752	5,752				255
22819@-AA-1	CROWN AMERICAS INC TERM LOAN B 2.945% 11/15/12		DE	Redemption 100.0000	11/18/2005	11/14/2008	3,750							3,750	3,750				199
22822#-AB-2	CROWN CASTLE INTERNATIONAL COR TERM LOAN 5.376% 03/06/14		TX	Redemption 100.0000	04/28/2008	06/30/2008			404			404		7,702	7,702				92
126304-A*-5	CSC HOLDINGS (CABLEVISION) TERM LOAN B 2.949% 03/29/13		NY	Redemption 100.0000	03/29/2006	03/31/2008	6,126		302			302		14,420	14,420				128
C1466@-AA-8	CW MEDIA HOLDINGS INC TERM LOAN B 7.012% 03/21/15		NY	Redemption 100.0000	04/23/2008	06/30/2008			46			46		1,860	1,860				32
235811-H#-6	DANA CORP TERM LOAN 6.278% 03/30/08		OH	Redemption 100.0000	04/14/2006	01/31/2008	1,875,000							1,875,000	1,875,000				37,762

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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
	DEAN FOODS CO TERM LOAN B 5.240% 04/02/14																		
242370-B@-2			TX	Redemption 100.0000	04/15/2008	06/30/2008			734			734		12,626	12,626				129
BRS26J-ST-5	DENNY'S CORP TERM LOAN B 4.538% 03/31/12		SC	Redemption 100.0000	04/16/2008	06/25/2008			4,383			4,383		87,187	87,187				584
	DEX MEDIA WEST LLC TERM LOAN B 4.100%																		
25212@-AB-5	03/09/10		DE	Redemption 100.0000	09/04/2003	03/31/2008	497,280							497,280	497,280				14,495
	DIRECTV HOLDINGS LLC TERM LOAN B 2.895%																		
25461#-AD-7	04/13/13		DE	Redemption 100.0000	04/11/2005	03/31/2008	7,053							7,053	7,053				180
	DIRECTV HOLDINGS LLC TERM LOAN C 5.250%																		
BAX2VR-LY-6	04/13/13		DE	Redemption 100.0000	05/12/2008	09/30/2008			9			9		938	938				32
	DISCOVERY COMMUNICATIONS INC. TERM LOAN																		
25470#-AA-2	5.762% 05/14/14		MD	Redemption 100.0000	05/27/2008	06/30/2008			244			244		9,194	9,194				95
	DRESSER INDUSTRIES TERM LOAN - 1ST 4.451%																		
26157V-B@-5	05/04/14		TX	Redemption 100.0000	05/28/2008	06/30/2008			646			646		16,155	16,155				2
	EMDEON BUSINESS SERVICES LLC TERM LOAN																		
29084@-AA-4	5.762% 11/16/13		NJ	Redemption 100.0000	05/08/2008	06/30/2008			394			394		6,990	6,990				66
	EMMIS OPERATING COMPANY TERM LOAN B 4.900%																		
BAX17C-RG-1	11/02/13		DE	Redemption 100.0000	11/19/2008	11/28/2008			6,579			6,579		13,850	13,850				29
G3139#-AA-5	EURAMAX TERM LOAN - 1ST 6.750% 06/29/12		DE	Redemption 100.0000	06/28/2005	12/23/2008	107							107	107				9
	FITNESS HOLDINGS TERM LOAN B 5.361%																		
90187@-AD-6	06/08/12		DE	Redemption 100.0000	06/06/2005	03/31/2008	9,252							9,252	9,252				335
34354P-A@-4	FLOWSERVE CORP TERM LOAN 5.097% 08/10/12		TX	Redemption 100.0000	08/11/2005	03/31/2008	3,076							3,076	3,076				109
	FREESCALE SEMICONDUCTOR INC TERM LOAN																		
35687M-A*-8	3.931% 12/02/13		TX	Redemption 100.0000	11/19/2008	12/01/2008			888			888		2,525	2,525				9
	GEORGIA GULF CORP TERM LOAN B 7.410%																		
373200-A#-1	10/03/13		GA	Redemption 100.0000	09/12/2008	09/30/2008			48			48		1,140	1,140				
	GEORGIA PACIFIC TERM LOAN B 3.682%																		
37330#-AA-7	12/20/12		GA	Redemption 100.0000	02/13/2006	03/31/2008	6,126		9,688			9,688		167,107	167,107				1,295
	GEORGIA PACIFIC TERM LOAN B2 3.682%																		
BRS26J-UT-2	12/20/12		GA	Redemption 100.0000	11/19/2008	12/19/2008			11,464			11,464		66,238	66,238				225
	GIBRALTAR INDUSTRIES TERM LOAN 4.563%																		
37469*-AA-4	12/08/12		NY	Redemption 100.0000	12/05/2005	03/25/2008	185,842							185,842	183,524		(2,318)	(2,318)	4,786
	GRAHAM PACKAGING COMPANY TERM LOAN 5.509%																		
38470R-A#-8	10/07/11		MI	Redemption 100.0000	05/15/2008	06/30/2008			276			276		6,944	6,944				30
	GRAPHIC PACKAGING CORP TERM LOAN C 6.754%																		
38869P-B#-0	05/16/14		CO	Redemption 100.0000	05/29/2008	06/30/2008			1,362			1,362		41,823	41,823				246
	GREEKTOWN CASINO LLC TERM LOAN B 7.000%																		
392484-A*-2	12/03/12		DE	Redemption 100.0000	11/30/2005	03/31/2008	1,626							1,626	1,626				17
401794-C@-9	GUILFORD MILLS TERM LOAN 7.552% 05/26/10		NC	Redemption 100.0000	05/20/2004	01/02/2008	1,967		12			12		1,976	1,976				63
404119-A*-0	HCA INC TERM LOAN B 6.012% 11/17/13		TN	Redemption 100.0000	05/20/2008	06/30/2008			768			768		13,670	13,670				138
	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN																		
421933-A*-3	5.512% 02/28/14		FL	Redemption 100.0000	05/08/2008	06/30/2008			4,207			4,207		58,650	58,650				267
427056-E*-3	HERCULES INC TERM LOAN B 5.204% 10/08/10		DE	Redemption 100.0000	04/07/2004	03/31/2008	163,750							163,750	163,750				8,812
	HERTZ GLOBAL HOLDINGS INC TERM LOAN 3.315%																		
428040-J@-9	12/21/12		NJ	Redemption 100.0000	12/21/2005	03/31/2008	2,631		465			465		12,830	12,830				76
	HEXION SPECIALTY CHEMICALS INC TERM LOAN																		
428300-B*-7	6.188% 05/05/13		DE	Redemption 100.0000	05/05/2006	01/02/2008	8,832							8,832	8,832				371
	HEXION SPECIALTY CHEMICALS INC TERM LOAN C2																		
N4050#-AA-0	6.063% 05/05/13		DE	Redemption 100.0000	05/05/2006	03/31/2008	1,920							1,920	1,920				81
	HEXION SPECIALTY CHEMICALS INC TERM LOAN C4																		
BAX17D-CE-0	5.500% 05/05/13		DE	Redemption 100.0000	05/27/2008	06/30/2008			192			192		3,426	3,426				16
43163@-AB-7	HILLMAN TERM LOAN B 3.492% 03/31/11		DE	Redemption 100.0000	03/30/2004	03/31/2008	8,858		4,829			4,829		98,835	98,835				461
	HIT ENTERTAINMENT INC TERM LOAN 4.710%																		
43359#-AA-1	06/12/14		DE	Redemption 100.0000	08/25/2005	01/31/2008	76,862							76,862	76,862				963
BRS1ZX-KB-1	IASIS HEALTHCARE CORP 3.431% 03/14/14		TN	Redemption 100.0000	05/08/2008	06/30/2008			190			190		4,216	4,216				46
BRS26J-WQ-6	IASIS HEALTHCARE CORP 3.431% 03/14/14		TN	Redemption 100.0000	05/08/2008	09/30/2008			32			32		718	718				12
	INFOGROUP INC TERM LOAN B 5.770% 02/14/12																		
456818-A#-0			NE	Redemption 100.0000	02/15/2006	03/31/2008	4,208							4,208	4,208				171

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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
45768*-AA-5	INSIGHT MIDWEST TERM LOAN B 3.910% 04/07/14		NY	Redemption 100.0000	04/14/2003	01/02/2008	313,884		2,179			2,179		316,063	316,063				5,470
BAX1PC-SJ-4	INVERNESS MEDICAL INNOVATIONS TERM LOAN 4.515% 06/26/14		MA	Redemption 100.0000	05/22/2008	06/27/2008			382			382		5,994	5,994				38
45029@-AA-8	ISP CHEMICALS INC TERM LOAN B 3.327% 06/04/14		DE	Redemption 100.0000	02/21/2006	03/31/2008	9,404							9,404	9,404				212
471109-A@-7	JARDEN CORP TERM LOAN B1 5.512% 01/24/12		NY	Redemption 100.0000	12/14/2004	03/31/2008	3,930		210			210		9,152	9,152				187
471109-A#-5	JARDEN CORP TERM LOAN B2 5.512% 01/24/12		NY	Redemption 100.0000	07/15/2005	03/31/2008	1,496							1,496	1,496				59
479269-A*-3	JOHNSONDIVERSEY TERM LOAN 5.193% 12/16/11		WI	Redemption 100.0000	12/16/2005	05/06/2008	2,350		216			216		8,052	8,052				194
BAX22Q-PZ-3	JOHNSONDIVERSEY TERM LOAN DELAY DRAW 5.193% 12/16/10		WI	Redemption 100.0000	05/22/2008	11/03/2008			16			16		430	430				8
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY TERM LOAN B 4.949% 04/28/13		MO	Redemption 100.0000	04/28/2006	03/31/2008	6,252							6,252	6,252				176
BAX0P9-QY-2	KOSA ACQUISITION TERM LOAN A 4.313% 04/27/10		DE	Redemption 100.0000	11/10/2005	03/31/2008	729,290		(4,290)			(4,290)		725,000	725,000				31,875
50076@-AA-0	KRATON POLYMERS LLC TERM LOAN B 5.313% 05/12/13		DE	Redemption 100.0000	12/12/2003	03/31/2008	16,910							16,910	16,910				577
BRS43M-JC-4	LYONDELL CHEMICAL CO 7.000% 12/20/14		TX	Redemption 100.0000	05/22/2008	06/30/2008			180			180		2,000	2,000				16
554273-A*-3	MACDERMID INC TERM LOAN 5.762% 04/12/14		CT	Redemption 100.0000	04/14/2008	06/30/2008			624			624		6,192	6,192				82
576817-A*-1	MATRIA HEALTHCARE INC TERM LOAN B 4.879% 01/19/12		GA	Redemption 100.0000	02/10/2006	03/31/2008	202,272							202,272	202,272				7,095
BAX0V4-3M-7	MEDIACOM LLC TERM LOAN C 1.770% 02/05/15		NY	Redemption 100.0000	05/02/2006	03/31/2008	2,500		400			400		8,544	8,544				59
591405-A*-6	METAVANTE CORPORATION TERM LOAN B 4.943% 11/01/14		WI	Redemption 100.0000	05/30/2008	08/01/2008			792			792		10,018	10,018				128
59170@-AC-2	METRO GOLDWYN MAYER INC 7.012% 04/08/12		CA	Redemption 100.0000	05/08/2008	06/30/2008			506			506		2,702	2,702				74
53954#-AA-9	METRO GOLDWYN MAYER INC TERM LOAN B 7.012% 04/08/12		CA	Redemption 100.0000	04/06/2005	03/31/2008	14,000							14,000	14,000				652
BAX2VS-3Z-1	METROPCS WIRELESS INC TERM LOAN B 4.843% 02/20/14		NY	Redemption 100.0000	05/21/2008	06/30/2008			379			379		7,614	7,614				5
84857#-AA-2	MIDWESTERN AIRCRAFT SYSTEMS TERM LOAN B 6.500% 09/30/13		DE	Redemption 100.0000	07/11/2005	03/31/2008	6,124							6,124	6,124				141
624758-A*-9	MUELLER INDUSTRIES INC TERM LOAN 4.952% 05/23/14		TN	Redemption 100.0000	04/30/2008	06/30/2008			360			360		5,542	5,542				43
631158-G@-5	NASH FINCH CO TERM LOAN B 5.375% 11/15/10		MN	Redemption 100.0000	03/24/2005	04/11/2008	513,018		(4,304)			(4,304)		508,714	508,714				11,837
BAX0YX-7S-3	NATIONAL MENTOR INC TERM LOAN B 5.770% 06/29/13		MA	Redemption 100.0000	05/09/2008	06/30/2008			308			308		2,158	2,158				23
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN B 4.243% 08/09/13		NY	Redemption 100.0000	05/15/2008	06/30/2008			454			454		7,356	7,356				32
656559-A#-8	NORTEK INC TERM LOAN 5.350% 08/27/11		RI	Redemption 100.0000	08/24/2004	02/14/2008	604,688							604,688	604,688				17,329
67000#-AB-1	NOVELIS INC TERM LOAN 5.770% 07/06/14		GA	Redemption 100.0000	05/22/2008	06/30/2008			150			150		4,502	4,502				52
67000X-A@-5	NOVELIS INC TERM LOAN - CAN 5.770% 07/06/14		GA	Redemption 100.0000	05/22/2008	06/30/2008			68			68		2,046	2,046				19
629377-C#-7	NRG ENERGY INC TERM LOAN 5.262% 02/01/13		MN	Redemption 100.0000	05/09/2008	09/30/2008			149			149		3,626	3,626				22
67019U-A*-2	NTELOS INC TERM LOAN B 3.690% 08/24/11		VA	Redemption 100.0000	02/17/2005	03/31/2008	1,528		124			124		9,792	9,792				85
67090F-A@-5	NUVEEN INVESTMENTS INC TERM LOAN B 5.238% 11/13/14		IL	Redemption 100.0000	05/15/2008	06/30/2008			250			250		4,812	4,812				52
688239-B@-0	OSHKOSH CORP TERM LOAN B 3.447% 12/06/13		WI	Redemption 100.0000	05/22/2008	06/30/2008			3,896			3,896		93,797	93,797				508
N6750#-AA-8	OSI GROUP LLC TERM LOAN B 5.762% 09/15/11		DE	Redemption 100.0000	08/30/2004	03/28/2008	483,750		108,414			108,414		2,508,750	2,508,750				67,534
BAX1E1-64-7	PAETEC COMMUNICATIONS TERM LOAN B - 1ST 3.936% 02/28/13		DE	Redemption 100.0000	04/28/2008	06/30/2008			78			78		2,808	2,808				36
BAX2UE-AW-2	PANAMSAT CORPORATION TERM LOAN B-2-A 6.650% 02/06/14		DE	Redemption 100.0000	05/08/2008	07/03/2008			152			152		2,886	2,886				25
BAX2UE-AX-0	PANAMSAT CORPORATION TERM LOAN B-2-B 6.650% 02/06/14		DE	Redemption 100.0000	05/08/2008	07/03/2008			152			152		2,886	2,886				25

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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
BAX2UE-AY-8	PANAMSAT CORPORATION TERM LOAN B-2-C 6.650% 02/06/14		DE	Redemption 100.0000	05/08/2008	07/03/2008			152			152		2,886	2,886				25
707569-B@-7	PENN NATIONAL GAMING INC TERM LOAN A 2.690% 10/03/11		PA	Redemption 100.0000	05/26/2005	03/31/2008	200,516		(516)			(516)		200,000	200,000				5,221
707569-B*-9	PENN NATIONAL GAMING INC TERM LOAN B 4.039% 10/03/12		PA	Redemption 100.0000	05/28/2008	06/30/2008			46			46		2,180	2,180				12
BAX173-A5-3	PEP BOYS-MANNY MOE & JACK TERM LOAN B 4.180% 01/27/11		PA	Redemption 100.0000	11/19/2008	12/23/2008			2,097			2,097		5,993	5,993				72
716017-A*-9	PETCO ANIMAL SUPPLIES INC TERM LOAN 5.532% 10/26/13		CA	Redemption 100.0000	04/14/2008	06/30/2008			468			468		4,684	4,684				47
BRS26K-1Y-0	PQ CORP 6.737% 07/30/14		PA	Redemption 100.0000	05/12/2008	09/30/2008			281			281		3,125	3,125				13
74112B-A*-6	PRESTIGE BRANDS INC TERM LOAN B 5.256% 04/06/11		NY	Redemption 100.0000	04/07/2004	03/28/2008	40,423							40,423	40,423				1,302
758753-A*-8	REGAL ENTERTAINMENT GROUP TERM LOAN B 5.512% 11/10/10		CO	Redemption 100.0000	05/06/2004	03/31/2008	5,792		458			458		14,122	14,122				274
76009N-B#-6	RENT A CENTER INC TERM LOAN B 3.242% 06/30/12		TX	Redemption 100.0000	06/03/2008	06/13/2008			(125,046)			(125,046)		1,226,926	1,226,926				23,110
761695-C*-4	REYNOLDS AND REYNOLDS COMPANY TERM LOAN - 1ST 3.436% 10/26/12		OH	Redemption 100.0000	05/15/2008	06/30/2008			3,407			3,407		78,031	78,031				169
74956E-B@-6	RH DONNELLEY CORPORATION TERM LOAN D 6.857% 06/30/11		NY	Redemption 100.0000	08/27/2004	01/31/2008	78,922							78,922	78,922				1,454
76913#-AA-0	RIVERSIDE ENERGY CENTER TERM LOAN 7.670% 06/24/11		DE	Redemption 100.0000	06/16/2004	01/31/2008	45,214		137			137		45,350	45,350				2,099
774477-A#-0	ROCKWOOD SPECIALTIES CORP TERM LOAN D 3.546% 12/13/13		DE	Redemption 100.0000	07/28/2004	01/31/2008	15,000							15,000	15,000				332
78080@-AA-5	ROYALTY PHARMA FINANCE TRUST TERM LOAN 6.012% 04/16/13		NY	Redemption 100.0000	04/22/2008	06/30/2008			12			12		5,176	5,176				76
79546#-AA-9	SALLY HOLDINGS LLC TERM LOAN B 4.189% 11/16/13		DE	Redemption 100.0000	04/23/2008	06/27/2008			252			252		5,584	5,584				58
816196-A*-0	SELECT MEDICAL CORP TERM LOAN B 4.153% 02/24/12		PA	Redemption 100.0000	02/22/2005	03/31/2008	6,097		73			73		7,389	7,389				95
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 5.198% 03/05/14		FL	Redemption 100.0000	05/12/2008	06/30/2008			10			10		576	576				3
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 5.313% 03/05/14		FL	Redemption 100.0000	05/12/2008	06/30/2008			34			34		1,946	1,946				12
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN DELAY DRAW 5.313% 03/05/14		FL	Redemption 100.0000	05/12/2008	06/30/2008			438			438		25,224	25,224				160
81727H-A*-5	SENSUS METERING SYSTEMS TERM LOAN 3.953% 12/17/10		DE	Redemption 100.0000	12/19/2003	03/27/2008	46,032							46,032	46,032				1,300
82088#-AB-5	SHEA CAPITAL TERM LOAN B 4.259% 10/28/11		DE	Redemption 100.0000	10/27/2005	02/15/2008	171,833							171,833	171,833				7,000
82088*-AA-1	SHEA MOUNTAIN HOUSE TERM LOAN B 4.210% 05/11/09		DE	Redemption 100.0000	05/12/2005	09/04/2008	102,951							102,951	102,951				4,258
828709-B#-1	SIMMONS COMPANY TERM LOAN D 8.831% 12/19/11		GA	Redemption 100.0000	12/12/2003	12/31/2007	15,808							15,808	15,808				16
83066#-AA-1	SKILLED HEALTHCARE GROUP INC TERM LOAN 5.248% 06/15/12		NY	Redemption 100.0000	06/17/2005	03/31/2008	6,580							6,580	6,580				199
83272#-AA-1	SMURFIT-STONE CONTAINER CORP TERM LOAN B 4.032% 11/01/11		IL	Redemption 100.0000	10/28/2004	12/31/2007	15,472							15,472	15,472				32
C8415#-AA-3	SMURFIT-STONE CONTAINER CORP TERM LOAN C 4.066% 11/01/11		IL	Redemption 100.0000	10/28/2004	01/02/2008	1,856							1,856	1,856				45
83426#-AG-3	SOLO CUP COMPANY TERM LOAN B 5.277% 02/28/11		IL	Redemption 100.0000	02/19/2004	03/25/2008	85,200		5,397			5,397		126,327	126,327				5,516
846425-A*-7	SPANISH BROADCASTING SYSTEM IN TERM LOAN 5.520% 06/11/12		FL	Redemption 100.0000	06/01/2005	03/31/2008	3,752							3,752	3,752				147
84917U-A@-8	SPORTS AUTHORITY TERM LOAN 6.012% 05/03/13		CO	Redemption 100.0000	05/03/2006	03/31/2008	3,000							3,000	3,000				127
85181#-AA-6	SPRINGS WINDOWS TERM LOAN B 6.563% 12/30/12		DE	Redemption 100.0000	12/22/2005	03/31/2008	3,563							3,563	3,563				154

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
	STIEFEL LABORATORIES TERM LOAN 7.000% 12/28/13		FL	Redemption 100.0000	05/27/2008	06/30/2008			1,059			1,059		30,307	30,307				7
BAX1BU-KW-8	STIEFEL LABORATORIES TERM LOAN DELAY DRAW 7.000% 12/28/13		FL	Redemption 100.0000	05/27/2008	06/30/2008			510			510		14,596	14,596				4
867363-A#-0	SUNGARD DATA TERM LOAN B 4.015% 02/28/14		PA	Redemption 100.0000	05/30/2008	06/30/2008			552			552		10,506	10,506				49
868536-B@-1	SUPERVALU INC TERM LOAN B 2.689% 06/02/12		MN	Redemption 100.0000	05/15/2008	06/30/2008			260			260		8,304	8,304				63
88731#-AC-1	TIME WARNER TELECOM INC TERM LOAN B 3.691% 01/07/13		NY	Redemption 100.0000	04/28/2008	06/30/2008			336			336		6,708	6,708				85
87277@-AA-9	TPF GENERATION HOLDINGS LLC TERM LOAN B 5.762% 12/15/13		DE	Redemption 100.0000	05/27/2008	06/30/2008			2,808			2,808		58,793	58,793				509
BAX1L9-K1-2	TRIBUNE CO TERM LOAN X 7.084% 05/30/09		IL	Redemption 100.0000	04/15/2008	07/03/2008			88,562			88,562		951,428	951,428				10,677
BRS2ZU-P2-0	TXU (ENERGY FUTURE HOLDINGS) TERM LOAN B2 5.603% 10/10/14		TX	Redemption 100.0000	04/14/2008	06/30/2008			612			612		9,046	9,046				96
922036-A@-7	VANGUARD HEALTH SYSTEMS TERM LOAN B 5.042% 09/23/11		TN	Redemption 100.0000	09/16/2004	03/31/2008	4,129		667			667		17,623	17,623				313
51783#-AA-0	VENETIAN CASINO (LV SANDS) TERM LOAN 5.520% 05/23/14		NV	Redemption 100.0000	05/22/2008	09/30/2008			156			156		1,992	1,992				19
51783#-AB-8	VENETIAN CASINO (LV SANDS) TERM LOAN DELAY DRAW 5.520% 05/23/14		NV	Redemption 100.0000	05/22/2008	09/30/2008			31			31		398	398				8
93439#-AA-0	WARNACO GROUP INC/THE TERM LOAN B 4.642% 01/31/13		NY	Redemption 100.0000	02/02/2006	01/17/2008	406,654							406,654	406,654				16,061
97752#-AA-0	WARNER MUSIC GROUP CORP TERM LOAN B 4.352% 02/28/11		NY	Redemption 100.0000	03/24/2004	02/29/2008	1,816		411			411		10,002	10,002				139
948626-B@-4	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B 5.688% 01/26/14		NY	Redemption 100.0000	05/22/2008	06/30/2008			114			114		5,696	5,696				10
96926#-AC-9	WILLIAM CARTER COMPANY TERM LOAN B 3.845% 07/14/12		GA	Redemption 100.0000	06/27/2005	03/31/2008	2,889							2,889	2,889				85
BAX1EN-G1-4	WINDSTREAM CORP TERM LOAN B 6.050% 07/17/13		NY	Redemption 100.0000	04/16/2008	06/30/2008			641			641		17,620	17,620				133
98416J-A*-1	XERIUM TECHNOLOGIES INC TERM LOAN B 9.262% 05/30/12		DE	Redemption 100.0000	05/17/2005	03/31/2008	4,778							4,778	4,778				237
01660N-A*-9	ALGOMA STEEL INC TERM LOAN 4.420% 07/06/13		Canada	Redemption 100.0000	06/03/2008	09/30/2008			38			38		758	758				10
13874T-A*-3	CANWEST MEDIA INC TERM LOAN 4.196% 07/13/14		Canada	Redemption 100.0000	11/19/2008	11/28/2008			879			879		2,513	2,513				31
BAX1BS-BH-6	CGG GENERALE DE GEOPHYSIQUE 4.944% 01/12/14		France	Redemption 100.0000	04/30/2008	06/30/2008			1,173			1,173		78,239	78,239				1,889
29274#-AB-0	ENERSIS SA TERM LOAN 4.498% 03/17/11		Chile	Redemption 100.0000	08/16/2004	03/31/2008	387,075							387,075	387,075				12,119
D3001#-AA-3	FRESENIUS SE TERM LOAN B 4.674% 03/31/13		Chile	Redemption 100.0000	03/31/2006	09/30/2008	1,787							1,787	1,787				86
45661@-AA-1	INEOS HOLDINGS LTD TERM LOAN B2 5.950% 12/16/13		United Kingdom	Redemption 100.0000	02/10/2006	09/26/2008	4,126		2,160			2,160		31,002	31,002				627
45661@-AB-9	INEOS HOLDINGS LTD TERM LOAN C2 8.700% 12/16/14		United Kingdom	Redemption 100.0000	02/10/2006	09/26/2008	4,125		2,180			2,180		31,214	31,214				715
74819R-A*-7	QUEBECOR MEDIA INC TERM LOAN B 6.819% 01/17/13		Canada	Redemption 100.0000	01/12/2006	01/15/2008	6,500							6,500	6,500				256
BRS26K-6A-7	UNIVAR HOLD CO NV TERM LOAN 6.762% 11/13/14		Netherlands	Redemption 100.0000	05/20/2008	06/30/2008			510			510		7,832	7,832				106
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							12,711,935		238,361			238,361		19,949,181	19,875,210		(73,971)	(73,971)	438,313
0899999. Fixed or Variable Rate - Bonds - Affiliated																			
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated																			
1099999. Fixed or Variable Rate - Mortgage Loans - 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	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
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated																			
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	12/31/2008	3,434,510	219,761				219,761					(3,654,271)	(3,654,271)	
023025-99-2	AMARANTH PARTNERS LLC		CT	COMPANY TRADE	11/29/2002	05/02/2008	266,218	(51,899)				(51,899)		214,319	297,514		83,195	83,195	
691099-99-8	OWL CREEK II LP		NY	COMPANY TRADE	05/20/2008	05/20/2008									269,624		269,624	269,624	
922155-99-9	VARDE FUND V LP		MN	COMPANY TRADE	01/01/2003	12/23/2008	612,873	(328,486)				(328,486)		284,387	615,000		330,613	330,613	
970644-99-3	NEPHILA CATASTROPHE FUND		DE	COMPANY TRADE	11/01/2004	07/21/2008	299,185	32,694				32,694		331,879	255,927		(75,952)	(75,952)	
697044-99-8	PALMETTO		DE	COMPANY TRADE	10/27/2005	07/18/2008	59,494	(18,864)				(18,864)		40,630	63,337		22,707	22,707	
699000-99-8	PALMETTO LTD		DE	COMPANY TRADE	11/01/2005	07/21/2008	89,974	(29,965)				(29,965)		60,009	95,782		35,773	35,773	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							4,762,255	(176,760)				(176,760)		931,224	1,597,184		(2,988,311)	(2,988,311)	
00764J-10-4	ADVISORY SELECT HEDGE OPPORTUNITY FUND		MN	COMPANY TRADE	02/22/2008	07/22/2008									2,060		2,060	2,060	
100600-99-8	BOSTON EQUTIY HEDGE LLC		MN	COMPANY TRADE	09/03/2002	10/23/2008									27,658		27,658	27,658	
1699999. Joint Venture Interests - Common Stock - Affiliated															29,718		29,718	29,718	
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																			

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
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																		
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							17,474,190	(176,760)	238,361			61,601		20,880,405	21,472,394		(3,062,282)	(3,062,282)	438,313
4099999. Total - Affiliated															29,718		29,718	29,718	
4199999 - Totals							17,474,190	(176,760)	238,361			61,601		20,880,405	21,502,111		(3,032,564)	(3,032,564)	438,313

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
3133X9-YQ-7	FEDERAL HOME LOAN BANK			2	1FE	13,048,852	100.5620	13,069,644	12,996,562	13,037,965		(3,645)			4.890	4.865	MON	10,592	635,532	12/20/2004	12/23/2016
3133XC-WF-6	FEDERAL HOME LOAN BANK 9C-2012			2	1FE	8,877,568	100.0080	8,835,440	8,834,775	8,860,014		(5,869)			5.000	4.903	MON	11,043	441,739	08/17/2005	08/22/2012
76116E-CE-8	RESOLUTION FUNDING CORP - REFC ZERO COUPON BOND				1FE	11,850,561	79.4940	25,915,142	32,600,000	20,258,634		1,282,891			0.000	6.636	OCT			10/18/2000	04/15/2016
912810-DW-5	UNITED STATES TREASURY BOND				1	4,420,307	133.8980	5,114,919	3,820,000	4,296,940		(51,912)			7.250	5.190	MN	35,958	293,625	07/10/2006	05/15/2016
912810-DW-5	UNITED STATES TREASURY BOND	SD			1	1,214,705	133.8980	1,352,374	1,010,000	1,132,980		(13,358)			7.250	5.237	MN	26,182	56,550	07/18/2006	05/15/2016
912810-DZ-8	UNITED STATES TREASURY BOND	SD			1	1,802,279	148.8670	2,233,008	1,500,000	1,713,708		(19,050)			8.875	6.612	FA	50,284	133,140	11/24/2004	08/15/2017
912810-PX-0	UNITED STATES TREASURY				1	59,470,781	136.4840	69,607,044	51,000,000	59,455,855		(14,926)			4.500	3.583	MN	297,970		11/26/2008	05/15/2038
912828-AP-5	UNITED STATES TREASURY				1	234,357	111.0080	260,868	235,000	234,694		72			4.000	4.037	MN	1,220	9,400	02/05/2004	11/15/2012
912828-BA-7	UNITED STATES TREASURY	SD			1	547,680	109.8750	604,313	550,000	548,876		233			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	117.6800	5,366,194	4,560,000	4,682,221		(19,914)			4.750	4.187	MN	49,497	216,600	08/09/2005	05/15/2014
912828-FF-2	UNITED STATES TREASURY NOTE				1	3,636,582	121.0860	4,238,007	3,500,000	3,610,044		(12,276)			5.125	4.617	MN	23,289	179,375	10/05/2006	05/15/2016
0199999. U.S. Government - Issuer Obligations						109,857,230	XXX	136,596,953	120,606,337	117,831,931		1,142,246			XXX	XXX	XXX	508,624	1,985,899	XXX	XXX
36202K-DA-0	GNMA II ARM 8197			2	1	41,829	100.4200	42,774	42,595	42,183		198			5.375	5.644	MON	191	2,432	12/14/1988	02/20/2017
36203E-NX-2	GNMA I 347006			2	1	690,831	104.7830	724,336	691,269	690,633		(28)			6.500	6.537	MON	3,744	44,933	01/18/1994	01/15/2024
36203N-6Y-9	GNMA I 354687			2	1	428,665	104.3480	447,587	428,937	428,555		(12)			6.500	6.532	MON	2,323	27,881	01/18/1994	11/15/2023
36204F-AW-4	GNMA I 368221			2	1	200,632	104.7830	210,363	200,759	200,579		(9)			6.500	6.534	MON	1,087	13,049	01/18/1994	01/15/2024
36205A-3J-1	GNMA I 385201			2	1	730,027	104.7830	765,432	730,490	729,814		(35)			6.500	6.538	MON	3,957	47,482	01/18/1994	01/15/2024
36215N-2T-0	GNMA I 140386			2	1	4,512	107.9370	4,842	4,486	4,506		(1)			9.500	9.323	MON	36	426	10/21/1998	11/15/2019
36218H-5C-4	GNMA I 223243			2	1	7,143	108.3060	7,622	7,038	7,116		(6)			10.000	9.550	MON	59	704	10/21/1998	03/15/2018
362196-GS-0	GNMA I 268509			2	1	22,848	107.5880	24,290	22,577	22,777		(13)			9.500	9.219	MON	179	2,145	10/21/1998	08/15/2019
36219S-2W-8	GNMA I 258289			2	1	10,567	108.5250	11,288	10,401	10,528		(7)			10.000	9.540	MON	87	1,040	10/21/1998	02/15/2019
36220E-V8-7	GNMA I 276139			2	1	19,722	107.9370	21,150	19,595	19,686		(7)			9.500	9.370	MON	155	1,862	10/21/1998	01/15/2020
36220E-ZR-1	GNMA I 276252			2	1	1,766	108.5880	1,887	1,738	1,761		(1)			10.000	9.354	MON	14	174	10/21/1998	06/15/2019
0299999. U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						2,158,542	XXX	2,261,571	2,159,885	2,158,138		79			XXX	XXX	XXX	11,832	142,128	XXX	XXX
0399999. Total - U.S. Government Bonds						112,015,772	XXX	138,858,524	122,766,222	119,990,069		1,142,325			XXX	XXX	XXX	520,456	2,128,027	XXX	XXX
							0.0000								0.000	0.000					
0499999. All Other Government - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
0599999. All Other Government - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
0699999. All Other Government - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
0799999. All Other Government - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
0899999. All Other Government - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
0999999. All Other Government - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
563469-CL-7	MANITOBA PROVINCE		F		1FE	9,552,501	151.4210	12,113,672	8,000,000	9,096,650		(71,856)			9.625	7.629	JD	64,167	770,000	10/18/2000	12/01/2018
669827-DG-9	NOVA SCOTIA PROVINCE		F		1FE	9,923,624	150.7880	13,570,893	9,000,000	9,671,934		(40,089)			8.875	7.819	JJ	399,375	798,750	10/18/2000	07/01/2019
803854-ET-1	SASKATCHEWAN PROVINCE		F		1FE	10,346,797	162.8090	14,652,819	9,000,000	10,030,153		(50,435)			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	105.9660	556,324	525,000	563,480		(13,802)			8.750	5.600	JJ	21,693	45,938	06/04/2003	07/11/2011
105756-AT-7	BRAZIL - FEDERATIVE REPUBLIC O		F		2FE	3,822,000	119.0000	4,641,000	3,900,000	3,864,481		9,354			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	115.0000	3,910,000	3,400,000	3,222,635		54,793			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	122.0000	7,185,800	5,890,000	6,061,776		(9,463)			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	13,497,370	112.0000	14,929,600	13,330,000	13,436,372		(19,037)			8.000	7.786	JJ	491,729	1,066,400	08/01/2005	01/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
168863-AS-7	CHILE REPUBLIC OF		F		1FE	1,278,120	109.1800	1,310,160	1,200,000	1,237,071		(8,164)			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	111.7500	6,593,250	5,900,000	6,152,267		(69,857)			10.000	8.384	JJ	258,944	590,000	06/20/2003	01/23/2012
195325-BA-2	COLOMBIA REPUBLIC OF		F		3FE	1,004,213	116.5000	1,065,975	915,000	962,652		(9,365)			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	100.7500	891,638	885,000	909,667		(6,931)			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	115.0000	5,428,000	4,720,000	5,144,779		(52,328)			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	110.0000	4,070,000	3,700,000	4,144,506		(27,829)			9.875	8.103	JJ	168,479	365,375	06/19/2003	01/15/2019
78307A-CZ-4	RUSSIAN FEDERATION - THE		F	2	2FE	9,020,179	87.2500	8,199,929	9,398,200	9,509,504		(9,525)			7.500	7.293	MS	178,174	704,865	05/04/2005	03/31/2030
836205-AG-9	SOUTH AFRICA REPUBLIC OF		F		2FE	1,951,125	98.7500	1,629,375	1,650,000	1,777,406		(34,639)			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	44.0000	1,821,600	4,140,000	4,090,038		8,849			7.650	7.974	JD	17,595	316,710	08/08/2003	06/11/2013
1199999. States, Territories and Possessions - Issuer Obligations						91,245,290	XXX	102,570,035	85,553,200	89,875,371		(350,325)			XXX	XXX	XXX	2,403,786	7,617,449	XXX	XXX
							0.0000								0.000	0.000					
1299999. States, Territories and Possessions - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
1399999. States, Territories and Possessions - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
1499999. States, Territories and Possessions - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
1599999. States, Territories and Possessions - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
1699999. States, Territories and Possessions - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1799999. Total - States, Territories and Possessions Bonds						91,245,290	XXX	102,570,035	85,553,200	89,875,371		(350,325)			XXX	XXX	XXX	2,403,786	7,617,449	XXX	XXX
60374A-BK-8	MINNEAPOLIS MINNESOTA 2002				1FE	1,240,575	101.2680	1,265,850	1,250,000	1,245,734		967			4.750	4.847	JD	4,948	59,375	12/12/2002	12/01/2012
60374A-BL-6	MINNEAPOLIS MINNESOTA			1	1FE	1,300,041	101.0610	1,318,846	1,305,000	1,302,430		452			4.850	4.896	JD	5,274	63,293	12/12/2002	12/01/2013
60374A-BM-4	MINNEAPOLIS MINNESOTA 2002			1	1FE	881,495	100.1440	886,274	885,000	882,995		285			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	104.6190	24,533,156	23,450,000	23,443,592		(2,259)			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	96.0880	13,452,320	14,000,000	14,013,263		(2,127)			4.400	4.380	JD	51,333	616,000	05/30/2003	06/01/2014
1899999. Political Subdivisions - Issuer Obligations						40,904,549	XXX	41,456,446	40,890,000	40,888,014		(2,682)			XXX	XXX	XXX	868,369	2,388,801	XXX	XXX
							0.0000								0.000	0.000					
1999999. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
2099999. Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
2199999. Political Subdivisions - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
2299999. Political Subdivisions - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
							0.0000								0.000	0.000					
2399999. Political Subdivisions - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2499999. Total - Political Subdivisions Bonds						40,904,549	XXX	41,456,446	40,890,000	40,888,014		(2,682)			XXX	XXX	XXX	868,369	2,388,801	XXX	XXX
3128X2-K4-6	FREDDIE MAC			1	1FE	34,880,195	100.6470	35,226,275	35,000,000	34,909,163		6,612			5.200	5.233	MS	586,444	1,820,000	03/02/2004	03/05/2019
3134A3-EM-4	FREDDIE MAC				1FE	76,877,290	101.1010	70,770,910	70,000,000	70,286,990		(1,373,045)			5.750	3.718	MS	1,185,139	4,025,000	10/24/2003	03/15/2009

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
594751-AB-5	MICHIGAN TOB SETTLEMENT FIN			1	2FE	49,676,503	65.0050	32,193,726	49,525,000	49,608,883		(30,896)			7.309	7.231	JD	301,649	3,619,782	07/19/2006	06/01/2011
646139-D7-7	NEW JERSEY STATE TRNPK AUTH				1FE	2,495,000	97.7320	2,438,413	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	96.0370	41,780,897	43,505,000	43,505,000					4.252	4.252	JJ	924,916	1,849,833	07/27/2005	01/01/2016
79307T-AK-6	ST PAUL MN SALES TAX REV			1	1FE	2,250,000	103.7620	2,334,645	2,250,000	2,250,000					6.790	6.790	MN	25,462	152,775	02/25/1999	11/01/2014
977100-AA-4	WISCONSIN STATE OF FSA				1FE	17,938,440	100.0320	18,005,760	18,000,000	17,967,591		6,574			4.800	4.847	MN	144,000	864,000	12/10/2003	05/01/2013
2599999. Special Revenues - Issuer Obligations						227,622,428	XXX	202,750,626	220,775,000	221,022,627		(1,390,755)			XXX	XXX	XXX	3,220,654	12,437,477	XXX	XXX
31283G-FM-4	FREDDIE MAC GOLD G00172			2	1	1,833,651	104.6000	1,887,876	1,804,850	1,829,074		(627)			7.000	6.528	MON	10,528	126,340	01/04/1994	12/01/2023
31283G-GB-7	FREDDIE MAC GOLD G00194			2	1	412,323	104.9980	429,500	409,056	411,868		(78)			7.500	7.248	MON	2,557	30,679	06/28/1999	02/01/2024
31283G-WK-9	FREDDIE MAC GOLD G00650			2	1	54,355	105.7260	57,119	54,026	54,319		(5)			7.500	7.229	MON	338	4,052	02/03/1997	12/01/2025
31283H-J8-9	FREDDIE MAC GOLD G01187			2	1	442,197	104.6560	466,140	445,401	442,284		9			6.500	6.808	MON	2,413	28,951	05/01/2001	09/01/2030
31283N-AX-0	FREDDIE MAC GOLD P00022			2	1	22,035,032	103.0830	22,095,513	21,434,653	21,994,388		(7,418)			6.000	5.474	MON	107,173	1,286,079	12/17/2002	11/01/2032
31287M-T9-1	FREDDIE MAC GOLD C62376			2	1	2,617,123	103.4890	2,728,891	2,636,900	2,617,672		67			6.000	6.288	MON	13,185	158,214	02/27/2002	01/01/2032
31287P-6N-8	FREDDIE MAC GOLD C64477			2	1	2,874,826	103.3950	3,056,476	2,956,120	2,877,986		380			6.000	7.054	MON	14,781	177,367	03/08/2002	03/01/2032
31287R-MH-9	FREDDIE MAC GOLD C65760			2	1	3,755,252	104.3440	3,902,517	3,740,058	3,754,155		(152)			6.500	6.358	MON	20,259	243,104	04/03/2002	04/01/2032
31287X-RL-2	FREDDIE MAC GOLD C70491			2	1	4,455,504	104.3440	4,488,438	4,301,588	4,449,134		(453)			6.500	4.808	MON	23,300	279,603	12/02/2002	09/01/2032
31288G-PP-1	FREDDIE MAC GOLD C77630			2	1	9,499,316	102.8050	9,542,876	9,282,483	9,484,019		(3,170)			5.500	5.090	MON	42,545	510,537	04/01/2003	03/01/2033
31288G-YS-5	FREDDIE MAC GOLD C77921			2	1	19,078,309	102.8050	19,242,182	18,717,126	19,052,911		(5,845)			5.500	5.152	MON	85,787	1,029,442	04/02/2003	02/01/2033
31288V-HQ-5	FREDDIE MAC ARM 845639			2	1	415,048	99.1680	402,905	406,287	411,601		(2,504)			5.311	4.982	MON	1,798	26,771	03/25/1994	11/01/2023
31288V-JU-4	FREDDIE MAC ARM 845675			2	1	177,490	99.7170	173,624	174,117	177,326		(60)			5.709	4.277	MON	828	10,751	03/25/1994	03/01/2027
31288V-LQ-0	FREDDIE MAC ARM 845735			2	1	223,411	100.5570	219,981	218,763	221,281		(879)			5.431	5.179	MON	990	13,194	04/04/1994	03/01/2024
31288V-LS-6	FREDDIE MAC ARM 845737			2	1	460,617	98.5310	442,780	449,382	457,942		(898)			5.007	4.402	MON	1,875	29,174	03/16/1994	04/01/2024
31288V-LT-4	FREDDIE MAC ARM 845738			2	1	829,866	99.1680	811,299	818,106	827,494		287			5.124	4.615	MON	3,493	50,822	03/17/1994	05/01/2024
3128CU-G7-5	FREDDIE MAC GOLD G30222			2	1	44,392,002	103.5480	44,875,736	43,337,898	44,292,908		(22,931)			6.000	5.065	MON	216,689	2,600,274	11/04/2002	01/01/2023
3128CU-G9-1	FREDDIE MAC GOLD G30224			2	1	7,926,759	104.4850	7,863,300	7,525,776	7,878,578		(11,115)			6.500	4.931	MON	40,765	489,175	01/24/2003	08/01/2022
3128CU-GZ-3	FREDDIE MAC GOLD G30216			2	1	3,156,670	104.6370	3,179,818	3,038,912	3,144,643		(2,727)			6.500	5.037	MON	16,461	197,529	09/10/2002	04/01/2022
3128CU-HC-3	FREDDIE MAC GOLD G30227			2	1	21,416,450	102.9000	21,167,566	20,571,106	21,292,744		(28,639)			5.500	4.605	MON	94,284	1,131,411	05/16/2003	05/01/2023
3128E2-QX-7	FREDDIE MAC GOLD D95870			2	1	11,549,351	102.7760	11,734,262	11,417,338	11,524,995		(4,408)			5.000	4.795	MON	47,572	570,867	03/26/2003	03/01/2023
3128E2-QZ-2	FREDDIE MAC GOLD D95872			2	1	16,020,711	102.7760	16,274,696	15,835,143	15,987,025		(7,445)			5.000	4.792	MON	65,980	791,757	03/26/2003	04/01/2023
3128E2-TB-2	FREDDIE MAC GOLD D95946			2	1	5,874,362	102.7760	5,964,728	5,803,631	5,861,376		(2,849)			5.000	4.773	MON	24,182	290,181	04/22/2003	04/01/2023
3128FP-ZH-0	FREDDIE MAC GOLD D80744			2	1	251,042	105.3080	260,699	247,558	250,826		(26)			7.500	6.804	MON	1,547	18,567	07/15/1997	06/01/2027
31290K-4Y-2	FREDDIE MAC 555339			2	1	4,213	105.5910	4,623	4,378	4,263		10			9.000	10.735	MON	33	394	10/21/1998	09/01/2011
31290K-5A-3	FREDDIE MAC 555341			2	1	31,170	107.2440	33,303	31,053	31,097		(14)			10.000	9.573	MON	259	3,105	09/19/1997	06/01/2019
31290K-5B-1	FREDDIE MAC 555342			2	1	269,656	107.2440	287,641	268,212	268,835		(165)			10.000	9.594	MON	2,235	26,821	09/19/1997	05/01/2019
31290K-QU-6	FREDDIE MAC 554967			2	1	193,927	109.7190	207,338	188,971	193,005		(152)			9.000	7.764	MON	1,417	17,007	10/10/1991	08/01/2021
31292G-2K-1	FREDDIE MAC GOLD C00778			2	1	35	105.2450	38	36	35					7.000	7.559	MON		3	08/26/1999	06/01/2029
31292G-5P-7	FREDDIE MAC GOLD C00854			2	1	1,271	105.2460	1,328	1,262	1,271					7.500	7.164	MON	8	95	06/22/1999	07/01/2029
31292G-SM-9	FREDDIE MAC GOLD C00524			2	1	238,253	105.6120	248,049	234,869	238,017		(32)			7.500	6.822	MON	1,468	17,615	10/21/1998	06/01/2027
31292G-ST-4	FREDDIE MAC GOLD C00530			2	1	463,995	105.6120	483,146	457,474	463,553		(59)			7.500	6.822	MON	2,859	34,311	10/21/1998	07/01/2027
31292G-T6-3	FREDDIE MAC GOLD C00573			2	1	231,343	104.8440	245,466	234,126	231,466		20			6.500	6.974	MON	1,268	15,218	12/18/1997	12/01/2027
31292H-GC-2	FREDDIE MAC GOLD C01095			2	1	1,381,631	105.1690	1,453,271	1,381,847	1,381,488		(8)			7.000	6.949	MON	8,061	96,729	12/15/2000	11/01/2030
31292H-GP-3	FREDDIE MAC GOLD C01106			2	1	954,869	105.1690	1,000,469	951,299	954,626		(14)			7.000	6.711	MON	5,549	66,591	12/20/2000	12/01/2030
31292H-GZ-1	FREDDIE MAC GOLD C01116			2	1	1,001,820	106.1370	1,048,632	987,994	1,001,172		(31)			7.500	6.558	MON	6,175	74,100	12/15/2000	01/01/2031
31292U-5M-3	FREDDIE MAC GOLD C10852			2	1	298,255	105.2500	308,556	293,166	297,933		(30)			7.000	6.055	MON	1,710	20,522	08/04/1998	06/01/2028
31293T-XC-6	FREDDIE MAC GOLD C29675			2	1	125,937	105.1690	133,543	126,980	125,969		4			7.000	7.360	MON	741	8,889	06/18/1999	08/01/2029
31293V-2N-1	FREDDIE MAC GOLD C30781			2	1	261,485	105.2250	273,098	259,538	261,363		(13)			7.500	7.099	MON	1,622	19,465	08/26/1999	09/01/2029
31294B-UX-1	FREDDIE MAC GOLD C35098			2	1	23,999	105.4570	25,764	24,430	24,015		1			7.500	8.669	MON	153	1,832	02/03/2000	01/01/2030
31298E-3S-2	FREDDIE MAC GOLD C46209			2	1	1,712,452	103.7310	1,812,060	1,746,880	1,713,872		224			6.000	6.724	MON	8,734	104,813	03/27/2001	08/01/2030
31298E-Y5-8	FREDDIE MAC GOLD C46132			2	1	230,888	105.2880	240,111	228,053	230,739		1			7.500	6.365	MON	1,425	17,104	12/19/2000	09/01/2030
31298E-ZG-3	FREDDIE MAC GOLD C46143			2	1	295,923	106.5210	308,491	289,606	295,637		(15)			8.000	6.388	MON	1,931	23,168	12/19/2000	10/01/2030
31298M-WR-4	FREDDIE MAC GOLD C51556			2	1	332,973	104.4690	351,369	336,339	333,077		5			6.500	7.013	MON	1,822	21,862	05/23/2001	05/01/2031
313356-P5-8	FREDDIE MAC GOLD C80444			2	1	303,221	105.3080	320,445	304,292	303,231		2			7.500	7.645	MON	1,902	22,822	01/10/1997	11/01/2026
31335H-BB-8	FREDDIE MAC GOLD C90034			2	1	276,908	103.3930	289,337	279,843	277,988		175			6.000	6.327	MON	1,399	16,791	10/21/1998	09/01/2013
31335H-RM-7	FREDDIE MAC GOLD C90492			2	1	1,181,455	103.6400	1,244,889	1,201,162	1,183,076		352			6.000	6.670	MON	6,006	72,070	12/07/2001	11/01/2021
31335H-TG-8	FREDDIE MAC GOLD C90551			2	1	14,682,873	104.4850	14,738,060	14,105,444	14,629,248		(12,375)			6.500	4.803	MON	76,404	916,854	09/18/2002	05/01/2022
31335H-TJ-2	FREDDIE MAC GOLD C90553			2	1	2,433,092	104.4850	2,439,671	2,334,951	2,424,339		(1,944)			6.500	4.695	MON	12,648	151,772	09/19/2002	06/01/2022

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 (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
31335H-TS-2	FREDDIE MAC GOLD C90561			2	1	5,829,205	104.4850	5,844,968	5,594,079	5,807,505		(4,998)			6.500	4.789	MON	30,301	363,615	09/19/2002	07/01/2022
31335H-UE-1	FREDDIE MAC GOLD C90581			2	1	5,643,416	103.0100	5,780,786	5,611,850	5,638,974		(1,067)			5.500	5.298	MON	25,721	308,652	08/22/2002	08/01/2022
31335H-UX-9	FREDDIE MAC GOLD C90598			2	1	1,903,827	104.4850	1,899,292	1,817,767	1,896,396		(1,678)			6.500	4.515	MON	9,846	118,155	01/14/2003	10/01/2022
31335H-VE-0	FREDDIE MAC GOLD C90613			2	1	17,560,097	102.7760	18,027,814	17,540,912	17,552,055		(1,499)			5.000	4.986	MON	73,087	877,046	01/13/2003	01/01/2023
31335H-VY-6	FREDDIE MAC GOLD C90631			2	1	40,746,686	102.7760	41,863,363	40,732,701	40,731,792		(3,070)			5.000	5.005	MON	169,720	2,036,635	01/10/2003	02/01/2023
313401-F8-9	FREDDIE MAC 360031			2	1	165,575	112.4890	186,493	165,787	165,503		(11)			10.000	10.023	MON	1,382	16,579	07/08/1988	07/01/2018
313401-GZ-8	FREDDIE MAC 160095			2	1	2,134	100.8610	2,122	2,104	2,086		(6)			10.250	9.638	MON	18	216	01/19/1988	11/01/2009
313401-H2-0	FREDDIE MAC 360041			2	1	228,479	106.9000	244,161	228,402	227,940		(86)			10.000	9.726	MON	1,903	22,840	12/02/1988	11/01/2018
313401-P7-0	FREDDIE MAC 360063			2	1	10,981	106.7130	11,316	10,604	10,910		(13)			10.500	8.775	MON	93	1,113	10/21/1998	06/01/2019
313401-XL-0	FREDDIE MAC 170216			2	1	119,017	106.8900	131,677	123,189	119,790		119			8.500	9.451	MON	873	10,471	03/11/1991	03/01/2017
31340Q-EX-0	FREDDIE MAC 183750			2	1	10,697	102.3930	10,723	10,472	10,457		(30)			10.250	9.469	MON	89	1,073	04/08/1988	07/01/2011
31340S-D2-5	FREDDIE MAC 185521			2	1	2,100	101.2820	2,033	2,007	2,015		(15)			14.750	13.055	MON	25	296	10/21/1998	04/01/2011
31341K-4W-5	FREDDIE MAC 258937			2	1	8,098	101.5400	8,482	8,353	8,257		22			8.500	9.236	MON	59	710	10/21/1986	03/01/2009
31343G-EM-3	FREDDIE MAC 275540			2	1	623	101.0890	651	644	635		2			8.500	9.504	MON	5	55	09/03/1986	12/01/2009
31344N-KM-0	FREDDIE MAC 283900			2	1	16,696	109.5370	18,282	16,690	16,639		(6)			9.500	9.280	MON	132	1,586	12/08/1989	11/01/2016
31346T-SS-4	FREDDIE MAC ARM 400529			2	1	48,753	100.1220	51,580	51,517	50,213		244			4.875	5.373	MON	209	3,198	04/19/1989	07/01/2018
31347A-BC-7	FREDDIE MAC ARM 840035			2	1	58,045	99.1070	58,756	59,286	58,542		210			5.029	5.227	MON	248	3,857	12/27/1988	01/01/2019
31347A-BU-7	FREDDIE MAC ARM 840051			2	1	6,033	98.6670	6,328	6,413	6,184		37			5.125	5.961	MON	27	387	02/10/1989	03/01/2019
31348T-R5-3	FREDDIE MAC ARM 865008			2	1	38,392	103.4750	38,715	37,415	37,724		2			4.888	4.580	MON	152	351	09/14/1990	02/01/2018
31354C-X8-8	FREDDIE MAC 546103			2	1	13,103	111.9180	14,402	12,868	13,035		(8)			10.500	9.572	MON	113	1,351	04/09/1990	08/01/2019
31356M-DB-9	FREDDIE MAC GOLD D58198			2	1	1,214,990	104.4740	1,286,479	1,231,389	1,216,916		344			6.500	6.838	MON	6,670	80,040	10/21/1998	11/01/2024
313605-WY-9	FANNIE MAE 21363			2	1	7,810	102.0590	7,918	7,758	7,741		(10)			9.250	8.934	MON	60	718	10/21/1998	11/01/2010
31360A-AY-2	FANNIE MAE 23			2	1	2,894	102.1780	3,101	3,035	2,966		11			8.500	10.284	MON	21	258	10/21/1998	08/01/2011
31360A-BB-1	FANNIE MAE 34			2	1	5,546	100.5250	5,899	5,868	5,768		25			8.500	10.081	MON	42	499	07/08/1987	10/01/2010
31360A-BE-5	FANNIE MAE 37			2	1	8,886	101.7940	9,104	8,943	8,890					8.500	8.679	MON	63	760	01/06/1987	11/01/2011
31360A-CF-1	FANNIE MAE 70			2	1	932	100.5250	929	924	924		(1)			8.500	8.129	MON	7	78	01/13/1987	01/01/2012
31360B-AX-2	FANNIE MAE 922			2	1	5,630	100.9150	6,013	5,959	5,887		31			8.750	10.504	MON	43	521	08/03/1987	10/01/2009
31360G-4F-7	FANNIE MAE 6222			2	1	2,050	101.4270	2,169	2,139	2,070		(5)			9.000	10.649	MON	16	192	08/24/1987	04/01/2016
313611-YX-7	FANNIE MAE 47526			2	1	163,862	108.7930	175,097	160,944	162,575		(187)			9.000	8.507	MON	1,207	14,485	03/31/1987	05/01/2017
313614-3L-1	FANNIE MAE 50303			2	1	5,423	107.8930	5,833	5,406	5,417		(1)			10.000	9.767	MON	45	541	10/21/1998	04/01/2020
313614-XS-3	FANNIE MAE 50189			2	1	16,301	113.3890	18,336	16,171	16,265		(5)			10.000	9.564	MON	135	1,617	06/08/1989	05/01/2019
313614-Z9-3	FANNIE MAE 50268			2	1	88,513	110.4800	93,096	84,265	87,754		(124)			9.500	7.464	MON	667	8,005	10/23/1991	01/01/2020
313614-ZL-6	FANNIE MAE 50247			2	1	10,097	106.2320	11,220	10,562	10,155		12			8.500	10.145	MON	75	898	10/21/1998	11/01/2019
313615-R6-5	FANNIE MAE 50909			2	1	365,270	104.1710	376,424	361,353	362,671		(422)			6.500	6.131	MON	1,957	23,488	10/21/1998	09/01/2013
313616-C2-8	FANNIE MAE 51389			2	1	36,942	108.9700	41,718	38,284	37,191		43			9.000	10.341	MON	287	3,445	07/13/1987	07/01/2017
31361S-2E-5	FANNIE MAE 40373			2	1	23,640	108.7930	25,049	23,025	23,416		(21)			9.000	8.116	MON	173	2,072	02/03/1987	02/01/2017
31361W-5L-7	FANNIE MAE 44051			2	1	28,957	102.6800	29,431	28,663	28,714		(27)			10.000	9.621	MON	239	2,866	04/11/1990	02/01/2013
31362C-RF-9	FANNIE MAE 57186			2	1	29,727	106.9840	31,762	29,688	29,679		(7)			8.500	8.377	MON	210	2,523	10/23/1991	06/01/2017
31362J-VV-4	FANNIE MAE 62728			2	1	6,476	106.5400	6,751	6,337	6,432		(4)			10.500	9.588	MON	55	665	07/08/1988	03/01/2017
31362S-3L-7	FANNIE MAE 70103			2	1	57,751	107.2980	61,206	57,043	57,488		(36)			9.500	8.983	MON	452	5,419	11/15/1989	04/01/2017
31362S-3M-5	FANNIE MAE 70104			2	1	3,272	102.1390	3,301	3,232	3,259					9.500	8.877	MON	26	307	11/15/1989	12/01/2016
31362S-4M-4	FANNIE MAE ARM 70128			2	1	37,653	99.5970	37,932	38,086	37,694		14			4.582	5.208	MON	145	356	01/26/1989	12/01/2018
31362S-5M-3	FANNIE MAE 70152			2	1	9,918	107.0860	10,197	9,522	9,850		(12)			10.500	8.724	MON	83	1,000	10/21/1998	02/01/2019
31362T-UC-5	FANNIE MAE 70779			2	1	112,168	105.1210	124,896	118,812	112,915		134			8.000	10.054	MON	792	9,505	11/27/1997	03/01/2021
31362T-Z3-0	FANNIE MAE 70962			2	1	39,971	107.5100	42,495	39,526	39,896		(13)			8.500	7.909	MON	280	3,360	10/07/1991	10/01/2021
313636-T9-3	FANNIE MAE 108676			2	1	26,515	106.4480	28,544	26,815	26,543		6			9.000	9.370	MON	201	2,413	10/21/1998	08/01/2017
31363M-6A-0	FANNIE MAE 93565			2	1	9,704	108.2200	10,472	9,676	9,690		(3)			10.000	9.872	MON	81	968	10/21/1998	04/01/2020
31363M-QA-8	FANNIE MAE 93149			2	1	479	103.2680	483	468	473		(1)			10.500	9.407	MON	4	49	04/09/1990	03/01/2013
31365C-4G-9	FANNIE MAE 124223			2	1	107,551	105.8080	115,536	109,194	107,683		18			8.000	8.519	MON	728	8,736	03/03/1992	02/01/2022
31365D-H9-9	FANNIE MAE 124556			2	1	247,838	105.8700	259,283	244,906	247,293		(65)			7.000	6.518	MON	1,429	17,143	02/23/1993	11/01/2022
31365D-PE-9	FANNIE MAE 124721			2	1	752,592	105.8700	790,092	746,283	751,133		(187)			7.000	6.698	MON	4,353	52,240	02/23/1993	02/01/2023
31366C-WS-1	FANNIE MAE 144757			2	1	89,116	105.9730	92,883	87,647	88,901		(42)			8.000	7.298	MON	584	7,012	11/27/1997	01/01/2022
31371F-B9-2	FANNIE MAE 250364			2	1	135,833	105.2440	143,075	135,946	135,795		(4)			7.000	6.929	MON	793	9,516	09/09/1998	07/01/2025
31371F-GU-0	FANNIE MAE 250511			2	1	66,712	104.7190	71,906	68,666	66,864		23			6.500	7.397	MON	372	4,463	12/03/1996	03/01/2026
31371F-SJ-2	FANNIE MAE 250821			2	1	389,406	106.1290	414,311	390,384	389,337		(8)			7.500	7.516	MON	2,440	29,279	10/21/1998	02/01/2027
31371G-Z9-4	FANNIE MAE 251968			2	1	101,409	105.7920	107,687	101,791	101,403		(1)			7.000	7.066	MON	594	7,125	06/01/1999	09/01/2028

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
31371H-DU-9	FANNIE MAE 252215			2	1	1,462,644	103.8430	1,544,707	1,487,539	1,463,997		185			6.000	6.476	MON	7,438	89,252	10/26/1998	11/01/2028
31371J-4M-3	FANNIE MAE 253828			2	1	7,662,682	104.0310	8,023,027	7,712,132	7,663,339		99			6.500	6.663	MON	41,774	501,289	04/25/2001	04/01/2031
31371K-7J-4	FANNIE MAE 254797			2	1	25,213,590	101.6380	24,944,561	24,542,506	25,103,717		(23,741)			5.000	4.413	MON	102,260	1,227,125	05/13/2003	06/01/2023
31371K-7L-9	FANNIE MAE 254799			2	1	13,323,275	102.5300	13,304,874	12,976,557	13,267,155		(12,203)			5.000	4.426	MON	54,069	648,828	05/14/2003	07/01/2023
31371K-L4-1	FANNIE MAE 254247			2	1	5,045,063	103.0410	5,214,766	5,060,879	5,044,824		(27)			6.000	6.050	MON	25,304	303,653	06/20/2002	02/01/2032
31371K-Q4-6	FANNIE MAE 254375			2	1	2,110,316	104.4630	2,118,746	2,028,236	2,102,647		(1,689)			6.500	4.756	MON	10,986	131,835	09/18/2002	07/01/2022
31371K-S6-9	FANNIE MAE 254441			2	1	13,436,096	104.4870	13,513,700	12,933,430	13,389,746		(10,454)			6.500	4.811	MON	70,056	840,673	09/18/2002	08/01/2022
31371K-TD-3	FANNIE MAE 254448			2	1	14,906,571	104.3440	14,991,880	14,367,779	14,884,984		(1,990)			6.500	4.752	MON	77,825	933,906	12/13/2002	09/01/2032
31371K-UA-7	FANNIE MAE 254477			2	1	11,851,666	102.8640	12,267,728	11,926,205	11,852,953		244			5.500	5.638	MON	54,662	655,941	08/13/2002	10/01/2032
31371K-VE-8	FANNIE MAE 254513			2	1	6,917,813	103.4680	6,974,625	6,740,866	6,899,712		(4,237)			6.000	4.934	MON	33,704	404,452	09/12/2002	10/01/2022
31371K-VS-7	FANNIE MAE 254525			2	1	3,687,912	104.4870	3,703,497	3,544,472	3,674,739		(2,949)			6.500	4.781	MON	19,199	230,391	09/18/2002	10/01/2022
31371K-WD-9	FANNIE MAE 254544			2	1	2,226,004	103.4680	2,237,471	2,162,481	2,219,384		(1,523)			6.000	4.856	MON	10,812	129,749	12/03/2002	11/01/2022
31371K-XR-7	FANNIE MAE 254588			2	1	15,634,162	103.4680	15,721,569	15,194,650	15,587,999		(10,963)			6.000	4.916	MON	75,973	911,679	12/06/2002	12/01/2022
31371K-Z3-8	FANNIE MAE 254662			2	1	5,175,913	102.5540	5,306,432	5,174,296	5,172,966		(602)			5.000	4.976	MON	21,560	258,715	01/10/2003	02/01/2023
31371L-DU-0	FANNIE MAE 254915			2	1	19,204,980	101.5390	19,595,471	19,298,456	19,210,868		1,237			4.500	4.574	MON	72,369	868,431	07/08/2003	09/01/2023
31371L-S6-7	FANNIE MAE 255341			2	1	12,645,717	101.7650	12,986,128	12,760,864	12,655,939		2,609			4.500	4.645	MON	47,853	574,239	09/23/2004	07/01/2024
31371N-SY-2	FANNIE MAE 257135			2	1	8,660,324	100.5140	8,780,262	8,735,394	8,660,791		467			5.500	5.623	MON	40,037	280,261	04/24/2008	03/01/2038
31372K-VH-0	FANNIE MAE 275216			2	1	258,387	104.7550	270,900	258,603	258,283		(12)			7.000	6.972	MON	1,509	18,102	09/09/1998	03/01/2024
31374F-YK-9	FANNIE MAE 313114			2	1	220,445	105.2440	236,065	224,303	220,655		31			7.000	7.581	MON	1,308	15,701	11/07/1996	10/01/2026
31374G-WG-8	FANNIE MAE 313947			2	1	201,907	105.9030	214,004	202,075	201,860		(6)			7.000	6.938	MON	1,179	14,145	09/09/1998	01/01/2028
31374S-D7-3	FANNIE MAE 322426			2	1	127,075	105.2440	133,850	127,181	127,039		(5)			7.000	6.940	MON	742	8,903	09/09/1998	09/01/2025
31375A-BL-2	FANNIE MAE 328643			2	1	18,477	103.1190	19,069	18,493	18,473		(1)			7.000	6.909	MON	108	1,295	09/09/1998	11/01/2025
31376H-VP-5	FANNIE MAE 356222			2	1	20,378	104.2780	21,007	20,145	20,361		(2)			7.500	6.680	MON	126	1,511	07/15/1997	12/01/2026
31376M-D6-6	FANNIE MAE 359325			2	1	65,043	105.4310	69,499	65,919	65,080		4			7.500	7.984	MON	412	4,944	09/13/1996	10/01/2026
31376W-CY-4	FANNIE MAE 367387			2	1	170,125	105.9150	182,268	172,089	170,201		8			7.000	7.400	MON	1,004	12,046	11/21/1996	12/01/2026
31377B-XH-3	FANNIE MAE 372480			2	1	7,092	105.2440	7,650	7,269	7,100		1			7.000	8.063	MON	42	509	10/21/1998	02/01/2027
31377S-6Q-6	FANNIE MAE 386179			2	1	7,524,860	101.5490	7,662,089	7,545,197	7,521,712		(1,157)			4.898	4.847	MON	30,797	363,603	12/02/2003	06/01/2013
31377T-E8-5	FANNIE MAE 386359			2	1	7,613,966	100.0940	8,145,476	8,137,840	7,866,638		48,923			4.474	5.849	MON	30,341	358,221	08/14/2003	07/01/2013
31377T-EY-8	FANNIE MAE 386351			2	1	23,215,332	98.0310	24,056,801	24,540,114	23,857,116		127,381			3.762	4.955	MON	76,933	923,199	09/26/2003	07/01/2013
31377T-GV-2	FANNIE MAE 386412			2	1	10,346,660	100.4180	10,531,799	10,488,002	10,428,552		15,591			4.061	4.354	MON	35,493	419,048	10/22/2003	09/01/2010
31377T-H7-4	FANNIE MAE 386454			2	1	15,081,783	102.3300	15,535,094	15,181,411	15,103,907		2,892			5.125	5.157	MON	64,837	765,510	08/13/2003	09/01/2013
31377T-H8-2	FANNIE MAE 386455			2	1	25,695,918	102.2940	26,934,425	26,330,524	25,968,947		53,484			4.950	5.470	MON	108,613	1,303,361	08/14/2003	09/01/2013
31377T-MF-0	FANNIE MAE 386558			2	1	13,160,232	101.6030	12,971,885	12,767,240	12,841,842		(63,395)			5.011	3.956	MON	53,314	629,478	09/17/2003	10/01/2010
31377T-PE-0	FANNIE MAE 386621			2	1	11,732,636	101.8040	12,050,682	11,837,136	11,764,975		6,550			4.820	4.992	MON	47,546	570,550	10/28/2003	11/01/2013
31377T-SG-2	FANNIE MAE 386719			2	1	3,564,133	102.8080	3,564,666	3,467,292	3,511,464		(11,147)			5.259	4.535	MON	15,195	179,412	12/23/2003	12/01/2013
31378F-U8-6	FANNIE MAE 397607			2	1	53,163	105.2440	55,997	53,207	53,148		(2)			7.000	6.971	MON	310	3,724	09/09/1998	09/01/2027
31378J-UF-2	FANNIE MAE 400282			2	1	371,713	105.2440	391,531	372,023	371,621		(13)			7.000	6.948	MON	2,170	26,042	09/09/1998	10/01/2027
31378V-FR-6	FANNIE MAE 409776			2	1	12,532	104.7190	13,312	12,712	12,539		1			6.500	7.183	MON	69	826	12/29/1997	12/01/2027
31379T-4F-8	FANNIE MAE 429322			2	1	363,002	105.2440	382,356	363,305	362,913		(13)			7.000	6.956	MON	2,119	25,431	09/09/1998	05/01/2028
31380H-M4-6	FANNIE MAE 440579			2	1	445,484	105.2440	469,236	445,856	445,381		(14)			7.000	6.948	MON	2,601	31,210	09/09/1998	08/01/2028
31380R-MS-1	FANNIE MAE 447769			2	1	905,633	104.7750	954,700	911,191	905,719		14			6.500	6.655	MON	4,936	59,227	03/09/1999	02/01/2029
31380U-JP-4	FANNIE MAE 450370			2	1	132,286	104.6560	137,308	131,199	132,164		(15)			6.500	6.173	MON	711	8,528	02/01/1999	01/01/2029
31381G-GK-8	FANNIE MAE 460202			2	1	9,905,911	108.4480	10,906,662	10,057,017	9,936,073		4,304			6.315	6.525	MON	52,925	635,101	04/04/2001	10/01/2023
31381H-GS-9	FANNIE MAE 461109			2	1	18,681,940	101.4450	19,740,665	19,459,562	19,049,719		43,092			4.676	5.550	MON	75,827	912,121	08/27/2003	07/01/2013
31381H-GT-7	FANNIE MAE 461110			2	1	24,463,369	101.0740	24,869,854	24,605,620	24,493,038		4,166			4.769	4.789	MON	97,787	1,154,598	09/19/2003	07/01/2013
31381H-GU-4	FANNIE MAE 461111			2	1	18,422,624	102.6610	18,919,431	18,429,103	18,403,576		(3,662)			5.226	5.235	MON	80,259	963,105	07/22/2003	07/01/2018
31381H-GW-0	FANNIE MAE 461113			2	1	17,696,378	102.0180	18,049,208	17,692,231	17,671,211		(6,033)			5.324	5.228	MON	78,495	926,793	07/22/2003	07/01/2018
31382K-QF-8	FANNIE MAE 484754			2	1	67,331	104.6560	70,809	67,659	67,332					6.500	6.610	MON	366	4,398	03/30/1999	03/01/2029
31382M-AA-2	FANNIE MAE 486101			2	1	593,686	104.6560	623,787	596,034	593,670		(1)			6.500	6.573	MON	3,229	38,742	04/11/2001	02/01/2029
31384B-SY-3	FANNIE MAE 519035			2	1	21,680	105.8000	23,447	22,162	21,697		2			7.000	7.942	MON	129	1,551	09/14/1999	10/01/2029
31384V-P4-8	FANNIE MAE 535143			2	1	18,103	106.0220	19,557	18,446	18,113		1			7.500	8.342	MON	115	1,383	07/18/2000	02/01/2030
31384V-RN-4	FANNIE MAE 535193			2	1	15,615	106.0310	16,780	15,825	15,620					7.500	8.073	MON	99	1,187	07/25/2000	03/01/2030
31385C-3J-0	FANNIE MAE 540901			2	1	1,698,810	103.1450	1,826,215	1,770,533	1,701,846		394			6.000	7.282	MON	8,853	106,232	07/02/2001	03/01/2031
31385C-3R-2	FANNIE MAE 540908			2	1	4,374,585	103.1240	4,705,546	4,562,996	4,383,840		1,577			6.000	7.114	MON	22,815	273,780	06/28/2001	05/01/2031
31385C-3S-0	FANNIE MAE 540909			2	1	1,990,947	104.0160	2,096,470	2,015,533	1,991,534		89			6.500	6.888	MON	10,917	131,010	05/17/2001	05/01/2031
31385C-3U-5	FANNIE MAE 540911			2	1	1,843,630	103.1140	1,977,105	1,917,404	1,847,132		766			6.000	7.056	MON	9,587	115,044	07/10/2001	06/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
31385J-BX-5	FANNIE MAE 545554			2	1	12,928,489	102.9890	13,394,403	13,005,710	12,929,908		305			5.500	5.623	MON	59,610	715,314	08/21/2002	03/01/2032
31385P-H5-6	FANNIE MAE 548452			2	1	223,191	104.7190	234,382	223,821	223,173		(2)			6.500	6.513	MON	1,212	14,548	04/25/2001	12/01/2028
31385W-2C-2	FANNIE MAE 555271			2	1	4,112,164	104.4870	4,105,191	3,928,916	4,094,909		(4,043)			6.500	4.677	MON	21,282	255,380	01/28/2003	12/01/2022
31385W-TP-4	FANNIE MAE 555058			2	1	6,279,339	101.7570	6,225,580	6,118,075	6,190,179		(20,015)			4.976	4.081	MON	25,370	297,823	07/13/2005	12/01/2012
31385W-V3-0	FANNIE MAE 555134			2	1	22,074,399	103.3320	22,175,911	21,460,756	22,036,320		(7,675)			6.000	5.332	MON	107,304	1,287,645	11/15/2002	12/01/2032
31385W-VY-2	FANNIE MAE 555131			2	1	79,498,388	102.1650	79,549,955	77,864,537	78,473,627		(192,349)			5.061	4.438	MON	328,394	3,880,139	10/22/2003	01/01/2013
31385W-ZQ-5	FANNIE MAE 555251			2	1	3,585,411	104.4870	3,574,262	3,420,785	3,570,672		(3,311)			6.500	4.508	MON	18,529	222,351	01/24/2003	12/01/2022
31385X-A8-0	FANNIE MAE 555431			2	1	30,530,610	102.7540	30,770,516	29,945,732	30,492,727		(8,927)			5.500	5.106	MON	137,251	1,647,015	04/14/2003	04/01/2033
31385X-AG-2	FANNIE MAE 555407			2	1	52,420,726	102.7540	52,614,925	51,204,616	52,337,483		(16,077)			5.500	5.018	MON	234,688	2,816,254	03/31/2003	04/01/2033
31385X-AJ-6	FANNIE MAE 555409			2	1	56,773,175	102.7540	57,035,729	55,506,923	56,690,082		(16,983)			5.500	5.016	MON	254,407	3,052,881	03/31/2003	04/01/2033
31385X-B3-0	FANNIE MAE 555458			2	1	8,301,295	102.8750	8,371,225	8,137,278	8,289,475		(2,474)			5.500	5.108	MON	37,296	447,550	04/21/2003	05/01/2033
31385X-BU-0	FANNIE MAE 555451			2	1	22,984,037	102.5540	23,197,642	22,619,996	22,917,332		(15,083)			5.000	4.659	MON	94,250	1,131,000	04/17/2003	04/01/2023
31385X-DA-2	FANNIE MAE 555497			2	1	20,534,353	102.7540	20,566,479	20,015,208	20,503,971		(6,227)			5.500	4.895	MON	91,736	1,100,836	04/29/2003	05/01/2033
31385X-DB-0	FANNIE MAE 555498			2	1	44,491,858	102.7540	44,429,518	43,238,614	44,411,996		(16,662)			5.500	4.899	MON	198,177	2,378,124	05/01/2003	05/01/2033
31385X-LA-3	FANNIE MAE 555721			2	1	28,403,069	100.3330	29,098,879	29,002,376	28,651,244		49,257			4.539	4.904	MON	109,701	1,293,482	10/22/2003	09/01/2013
31385X-LR-6	FANNIE MAE 555736			2	1	45,411,447	100.3810	46,674,432	46,497,323	45,876,704		91,020			4.520	4.950	MON	175,140	2,067,930	11/25/2003	08/01/2013
31385X-NX-1	FANNIE MAE 555806			2	1	82,499,652	102.9530	82,833,675	80,457,893	81,397,375		(247,733)			5.275	4.543	MON	353,680	4,168,774	09/18/2003	10/01/2013
31385X-QB-6	FANNIE MAE 555850			2	1	26,122,960	101.9030	26,576,466	26,080,172	26,056,727		(15,319)			4.977	4.830	MON	108,168	1,277,294	10/03/2003	11/01/2013
31385X-R7-4	FANNIE MAE 555910			2	1	36,361,618	102.5600	36,557,001	35,644,550	35,984,749		(84,502)			5.157	4.494	MON	153,182	1,799,456	10/23/2003	10/01/2013
31385X-UD-7	FANNIE MAE 555980			2	1	54,086,182	100.7270	55,014,724	54,617,421	54,222,025		18,768			4.536	4.673	MON	206,454	2,502,534	11/21/2003	11/01/2013
31386V-2K-5	FANNIE MAE 575078			2	1	384,330	104.6560	405,140	387,115	384,373		6			6.500	6.704	MON	2,097	25,163	07/11/2001	05/01/2031
31387A-W6-8	FANNIE MAE 578569			2	1	4,479,868	103.4570	4,869,352	4,706,625	4,492,786		2,228			5.500	6.702	MON	21,572	258,864	08/01/2001	04/01/2031
31387F-3C-6	FANNIE MAE 583195			2	1	205,798	104.6560	219,011	209,267	205,903		11			6.500	7.150	MON	1,134	13,602	05/24/2001	05/01/2031
31387F-Y8-1	FANNIE MAE 583135			2	1	207,999	104.6560	219,123	209,374	208,017		1			6.500	6.721	MON	1,134	13,609	06/06/2001	05/01/2031
31387J-Q9-0	FANNIE MAE 585580			2	1	500,994	104.6560	525,389	502,014	500,938		(2)			6.500	6.455	MON	2,719	32,631	03/13/2002	05/01/2031
31387R-5T-1	FANNIE MAE 592258			2	1	2,037,051	102.9890	2,171,912	2,108,885	2,039,730		355			5.500	6.749	MON	9,666	115,989	11/20/2001	11/01/2031
31387W-2V-8	FANNIE MAE 596688			2	1	2,126,191	102.6760	2,207,920	2,150,383	2,127,325		286			5.500	5.715	MON	9,856	118,271	08/08/2002	12/01/2031
31387W-4H-7	FANNIE MAE 596724			2	1	8,849,132	102.6230	8,907,286	8,679,608	8,835,908		(2,325)			5.500	5.118	MON	39,782	477,378	12/31/2002	10/01/2032
31388A-7H-1	FANNIE MAE 599496			2	1	20,746	103.3320	21,950	21,242	20,762		2			6.000	6.819	MON	106	1,275	12/06/2001	01/01/2032
31388T-P9-8	FANNIE MAE 614348			2	1	1,669,969	103.4260	1,771,151	1,712,479	1,671,349		167			6.000	6.945	MON	8,562	102,749	12/06/2001	12/01/2031
31389F-J5-2	FANNIE MAE 624084			2	1	6,360,424	102.9890	6,879,437	6,679,802	6,373,575		2,252			5.500	7.019	MON	30,616	367,389	11/21/2001	01/01/2032
31389R-4W-3	FANNIE MAE 633637			2	1	5,313,296	105.4740	5,612,942	5,321,611	5,312,558		(116)			6.500	6.507	MON	28,825	345,905	04/03/2002	02/01/2032
31390M-LN-2	FANNIE MAE 650233			2	1	9,274,568	102.6180	9,335,040	9,096,894	9,260,296		(2,487)			5.500	5.131	MON	41,694	500,329	12/31/2002	11/01/2032
31390M-LS-1	FANNIE MAE 650237			2	1	6,781,320	102.6130	6,825,187	6,651,410	6,771,694		(1,806)			5.500	5.101	MON	30,486	365,828	12/31/2002	12/01/2032
31390M-LT-9	FANNIE MAE 650238			2	1	5,112,909	102.9260	5,121,674	4,976,067	5,105,013		(1,460)			6.000	5.317	MON	24,880	298,564	12/17/2002	12/01/2032
31390S-KG-5	FANNIE MAE 654695			2	1	3,532,336	103.4890	3,504,963	3,386,809	3,524,215		(1,823)			6.000	4.970	MON	16,934	203,208	04/09/2003	09/01/2032
31390T-N4-7	FANNIE MAE 655711			2	1	790,604	104.3440	797,049	763,869	789,426		(47)			6.500	4.517	MON	4,138	49,651	12/02/2002	08/01/2032
31390U-S7-2	FANNIE MAE 656742			2	1	1,811,653	104.3440	1,808,133	1,732,862	1,808,204		(585)			6.500	4.958	MON	9,386	112,636	01/22/2003	09/01/2032
31390Y-XQ-6	FANNIE MAE 660487			2	1	1,179,704	102.7040	1,153,906	1,123,528	1,172,236		(2,722)			6.500	3.962	MON	6,086	73,029	01/22/2003	12/01/2017
31391F-UE-6	FANNIE MAE 665781			2	1	4,303,078	102.9470	4,269,129	4,146,921	4,293,163		(1,521)			6.000	5.179	MON	20,735	248,815	02/12/2003	09/01/2032
31391J-NS-5	FANNIE MAE 668301			2	1	23,879,763	103.3320	23,712,220	22,947,520	23,829,340		(10,024)			6.000	4.974	MON	114,738	1,376,851	02/20/2003	11/01/2032
31391L-XK-6	FANNIE MAE 670382			2	1	10,538,912	103.3320	10,436,763	10,100,186	10,516,982		(4,137)			6.000	4.781	MON	50,501	606,011	03/05/2003	09/01/2032
31391N-SY-8	FANNIE MAE 672035			2	1	637,749	103.3320	633,179	612,760	636,729		(108)			6.000	4.309	MON	3,064	36,766	02/20/2003	12/01/2032
31391U-PT-6	FANNIE MAE 677334			2	1	2,546,942	103.3320	2,533,638	2,451,930	2,541,979		(1,137)			6.000	4.991	MON	12,260	147,116	02/13/2003	01/01/2033
31391W-U2-5	FANNIE MAE 679301			2	1	9,233,951	103.3320	9,259,535	8,960,923	9,222,141		(1,738)			6.000	4.842	MON	44,805	537,655	01/02/2003	12/01/2032
313989-TJ-4	FREDDIE MAC GOLD D48653			2	1	33,674	104.9690	35,629	33,943	33,694		2			6.500	6.796	MON	184	2,206	02/01/1996	02/01/2024
31400B-ZC-3	FANNIE MAE 683039			2	1	2,706,890	103.3320	2,687,898	2,601,215	2,702,217		(756)			6.000	4.668	MON	13,006	156,073	02/24/2003	02/01/2033
31400C-C9-3	FANNIE MAE 683296			2	1	4,182,920	103.2700	4,158,553	4,026,878	4,174,883		217			6.000	4.982	MON	20,134	40,269	02/13/2003	02/01/2033
31400D-SK-9	FANNIE MAE 684622			2	1	11,505,352	103.2700	11,352,942	10,993,468	11,480,845		(4,834)			6.000	4.729	MON	54,967	659,608	05/14/2003	05/01/2033
31400E-K2-5	FANNIE MAE 685313			2	1	1,906,867	104.3440	1,892,415	1,813,635	1,902,729		(790)			6.500	4.910	MON	9,824	117,886	03/03/2003	02/01/2033
31400F-YT-8	FANNIE MAE 686622			2	1	12,098,424	102.8640	12,213,959	11,873,933	12,079,936		(4,036)			5.500	5.170	MON	54,422	653,066	03/13/2003	04/01/2033
31400H-WF-6	FANNIE MAE 688346			2	1	2,347,914	103.2700	2,329,681	2,255,915	2,342,018		(1,311)			6.000	5.165	MON	11,280	135,355	02/24/2003	03/01/2033
31400J-AF-6	FANNIE MAE 688606			2	1	4,293,680	103.2700	4,260,336	4,125,439	4,285,710		(1,061)			6.000	4.815	MON	20,627	247,526	02/24/2003	03/01/2033
31400J-R3-5	FANNIE MAE 689106			2	1	6,027,012	102.8640	6,063,182	5,894,389	6,013,840		(3,439)			5.500	5.180	MON	27,016	324,191	04/10/2003	02/01/2033
31400K-AY-2	FANNIE MAE 689523			2	1	8,385,520	102.7540	8,325,101	8,101,952	8,360,361		(6,206)			5.500	5.000	MON	37,134	445,607	07/10/2003	07/01/2033
31400Q-MD-2	FANNIE MAE 694356			2	1	4,099,477	102.7540	4,152,052	4,040,759	4,094,828		(759)			5.500	5.219	MON	18,520	222,242	03/20/2003	03/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31400Q-SC-8	FANNIE MAE 694515			2	1	14,455,919	102.7540	14,576,773	14,186,052	14,438,772		(3,865)			5.500	5.138	MON	65,019	780,233	03/27/2003	03/01/2033
31400Q-TQ-6	FANNIE MAE 694559			2	1	8,896,098	102.7540	9,010,191	8,768,678	8,887,703		(1,628)			5.500	5.157	MON	40,190	482,277	03/20/2003	04/01/2033
31400Q-VP-5	FANNIE MAE 694622			2	1	9,698,913	102.8640	9,790,407	9,517,850	9,684,345		(2,398)			5.500	5.203	MON	43,623	523,482	03/27/2003	04/01/2033
31400Q-ZL-0	FANNIE MAE 694747			2	1	8,478,870	102.7540	8,587,611	8,357,426	8,469,538		(2,323)			5.500	5.213	MON	38,305	459,658	03/20/2003	04/01/2033
31400S-RW-1	FANNIE MAE 696301			2	1	9,066,942	102.7540	9,139,590	8,894,609	9,051,233		(2,932)			5.500	5.195	MON	40,767	489,203	04/02/2003	03/01/2033
31400S-U9-8	FANNIE MAE 696408			2	1	13,069,730	102.7540	13,140,209	12,787,994	13,051,596		(4,536)			5.500	5.016	MON	58,612	703,340	04/09/2003	04/01/2033
31400W-TT-7	FANNIE MAE 699962			2	1	5,855,488	102.7540	5,905,120	5,746,837	5,847,130		(2,036)			5.500	5.149	MON	26,340	316,076	04/21/2003	04/01/2033
31400X-3D-8	FANNIE MAE 701096			2	1	6,967,064	102.7540	7,026,117	6,837,787	6,957,876		(1,526)			5.500	5.119	MON	31,340	376,078	04/21/2003	04/01/2033
31400X-5K-0	FANNIE MAE 701150			2	1	8,313,861	102.7540	8,384,330	8,159,594	8,302,314		(3,020)			5.500	5.139	MON	37,398	448,778	04/21/2003	04/01/2033
31400X-YH-5	FANNIE MAE 701012			2	1	6,120,516	102.7540	6,172,395	6,006,948	6,112,374		(1,604)			5.500	5.122	MON	27,532	330,382	04/21/2003	04/01/2033
31401A-Y7-6	FANNIE MAE 702834			2	1	7,951,048	102.5540	8,053,425	7,852,887	7,931,350		(4,364)			5.000	4.742	MON	32,720	392,644	04/22/2003	04/01/2023
31401B-NK-7	FANNIE MAE 703394			2	1	17,581,776	102.7540	17,790,822	17,313,951	17,554,113		(4,266)			5.500	5.283	MON	79,356	952,267	04/14/2003	04/01/2033
31401C-BG-7	FANNIE MAE 703939			2	1	7,962,073	102.7540	8,032,024	7,816,731	7,950,704		(2,521)			5.500	5.162	MON	35,827	429,920	04/21/2003	05/01/2033
31401C-DH-3	FANNIE MAE 704004			2	1	6,318,294	102.7540	6,389,486	6,218,220	6,310,663		(1,359)			5.500	5.191	MON	28,500	342,002	04/14/2003	05/01/2033
31401C-GE-7	FANNIE MAE 704097			2	1	14,342,473	102.7540	14,468,479	14,080,661	14,323,285		(4,284)			5.500	5.139	MON	64,536	774,436	04/21/2003	05/01/2033
31401X-G5-0	FANNIE MAE 721220			2	1	7,675,810	102.7540	7,621,655	7,417,361	7,652,626		(5,426)			5.500	5.002	MON	33,996	407,955	07/10/2003	06/01/2033
31402C-PF-3	FANNIE MAE 725022			2	1	44,635,669	106.3580	47,092,651	44,277,643	44,390,862		(54,182)			5.140	4.840	MON	189,656	2,238,488	12/02/2003	12/01/2013
31407M-EZ-4	FANNIE MAE			2	1	25,177,181	100.9950	25,329,505	25,079,959	25,170,530		(1,658)			4.899	4.821	MON	102,389	1,228,186	07/06/2005	08/01/2035
BOA0BZ-X2-8	FHA COLLATERAL - MUNI			2	1FE	2,823,930	104.4060	3,054,109	2,925,216	2,880,654		4,462			7.000	7.527	MON	17,064	160,366	05/15/1995	06/01/2014
2699999. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities						1,705,955,736	XXX	1,730,745,412	1,686,346,162	1,703,452,064		(616,865)			XXX	XXX	XXX	7,526,081	89,540,946	XXX	XXX
312903-X5-1	FREDDIE MAC FHLMC_164 CMO 164 B5			2	1	582,177	123.7340	751,153	607,073	592,563		104			9.500	10.589	MON	2,563	57,672	08/07/1990	07/15/2021
312903-YB-7	FREDDIE MAC FHLMC_146 CMO 146 B12			2	1	622,440	101.1160	661,935	654,629	629,342		(1,393)			9.500	9.933	MS	18,311	62,190	09/20/1990	04/15/2021
31339-EY-9	FREDDIE MAC FHLMC_2346 CMO 2346 PE			2	1	4,327,336	104.1880	4,493,658	4,313,015	4,311,302		27			6.500	6.444	MON	23,362	280,346	07/18/2001	03/01/2016
31339D-QX-9	FREDDIE MAC FHLMC_2416 CMO 2416 PE			2	1	9,173,219	102.5280	9,544,961	9,309,590	9,256,958		5,689			6.000	6.361	MON	46,548	558,575	02/06/2002	10/15/2021
31339L-2W-9	FHLMC_2382 CMO 2382 UB			2	1	11,809,000	103.9810	12,271,388	11,801,624	11,784,826		209			6.000	6.022	MON	59,008	708,097	11/20/2001	11/01/2016
31339L-5Y-2	FREDDIE MAC FHLMC_2378 CMO 2378 AB			2	1	9,996,347	102.6270	10,926,448	10,646,800	10,413,714		63,538			5.000	5.868	MON	44,362	532,340	11/15/2001	11/15/2016
31339M-5H-7	FREDDIE MAC FHLMC_2388 CMO 2388 NC			2	1	7,840,013	103.1480	8,204,790	7,954,357	7,906,094		(217)			5.500	5.787	MON	36,457	437,490	11/13/2001	12/15/2016
31339M-RP-5	FHLMC_2401 CMO 2401 EB			2	1	3,993,254	103.3740	4,283,778	4,143,958	4,083,453		17			6.000	6.853	MON	20,720	248,638	12/20/2001	01/15/2017
31339N-TA-4	FHLMC_2425 CMO 2425 OB			2	1	3,653,331	103.3050	3,892,997	3,768,445	3,715,297		79			6.000	6.788	MON	18,842	226,107	03/11/2002	03/15/2017
31339W-C8-7	FHLMC_2423 CMO 2423 KB			2	1	2,897,790	100.6910	3,081,526	3,060,372	3,037,657		16,108			6.000	7.495	MON	15,302	183,622	03/28/2002	06/15/2021
3133T5-2K-8	FREDDIE MAC FHLMC_G37 CMO 37 J			2	1	12,029,185	104.6210	12,642,347	12,083,941	12,039,887		216			6.000	6.104	MON	60,420	725,036	06/27/2002	07/17/2024
3133TC-FX-1	FREDDIE MAC FHLMC_20-24 CMO 2024 Z			2	1	2,246,546	103.8090	2,507,963	2,415,935	2,319,467		229			6.500	8.460	MON	13,086	26,173	11/30/2000	01/15/2028
3133TG-W2-1	FHLMC_2095 CMO 2095 CB			2	1	2,190,222	103.4880	2,345,985	2,266,907	2,222,702		(980)			6.250	7.151	MON	11,807	141,682	03/02/2001	11/15/2028
3133TH-DJ-3	FREDDIE MAC FHLMC_2108 CMO 2108 Z-AZ			2	1	8,017,577	103.3790	9,112,826	8,814,964	8,327,001		285			6.000	8.336	MON	44,075	88,150	04/05/2001	12/15/2028
3133TR-T3-9	FREDDIE MAC FHLMC_2297 CMO 2297 Z			2	1	17,054,381	103.3850	19,570,949	18,930,211	18,030,074		70			6.000	7.977	MON	94,651	189,302	02/21/2001	03/15/2031
3133TT-L6-6	FHLMC_2313 CMO 2313 Z			2	1	19,041,729	103.6410	22,293,430	21,510,219	20,448,685		(5,059)			6.000	8.341	MON	107,551	215,102	04/23/2001	05/15/2031
31359A-YS-2	FANNIE MAE FNMA_93-87 CMO 87 ZA			2	1	8,988,238	103.0890	9,865,356	9,569,780	9,220,541		2,268			6.000	7.373	MON	47,849	95,698	06/15/2001	06/25/2023
31359E-KZ-3	FANNIE MAE FNMA_93-204 CMO 204 Z-PZ			2	1	13,684,145	105.0760	14,812,536	14,097,001	13,690,070		34,989			6.500	7.323	MON	76,359	884,843	12/01/2008	10/25/2023
31359R-D4-1	FANNIE MAE FNMA_98-11 CMO 11 Z			2	1	15,169,600	103.4290	16,994,643	16,431,234	15,715,254		1,562			6.000	7.753	MON	82,156	164,312	02/02/2001	03/18/2028
31359S-V6-4	FANNNIE MAE FNMA_01-25 CMO 25 E			2	1	6,515,535	103.0320	7,333,605	7,117,765	6,797,257		(34)			6.000	8.072	MON	35,589	71,178	06/19/2001	06/25/2031
31359U-W2-7	FANNIE MAE FNMA_98-63 CMO 63 PH			2	1	9,046,090	103.5010	9,630,609	9,304,882	9,160,121		(2,241)			6.000	6.540	MON	46,524	558,293	06/28/2002	11/25/2028
313602-BD-5	FANNIE MAE FNMA_88-4 CMO 88-4 TR			2	1	8,079	1,618.7100	8,932	552	8,079					749.425	0.000	MON	345	4,135	05/10/1988	11/01/2028
31364H-AL-1	FANNIE MAE FNMA_F CMO F 1			2	1	790	99.9040	930	931	913		8			6.500	13.870	MON	5	61	06/19/1987	05/01/2009
31364H-AN-7	FANNIEMAE STRIP FNSTR_G CMO G 1			2	1	5	99.8670	5	5	5					6.500	15.341	MON			06/19/1987	03/01/2009
313920-6G-0	FANNIE MAE FNMA_01-44 CMO 44 QC			2	1	6,543,749	103.8560	6,877,778	6,622,389	6,575,065		117			6.000	6.265	MON	33,112	397,343	12/05/2001	09/25/2016
313920-P5-3	FANNIE MAE FNMA_01-45 CMO 45 PE			2	1	2,764,679	104.3520	2,866,512	2,746,974	2,745,626		31			6.500	6.354	MON	14,879	178,553	07/20/2001	08/01/2016
31392B-4J-2	FANNIE MAE FNMA_02-7 CMO 7 QN			2	1	10,158,302	101.8570	10,511,199	10,319,545	10,249,714		5,178			6.000	6.297	MON	51,598	619,173	02/06/2002	09/25/2021
31392B-N6-9	FANNIE MAE FNMA_02-12 CMO 12 PG			2	1	2,673,841	103.9220	2,779,787	2,674,886	2,667,666		35			6.000	6.003	MON	13,374	160,493	02/22/2002	03/25/2017
31392B-09-0	FM_02-T3 CMO 2002-T3 B			2	1	25,897,430	108.2720	25,827,234	23,854,000	24,613,466		(260,803)			5.763	4.525	MON	114,559	1,374,706	07/24/2003	12/01/2011
31392B-WU-6	FANNIE MAE FNMA_02-4 CMO 4 BC			2	1	2,156,297	103.0880	2,307,981	2,238,855	2,203,138		87			6.000	6.793	MON	11,194	134,331	01/03/2002	02/25/2017
31392D-UF-7	FANNIE MAE FNMA_02-4 CMO W4 A4			2	1	36,391,216	102.3440	35,803,233	34,983,295	36,072,223		(48,545)			6.250	5.885	MON	182,205	2,186,456	03/26/2003	10/01/2028
31392E-7L-8	FANNIE MAE FNMA_02-71 CMO 2002-71 KB			2	1	5,657,288	100.9570	5,591,953	5,538,937	5,542,061		(18,277)			5.000	4.383	MON	23,079	276,947	10/03/2002	03/01/2010
31392E-R8-5	FMA_02-M2 CMO 2002-M2 C			2	1	18,879,308	102.0000	19,120,821	18,745,876	18,754,075		(17,449)			4.717	4.561	MON	73,688	884,653	12/01/2003	08/25/2012
31392F-B2-2	FANNIE MAE FNMA_02-78 CMO 2002-78 AC			2	1	25,289,063	101.3970	25,349,370	25,000,000	24,987,179		(55,149)			5.000	4.805	MON	104,167	1,250,000	10/09/2002	06/01/2011

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
31392G-NB-7	FANNIE MAE FNMA_02-96 CMO 2002-96 HC			2	1	11,893,013	100.6470	11,694,476	11,619,323	11,617,805		(41,443)			5.000	4.330	MON	48,414	580,966	12/19/2002	11/01/2009
31392H-N9-0	FANNIE MAE FNMA_03-8 CMO 2003-8 QW			2	1	74,005,039	102.7670	73,468,399	71,490,222	72,279,861		(247,006)			5.500	4.733	MON	327,664	3,931,962	01/08/2003	03/01/2014
31392H-YZ-0	FANNIE MAE FNMA_03-2 CMO 2003-2 QD			2	1	10,450,000	101.4840	10,148,379	10,000,000	10,091,256		(63,127)			5.500	4.764	MON	45,833	550,000	04/24/2003	03/01/2012
31392J-CD-9	FANNIEMAE WHOLE LOAN FNMA_03-1 CMO 2003-13 MG			2	1	93,468,807	100.9340	91,357,536	90,512,000	90,711,219		(441,615)			5.500	4.926	MON	414,847	4,978,160	01/30/2003	02/01/2011
31392J-CV-9	FANNIEMAE WHOLE LOAN FNMA_03-1 CMO 2003-13 GC			2	1	35,356,392	100.7090	34,871,536	34,626,000	34,670,532		(126,592)			5.000	4.631	MON	144,275	1,731,300	03/14/2003	12/01/2010
31392J-P3-7	FANNIE MAE FNMA_03-21 CMO 2003-21 QY			2	1	21,309,806	102.5640	21,300,303	20,767,893	20,962,246		(32)			5.500	5.009	MON	95,186	1,142,234	01/27/2003	04/01/2017
31392J-S6-7	FANNIE MAE FNMA_03-21 CMO 2003-21 OK			2	1	22,279,107	101.9300	21,832,423	21,419,000	21,637,532		(103,969)			5.500	4.882	MON	98,170	1,178,045	04/08/2003	02/01/2012
31392J-ZL-6	FANNIE MAE FNMA_03-17 CMO 2003-17 QT			2	1	51,304,688	100.3330	50,166,350	50,000,000	50,014,643		(189,671)			5.000	4.519	MON	208,333	2,500,000	03/14/2003	06/01/2010
31392P-F8-3	FREDDIE MAC FHLMC_2456 CMO 2456 VD			2	1	9,635,621	100.8550	9,718,023	9,635,621	9,635,621					6.000	6.026	MON	48,178	578,137	07/16/2002	01/15/2020
31392W-NC-0	FREDDIE MAC FHLMC_2515 CMO 2515 UM			2	1	3,441,383	100.0840	3,333,326	3,330,538	3,326,217		(9,821)			5.500	4.839	MON	15,265	183,180	10/10/2002	03/01/2009
31392X-KE-7	FREDDIE MAC FHLMC_2523 CMO 2523 GX			2	1	4,629,157	102.4140	4,548,313	4,441,104	4,504,071		(14,814)			5.500	4.469	MON	20,355	244,261	11/07/2002	06/01/2013
31393A-D7-9	FANNIE MAE FNMA_03-24 CMO 2003-24 MD			2	1	3,689,901	99.7840	3,539,507	3,547,182	3,605,194		56,590			5.500	4.837	MON	16,258	195,095	02/25/2003	05/25/2028
31393A-TM-9	FANNIE MAE FNMA_03-27 CMO 2003-27 PQ			2	1	29,199,468	101.2140	28,912,580	28,565,667	28,697,829		(99,384)			5.000	4.657	MON	119,024	1,428,283	03/14/2003	01/01/2012
31393A-XH-5	FANNIE MAE FNMA_03-30 CMO 2003-30 NC			2	1	15,837,167	100.8540	15,531,944	15,400,420	15,387,274		(65,705)			5.500	4.865	MON	70,585	847,023	03/21/2003	10/01/2009
31393A-XN-2	FANNIE MAE FNMA_03-30 CMO 2003-30 MC			2	1	21,444,190	100.9460	21,006,949	20,810,131	20,851,119		(95,612)			5.500	4.948	MON	95,380	1,144,557	04/15/2003	11/01/2010
31393B-3D-5	FANNIE MAE FNMA_03-51 CMO 2003-51 PG			2	1	25,109,820	100.8770	24,427,387	24,215,000	24,285,558		(130,767)			5.500	4.821	MON	110,985	1,331,825	04/24/2003	01/01/2011
31393B-BM-6	FANNIE MAE FNMA_03-36 CMO 2003-36 OE			2	1	36,361,719	102.0370	35,713,069	35,000,000	35,387,647		(170,872)			5.500	4.915	MON	160,417	1,925,000	04/01/2003	03/01/2012
31393B-WQ-4	FANNIE MAE FNMA_03-41 CMO 2003-41 QA			2	1	15,700,736	102.0120	15,329,198	15,026,875	15,213,384		(93,177)			5.500	4.813	MON	68,873	826,478	04/30/2003	12/01/2011
31393C-GS-6	FANNIE MAE FNMA_03-54 CMO 2003-54 OL			2	1	19,355,862	102.3440	19,053,358	18,617,000	18,824,244		(104,723)			5.500	4.893	MON	85,328	1,023,935	04/28/2003	02/01/2012
31393F-5A-0	FREDDIE MAC FHLMC_2522 CMO 2522 PD			2	1	8,352,280	100.1430	8,168,912	8,157,270	8,146,957		(18,864)			5.500	4.998	MON	37,387	448,650	11/01/2002	04/01/2009
31393F-N4-4	FREDDIE MAC FHLMC_2546 CMO 2546 B			2	1	11,257,346	100.7110	11,064,290	10,986,126	10,993,896		(38,232)			5.000	4.355	MON	45,776	549,306	12/19/2002	10/01/2009
31393F-RV-0	FREDDIE MAC FHLMC_2544 CMO 2544 AJ			2	1	20,540,036	101.3550	19,713,309	19,449,784	19,905,465		(81,538)			5.500	3.573	MON	89,145	1,069,738	04/14/2003	04/01/2012
31393H-2E-1	FREDDIE MAC FHLMC_2541 CMO 2541 EY			2	1	3,784,658	100.6850	3,722,736	3,697,422	3,699,902		(12,598)			5.000	4.363	MON	15,406	184,871	12/19/2002	10/01/2009
31393H-MG-4	FHLMC_2547 CMO 2547 HB			2	1	77,767,431	101.5690	77,282,521	76,088,824	76,323,963		(213,741)			5.000	4.506	MON	317,037	3,804,441	01/02/2003	02/01/2011
31393H-QB-1	FREDDIE MAC FHLMC_2558 CMO 2558 BC			2	1	65,515,584	102.1550	65,489,076	64,107,295	64,485,057		(164,745)			5.000	4.507	MON	267,114	3,205,365	01/02/2003	08/01/2012
31393H-XN-7	FREDDIE MAC FHLMC_2552 CMO 2552 NC			2	1	7,262,017	100.0820	7,041,358	7,035,559	7,024,413		(24,891)			5.500	4.847	MON	32,246	386,956	01/15/2003	02/01/2009
31393H-YX-4	FREDDIE MAC FHLMC_2550 CMO 2550 HV			2	1	44,732,334	102.5380	44,961,212	43,848,512	44,332,968		(23,973)			5.000	4.547	MON	182,702	2,192,426	12/24/2002	01/01/2018
31393J-CA-4	FREDDIE MAC FHLMC_2551 CMO 2551 TD			2	1	16,080,401	100.1740	15,541,974	15,514,953	15,496,309		(68,447)			5.500	4.761	MON	71,110	853,322	02/04/2003	03/01/2009
31393J-LM-8	FREDDIE MAC FHLMC_2557 CMO 2557 QW			2	1	88,751,168	102.9200	88,462,400	85,952,902	87,003,314		(170,839)			5.500	4.842	MON	393,951	4,727,410	01/03/2003	04/01/2015
31393J-X8-6	FREDDIE MAC FHLMC_2561 CMO 2561 PE			2	1	24,069,107	101.9440	23,575,532	23,126,000	23,339,220		(153,815)			5.500	4.857	MON	105,994	1,271,930	04/15/2003	11/01/2011
31393K-7G-4	FREDDIE MAC FHLMC_2567 CMO 2567 PE			2	1	20,654,558	101.2200	20,316,830	20,072,000	20,135,637		(78,233)			5.500	5.020	MON	91,997	1,103,960	01/14/2003	09/01/2010
31393K-CG-8	FREDDIE MAC FHLMC_2576 CMO 2576 PD			2	1	9,708,253	100.1790	9,413,804	9,397,014	9,384,739		(51,528)			5.500	4.850	MON	43,070	516,836	02/11/2003	03/01/2009
31393K-HB-4	FREDDIE MAC FHLMC_2572 CMO 2572 PF			2	1	5,171,484	101.2300	5,061,488	5,000,000	5,020,177		(24,938)			5.500	4.929	MON	22,917	275,000	01/23/2003	05/01/2010
31393L-A8-6	FREDDIE MAC FHLMC_2571 CMO 2571 MD			2	1	45,199,755	101.3530	44,182,219	43,592,289	43,754,923		(294,829)			5.500	4.603	MON	199,798	2,397,576	01/23/2003	05/01/2010
31393L-M8-3	FHLMC_2564 CMO 2564 NH			2	1	21,790,475	101.1410	21,501,569	21,259,000	21,301,078		(88,748)			5.000	4.567	MON	88,579	1,062,950	03/26/2003	10/01/2010
31393N-CQ-0	FHLMC_2587 CMO 2587 UC			2	1	21,348,522	100.8830	20,758,632	20,576,889	20,603,042		(110,570)			5.500	4.656	MON	94,311	1,131,729	04/15/2003	10/01/2009
31393N-M6-3	FREDDIE MAC FHLMC_2590 CMO 2590 TQ			2	1	11,330,651	101.3290	11,218,257	11,071,170	11,129,693		(39,790)			5.000	4.652	MON	46,130	553,559	03/14/2003	10/01/2011
31393N-XH-7	FREDDIE MAC FHLMC_2596 CMO 2596 PE			2	1	20,824,378	101.5350	20,347,688	20,040,000	20,183,754		(133,859)			5.500	4.858	MON	91,850	1,102,200	04/08/2003	02/01/2011
31393P-EX-8	FREDDIE MAC FHLMC_2595 CMO 2595 PE			2	1	33,861,938	102.3250	33,296,662	32,540,000	32,921,717		(193,343)			5.500	4.898	MON	149,142	1,789,700	04/10/2003	03/01/2012
31393P-GG-3	FREDDIE MAC FHLMC_2595 CMO 2595 UO			2	1	93,063,441	102.9350	92,715,275	90,071,383	91,111,788		(165,612)			5.500	4.896	MON	412,827	4,953,926	04/04/2003	05/01/2015
31393P-KZ-6	FREDDIE MAC FHLMC_2602 CMO 2602 UC			2	1	51,898,438	101.4770	50,738,280	50,000,000	50,312,386		(309,091)			5.500	4.868	MON	229,167	2,750,000	04/23/2003	11/01/2011
31393P-U6-9	FREDDIE MAC FHLMC_2603 CMO 2603 TD			2	1	56,057,040	101.5620	54,743,004	53,901,000	54,228,607		(332,995)			5.500	4.824	MON	247,046	2,964,555	03/24/2003	06/01/2011
31393Q-L7-5	FHLMC_2619 CMO 2619 YL			2	1	25,148,438	99.8220	24,955,535	25,000,000	25,064,502		(17,091)			4.500	4.452	MON	93,750	1,125,000	07/02/2003	04/01/2018
31393R-GF-1	FHLT_05-6 CMO T56 A4			2	1	10,712,749	99.0670	9,968,795	10,062,634	10,440,165		28,069			6.000	4.678	MON	50,313	603,758	04/23/2003	05/25/2043
31393R-H6-0	FREDDIE MAC FHLMC_2624 CMO 2624 BN			2	1	10,763,667	98.7800	10,624,086	10,755,264	10,753,999		(1,967)			4.500	4.516	MON	40,332	483,987	06/09/2003	01/01/2018
31393T-H8-2	FMGT_03-T5 2003-T5 B			2	1	41,829,043	105.1380	45,929,321	43,685,000	42,680,387		181,926			4.382	4.958	MON	159,519	1,914,229	10/15/2003	03/25/2013
31393W-WR-6	FREDDIE MAC FHLMC_2638 CMO 2638 AQ			2	1	55,790,631	99.6950	55,556,821	55,727,000	55,724,192		(13,608)			4.500	4.509	MON	208,976	2,507,715	06/30/2003	01/01/2018
31394B-AJ-3	FNMA_04-86 04-86 VA			2	1	8,733,432	102.2150	8,876,962	8,684,582	8,706,484		(5,833)			4.500	4.334	MON	32,567	390,806	10/28/2004	08/01/2015
31394G-ET-6	FREDDIE MAC FHLMC_2649 CMO 2649 AN			2	1	44,719,110	99.4710	44,357,669	44,593,690	44,635,035		(17,033)			4.500	4.490	MON	167,226	2,006,716	07/01/2003	12/01/2017
38373M-EN-6	GNMA_02-53 2002-53 B			2	1	26,421,210	102.4770	25,111,836	24,504,854	25,017,608		(206,956)			5.552	4.014	MON	113,376	1,360,509	07/18/2003	12/01/2011
38373M-FV-7	GNMA_02-56 2002-56 B			2	1	3,339,985	101.0830	3,272,843	3,237,792	3,305,475		(4,109)			5.135	4.847	MON	13,855	166,254	01/03/2003	07/16/2024
38373M-HJ-2	GNMA_03-78 2003-78 B			2	1	15,000,000	102.3010	15,345,209	15,000,000	15,000,000					5.110	5.130	MON	63,875	766,500	09/04/2003	10/16/2027
38373M-KF-6	GNMA_03-109 2003-109 AB			2	1	60,406,164	100.0970	60,947,953	60,889,061	60,564,723		28,572			4.018	4.173	MON	203,877	2,446,522	12/04/2003	12/16/2030
38373Q-TP-6	GNMA_2003-48 2003-48 B			2	1	11,179,570	101.0150	11,515,728	11,400,000	11,302,512		21,999			4.261	4.572	MON	40,480	485,754	11/24/2003	07/16/2029
38373Q-WH-0	GNMA_03-40 2003-40 CB			2	1	22,356,899	100.5870	21,552,028	21,426,199	21,414,280		(179,403)			5.500	4.597	MON	98,203	1,178,441	04/30/2003	06/01/2009
38373S-B6-3	GNMA_03-17 2003-17 B			2	1	41,999,920	102.3550	40,941,956	40,000,000	40,600,682		(315,854)			4.999	4.278	MON	166,633	1,999,600	03/03/2003	05/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
38373S-JB-1	GNMA_03-18 2003-18 PD			2	1	4,993,758	99.9610	4,794,255	4,796,106	4,786,335		(22,445)			5.500	4.611	MON	21,982	263,786	03/25/2003	02/01/2009
38373S-RK-5	GNMA_03-22 2003-22 BH			2	1	14,576,282	101.2710	14,058,580	13,882,174	13,992,119		(86,069)			4.915	4.016	MON	56,859	682,309	03/04/2003	02/01/2011
38373Y-B3-7	GNMA_03-4 2003-4 LB			2	1	33,454,987	100.2850	32,481,985	32,389,671	32,354,512		(109,362)			5.500	4.800	MON	148,453	1,781,432	01/15/2003	04/01/2009
38373Y-MV-3	GNMA_02-91 2002-91 C			2	1	3,658,091	101.0040	3,685,749	3,649,110	3,646,566		(1,989)			4.551	4.519	MON	13,840	166,626	01/16/2003	04/01/2012
38374B-6M-0	GNMA_03-73 2003-73 B			2	1	14,990,490	102.4380	15,356,500	14,991,000	14,971,013		(13,125)			5.064	5.085	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	100.7360	40,647,820	40,350,958	40,386,093		(25,858)			4.543	4.492	MON	152,762	1,833,144	11/21/2003	05/01/2014
38374J-UW-4	GNMA_2004-84 04-84 B			2	1	7,128,183	100.7100	7,176,572	7,125,956	7,122,378		(2,330)			4.246	4.257	MON	25,214	302,568	10/15/2004	02/01/2016
83162C-MN-0	US SMALL BUSINESS ADMINISTRATI 2002-20J			2	1	9,985,796	101.8380	9,958,497	9,778,779	9,938,820		(10,131)			4.750	4.487	AO	116,123	482,830	02/11/2004	10/01/2022
83162C-MW-0	US SMALL BUSINESS ADMINISTRATI 2003-20C 1			2	1	7,185,744	99.7240	7,165,929	7,185,744	7,185,744					4.500	4.500	MS	107,786	332,428	03/04/2003	03/01/2023
83162C-NG-4	US SMALL BUSINESS ADMINISTRATI 2003-20J 1			2	1	12,477,718	101.4910	12,663,812	12,477,718	12,477,718					4.920	4.920	AO	153,476	646,262	10/07/2003	10/01/2023
83162C-NH-2	US SMALL BUSINESS ADMINISTRATI 2003-20K			2	1	26,157,236	101.7500	26,538,852	26,082,284	26,143,035		(3,469)			4.980	4.944	MN	216,483	1,322,269	08/24/2004	11/01/2023
83162C-NK-5	US SMALL BUSINESS ADMINISTRATI 2003-20L			2	1	17,815,163	101.3130	18,049,103	17,815,163	17,815,163					4.890	4.890	JD	72,597	896,290	12/09/2003	12/01/2023
83162C-NM-1	US SMALL BUSINESS ADMINISTRATI 2004-20A			2	1	12,509,191	101.7330	12,725,946	12,509,191	12,509,191					4.930	4.930	JJ	308,352	659,533	01/06/2004	01/01/2024
83162C-NN-9	US SMALL BUSINESS ADMINISTRATI 2004-20B			2	1	11,532,653	100.6850	11,611,702	11,532,653	11,532,653					4.720	4.720	FA	226,809	567,287	02/03/2004	02/01/2024
831641-DS-1	SBIC_2004-P10 04-P10A			2	1	10,429,637	98.3450	10,257,048	10,429,637	10,429,637					4.504	4.506	FMAN	78,506	471,038	02/18/2004	02/10/2014
911760-DS-2	VENDEE MORTGAGE TRUST VENDE_94 ACCRUAL BOND			2	1	16,528,943	110.7830	19,461,456	17,567,172	16,528,033		8,816			6.500	8.012	MON	95,156	190,311	02/16/1994	02/15/2024
911760-SK-3	VENDEE MORTGAGE TRUST VENDE_02 CMO 2002-3 G			2	1	19,032,584	101.5310	18,461,387	18,183,093	18,480,234		90,691			6.000	5.340	MON	90,915	1,090,985	09/18/2002	05/01/2015
2799999. Special Revenues - Defined Multi-Class Residential Mortgage-Backed Securities						2,210,182,445	XXX	2,211,590,637	2,171,750,800	2,176,173,020		(5,692,819)			XXX	XXX	XXX	10,397,376	109,422,577	XXX	XXX
2899999. Special Revenues - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
31392D-YF-3	FANNIEMAE GRANTOR TRUST FM_02- ABS 2002-T11 B			2	1	29,509,383	107.6200	30,456,378	28,300,000	28,779,625		(158,104)			5.341	4.718	MON	125,950	1,511,404	12/04/2003	04/01/2012
38373M-RE-2	GNMA_05-59 05-59 A			2	1	9,309,905	100.7860	9,430,219	9,356,696	9,327,310		4,070			4.388	4.549	MON	34,214	410,572	07/21/2005	05/16/2023
78442G-GG-5	SLM STUDENT LOAN TRUST SLMA_20 2003-4 A5D			2	1	34,652,742	94.6880	32,832,891	34,675,000	34,670,232		13,712			4.020	4.051	MJSD	61,953	1,393,935	01/08/2004	03/15/2033
83162C-MA-8	US SMALL BUSINESS ADMINISTRATI 2002-20B			2	1	14,835,827	104.2790	14,422,224	13,830,360	14,575,962		(49,943)			5.980	5.065	FA	344,606	851,997	09/17/2003	02/01/2022
83162C-MX-8	US SMALL BUSINESS ADMINISTRATI 2003-20D 1			2	1	12,271,949	100.7420	12,362,995	12,271,949	12,271,949					4.760	4.760	AO	146,036	600,587	04/08/2003	04/01/2023
83162C-NA-7	US SMALL BUSINESS ADMINISTRATI 2003-20F 1			2	1	3,521,628	97.4640	3,432,334	3,521,628	3,521,628					4.070	4.070	JD	11,944	146,456	06/03/2003	06/01/2023
83162C-NC-3	US SMALL BUSINESS ADMINISTRATI 2003-20G 1			2	1	20,081,837	99.1130	19,903,805	20,081,837	20,081,837					4.350	4.350	JJ	436,780	911,025	07/08/2003	07/01/2023
83162C-NQ-2	US SMALL BUSINESS ADMINISTRATI 2004-20C			2	1	13,674,880	98.7620	13,505,599	13,674,880	13,674,880					4.340	4.340	MS	197,830	620,199	03/09/2004	03/01/2024
83162C-NR-0	US SMALL BUSINESS ADMINISTRATI 2004-20D			2	1	6,284,445	100.7990	6,334,643	6,284,445	6,284,445					4.770	4.770	AO	74,942	315,741	04/06/2004	04/01/2024
83162C-NT-6	US SMALL BUSINESS ADMINISTRATI 2004-20E			2	1	3,137,081	102.7090	3,222,060	3,137,081	3,137,081					5.180	5.180	MN	27,083	169,674	05/04/2004	05/01/2024
83162C-NX-7	SBAP_04-20H-1 2004-20H 1			1	1	10,273,392	103.5110	10,634,115	10,273,392	10,273,392					5.170	5.170	FA	221,306	566,310	08/03/2004	08/01/2024
83162C-PA-5	SBAP_2004-20I 2004-20I			2	1	15,306,934	101.8190	15,585,401	15,306,934	15,306,934					4.990	4.990	MS	254,605	802,529	09/07/2004	09/01/2024
83162C-PB-3	SBAP_2004-20J 04-20J 1			2	1	8,829,011	101.1430	8,929,907	8,829,011	8,829,011					4.860	4.860	AO	107,273	450,368	10/05/2004	10/01/2024
83162C-PD-9	SBAP_2004-20K 04-20K 1			2	1	10,281,892	101.1770	10,402,941	10,281,892	10,281,892					4.880	4.880	MN	83,626	521,478	11/09/2004	11/01/2024
83162C-PE-7	SBAP_04-20L 04-20L 1			2	1	5,082,580	101.0660	5,136,743	5,082,580	5,082,580					4.870	4.870	JD	20,627	260,264	12/07/2004	12/01/2024
83162C-PG-2	SBA_05-20A 05-20A			1	1	10,970,393	101.2340	11,105,784	10,970,393	10,970,392					4.860	4.860	JJ	266,581	553,128	01/04/2005	01/01/2025
83162C-PH-0	SBAP_05-20B 05-20B 1			2	1	10,821,173	100.0340	10,824,865	10,821,173	10,821,173					4.625	4.625	FA	208,533	523,916	02/08/2005	02/01/2025
83162C-PJ-6	SBAP_05-10B 05-10B 1			2	1	4,215,516	100.7590	4,247,504	4,215,516	4,215,516					4.570	4.570	MS	64,216	192,649	03/08/2005	03/01/2015
83162C-PK-3	SBAP_05-20C 05-20C 1			2	1	7,245,031	101.5360	7,356,299	7,245,031	7,245,031					4.950	4.950	MS	119,543	380,617	03/08/2005	03/01/2025
83162C-PL-1	SBAP_05-20D 05-20D 1			2	1	7,518,934	102.2350	7,686,992	7,518,934	7,518,934					5.110	5.110	AO	96,054	400,621	04/05/2005	04/01/2025
83162C-PN-7	SBAP_05-20E 05-20E 1			2	1	3,656,982	100.8760	3,689,002	3,656,982	3,656,982					4.840	4.840	MN	29,500	183,782	05/03/2005	05/01/2025
831641-DU-6	SBIC_2004-P10 2004-P10 B			2	1	4,912,194	100.4040	4,932,059	4,912,194	4,912,194					4.754	4.758	FMAN	39,028	234,165	08/18/2004	08/10/2014
831641-DV-4	SBIC_2004-10 2004-10 B			2	1	12,859,823	100.4340	12,915,672	12,859,823	12,859,823					4.684	4.662	MS	201,335	615,619	09/15/2004	09/10/2014
831641-DW-2	SBIC_05-P10A 05-P10 A			2	1	5,679,793	101.1840	5,747,034	5,679,793	5,679,793					4.638	4.641	FMAN	44,025	264,150	02/16/2005	02/10/2015
831641-DX-0	SBIC_05-10A 05-10A 1			2	1	8,924,805	100.7460	8,991,360	8,924,805	8,924,805					5.038	5.013	MS	150,288	459,362	03/15/2005	03/10/2015
831641-DY-8	SBIC_05-10B 05-10B 1			2	1	9,659,921	100.2730	9,686,321	9,659,921	9,659,921					4.940	4.945	FMAN	79,751	478,507	08/17/2005	08/10/2015
831641-DZ-5	SBIC_05-10B 05-10B			2	1	16,913,747	100.4820	16,995,261	16,913,747	16,913,747					4.941	4.919	MS	279,333	840,572	09/20/2005	09/10/2015
2999999. Special Revenues - Defined Multi-Class Commercial Mortgage-Backed Securities						300,431,798	XXX	300,770,408	298,285,997	299,477,069		(190,265)			XXX	XXX	XXX	3,726,962	14,659,627	XXX	XXX
3099999. Special Revenues - Other Multi-Class Commercial Mortgage-Backed/Asset-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
3199999. Total - Special Revenues Bonds						4,444,192,407	XXX	4,445,857,083	4,377,157,959	4,400,124,780		(7,890,704)			XXX	XXX	XXX	24,871,073	226,060,627	XXX	XXX
025537-AD-3	AMERICAN ELECTRIC POWER CO INC				2FE	10,170,347	99.2660	9,742,978	9,815,000	9,890,407		(59,511)			5.375	4.711	MS	155,336	527,556	01/28/2004	03/15/2010
040555-CC-6	ARIZONA PUB SERVICE				2FE	10,934,408	94.1320	10,119,222	10,750,000	10,851,587		(32,557)			6.375	6.002	AO	144,677	685,313	04/24/2006	10/15/2011
040555-CD-4	ARIZONA PUB SERVICE				2FE	10,172,054	93.7780	9,424,719	10,050,000	10,123,420		(20,447)			6.500	6.242	MS	217,750	653,250	04/21/2006	03/01/2012
144141-CS-5	PROGRESS ENERGY CAROLINAS				1FE	2,001,897	98.4680	1,797,045	1,825,000	1,906,776		(20,590)			6.500	5.100	JJ	54,699	118,625	11/13/2003	07/15/2012
15189X-AC-2	CENTERPOINT ENERGY HOUSTON ELE				2FE	6,119,326	95.1720	5,615,160	5,900,000	6,016,327		(24,203)			5.700	5.172	MS	99,022	336,300	05/04/2004	03/15/2013
172070-CN-2	DUKE ENERGY OHIO INC				2FE	56,364,209	98.3210	51,279,390	52,155,000	54,094,908		(471,801)			5.700	4.594	MS	875,335	2,972,835	11/10/2004	09/15/2012
186108-CD-6	CLEVELAND ELECTRIC ILLUMINATIN FE				2FE	13,457,369	90.3770	11,636,994	12,876,000	13,246,941		(64,496)			5.650	4.987	JD	32,333	727,494	07/06/2005	12/15/2013
186108-CH-7	CLEVELAND ELECTRIC ILLUMINATIN				2FE	10,292,700	108.7180	10,871,800	10,000,000	10,290,751		(1,949)			8.875	8.435	MN	106,007		11/19/2008	11/15/2018
199575-AR-2	COLUMBUS SOUTHERN POWER CORP				1FE	29,549,933	96.2370	27,133,966	28,195,000	28,877,364		(144,621)			5.500	4.851	MS	516,908	1,550,725	03/15/2005	03/01/2013
202795-FJ-4	COMMONWEALTH EDISON				2FE	10,813,273	101.5350	8,752,283	8,620,000	9,699,820		(224,239)			7.625	4.388	AO	138,758	657,275	07/10/2003	04/15/2013
202795-HJ-2	COMMONWEALTH EDISON				2FE	29,000,000	99.2480	28,781,789	29,000,000	29,000,000					4.740	4.740	FA	519,293	1,374,600	08/18/2003	08/15/2010
207597-DR-3	CONNECTICUT LIGHT AND POWER				1FE	9,980,400	96.6110	9,661,090	10,000,000	9,987,668		1,837			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	98.4690	20,860,742	21,185,000	21,525,749		(74,762)			4.875	4.439	FA	430,320	1,032,769	09/15/2004	02/01/2013
209111-EC-3	CONSOLIDATED EDISON CO OF NEW				1FE	14,980,200	93.7870	14,068,120	15,000,000	14,990,258		1,968			3.850	3.866	JD	25,667	577,500	06/10/2003	06/15/2013
210518-BV-7	CONSUMERS ENERGY				2FE	26,733,276	98.4130	25,857,937	26,275,000	26,469,133		(64,728)			5.375	5.177	AO	298,148	1,128,750	12/02/2008	04/15/2013
210518-BW-5	CONSUMERS ENERGY				2FE	6,650,013	97.4040	6,720,897	6,900,000	6,821,944		53,774			4.000	4.863	MN	35,267	276,000	08/12/2005	05/15/2010
210518-BX-3	CONSUMERS ENERGY 144A				2FE	13,484,510	99.7930	12,973,038	13,000,000	13,013,422		(103,218)			4.800	3.978	FA	235,733	624,000	01/23/2004	02/17/2009
210518-CC-8	CONSUMERS ENERGY				2FE	14,209,182	99.1910	14,531,423	14,650,000	14,569,599		124,091			4.400	5.310	FA	243,516	644,600	12/07/2005	08/15/2009
240019-BQ-1	DAYTON POWER AND LIGHT COMPANY				1FE	96,493,788	101.5790	97,881,621	96,360,000	96,448,699		(16,236)			5.125	5.103	AO	1,234,612	4,938,450	12/27/2005	10/01/2013
247109-BQ-3	DELMARVA POWER & LIGHT				1FE	28,429,803	102.5350	28,607,126	27,900,000	28,426,652		(3,151)			6.400	5.950	JD	178,560		12/16/2008	12/01/2013
250847-DS-6	DETROIT EDISON				1FE	5,356,200	100.5780	5,028,875	5,000,000	5,099,018		(52,955)			6.125	4.929	AO	76,562	306,250	08/05/2003	10/01/2010
250847-DV-9	DETROIT EDISON				1FE	3,357,391	94.9550	3,290,202	3,465,000	3,358,266		678			5.400	6.053	FA	77,962	64,800	12/15/2008	08/01/2014
250847-EE-6	DETROIT EDISON				1FE	3,122,700	103.9210	3,117,627	3,000,000	3,122,579		(121)			6.400	5.411	AO	43,200		12/23/2008	10/01/2013
257469-AJ-5	DOMINION RESOURCES INC/VA				2FE	18,839,450	93.1440	17,697,341	19,000,000	18,853,541		2,848			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	103.0810	9,277,328	9,000,000	8,998,175		1,137			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	100.3170	4,815,221	4,800,000	4,958,347		(40,287)			6.250	5.206	JD	833	300,000	11/06/2003	06/30/2012
25746U-BG-3	DOMINION RESOURCES INC/VA				2FE	20,553,100	107.8390	21,567,780	20,000,000	20,548,376		(4,724)			8.875	8.458	JJ	147,917		12/01/2008	01/15/2019
263901-AA-8	DUKE ENERGY INDIANA INC - PSI				1FE	4,961,000	106.6870	5,334,364	5,000,000	4,961,111		111			6.350	6.409	FA	114,653		08/19/2008	08/15/2038
264399-DW-3	DUKE ENERGY CAROLINAS LLC				1FE	14,090,928	103.6180	13,055,830	12,600,000	13,191,736		(177,648)			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	100.3150	15,247,946	15,200,000	15,174,489		19,401			4.500	4.640	AO	171,000	684,000	08/01/2003	04/01/2010
26442C-AG-9	DUKE ENERGY CAROLINAS LLC				1FE	21,242,103	115.4090	24,178,186	20,950,000	21,240,062		(2,041)			7.000	6.803	MN	179,239		12/17/2008	11/15/2018
266228-CR-4	DUQUESNE LIGHT CO				2FE	5,188,497	97.0180	4,448,275	4,585,000	4,876,317		(80,323)			6.700	4.596	AO	64,852	307,195	11/05/2004	04/15/2012
29364W-AC-2	ENTERGY LOUISIANA INC			1	2FE	22,312,492	90.5750	20,323,205	22,438,000	22,340,329		13,777			5.090	5.177	MN	190,349	1,142,094	12/21/2006	11/01/2014
30161N-AA-9	EXELON CORP				2FE	11,185,449	98.8720	9,909,000	10,022,000	10,476,462		(180,365)			6.750	4.675	MN	112,747	676,485	10/05/2004	05/01/2011
341081-EN-3	FLORIDA POWER & LT				1FE	6,027,480	100.2060	6,012,359	6,000,000	6,012,542		(2,720)			4.850	4.793	FA	121,250	291,000	12/11/2002	02/01/2013
341099-CC-1	FLORIDA POWER CORP				1FE	111,556,527	96.7320	107,266,194	110,890,000	111,213,240		(69,519)			4.800	4.722	MS	1,774,240	5,322,720	01/29/2004	03/01/2013
341099-CH-0	FLORIDA POWER CORP				1FE	10,048,500	110.8360	11,083,630	10,000,000	10,047,760		(582)			6.350	6.314	MS	186,972	629,708	09/20/2007	09/15/2037
454889-AK-2	INDIANA MICHIGAN PWR CO				2FE	6,901,720	90.0820	6,305,733	7,000,000	6,934,903		9,249			5.050	5.236	MN	45,169	353,500	03/11/2005	11/15/2014
454889-AM-8	INDIANA MICHIGAN PWR CO				2FE	17,137,326	84.7470	17,124,725	20,207,000	17,148,447		10,165			6.050	7.315	MS	359,965	449,424	12/04/2008	03/15/2037
485260-BH-5	KANSAS GAS & ELECT			1	2FE	14,038,144	92.1730	12,939,343	14,038,144	14,038,144					5.647	5.646	MS	202,588	792,734	11/16/2005	03/29/2021
591894-BU-3	METROPOLITAN EDISON				2FE	16,292,754	92.4920	14,997,594	16,215,000	16,261,797		(9,806)			4.950	4.873	MS	236,334	802,643	07/14/2005	03/15/2013
591894-BW-9	METROPOLITAN EDISON				2FE	59,873,932	91.0400	55,084,039	60,505,000	60,117,903		62,819			4.875	5.015	AO	737,405	2,949,619	07/05/2005	04/01/2014
594457-BT-9	MICHIGAN CONSOLIDATED GAS				2FE	25,117,200	86.6290	21,657,200	25,000,000	25,108,923		(2,089)			5.700	5.667	MS	419,583	1,425,000	03/14/2003	03/15/2033
594457-C8-0	MICHIGAN CONSOLIDATED GAS				2	8,000,000	97.6330	7,810,642	8,000,000	8,000,000					6.040	6.040	AO	102,009	246,969	04/09/2008	04/15/2018
594457-D8-9	MICHIGAN CONSOLIDATED GAS				2Z	25,000,000	101.1410	25,285,207	25,000,000	25,000,000					5.940	5.940	MS	540,375		08/18/2008	09/01/2015
595620-AC-9	MIDAMERICAN ENERGY COMPANY				1FE	18,264,814	98.8490	17,263,891	17,465,000	17,842,944		(83,669)			5.125	4.532	JJ	412,732	895,081	06/30/2003	01/15/2013
629377-AT-9	NRG ENERGY INC				4FE	7,393,775	93.5000	6,806,800	7,280,000	7,359,731		(12,668)			7.250	6.990	FA	219,917	527,800	03/15/2006	02/01/2014
641423-BM-9	NEVADA POWER COMPANY				2FE	7,892,503	95.4890	7,820,557	8,190,000	7,908,183		12,456			5.950	6.554	MS	143,484	306,723	12/18/2008	03/15/2016
641423-BU-1	NEVADA POWER COMPANY				2FE	1,592,280	89.2310	1,784,612	2,000,000	1,592,860		580			6.750	8.691	JJ	67,500		11/19/2008	07/01/2037
641423-BW-7	NEVADA POWER COMPANY				2FE	2,540,376	97.0410	2,620,110	2,700,000	2,540,881		505			6.500	7.367	FA	73,612		12/15/2008	08/01/2018
65473Q-AK-9	NISOURCE FINANCE CORPORATION				2FE	12,480,669	77.0540	9,080,826	11,785,000	12,136,447		(73,497)			6.150	5.342	MS	241,592	724,778	10/03/2003	03/01/2013
65473Q-AL-7	NISOURCE FINANCE CORPORATION				2FE	20,983,232	67.4970	13,705,315	20,305,000	20,731,098		(65,350)			5.400	4.962	JJ	505,595	1,096,470	10/19/2004	07/15/2014
65473Q-AP-8	NISOURCE FINANCE CORPORATION				2FE	5,013,700	90.1050	4,505,250	5,000,000	5,000,000					2.723	4.967	FMAN	14,750	201,335	02/22/2006	11/23/2009
665772-BR-9	NORTHERN STATES POWER				1FE	18,377,864	100.7190	18,633,071	18,500,000	18,489,714		16,738			6.875	6.974	FA	529,948	1,271,875	10/18/2000	08/01/2009

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
665772-BZ-1	NORTHERN STATES POWER				1FE	15,507,815	100.4760	15,573,813	15,500,000	15,501,941		(1,161)			4.750	4.742	FA	306,771	736,250	08/05/2003	08/01/2010
67734P-AA-4	OHIO EDISON				2FE	27,254,893	100.1540	26,791,192	26,750,000	26,816,939		(141,945)			5.647	5.084	JD	67,137	1,510,573	02/10/2006	06/15/2009
677415-CD-1	OHIO POWER CO				2FE	3,756,550	96.2740	3,369,580	3,500,000	3,622,348		(26,415)			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	94.4810	32,510,947	34,410,000	34,352,988		9,741			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	93.5680	12,163,879	13,000,000	12,168,378		13,378			4.388	9.780	JAJO	137,841		12/19/2008	04/05/2010
68233D-AL-1	TXU ELECTRIC DELIVERY CO				2FE	47,202,767	95.7870	40,852,942	42,650,000	45,612,038		(410,579)			6.375	5.027	JJ	1,253,732	2,718,938	10/25/2004	01/15/2015
68233D-AR-8	TXU ELECTRIC DELIVERY CO				2FE	15,242,839	93.4410	12,998,550	13,911,000	14,998,742		(49,648)			7.000	6.146	MS	324,590	973,770	04/24/2003	09/01/2022
68233D-AS-6	TXU ELECTRIC DELIVERY CO				2FE	58,643,955	96.1780	50,849,044	52,870,000	55,678,412		(762,570)			6.375	4.636	MN	561,744	3,370,463	11/03/2004	05/01/2012
693627-AX-9	DUKE ENERGY INDIANA INC - PSI				2FE	46,721,058	95.0030	44,841,554	47,200,000	46,937,981		47,978			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	87.2770	5,869,360	6,725,000	6,734,209		(1,069)			5.500	5.476	JD	30,823	369,875	12/17/2003	12/01/2015
694308-GC-5	PACIFIC GAS AND ELECTRIC COMPA				1FE	33,567,450	98.2220	34,377,697	35,000,000	34,477,766		223,191			4.200	4.935	MS	490,000	1,470,000	07/27/2004	03/01/2011
694308-GD-3	PACIFIC GAS AND ELECTRIC COMPA				1FE	38,147,535	98.2060	37,661,848	38,350,000	38,228,569		20,160			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	106.2060	3,855,274	3,630,000	3,005,934		1,184			6.050	7.591	MS	73,205		11/17/2008	03/01/2034
694308-GM-3	PACIFIC GAS AND ELECTRIC COMPA				1FE	5,037,313	109.3720	6,540,422	5,980,000	5,038,811		1,498			6.350	7.714	FA	143,454		11/13/2008	02/15/2038
694308-GN-1	PACIFIC GAS AND ELECTRIC COMPA				1FE	16,102,800	118.6740	17,801,057	15,000,000	16,094,228		(8,572)			8.250	7.198	AO	240,625		11/17/2008	10/15/2018
695114-BW-7	PACIFICORP				1FE	14,161,824	102.2850	13,844,315	13,535,000	13,927,371		(72,828)			5.450	4.755	MS	217,199	737,658	09/15/2005	09/15/2013
695114-BX-5	PACIFICORP				1FE	5,527,610	101.4920	5,582,082	5,500,000	5,526,837		(444)			5.900	5.863	FA	122,589	324,500	03/21/2006	08/15/2034
695114-BZ-0	PACIFICORP				1FE	4,586,350	92.7700	4,638,490	5,000,000	4,603,125		6,189			5.250	5.843	JD	11,667	262,500	03/21/2006	06/15/2035
695114-CG-1	PACIFICORP				1FE	3,995,000	103.8080	4,152,313	4,000,000	3,995,206		137			6.250	6.259	AO	52,778	258,333	09/28/2007	10/15/2037
695114-CJ-5	PACIFICORP				1FE	7,821,940	105.2340	8,418,738	8,000,000	7,822,877		937			6.350	6.520	JJ	231,422		07/17/2008	07/15/2038
737662-BP-0	POTOMAC EDISON				2FE	4,050,968	87.1490	3,464,181	3,975,000	4,027,887		(7,592)			5.350	5.084	MN	27,174	212,663	10/05/2005	11/15/2014
737679-DC-1	POTOMAC ELECTRIC				2FE	10,950,355	115.8370	12,162,895	10,500,000	10,950,073		(282)			7.900	7.537	JD	48,387		12/15/2008	12/15/2038
744448-BL-4	PUB SERV CO OF COLORADO				2FE	5,173,550	100.5130	5,025,645	5,000,000	5,075,846		(97,704)			6.875	4.000	JJ	158,507	171,875	04/09/2008	07/15/2009
744448-BU-4	PUB SERV CO OF COLORADO				1FE	55,755,908	105.1660	48,073,573	45,712,000	50,566,170		(1,157,851)			7.875	4.748	AO	899,955	3,599,820	10/27/2004	10/01/2012
744448-BX-8	PUB SERV CO OF COLORADO				1FE	4,912,308	94.9730	4,511,227	4,750,000	4,842,655		(15,055)			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	94.8660	10,406,800	10,970,000	11,124,573		(33,055)			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	97.1800	10,689,767	11,000,000	10,993,394		2,574			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	98.4530	18,818,211	19,114,000	19,314,119		(48,810)			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	96.9250	35,792,403	36,928,000	37,991,699		(199,847)			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	97.8450	17,132,607	17,510,000	17,715,723		(31,243)			5.000	4.759	FA	330,744	875,500	10/27/2004	08/15/2014
74955D-AA-9	ROCKPORT GENERATING STATION			2	2FE	747,450	116.8060	873,066	747,450	747,450					9.810	9.807	JD	4,888	73,325	10/21/1998	12/07/2021
74955E-AA-7	RGS I&M FUNDING CORP			2	2FE	747,450	116.8060	873,066	747,450	747,450					9.810	9.807	JD	4,888	73,325	10/21/1998	12/07/2021
75952B-AM-7	RELIANT ENERGY INC			1	3FE	6,907,250	90.0000	6,165,000	6,850,000	6,880,483		(7,266)			6.750	6.609	JD	20,550	462,375	01/06/2005	12/15/2012
805901-AQ-8	SCANA CORP				2FE	10,491,173	95.8410	9,584,100	10,000,000	10,229,695		(67,806)			6.250	5.424	FA	260,417	625,000	11/05/2004	02/01/2012
816851-AF-6	SEMPRA ENERGY				2FE	35,007,913	96.0050	31,182,424	32,480,000	33,761,609		(277,281)			6.000	4.921	FA	812,000	1,948,800	03/10/2005	02/01/2013
816851-AG-4	SEMPRA ENERGY				2FE	3,749,625	98.7580	3,703,414	3,750,000	3,749,986		37			4.750	4.751	MN	22,760	178,125	03/11/2005	05/15/2009
826418-BD-6	SIERRA PACIFIC PWR				2FE	27,885,021	95.6960	27,904,983	29,160,000	27,903,921		17,014			6.000	6.737	MN	223,560	949,200	12/18/2008	05/15/2016
826418-BE-4	SIERRA PACIFIC PWR				2FE	3,998,700	86.1440	4,307,200	5,000,000	4,000,239		1,539			6.750	8.650	JJ	168,750		11/19/2008	07/01/2037
83367#-AB-5	COMMONWEALTH EDISON			2	2	4,033,209	106.2590	4,285,652	4,033,209	4,033,209					7.340	7.338	JJ	124,994	296,037	10/18/2000	01/29/2013
837004-BW-9	SOUTH CAROLINA E&G				1FE	11,961,240	101.0290	12,123,429	12,000,000	11,964,483		666			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	101.7890	9,323,836	9,160,000	9,170,082		(1,721)			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	106.3290	21,797,363	20,500,000	19,066,954		20,198			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	101.3680	10,543,286	10,401,000	10,510,540		(26,336)			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	100.9850	12,557,485	12,435,000	12,435,950		(436)			4.375	4.371	JJ	250,859	544,031	06/29/2005	01/15/2011
84383Q-AA-1	SOUTHERN STAR CENTRAL GAS PIPE				2FE	4,960,350	80.0000	4,000,000	5,000,000	4,969,359		3,182			6.000	6.104	JD	25,000	300,000	04/20/2006	06/01/2016
875127-AS-1	TAMPA ELECTRIC CO				2FE	9,913,518	98.1370	8,488,851	8,650,000	9,203,975		(144,049)			6.875	4.839	JD	26,431	594,688	02/05/2004	06/15/2012
875127-AU-6	TAMPA ELECTRIC CO				2FE	13,302,990	97.1110	11,653,320	12,000,000	12,603,111		(149,018)			6.375	4.845	FA	289,000	765,000	08/18/2005	08/15/2012
927804-EU-4	VIRGINIA ELEC & PWR CO				1FE	11,373,474	96.1770	10,608,356	11,030,000	11,196,435		(35,708)			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	97.5970	5,855,820	6,000,000	4,721,557		1,477			6.000	7.892	MN	46,000		11/14/2008	05/15/2037
95709T-AA-8	WESTAR ENERGY INC				2FE	2,164,528	96.6070	1,961,122	2,030,000	2,117,164		(13,416)			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	88.2660	6,619,950	7,500,000	7,402,425		9,547			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	108.1160	32,434,770	30,000,000	30,101,630		(370)			8.625	8.572	JD	258,750		11/25/2008	12/01/2018
976656-BX-5	WISCONSIN ELECTRIC POWER COMPA				1FE	36,794,390	97.8780	35,236,116	36,000,000	36,389,446		(79,879)			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	103.4540	12,414,456	12,000,000	12,392,303		(161,124)			6.500	4.946	AO	195,000	780,000	09/29/2003	04/01/2011
3299999. Public Utilities - Issuer Obligations						1,845,142,464	XXX	1,764,663,089	1,805,040,253	1,820,982,045		(5,503,192)			XXX	XXX	XXX	28,294,666	84,571,162	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3399999. Public Utilities - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
3499999. Public Utilities - Defined Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
3599999. Public Utilities - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
3699999. Public Utilities - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
3799999. Public Utilities - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
3899999. Total - Public Utilities Bonds						1,845,142,464	XXX	1,764,663,089	1,805,040,253	1,820,982,045		(5,503,192)			XXX	XXX	XXX	28,294,666	84,571,162	XXX	XXX
00184A-AF-2	TIME WARNER INC				2FE	40,475,380	96.0700	34,104,708	35,500,000	37,667,114		(585,494)			6.875	4.868	MN	406,771	2,440,625	01/28/2004	05/01/2012
00206R-AG-7	SBC COMMUNICATIONS INC				1FE	2,484,475	109.6670	2,741,684	2,500,000	2,485,168		693			6.300	6.345	JJ	72,625	95,813	01/10/2008	01/15/2038
00834#-AA-6	ADVANTAGE CAPITAL HAWAII INVES				1	277,474	100.0000	277,474	277,474	277,474					9.250	9.358	JAJO	4,349	24,356	12/31/2008	11/28/2021
013817-AH-4	ALUMINUM CO OF AMERICA-ALCOA				2FE	10,930,370	89.5530	9,850,845	11,000,000	10,968,083		6,888			5.375	5.456	JJ	272,632	591,250	08/08/2002	01/15/2013
014398-AA-5	ALDI INC /PVT				3	16,875,830	90.8500	15,444,518	17,000,000	16,926,662		29,375			4.220	4.419	AO	151,451	717,400	03/19/2007	04/15/2011
018788-AA-3	ALLIANCE RESOURCE OPERATING PA			2	2	9,000,000	109.0050	9,810,439	9,000,000	9,000,000					8.310	8.310	FA	272,152	747,900	08/16/1999	08/20/2014
018804-AL-8	ALLIANT TECHSYSTEMS INC				3FE	5,990,988	90.0000	5,368,500	5,965,000	5,985,199		(2,120)			6.750	6.690	AO	100,659	402,638	10/05/2006	04/01/2016
01958X-BK-2	ALLIED WASTE NORTH AMERICA				2FE	7,034,000	95.0000	6,844,750	7,205,000	7,130,039		29,282			6.375	6.874	AO	96,967	459,319	10/24/2006	04/15/2011
020002-AN-1	ALLSTATE CORP/THE				1FE	21,034,427	97.8980	18,713,203	19,115,000	19,909,459		(231,395)			6.125	4.678	FA	442,300	1,170,794	09/18/2003	02/15/2012
023551-AE-4	HESS CORP				2FE	11,288,630	101.1920	11,475,218	11,340,000	11,334,732		6,611			7.375	7.440	AO	209,081	836,325	09/28/1999	10/01/2009
024747-A*-8	AMERICAN BUILDERS & CONTRACTOR				3	17,000,000	82.3880	14,005,902	17,000,000	17,000,000					7.070	7.070	JD	6,677	1,802,850	06/28/2007	06/29/2014
02635K-AX-2	AMERICAN GENERAL FINANCE CORPO				2FE	9,232,036	72.0010	7,200,100	10,000,000	9,903,752		112,491			8.450	9.752	AO	178,389	845,000	10/18/2000	10/15/2009
03073E-AF-2	AMERISOURCEBERGEN CORP				2FE	4,658,163	87.3980	4,090,245	4,680,000	4,663,217		1,986			5.875	5.941	MS	80,957	274,950	07/24/2006	09/15/2015
032166-AQ-3	AMSOUTH BANK NA				1FE	72,860,868	83.4820	60,644,692	72,644,000	72,746,278		(21,468)			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	98.9750	10,887,239	11,000,000	11,489,851		(138,789)			6.125	4.614	MS	198,382	673,750	04/25/2003	03/15/2012
032511-AW-7	ANADARKO PETROLEUM CORP				2FE	3,984,640	95.6820	3,827,292	4,000,000	3,994,247		7,894			2.396	6.303	MJSD	4,526	151,521	10/15/2007	09/15/2009
032511-AX-5	ANADARKO PETROLEUM CORP				2FE	8,693,600	88.3310	8,833,090	10,000,000	8,702,786		9,186			5.950	8.257	MS	175,194		12/02/2008	09/15/2016
035229-CU-5	ANHEUSER-BUSCH COS INC				2FE	46,063,464	90.8750	41,520,637	45,690,000	45,893,464		(35,017)			4.950	4.849	JJ	1,042,874	2,261,655	09/18/2003	01/15/2014
037411-AR-6	APACHE CORP				1FE	20,044,700	96.9680	19,393,500	20,000,000	20,043,251		(586)			6.000	5.984	JJ	553,333	1,200,000	01/24/2007	01/15/2037
045184-AA-6	ASIF GLOBAL FINANCING XIX				1FE	68,331,819	73.0000	49,061,110	67,207,000	67,797,492		(130,239)			4.900	4.659	JJ	1,500,210	3,293,143	10/21/2004	01/17/2013
046003-JU-4	ASSOCIATES CORP OF NA				1FE	13,991,100	98.8220	11,858,652	12,000,000	13,432,353		(108,119)			6.950	5.371	MN	139,000	834,000	02/12/2003	11/01/2018
05348E-AE-9	AVALONBAY COMMUNITIES INC				2FE	17,846,820	80.6370	14,514,621	18,000,000	17,948,280		16,900			6.625	6.743	MS	351,125	1,192,500	09/05/2001	09/15/2011
05348E-AG-4	AVALONBAY COMMUNITIES INC				2FE	10,678,667	78.2450	7,734,558	9,885,000	10,333,232		(104,134)			6.125	4.815	MN	100,909	605,456	06/17/2005	11/01/2012
054937-AD-9	SOUTHERN NATIONAL CORP				1FE	13,898,723	96.7280	13,227,597	13,675,000	13,790,822		(27,768)			4.750	4.502	AO	162,391	649,563	10/21/2004	10/01/2012
054937-AG-2	SOUTHERN NATIONAL CORP				1FE	15,039,000	90.1760	13,526,460	15,000,000	15,030,022		(2,792)			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	100.0450	30,013,353	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	14,914,587	96.4620	14,192,102	14,712,583	14,901,726		(5,484)			5.629	5.402	AO	207,043	828,171	01/17/2007	04/01/2024
05566G-AA-7	BNP PARIBAS INVESTMENT SERVICE 144A				1FE	31,190,738	89.5250	27,349,979	30,550,000	30,928,253		(52,684)			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	99.0000	23,705,550	23,945,000	24,068,751		(72,355)			6.875	6.525	JD	73,165	1,646,219	01/12/2004	12/15/2010
060505-AD-6	BANK OF AMERICA CORP				1FE	10,805,310	102.4540	9,220,860	9,000,000	9,328,126		(279,355)			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	102.6690	9,730,977	9,478,000	9,954,043		(217,279)			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	98.6770	24,669,250	25,000,000	24,959,359		9,662			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	100.3690	36,132,879	36,000,000	35,884,559		25,223			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	93.1890	3,354,818	3,600,000	3,497,708		18,983			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	100.2080	14,029,092	14,000,000	13,974,557		12,447			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	99.9660	24,991,400	25,000,000	24,987,557		7,420			4.500	4.533	FA	468,750	1,125,000	07/19/2005	08/01/2010
06052A-AB-7	BANK OF AMERICA CORP - GTD				1FE	40,000,000	100.1130	40,045,111	40,000,000	40,000,000					1.678	1.678	MS	16,775		12/19/2008	12/23/2010
06254N-AA-7	BANK OF HAWAII				2FE	13,943,160	100.6790	14,095,018	14,000,000	13,998,716		7,493			6.875	6.932	MS	320,833	962,500	02/19/1999	03/01/2009

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
06406H-AW-9	BANK OF NEW YORK MELLON CORP/T				1FE	62,824,860	100.0810	63,050,855	63,000,000	62,998,554		36,791			3.625	3.685	JJ	1,053,062	2,283,750	10/29/2003	01/15/2009
06423A-AQ-6	BANK ONE CORPORATION				1FE	48,763,047	102.4170	46,630,448	45,530,000	46,788,670		(401,294)			5.900	4.854	MN	343,246	2,686,270	03/02/2005	11/15/2011
06423A-AS-2	BANK ONE CORPORATION				1FE	7,782,600	97.5320	7,314,900	7,500,000	7,633,418		(28,974)			5.250	4.765	JJ	165,156	393,750	03/24/2003	01/30/2013
066050-CV-5	BANK OF AMERICA CORP				1FE	6,576,720	100.1750	6,010,494	6,000,000	6,013,039		(105,104)			5.875	4.061	FA	133,167	352,500	01/31/2003	02/15/2009
075560-AJ-4	BEAZER HOMES USA INC			1	5FE	16,770,600	34.0000	5,545,400	16,310,000	16,512,163		(62,752)			6.500	6.023	MN	135,464	1,060,150	11/23/2004	11/15/2011
079857-AG-3	BELLSOUTH CAP FUNDING				1FE	1,097,904	103.5080	1,035,080	1,000,000	1,015,993		(13,367)			7.750	6.250	FA	29,278	77,500	08/02/2001	02/15/2010
079860-AB-8	BELLSOUTH CORP				1FE	59,382,169	102.0410	55,906,168	54,788,000	56,600,170		(594,787)			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	103.9620	12,475,452	12,000,000	12,490,871		(9,986)			6.875	6.521	AO	174,167	825,000	03/21/2003	10/15/2031
084664-AD-3	BERKSHIRE HATHAWAY FINANCE COR				1FE	10,927,627	99.2280	10,915,124	11,000,000	10,958,515		7,554			4.625	4.714	AO	107,403	508,750	09/01/2004	10/15/2013
097395-AH-0	BOISE CASCADE LLC			1	4FE	3,279,825	56.0000	1,730,400	3,090,000	3,199,964		(25,122)			7.125	6.059	AO	46,479	220,163	07/27/2005	10/15/2012
10138M-AB-1	BOTTLING GROUP LLC				1FE	32,667,753	101.1150	33,367,983	33,000,000	32,828,291		39,471			4.625	4.774	MN	195,021	1,526,250	09/01/2004	11/15/2012
10218#-AA-1	BOWATER CATAWBA II LLC				1	10,000,000	88.6750	8,867,460	10,000,000	10,000,000					6.850	6.851	JD	7,611	1,027,500	12/21/2001	03/27/2016
103304-BD-2	BOYD GAMING CORP			1	4FE	17,050,210	63.0000	10,678,500	16,950,000	16,976,844		(20,174)			6.750	6.616	AO	241,537	1,144,125	04/12/2005	04/15/2012
12189P-AH-5	BURLINGTON NORTHERN SANTA FE C			2	1FE	8,650,986	107.1210	9,267,057	8,650,986	8,650,986					7.908	7.898	JJ	315,455	684,047	09/19/2000	01/15/2020
12189P-AJ-1	BURLINGTON NORTHERN SANTA FE C			2	1FE	12,222,837	101.8500	12,449,014	12,222,837	12,222,837					6.727	6.726	JJ	379,139	822,230	06/22/2001	07/15/2022
12189T-AT-1	BURLINGTON NORTHERN SANTA FE C				2FE	9,947,600	102.6880	10,268,805	10,000,000	9,984,176		5,531			6.750	6.819	JJ	311,250	675,000	05/10/2001	07/15/2011
12189T-AW-4	BURLINGTON NORTHERN SANTA FE C				2FE	6,987,610	94.1060	6,587,441	7,000,000	6,992,395		1,059			4.875	4.896	JJ	157,354	341,250	11/22/2004	01/15/2015
126304-AP-9	CSC HOLDINGS INC				3FE	18,478,740	94.2500	16,729,375	17,750,000	18,009,025		(104,729)			7.625	6.908	AO	338,359	1,353,438	01/20/2004	04/01/2011
126304-AR-5	CSC HOLDINGS INC				3FE	2,219,438	91.5000	2,035,875	2,225,000	2,221,177		1,006			6.750	6.809	AO	31,706	150,188	04/30/2007	04/15/2012
126408-AP-8	CSX CORP				2FE	16,131,498	99.6060	15,244,760	15,305,000	15,571,857		(113,175)			6.750	5.884	MS	304,187	1,033,088	07/14/2003	03/15/2011
126408-GB-3	CSX CORP				2FE	10,443,076	96.8230	9,779,093	10,100,000	10,307,525		(57,622)			6.300	5.591	MS	187,355	636,300	04/24/2007	03/15/2012
126408-GD-9	CSX CORP				2FE	17,508,177	94.0280	16,078,754	17,100,000	17,347,113		(46,700)			5.500	5.142	FA	391,875	940,500	04/06/2005	08/01/2013
126408-GF-4	CSX CORP				2FE	17,266,322	90.2560	15,469,844	17,140,000	17,220,829		(13,454)			5.300	5.194	FA	343,181	908,420	04/07/2005	02/15/2014
126650-AU-4	CVS/CAREMARK CORP				2FE	11,812,416	98.7870	11,671,731	11,815,000	11,814,682		437			4.000	4.004	MS	139,154	472,600	12/01/2004	09/15/2009
126650-AV-2	CVS/CAREMARK CORP				2FE	5,275,055	92.2300	5,072,650	5,500,000	5,343,610		22,800			4.875	5.462	MS	78,948	268,125	10/27/2005	09/15/2014
126650-AW-0	CVS/CAREMARK CORP			2	2FE	48,883,254	77.6710	39,193,770	50,461,350	49,002,621		32,251			5.298	5.793	MON	155,951	2,673,442	12/06/2005	01/11/2027
13077Q-AE-3	CALIFORNIA STEEL INDUSTRIES			1	3FE	13,885,470	60.0000	8,310,000	13,850,000	13,863,313		(6,106)			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	60.2140	7,225,656	12,000,000	11,947,112		6,767			5.000	5.081	JD	26,667	600,000	06/02/2005	06/15/2015
134429-AR-0	CAMPBELL SOUP CO				1FE	998,210	102.2270	1,022,272	1,000,000	999,192		182			5.000	5.023	JD	3,889	50,000	11/25/2002	12/03/2012
14149Y-AG-3	CARDINAL HEALTH INC				2FE	73,129,792	83.8370	67,991,483	81,100,000	75,542,929		705,479			4.000	5.265	JD	144,178	3,244,000	02/23/2006	06/15/2015
149123-BG-5	CATERPILLAR INC				1FE	499,055	101.8200	509,098	500,000	499,909		122			7.250	7.277	MS	10,674	36,250	09/14/1999	09/15/2009
156700-AA-4	CENTURYTEL INC				2FE	13,923,840	93.0000	13,020,000	14,000,000	13,981,326		9,309			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	98.5140	17,239,933	17,500,000	18,303,693		(214,345)			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	101.2550	16,099,497	15,900,000	17,550,623		(375,626)			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	86.0000	3,655,000	4,250,000	4,385,333		(44,727)			7.500	6.201	MS	93,854	318,750	09/01/2004	09/15/2011
165167-BE-6	CHESAPEAKE ENERGY CORP			1	3FE	4,709,000	80.0000	3,560,000	4,450,000	4,567,494		(34,423)			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	84.5000	845,000	1,000,000	1,012,594		(3,115)			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	79.0000	1,343,000	1,700,000	1,684,981		1,545			6.375	6.528	JD	4,817	108,375	11/13/2006	06/15/2015
165167-BS-5	CHESAPEAKE ENERGY CORP				3FE	791,990	76.5000	612,000	800,000	793,574		538			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	96.0000	13,296,000	13,850,000	13,894,621		(23,165)			6.000	5.807	JD	36,933	831,000	06/28/2005	12/15/2010
171871-AB-2	CINCINNATI BELL INC			1	3FE	15,587,877	88.0000	13,464,000	15,300,000	15,422,785		(42,916)			7.250	6.900	JJ	511,488	1,109,250	09/01/2004	07/15/2011
172967-BC-4	CITIGROUP INC				1FE	14,774,068	100.4390	13,147,426	13,090,000	13,619,201		(241,862)			6.500	4.413	JJ	385,246	850,850	10/03/2003	01/18/2011
172967-BJ-9	CITIGROUP INC				1FE	20,551,640	98.8930	18,789,632	19,000,000	19,651,520		(188,053)			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	93.9810	53,568,907	57,000,000	59,176,755		(538,032)			5.625	4.479	FA	1,104,375	3,206,250	07/03/2003	08/27/2012
172967-CQ-2	CITIGROUP INC				1FE	44,962,535	87.9580	39,581,190	45,000,000	44,977,757		3,293			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	86.3020	17,260,320	20,000,000	20,129,811		(17,063)			4.700	4.582	MN	83,556	940,000	06/01/2005	05/29/2015
17453B-AP-6	CITIZENS COMMUNICATIONS CO				3FE	4,853,288	85.0000	4,220,250	4,965,000	4,893,403		14,990			6.250	6.663	JJ	143,089	310,313	03/10/2006	01/15/2013
178566-AB-1	CITY NATIONAL CORP				1FE	13,998,800	85.6480	11,990,692	14,000,000	14,003,132		(735)			5.125	5.119	FA	271,056	717,500	10/26/2004	02/15/2013
18055#-AG-7	CLARION LION PROPERTIES FUND H				1	4,000,000	89.0610	3,562,453	4,000,000	4,000,000					5.730	5.730	JD	15,917	229,200	11/08/2006	12/06/2016
189054-AM-1	CLOROX CO				2FE	7,450,150	98.7930	7,409,438	7,500,000	7,466,708		16,558			4.200	4.642	JJ	145,250	105,000	08/05/2008	01/15/2010
189054-AN-9	CLOROX CO				2FE	8,726,800	94.6290	9,462,850	10,000,000	8,738,499		11,699			5.950	7.973	AO	125,611		11/17/2008	10/15/2017
191098-AH-5	COCA-COLA BOTTLING CO CONSOLID				2FE	10,000,000	92.9830	9,298,300	10,000,000	10,000,000					5.000	5.000	JD	22,222	500,000	09/29/2005	06/15/2016
191219-BP-8	COCA-COLA ENTERPRISES INC				1FE	17,977,680	100.5570	18,100,296	18,000,000	17,993,836		3,415			4.250	4.271	MS	225,250	765,000	09/24/2003	09/15/2010
196522-AK-2	COLORADO INTERSTATE GAS CO				2FE	2,520,000	86.1490	2,584,476	3,000,000	2,521,265		1,265			6.800	10.071	MN	26,067		12/17/2008	11/15/2015
20029P-AM-1	COMCAST CABLE COMMUNICATIONS I				2FE	1,836,000	100.5260	1,809,469	1,800,000	1,816,688		(19,312)			6.875	4.791	JD	5,500	61,875	06/12/2008	06/15/2009
20030N-AD-3	COMCAST CORP				2FE	17,615,434	99.0170	16,634,860	16,800,000	17,089,872		(122,299)			5.500	4.667	MS	272,067	924,000	02/23/2006	03/15/2011

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
20030N-AM-3	COMCAST CORP				2FE	19,232,350	99.5120	19,902,340	20,000,000	19,242,189		9,079			6.450	6.752	MS	379,833	1,128,750	06/16/2008	03/15/2037
20030N-AN-1	COMCAST CORP				2FE	7,345,050	98.6340	7,397,550	7,500,000	7,431,976		86,926			5.119	4.710	JAJO	84,246	116,254	04/14/2008	07/14/2009
20030N-AV-3	COMCAST CORP				2FE	5,147,900	105.3050	5,265,260	5,000,000	5,147,274		(626)			6.950	6.717	FA	131,278	173,750	04/07/2008	08/15/2037
20030N-AX-9	COMCAST CORP				2FE	7,931,900	98.4220	9,842,177	10,000,000	7,933,940		2,040			6.400	8.285	MN	81,778		11/14/2008	05/15/2038
205887-BA-9	CONAGRA FOODS INC				2FE	17,002,500	101.0860	15,162,825	15,000,000	15,763,840		(258,931)			6.750	4.722	MS	298,125	1,012,500	09/18/2003	09/15/2011
209615-BX-0	CONSOLIDATED NAT GAS CO				2FE	19,857,643	100.5080	18,116,567	18,025,000	18,781,309		(244,907)			6.250	4.650	MN	187,760	1,126,563	02/22/2006	11/01/2011
221643-AB-5	COTT BEVERAGES INC 144A			1	5FE	17,952,813	61.0000	10,705,500	17,550,000	17,582,114		(71,392)			8.000	7.480	JD	62,400	1,404,000	12/02/2003	12/15/2011
22237L-HE-5	COUNTRYWIDE FUNDING CORP MTNH				1FE	10,763,400	100.0210	10,002,080	10,000,000	10,039,956		(134,814)			6.250	4.833	AO	131,944	625,000	12/13/2002	04/15/2009
22238H-AG-5	COUNTRYWIDE FINANCIAL CORP				1FE	20,522,887	98.2510	20,338,019	20,700,000	20,643,753		36,496			4.500	4.695	JD	41,400	931,500	07/21/2005	06/15/2010
22541L-AM-5	CREDIT SUISSE - USA INC				1FE	33,868,080	95.3050	32,403,621	34,000,000	33,925,467		12,645			5.125	5.175	JJ	803,486	1,742,500	01/06/2004	01/15/2014
228188-AB-4	CROWN AMERICAS INC			1	4FE	5,796,125	99.0000	5,737,050	5,795,000	5,795,679		(205)			7.625	7.620	MN	56,461	441,869	08/18/2006	11/15/2011
228188-AD-0	CROWN AMERICAS INC			1	4FE	5,457,342	99.5000	5,283,450	5,310,000	5,417,834		(17,882)			7.750	7.248	MN	52,584	411,525	08/18/2006	11/15/2013
23330X-AE-0	DRS TECHNOLOGIES INC			1	2FE	18,484,255	99.5000	18,113,975	18,205,000	18,325,013		(37,456)			6.875	6.616	MN	208,599	1,251,594	06/29/2005	11/01/2011
23330X-AH-3	DRS TECHNOLOGIES INC			1	2FE	1,823,575	100.0000	1,810,000	1,810,000	1,819,507		(1,533)			6.625	6.502	FA	49,964	119,913	02/14/2006	02/01/2014
23331A-AD-1	DR HORTON INC				3FE	8,367,956	98.0000	8,261,400	8,430,000	8,429,193		9,438			8.000	8.120	FA	281,000	674,400	10/18/2001	02/01/2009
23331A-AQ-2	DR HORTON INC			1	3FE	5,416,875	70.0000	3,745,000	5,350,000	5,378,752		(10,427)			5.875	5.642	JJ	157,156	314,313	01/05/2005	07/01/2011
23331A-AX-7	DR HORTON INC				3FE	46,482,662	73.0000	34,083,700	46,690,000	46,576,282		29,153			5.375	5.453	JD	111,537	2,509,588	07/29/2005	06/15/2012
233835-AP-2	DAIMLER FINANCE NORTH AMERICA				1FE	39,675,140	92.0000	34,040,000	37,000,000	37,728,978		(321,978)			7.750	6.704	JJ	1,298,340	2,867,500	08/02/2001	01/18/2011
23918K-AE-8	DAVITA INC			1	4FE	12,989,719	95.0000	12,307,250	12,955,000	12,972,059		(7,549)			6.625	6.555	MS	252,712	858,269	02/14/2007	03/15/2011
244217-BK-0	DEERE CREDIT INC				1FE	18,968,840	100.3690	19,070,037	19,000,000	18,985,594		3,136			5.100	5.121	JJ	446,817	969,000	01/07/2003	01/15/2013
245217-AM-6	DEL MONTE FOODS CORP			1	3FE	18,102,863	97.0000	17,023,500	17,550,000	17,714,610		(79,506)			8.625	8.044	JD	67,275	1,513,688	12/02/2003	12/15/2010
24823U-AE-8	DENBURY RESOURCES INC			1	4FE	7,932,763	76.0000	5,840,600	7,685,000	7,784,994		(39,868)			7.500	6.865	AO	144,094	576,375	11/09/2006	04/01/2011
2515E0-AA-7	DEUTSCHE BANK FINANCIAL LLC				1FE	21,187,992	90.2090	18,943,869	21,000,000	21,107,778		(14,381)			5.375	5.277	FA	407,604	1,128,750	02/25/2003	03/02/2015
25179S-AC-4	DEVON FINANCING CORP				2FE	52,175,021	100.9160	48,984,675	48,540,000	49,826,600		(477,692)			6.875	5.798	MS	843,551	1,650,000	12/04/2008	09/30/2011
252126-AD-9	DEX MEDIA WEST LLC			1	3FE	15,736,486	60.5000	9,105,250	15,050,000	15,146,637		(147,281)			8.500	7.422	FA	483,272	1,279,250	06/24/2004	08/15/2009
25459H-AB-1	DIRECTV HOLDINGS LLC 144A			1	3FE	4,567,161	99.5000	4,416,805	4,439,000	4,481,272		(17,262)			8.375	7.874	MS	109,465	371,766	11/05/2003	03/15/2009
25459H-AD-7	DIRECTV HOLDINGS LLC			1	3FE	8,718,083	92.2500	8,131,838	8,815,000	8,744,195		8,565			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	70.1680	8,771,025	12,500,000	11,746,900		43,525			6.450	7.423	JD	42,552	806,250	04/30/2008	06/12/2017
257867-AM-3	RR DONNELLEY & SONS CO				2FE	43,843,545	75.8000	33,746,249	44,520,000	43,849,954		3,917			4.950	5.239	AO	550,935	2,089,148	12/12/2008	04/01/2014
257867-AR-2	RR DONNELLEY & SONS CO				2FE	1,392,810	74.7590	1,121,381	1,500,000	1,416,864		10,209			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	71.1490	14,229,880	20,000,000	19,729,590		20,504			6.125	6.341	JJ	564,861	1,071,875	04/09/2008	01/15/2017
260543-BR-3	DOW CHEMICAL CO/THE				2FE	35,279,075	94.7330	30,788,282	32,500,000	33,771,633		(302,406)			6.000	4.846	AO	487,500	1,950,000	07/03/2003	10/01/2012
26138E-AC-3	DR PEPPER SNAPPLE GROUP INC				2FE	43,456,937	98.6350	44,395,704	45,010,000	43,466,388		9,450			6.820	7.329	MN	511,614		12/19/2008	05/01/2018
26439R-AF-3	SPECTRA ENERGY CAPITAL LLC				2FE	5,001,350	99.9610	4,998,065	5,000,000	5,000,144		(181)			7.500	7.496	AO	93,750	375,000	09/23/1999	10/01/2009
26882P-AN-2	ERAC USA FINANCE COMPANY				2FE	3,995,120	93.8090	3,752,356	4,000,000	3,998,668		579			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	73.7740	19,181,240	26,000,000	26,118,319		(15,279)			5.600	5.514	MN	242,667	1,456,000	10/11/2005	05/01/2015
26882P-AY-8	ERAC USA FINANCE COMPANY				2FE	7,293,942	95.3960	7,030,663	7,370,000	7,351,583		54,831			3.715	6.004	JAJO	47,914	279,849	12/10/2007	04/30/2009
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	19,626,323	58.3740	11,528,805	19,750,000	19,637,348		9,770			6.375	6.461	AO	265,802	1,252,068	11/19/2007	10/15/2017
26882P-BE-1	ERAC USA FINANCE COMPANY				2FE	9,252,250	55.0780	5,507,760	10,000,000	9,260,804		8,408			7.000	7.638	AO	147,778	696,111	12/21/2007	10/15/2037
26884A-AN-3	ERP OPERATING LP				2FE	5,555,350	82.1670	4,108,345	5,000,000	5,240,086		(67,501)			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	74.2490	37,662,957	50,725,000	51,053,990		(68,016)			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	93.0000	5,301,000	5,700,000	5,726,161		(8,536)			6.375	6.190	AO	90,844	363,375	12/17/2004	10/01/2011
27965#-AB-8	EDENS & AVANT INVESTMENTS LIMI				2	7,000,000	86.2520	6,037,607	7,000,000	7,000,000					5.720	5.720	FA	166,833	400,400	07/30/2007	08/01/2017
29078E-AB-1	EMBARQ CORP				2FE	7,358,850	77.0000	5,775,000	7,500,000	7,386,667		11,149			7.082	7.350	JD	44,262	531,150	06/20/2006	06/01/2016
29078E-AC-9	EMBARQ CORP				2FE	4,999,750	84.5000	4,225,000	5,000,000	5,000,005		(1)			6.738	6.738	JD	28,075	336,900	05/12/2006	06/01/2013
29255W-AD-2	ENCORE ACQUISITION CO			1	4FE	9,781,661	68.0000	6,876,160	10,112,000	9,904,820		31,470			6.250	6.715	AO	133,422	632,000	09/30/2005	04/15/2014
29255W-AG-5	ENCORE ACQUISITION CO			1	4FE	4,366,355	64.5000	2,889,600	4,480,000	4,395,930		10,028			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	92.1120	13,816,740	15,000,000	15,000,000					5.000	5.000	JD	377,083	693,750	06/25/2003	06/30/2013
29266R-H@-0	ENERGIZER HOLDINGS INC				2	12,000,000	100.3700	12,044,438	12,000,000	12,000,000					6.740	6.740	JD	406,647	763,800	06/29/2006	06/30/2009
29266R-L#-3	ENERGIZER HOLDINGS INC				2	20,000,000	96.0570	19,211,467	20,000,000	20,000,000					7.300	7.300	AO	308,222	1,428,750	10/10/2007	10/15/2017
29266R-L@-5	ENERGIZER HOLDINGS INC				2	5,000,000	96.3830	4,819,149	5,000,000	5,000,000					7.230	7.230	AO	76,317	353,688	10/10/2007	10/15/2016
30215*-AL-2	EXPLORER PIPELINE COMPANY			2	1	3,272,727	100.9630	3,304,245	3,272,727	3,272,727					6.760	6.760	JJ	92,796	221,236	07/29/2002	07/31/2017
30215*-AM-0	EXPLORER PIPELINE COMPANY				1	4,000,000	94.6420	3,785,693	4,000,000	4,000,000					7.010	7.010	JJ	117,612	280,400	07/29/2002	07/31/2022
31331F-AE-1	FEDEX CORP			2	2FE	4,435,112	102.8030	4,559,436	4,435,112	4,435,112					7.150	7.149	MS	81,920	317,110	10/18/2000	09/28/2012
31331F-AQ-4	FEDEX CORP			2	2FE	10,125,747	97.5000	9,663,388	9,911,167	10,011,478		(19,916)			7.850	7.450	JJ	326,339	778,027	06/11/2002	01/30/2015
31428X-AM-8	FEDEX CORP				2FE	10,875,518	99.6560	11,121,654	11,160,000	11,139,767		79,260			3.500	4.241	AO	97,650	390,600	06/27/2005	04/01/2009

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
31953*-AL-6	BURLINGTON NORTHERN SANTA FE C			2	1	5,401,273	86.4030	4,666,865	5,401,273	5,401,273					5.960	5.961	MN	41,134	347,848	10/15/2007	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN SANTA FE C			2	1	542,808	86.4030	469,003	542,808	542,808					5.960	5.961	MN	4,134	34,957	10/15/2007	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN SANTA FE C			2	1	3,434,971	86.4030	2,967,920	3,434,971	3,434,971					5.960	5.961	MN	26,159	221,216	10/15/2007	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN SANTA FE C			2	1	1,391,115	86.4030	1,201,966	1,391,115	1,391,115					5.960	5.961	MN	10,594	89,589	10/15/2007	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE C			2	1	1,845,287	86.4030	1,594,385	1,845,287	1,845,287					5.960	5.961	MN	14,053	118,839	10/15/2007	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN SANTA FE C			2	1	1,626,453	86.3560	1,404,547	1,626,453	1,626,453					5.960	5.961	MN	12,386	89,397	12/11/2007	12/13/2027
320809-AA-4	FIRST MASSACHUSETTS BANK				1FE	13,866,437	100.9340	11,481,186	11,375,000	12,245,073		(329,118)			7.625	4.308	JD	38,549	867,344	02/25/2005	06/15/2011
33738M-AE-1	WACHOVIA BANK				1FE	15,743,780	99.2510	12,902,604	13,000,000	13,651,572		(376,737)			7.800	4.573	FA	374,617	1,014,000	10/02/2002	08/18/2010
34486@-AA-8	NFL FOOTBALL TRUST III				1FE	10,000,000	94.2970	9,429,654	10,000,000	10,000,000					5.240	5.240	OCT	128,089	534,189	10/31/2005	10/05/2015
34487*-AA-9	NFL FOOTBALL TRUST IV				1Z	25,000,000	95.6030	23,900,745	25,000,000	25,000,000					6.110	6.110	OCT	263,069		10/28/2008	10/05/2018
349631-AM-3	FORTUNE BRANDS INC				2FE	13,584,496	96.5680	13,133,238	13,600,000	13,593,242		3,068			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	103.0270	10,302,675	10,000,000	9,994,207		2,097			6.875	6.901	JD	30,556	687,500	06/12/2001	06/15/2011
365558-AC-9	GARDNER DENVER INC			1	4FE	1,400,000	89.7500	1,256,500	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	56,109,775	102.1260	57,701,077	56,500,000	56,398,109		59,156			4.500	4.617	FA	960,500	2,542,500	08/13/2003	08/15/2010
369604-AY-9	GENERAL ELECTRIC CO				1FE	54,476,860	101.4930	54,349,335	53,550,000	53,988,128		(96,691)			5.000	4.775	FA	1,115,625	2,677,500	06/09/2003	02/01/2013
36962G-XS-8	GENERAL ELECTRIC CAP CORP				1FE	16,944,960	102.8110	16,449,792	16,000,000	16,466,917		(135,403)			5.875	4.856	FA	355,111	940,000	03/17/2005	02/15/2012
36967H-AB-3	GENERAL ELECTRIC CAPITAL CORPO				1FE	20,014,800	100.0390	20,007,780	20,000,000	20,014,532		(268)			2.816	2.777	MJSD	35,977		12/12/2008	12/09/2010
370334-AS-3	GENERAL MILLS INC				2FE	8,079,733	102.7160	7,703,706	7,500,000	7,730,812		(67,315)			6.000	4.920	FA	170,000	450,000	07/03/2003	02/15/2012
373200-AJ-3	GEORGIA GULF CORP			1	5FE	15,009,910	30.0000	4,380,000	14,600,000	4,380,000		(58,501)	10,412,626		7.125	6.618	JD	46,233	1,040,250	11/28/2005	12/15/2011
373298-CG-1	GEORGIA PACIFIC			1	3FE	11,565,000	85.0000	9,830,250	11,565,000	11,565,000					7.000	7.000	JJ	373,292	809,550	12/13/2006	01/15/2015
374689-AC-1	GIBRALTAR INDUSTRIES			1	4FE	5,935,050	55.5000	3,327,225	5,995,000	5,947,047		4,992			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	93.0280	27,001,232	29,025,000	29,116,177		(22,170)			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	92.0950	1,105,134	1,200,000	1,002,392		13,344	230,127		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	91.7880	26,251,497	28,600,000	24,024,000		68,849	4,752,364		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	92.2530	16,605,567	18,000,000	15,120,000		14,297	2,920,720		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	88.5000	4,557,750	5,150,000	5,161,742		(1,005)			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	83.8600	3,941,401	4,700,000	4,730,748		(3,627)			5.560	5.444	MN	43,553	261,320	10/21/2005	11/01/2015
404119-AF-6	HCA INC				5FE	13,079,884	70.5000	9,256,650	13,130,000	13,108,936		4,803			6.300	6.349	AO	206,797	827,190	12/03/2003	10/01/2012
406216-AR-2	HALLIBURTON CO				1FE	68,598,297	102.1380	66,867,771	65,468,000	66,519,784		(552,953)			5.500	4.554	AO	760,156	3,600,740	07/13/2005	10/15/2010
406216-AW-1	HALLIBURTON CO				1FE	10,030,100	107.1550	10,715,545	10,000,000	10,030,093		(7)			6.700	6.677	MS	202,861		09/10/2008	09/15/2038
406248-AB-6	HALLMARK CARDS INC				2	20,000,000	102.3600	20,472,084	20,000,000	20,000,000					8.920	8.920	JJ	782,978	1,784,000	10/18/2000	07/23/2012
406248-AF-7	HALLMARK CARDS INC				2	10,000,000	99.6020	9,960,244	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	101.3190	10,131,941	10,000,000	9,607,125		9,010			7.200	7.594	FA	300,000	720,000	02/08/2001	08/01/2027
413627-AU-4	HARRAHS OPERATING CO				5FE	1,637,270	17.0000	1,637,270	9,631,000	1,637,270		9,348	8,065,891		5.625	5.522	JD	45,145	598,387	12/05/2005	06/01/2015
413627-BC-3	HARRAHS OPERATING CO			1	4FE	710,655	36.5000	710,655	1,947,000	710,655			4,185,082		10.000	27.493	JD	3,786		12/26/2008	12/15/2018
42307T-AF-5	HEINZ H.J. FINANCE CO VAR				2FE	3,449,490	100.7630	3,022,881	3,000,000	3,182,120		(52,302)			6.000	3.964	MS	53,000	180,000	05/27/2003	03/15/2012
428040-BZ-1	HERTZ GLOBAL HOLDINGS INC			1	4FE	8,170,975	61.5000	4,763,175	7,745,000	8,021,542		(79,379)			8.875	7.523	JJ	343,684	687,369	01/17/2007	01/01/2012
437076-AL-6	HOME DEPOT INC				2FE	19,905,604	99.0520	19,810,480	20,000,000	19,984,721		20,996			3.750	3.861	MS	220,833	750,000	01/21/2005	09/15/2009
437076-AS-1	HOME DEPOT INC				2FE	40,864,390	78.4100	32,932,284	42,000,000	40,888,770		14,283			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	80.5000	12,759,250	15,850,000	16,024,314		(55,318)			7.125	6.686	MN	188,219	1,129,313	01/24/2005	11/01/2011
441812-FF-6	HOUSEHOLD FINANCE CORP				1FE	14,620,650	99.9460	14,991,885	15,000,000	14,996,735		38,332			6.450	6.720	FA	403,125	967,500	01/26/1994	02/01/2009
441812-KA-1	HOUSEHOLD FINANCE CORP				1FE	21,245,286	97.8380	18,912,085	19,330,000	20,260,671		(210,848)			6.375	5.002	MN	116,383	1,232,288	10/28/2003	11/27/2012
442488-AQ-5	K HOVNANIAN ENTERPRISES INC				5FE	2,676,500	27.0000	715,500	2,650,000	2,665,404		(2,520)			6.500	6.363	JJ	79,426	172,250	01/09/2004	01/15/2014
442488-AS-1	K HOVNANIAN ENTERPRISES INC				5FE	3,244,500	27.0000	850,500	3,150,000	3,212,457		(8,504)			6.375	5.974	JD	8,925	200,813	11/01/2004	12/15/2014
442488-AU-6	K HOVNANIAN ENTERPRISES INC				5FE	6,850,000	26.0000	1,781,000	6,850,000	6,850,000					6.250	6.250	JJ	197,413	428,125	04/19/2005	01/15/2015
44978N-AA-3	ING CAPITAL FUNDING TRUST III			1	1FE	8,130,225	50.3310	3,774,840	7,500,000	7,880,218		(174,887)			8.439	5.717	JD	1,758	949,388	07/12/2007	12/31/2010
44981W-AJ-9	ING SECURITY LIFE INSTITUTIONA				1FE	21,775,020	97.7960	21,515,186	22,000,000	21,947,579		48,197			4.250	4.487	JJ	431,139	935,000	03/18/2005	01/15/2010
45072P-AB-8	IASIS HEALTHCARE CORP			1	5FE	8,737,657	77.5000	6,742,500	8,700,000	8,720,467		(4,888)			8.750	8.670	JD	33,833	761,250	12/20/2004	06/15/2012
459200-BA-8	IBM CORP				1FE	14,581,726	103.2790	15,491,835	15,000,000	14,810,854		42,672			4.750	5.110	MN	63,333	712,500	12/02/2002	11/29/2012
459506-B@-9	INTERNATIONAL FLAVORS & FRAGRA				2	28,000,000	82.7380	23,166,562	28,000,000	28,000,000					6.250	6.250	MS	456,944	1,750,000	09/24/2007	09/27/2017
460146-BQ-5	INTERNATIONAL PAPER CO				2FE	265,604	86.2990	209,706	243,000	253,346		(2,417)			5.850	4.624	AO	2,409	14,216	05/13/2003	10/30/2012
46625H-AN-0	JPMORGAN CHASE & CO				1FE	1,505,295	102.3830	1,535,739	1,500,000	1,502,176		(592)			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	101.4550	12,174,552	12,000,000	12,531,801		(118,636)			5.750	4.527	JJ	343,083	690,000	06/27/2003	01/02/2013
47745#-AB-3	JF SHEA CO INC				3	22,000,000	60.1070	13,223,549	22,000,000	22,000,000					6.090	6.090	MN	219,578	1,339,800	10/13/2005	11/02/2017
47745#-AC-1	JF SHEA CO INC				3	17,000,000	64.5400	10,971,764	17,000,000	17,000,000					7.340	7.340	MS	398,603	1,247,800	08/22/2006	09/06/2018
478165-AF-0	JOHNSON - SC & SON				1FE	9,773,600	90.5850	9,058,480	10,000,000	9,793,215		3,804			5.750	5.912	FA	217,222	575,000	02/06/2003	02/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
480081-AH-1	JONES APPAREL GROUP INC				3FE	4,496,318	56.5000	2,542,500	4,500,000	4,497,561		348			5.125	5.136	MN	29,469	230,625	05/24/2005	11/15/2014
48666K-AH-2	KB HOME				3FE	18,059,470	63.0000	11,428,200	18,140,000	18,091,200		8,026			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	60.0000	4,509,000	7,515,000	7,465,989		6,525			5.875	6.005	JJ	203,583	441,506	07/15/2005	01/15/2015
487836-AS-7	KELLOGG CO				1FE	53,941,025	104.9960	48,823,326	46,500,000	48,853,062		(977,937)			6.600	4.217	AO	767,250	3,069,000	05/15/2003	04/01/2011
489170-AB-6	KENNAMETAL INC				2FE	5,775,390	106.7840	6,177,453	5,785,000	5,780,861		1,020			7.200	7.224	JD	18,512	416,520	06/18/2002	06/15/2012
49228R-AE-3	KERN RIVER FND CORP			2	1FE	26,939,544	82.6880	22,272,723	26,936,000	26,937,359		(134)			4.893	4.942	MON	114,197	1,326,377	04/29/2003	04/30/2018
49238#-AA-5	KERR-MCGEE CORP			2	2	4,049,548	98.1840	3,976,021	4,049,548	4,049,548					7.370	7.368	JJ	125,184	298,452	01/28/2002	01/30/2019
492386-AS-6	KERR-MCGEE CORP				2FE	175,982	98.8900	160,203	162,000	168,399		(2,147)			6.875	5.288	MS	3,279	11,138	03/11/2005	09/15/2011
49240#-AA-1	KERR-MCGEE CORP			2	2	3,034,661	95.2530	2,890,605	3,034,661	3,034,661					7.270	7.270	JJ	92,538	220,620	01/28/2002	01/30/2020
49240#-AB-9	KERR-MCGEE CORP			2	2	3,408,768	100.9840	3,442,316	3,408,768	3,408,768					7.220	7.220	JJ	103,231	246,113	01/28/2002	01/30/2018
494368-AX-1	KIMBERLY-CLARK CORP				1FE	43,444,755	103.4120	44,984,156	43,500,000	43,471,531		5,349			5.000	5.016	FA	821,667	2,175,000	07/31/2003	08/15/2013
494460-BC-4	KIMCO REALTY CORP				2FE	31,625,777	71.1810	22,599,936	31,750,000	31,667,975		13,091			4.820	4.876	AO	382,587	1,530,350	06/21/2005	06/01/2014
494550-AH-9	KINDER MORGAN ENERGY PARTNERS				2FE	18,613,640	97.2640	16,534,897	17,000,000	17,507,875		(211,832)			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	87.2050	17,440,900	20,000,000	19,783,095		37,414			5.000	5.251	JD	44,444	1,000,000	12/03/2003	12/15/2013
49455W-AB-2	KINDER MORGAN FINANCE				3FE	10,977,606	89.2500	9,817,500	11,000,000	10,990,714		4,260			5.350	5.395	JJ	287,711	588,500	03/02/2006	01/05/2011
500657-AA-9	INVISTA - MULTI			1	3FE	4,876,000	70.0000	3,220,000	4,600,000	4,714,167		(42,885)			9.250	8.061	MN	70,917	425,500	09/08/2004	05/01/2011
50075N-AB-0	KRAFT FOODS INC				2FE	71,009,993	101.8080	69,947,065	68,705,000	69,734,806		(330,537)			5.625	5.050	MN	644,109	3,864,656	01/20/2006	11/01/2011
50075N-AU-8	KRAFT FOODS INC				2FE	9,263,900	97.9900	9,798,970	10,000,000	9,266,457		2,557			6.125	7.240	FA	255,208		12/12/2008	02/01/2018
501044-CC-3	KROGER CO/THE				2FE	3,445,895	102.5540	3,538,099	3,450,000	3,448,398		422			6.750	6.766	AO	49,162	232,875	03/26/2002	04/15/2012
502413-AJ-6	L-3 COMMUNICATIONS CORP			1	3FE	5,575,813	98.5000	5,417,500	5,500,000	5,517,452		(10,984)			7.625	7.391	JD	18,639	419,375	10/09/2002	06/15/2010
502413-AL-1	L-3 COMMUNICATIONS CORP			1	3FE	23,614,910	92.0000	21,781,000	23,675,000	23,640,594		4,969			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	90.0000	675,000	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	3FE	17,071,987	79.7500	12,951,400	16,240,000	16,506,675		(122,449)			7.250	6.317	JJ	588,700	1,177,400	12/14/2004	01/01/2011
521865-AJ-4	LEAR CORP				4FE	30,024,320	37.0000	11,599,500	31,350,000	11,599,500		127,088	18,846,859		5.750	6.361	FA	751,094	1,802,625	09/20/2005	08/01/2014
524908-BQ-2	LEHMAN BROTHERS HOLDINGS INC				6FE	1,678,125	9.5000	1,275,375	13,425,000	1,275,375	(402,750)	(47,063)	11,818,032		7.200	63.004	FA		966,600	08/02/2001	08/15/2009
52517P-A3-5	LEHMAN BROTHERS HOLDINGS INC				6	1,875,000	9.5000	1,425,000	15,000,000	1,425,000	(450,000)	(2,292)	13,136,058		4.500	126.709	JJ		337,500	02/22/2008	07/26/2010
52517P-VM-0	LEHMAN BROTHERS HOLDINGS INC				6FE	6,539,650	9.5000	4,778,975	50,305,000	4,778,975	(1,760,675)	39,751	43,630,742		4.375	49.359	MN		1,100,422	12/02/2003	11/30/2010
52517P-YN-5	LEHMAN BROTHERS HOLDINGS INC				6FE	6,812,500	9.5000	5,177,500	54,500,000	5,177,500	(1,635,000)	31,372	47,609,978		4.250	63.340	JJ		2,316,250	01/04/2005	01/27/2010
53079E-AT-1	LIBERTY MUTUAL GROUP INC				2FE	42,960,326	95.7130	43,056,538	44,985,000	42,965,024		4,698			4.875	9.347	FA	12,183		12/31/2008	02/01/2010
53079E-AU-8	LIBERTY MUTUAL GROUP INC				2FE	9,210,412	92.0280	9,202,838	10,000,000	9,210,880		468			7.250	9.874	MS	14,097		12/31/2008	09/01/2012
532776-AJ-0	LIN TELEVISION CORP			1	4FE	20,838,209	47.7500	10,006,013	20,955,000	20,885,778		11,998			6.500	6.582	MN	174,043	1,362,075	06/16/2005	05/15/2013
539830-AF-6	LOCKHEED CORP				1FE	9,833,783	116.4200	11,642,040	10,000,000	9,857,905		3,743			7.750	7.902	MN	129,167	775,000	10/18/2000	05/01/2026
539830-AL-3	LOCKHEED CORP				1FE	93,668,174	103.9080	79,733,804	76,735,000	79,521,404		(2,926,662)			8.200	4.119	JD	524,356	6,292,270	10/28/2003	12/01/2009
55259P-AB-2	M & I MARSHALL & ILSLEY BANK				1FE	23,203,034	90.5290	18,535,813	20,475,000	21,500,465		(355,309)			6.375	4.364	MS	435,094	1,305,281	04/05/2004	09/01/2011
55259P-AC-0	M & I MARSHALL & ILSLEY BANK				1FE	9,792,844	89.8990	8,428,069	9,375,000	9,577,888		(49,602)			5.250	4.603	MS	159,961	492,188	04/07/2004	09/04/2012
55259P-AD-8	M & I MARSHALL & ILSLEY BANK				1FE	17,438,050	71.1340	12,448,380	17,500,000	17,456,423		4,298			5.000	5.038	JJ	398,611	875,000	11/19/2004	01/17/2017
5525V0-AJ-5	M & I MARSHALL & ILSLEY BANK			2	1FE	1,181,164	99.0510	1,215,626	1,227,273	1,217,672		12,188			2.900	5.000	FA	13,149	35,591	12/09/2005	08/18/2009
5525V0-AM-8	M & I MARSHALL & ILSLEY BANK MI				1FE	4,811,050	93.7330	4,686,630	5,000,000	4,966,317		52,317			3.950	5.070	FA	75,160	197,500	11/15/2005	08/14/2009
552953-AF-8	MGM MIRAGE				3FE	2,500,000	95.0000	2,375,000	2,500,000	2,500,000					6.000	6.000	AO	37,500	150,000	09/11/2003	10/01/2009
552953-AG-6	MGM MIRAGE				3FE	4,822,000	62.5000	3,062,500	4,900,000	4,843,614		8,836			5.875	6.135	FA	99,157	287,875	11/13/2006	02/27/2014
552953-AR-2	MGM MIRAGE				3FE	3,449,750	61.0000	2,135,000	3,500,000	3,462,532		4,408			6.625	6.831	JJ	106,920	231,875	12/21/2005	07/15/2015
563571-AF-5	MANITOWOC CO INC/THE			1	4FE	17,239,300	76.0000	12,730,000	16,750,000	16,954,524		(63,760)			7.125	6.644	MN	198,906	1,193,438	01/14/2004	11/01/2011
564759-MJ-4	MANUFACTURERS & TRADERS TRUST				1FE	11,985,600	97.9600	11,755,224	12,000,000	11,996,555		1,768			8.000	8.018	AO	240,000	960,000	09/28/2000	10/01/2010
564759-QB-7	MANUFACTURERS & TRADERS TRUST				1FE	2,977,380	69.8830	2,096,482	3,000,000	2,980,567		1,893			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	82.3640	12,766,433	15,500,000	13,990,475		30			5.900	7.326	MS	269,269	189,619	12/23/2008	03/15/2018
573275-AN-4	LOCKHEED CORP				1FE	15,115,230	109.5040	14,235,572	13,000,000	14,017,341		(206,182)			7.375	5.310	AO	202,403	958,750	12/04/2002	04/15/2013
577778-BS-1	MACYS RETAIL HOLDINGS INC				2FE	40,048,200	63.4460	25,378,480	40,000,000	40,031,909		(4,782)			5.750	5.733	JJ	1,060,556	2,300,000	12/27/2004	07/15/2014
585907-AM-0	MELLON BANK N.A.				1FE	14,926,050	95.8720	14,380,860	15,000,000	14,952,379		6,756			4.750	4.812	JD	31,667	712,500	11/17/2004	12/15/2014
58983*-CF-4	TTX COMPANY TRAILER TRAIN 32A				1	751,237	104.8590	787,736	751,237	751,237					9.850	9.850	JJ	31,243	71,070	08/17/1990	01/29/2010
59000G-AA-8	MERITOR AUTOMOTIVE INC				4FE	1,863,148	97.5000	1,778,400	1,824,000	1,825,176		(9,403)			6.800	6.256	FA	46,857	124,032	08/05/2004	02/15/2009
59001A-AK-8	MERITAGE HOMES CORP			1	3FE	4,097,372	53.0000	2,302,850	4,345,000	4,159,614		22,261			6.250	7.095	MS	79,960	271,563	01/04/2006	03/15/2015
590188-JP-4	MERRILL LYNCH & CO INC				1FE	81,578,280	100.0290	74,021,682	74,000,000	74,198,440		(1,530,857)			6.000	3.861	FA	1,652,667	4,440,000	11/21/2003	02/17/2009
59018Y-PF-2	MERRILL LYNCH & CO INC				1FE	4,989,700	99.0160	4,950,820	5,000,000	4,998,502		1,619			4.750	4.785	MN	27,049	237,500	11/15/2002	11/20/2009
59018Y-SH-5	MERRILL LYNCH & CO INC				1FE	47,892,500	97.7250	46,907,856	48,000,000	47,968,588		15,971			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	98.6340	7,397,580	7,500,000	7,802,636		(94,836)			6.125	4.630	JD	38,281	459,375	04/09/2003	12/01/2011
59217E-AQ-7	METROPOLITAN LIFE GLOBAL FUNDI				1FE	11,985,382	95.9330	11,531,159	12,020,000	12,009,920		7,117			4.500	4.565	MN	84,140	540,900	04/27/2005	05/05/2010

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	
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
598326-A*-7	MIDWEST INDEPENDENT TRANSMISSI /PVT			2	1	2,500,000	97.2990	2,432,469	2,500,000	2,500,000					4.620	4.605	FA	39,463	115,500	02/25/2003	02/28/2013
598326-A@-5	MIDWEST INDEPENDENT TRANSMISSI /PVT			2	1	8,571,429	95.2590	8,165,050	8,571,429	8,571,429					4.490	4.490	JJ	176,393	384,857	01/14/2004	01/16/2014
60467X-AC-1	MIRANT NORTH AMERICA LLC			1	4FE	4,704,691	96.0000	4,459,200	4,645,000	4,681,485		(10,576)			7.375	7.080	JD	952	342,569	08/04/2006	12/31/2011
608328-AM-2	MOHEGAN TRIBAL GAMING AUTHORIT				4FE	4,189,663	94.0000	3,891,600	4,140,000	4,145,384		(9,549)			6.375	6.126	JJ	121,699	263,925	09/12/2003	07/15/2009
608328-AR-1	MOHEGAN TRIBAL GAMING AUTHORIT			1	4FE	492,500	50.5000	252,500	500,000	494,142		741			6.875	7.114	FA	12,986	34,375	10/06/2006	02/15/2015
608328-AT-7	MOHEGAN TRIBAL GAMING AUTHORIT			1	4FE	8,414,306	63.0000	5,203,800	8,260,000	8,324,875		(28,007)			6.125	5.726	FA	191,127	505,925	07/28/2005	02/15/2011
615394-AF-0	MOOG INC			1	3FE	11,716,000	80.0000	9,280,000	11,600,000	11,665,473		(13,907)			6.250	6.090	JJ	334,306	725,000	01/05/2005	01/15/2013
617446-GM-5	MORGAN STANLEY				1FE	6,591,000	98.3930	6,395,519	6,500,000	6,527,063		(10,637)			6.750	6.551	AO	92,625	438,750	08/02/2001	04/15/2011
617446-HR-3	MORGAN STANLEY				1FE	99,268,655	90.6950	88,881,430	98,000,000	98,648,209		(136,815)			5.300	5.121	MS	1,731,333	5,194,000	05/27/2005	03/01/2013
61757U-AE-0	MORGAN STANLEY-GTD				1FE	6,430,554	100.2830	6,418,125	6,400,000	6,430,225		(329)			2.785	2.564	MJSD	13,863		12/17/2008	03/04/2011
629010-XX-2	NFL FOOTBALL TRUST II /PVT				1FE	12,800,000	95.7020	12,249,831	12,800,000	12,800,000					5.050	4.990	OCT	158,009	658,969	04/02/2004	10/04/2014
629855-AE-7	NALCO COMPANY			1	3FE	12,816,360	96.0000	11,923,200	12,420,000	12,497,560		(83,550)			7.750	6.998	MN	122,993	962,550	09/21/2004	11/15/2009
63534P-AD-9	NATIONAL CITY BANK				1FE	41,467,630	82.8770	34,393,832	41,500,000	41,483,923		3,279			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	86.8620	1,302,932	1,500,000	1,530,010		(3,740)			6.125	5.627	FA	34,708	45,938	04/21/2008	08/15/2013
651290-AE-8	NEWFIELD EXPLORATION CO				3FE	10,123,675	94.0000	9,447,000	10,050,000	10,077,742		(11,669)			7.625	7.483	MS	255,437	766,313	06/07/2004	03/01/2011
651290-AH-1	NEWFIELD EXPLORATION CO			1	3FE	11,540,429	82.0000	9,184,000	11,200,000	11,385,230		(44,701)			6.625	6.107	MS	247,333	742,000	10/23/2006	09/01/2014
652478-AQ-1	NEWS AMERICA HOLDINGS INC				2FE	9,960,307	102.4830	10,248,250	10,000,000	9,973,271		1,764			8.250	8.291	FA	323,125	825,000	10/18/2000	08/10/2018
652482-BD-1	NEWS AMERICA INC				2FE	27,420,990	96.6710	26,101,143	27,000,000	27,100,446		(79,512)			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	92.0990	33,339,947	36,200,000	36,228,707		(4,020)			5.300	5.284	JD	85,271	1,918,600	04/12/2005	12/15/2014
652482-BL-3	NEWS AMERICA INC				2FE	23,819,950	92.4260	23,106,450	25,000,000	23,828,668		7,294			6.400	6.780	JD	71,111	960,000	12/17/2008	12/15/2035
65332V-BJ-1	NEXTEL COMMUNICATIONS INC			1	3FE	13,117,500	42.0000	5,514,600	13,130,000	13,122,176		1,248			5.950	5.963	MS	230,030	781,235	11/21/2005	03/15/2014
666807-AQ-5	NORTHROP GRUMMAN CORP				2FE	15,658,164	114.2880	17,560,367	15,365,000	15,618,798		(6,949)			7.875	7.700	MS	403,331	1,209,994	05/01/2001	03/01/2026
666807-AT-9	NORTHROP GRUMMAN CORP				2FE	32,468,768	103.9760	29,481,468	28,354,000	29,698,335		(588,932)			7.125	4.749	FA	763,195	2,020,223	02/13/2006	02/15/2011
667752-AB-5	NORTHWEST PIPELINE				2FE	4,639,250	87.2410	4,798,277	5,500,000	4,648,371		9,121			6.050	8.462	JD	14,789	187,634	11/05/2008	06/15/2018
67461F-FS-1	OCCIDENTAL PETROLEUM CORP				1FE	9,021,510	100.6710	9,060,354	9,000,000	9,004,709		(3,735)			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	72.0000	9,684,000	13,450,000	13,348,913		14,296			6.125	6.284	JD	36,614	823,813	01/28/2004	06/15/2013
681904-AG-3	OMNICARE INC			1	4FE	14,733,018	84.0000	12,165,720	14,483,000	14,577,046		(35,310)			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	82.0000	2,226,300	2,715,000	2,743,025		(4,639)			6.875	6.627	JD	8,296	186,656	12/14/2005	12/15/2013
69073T-AL-7	OWENS-BROCKWAY GLASS CONTAINER			1	3FE	1,500,000	92.0000	1,380,000	1,500,000	1,500,000					6.750	6.750	JD	8,438	101,250	05/31/2005	12/01/2014
693659-AC-8	PVNGS II FUNDING CORP INC			2	2FE	10,645,000	109.7150	11,679,162	10,645,000	10,645,000					8.000	7.997	JD	2,366	867,840	10/18/2000	12/30/2015
69422P-AB-5	PACIFIC ENERGY PARTNERS L.P.			1	2FE	9,312,615	87.3440	7,978,838	9,135,000	9,227,034		(22,999)			7.125	6.792	JD	28,928	650,869	11/05/2004	06/15/2012
69422P-AD-1	PACIFIC ENERGY PARTNERS L.P.			1	2FE	3,593,142	74.3690	2,651,248	3,565,000	3,584,049		(3,400)			6.250	6.118	MS	65,606	222,813	02/03/2006	09/15/2013
695156-AM-1	PACKAGING CORP OF AMERICA				2FE	19,967,670	87.8710	17,574,266	20,000,000	19,983,208		3,105			5.750	5.771	FA	479,167	1,150,000	09/17/2003	08/01/2013
704549-AC-8	PEABODY ENERGY CORP			1	3FE	24,991,547	94.7500	23,332,188	24,625,000	24,740,777		(57,964)			6.875	6.598	MS	498,485	1,692,969	04/21/2005	03/15/2011
704549-AD-6	PEABODY ENERGY CORP			1	3FE	4,326,000	85.0000	3,655,000	4,300,000	4,313,165		(3,541)			5.875	5.771	AO	53,332	252,625	12/14/2004	04/15/2012
713411-AB-2	PEPSI BOTTLING HOLDINGS INC 144A				1FE	16,578,401	100.4630	15,335,662	15,265,000	15,299,624		(267,146)			5.625	3.816	FA	319,611	858,656	10/23/2003	02/17/2009
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN				1FE	8,931,000	99.1330	9,913,330	10,000,000	8,940,816		9,816			5.650	7.225	MN	70,625		11/12/2008	05/16/2018
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN				1FE	10,495,019	105.0890	10,666,513	10,150,000	10,492,766		(2,253)			6.875	6.109	MS	85,288		12/12/2008	03/17/2014
72925#-AC-1	PLUM CREEK TIMBER CO -LP				2	14,000,000	103.7790	14,528,990	14,000,000	14,000,000					7.660	7.660	AO	268,100	1,072,400	10/04/2001	10/01/2011
73102Q-AA-4	POLAR TANKERS INC				1FE	20,000,000	85.7140	17,142,798	20,000,000	20,000,000					5.951	5.951	MN	168,612	1,190,200	05/07/2007	05/10/2037
74005P-AJ-3	PRAXAIR INC				1FE	5,312,280	104.9040	4,720,685	4,500,000	4,831,713		(93,934)			6.375	3.936	AO	71,719	286,875	05/27/2003	04/01/2012
74153W-AN-9	PRICOA GLOBAL FUNDING I				1FE	11,831,925	99.1300	11,895,590	12,000,000	11,961,100		35,782			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	93.4520	17,288,620	18,500,000	18,481,735		4,725			4.625	4.656	JD	14,260	1,283,439	06/16/2005	06/25/2012
7425AO-A5-9	PRINCIPAL LIFE GLOBAL FUNDING				1FE	3,000,270	94.4840	2,834,508	3,000,000	3,000,270					5.250	5.247	JJ	72,625	157,500	12/12/2007	01/15/2013
74913G-AK-1	US WEST COMMUNICATIONS INC				2FE	8,580,041	82.0000	6,892,100	8,405,000	8,538,667		(15,731)			7.625	7.311	JD	28,484	640,881	02/10/2006	06/15/2015
749868-AC-5	RREEF AMERICA REIT II INC				1	10,000,000	67.8980	6,789,762	10,000,000	10,000,000					5.290	5.290	AO	111,678	529,000	10/13/2004	10/15/2014
749868-AD-3	RREEF AMERICA REIT II INC				1	12,000,000	63.8510	7,662,099	12,000,000	12,000,000					5.060	5.060	JD	30,360	607,200	06/09/2005	06/13/2015
749868-AH-4	RREEF AMERICA REIT II INC				1	14,000,000	62.7090	8,779,317	14,000,000	14,000,000					5.410	5.410	FA	298,752	757,400	01/30/2006	02/09/2016
755111-BN-0	RAYTHEON CO				1FE	54,951,778	100.4610	52,239,564	52,000,000	53,446,194		(301,679)			5.375	4.646	AO	698,750	2,795,000	07/03/2003	04/01/2013
758940-AF-7	REGIONS FINANCIAL CORP				1FE	33,547,087	98.1980	28,879,964	29,410,000	30,962,265		(668,748)			7.000	4.417	MS	686,233	2,058,700	11/10/2004	03/01/2011
75913M-AA-7	REGIONS BANK				1FE	2,967,420	69.4520	2,083,574	3,000,000	2,967,986		380			6.450	6.533	JD	2,688	290,250	06/21/2007	06/26/2037
7591EA-AA-1	REGIONS BANK-GTD				1FE	10,225,100	102.1270	10,212,660	10,000,000	10,222,895		(2,205)			2.750	1.580	JD	15,278		12/19/2008	12/10/2010
78387G-AD-5	SBC COMMUNICATIONS INC				1FE	6,431,355	102.2490	6,577,697	6,433,000	6,432,638		149			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	103.0410	51,525,472	50,005,000	51,983,754		(491,536)			5.875	4.673	FA	1,109,833	2,937,794	07/08/2003	08/15/2012
78442F-AB-4	SLM CORP				2FE	49,960,243	74.8360	36,388,956	48,625,000	49,217,227		(145,099)			5.125	4.758	FA	858,366	2,492,031	04/07/2003	08/27/2012
78442F-AQ-1	SLM CORP				2FE	5,579,695	63.4410	3,489,250	5,500,000	5,548,412		(6,446)			5.000	4.836	AO	58,056	275,000	07/15/2003	04/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
78442F-BG-2	SLM CORP				2FE	49,626,500	72.4830	36,241,285	50,000,000	49,799,870		36,388			5.000	5.096	AO	625,000	2,500,000	09/17/2003	10/01/2013
811410-AK-5	SEA-LAND SERVICE			2	2FE	1,678,286	100.2070	1,681,760	1,678,286	1,678,286					6.600	6.601	JJ	55,076	110,767	02/11/1998	01/02/2011
811410-AL-3	SEA-LAND SERVICE			2	2FE	1,678,286	100.2070	1,681,760	1,678,286	1,678,286					6.600	6.601	JJ	55,076	110,767	02/11/1998	01/02/2011
811410-AM-1	SEA-LAND SERVICE			2	2FE	1,678,286	100.2070	1,681,760	1,678,286	1,678,286					6.600	6.601	JJ	55,076	110,767	02/11/1998	01/02/2011
827048-AK-5	SILGAN HOLDINGS INC			1	4FE	19,613,500	86.0000	16,787,200	19,520,000	19,559,883		(12,273)			6.750	6.670	MN	168,360	1,317,600	01/06/2004	11/15/2011
828806-AC-3	SIMON PROPERTY GROUP L.P.				1FE	1,584,672	99.2010	1,587,222	1,600,000	1,598,428		13,756			3.750	5.000	JJ	25,167	30,000	04/14/2008	01/30/2009
828807-BA-4	SIMON PROPERTY GROUP L.P.				1FE	4,044,440	90.8790	3,635,152	4,000,000	4,009,460		(7,414)			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	89.1310	12,478,326	14,000,000	13,994,660		3,469			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	61.3030	9,808,400	16,000,000	15,972,558		3,504			5.100	5.132	JD	36,267	816,000	09/08/2005	06/15/2015
829226-AM-1	SINCLAIR BROADCAST GROUP INC			1	3FE	4,770,625	75.2500	3,557,068	4,727,000	4,736,796		(7,557)			8.000	7.816	MS	111,347	378,160	11/10/2003	03/15/2010
832248-AF-5	SMITHFIELD FOODS INC				4FE	8,956,494	95.0000	8,337,200	8,776,000	8,800,009		(28,562)			8.000	7.635	AO	148,217	702,080	09/24/2002	10/15/2009
843452-BC-6	SOUTHERN NATURAL GAS				2FE	10,184,783	79.2460	8,277,224	10,445,000	10,201,346		16,309			5.900	6.258	AO	154,064	590,000	11/18/2008	04/01/2017
843830-AD-2	SOUTHERN STAR CENTRAL CORP			1	3FE	5,437,625	83.0000	4,606,500	5,550,000	5,458,694		9,503			6.750	7.046	MS	124,875	374,625	10/05/2006	03/01/2016
84603M-EX-0	SOVEREIGN BANCORP INC				2FE	46,772,815	83.7800	39,376,459	47,000,000	46,890,369		22,752			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	89.8720	10,784,637	12,000,000	12,000,000					6.380	6.380	AO	138,233	765,600	04/04/2006	04/26/2016
847788-AK-2	SPEEDWAY MOTORSPORTS INC			1	3FE	14,247,488	72.0000	9,849,600	13,680,000	13,901,932		(83,994)			6.750	6.011	JD	76,950	923,400	01/04/2005	06/01/2011
852060-AD-4	SPRINT CAPITAL CORP GTY				3FE	27,183,900	59.5000	14,875,000	25,000,000	26,999,463		(50,345)			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	83.5000	39,921,350	47,810,000	49,897,929		(924,944)			7.625	5.377	JJ	1,529,090	3,645,513	03/28/2006	01/30/2011
85375C-AR-2	STANDARD PACIFIC CORP				4FE	1,320,000	53.5000	1,070,000	2,000,000	1,320,000					6.250	12.431	AO	31,250	125,000	09/13/2004	04/01/2014
854616-AK-5	STANLEY WORKS/THE				1FE	5,991,626	97.8550	5,871,294	6,000,000	5,995,863		959			4.900	4.920	MN	49,000	294,000	09/01/2004	11/01/2012
85590A-AD-6	STARWOOD HOTELS & RESORTS WORL 144A				2FE	4,789,125	74.5000	3,203,500	4,300,000	4,523,131		(58,674)			7.875	6.129	MN	56,438	338,625	11/14/2003	05/01/2012
857689-AV-5	STATION CASINOS INC			1	6FE	3,456,000	20.0000	3,456,000	17,280,000	3,456,000		(86,770)	13,574,566		6.000	6.209	AO		1,036,800	04/28/2005	04/01/2012
867363-AE-3	SUNGARD DATA				4FE	2,984,225	69.0000	2,359,800	3,420,000	3,122,525		47,803			4.875	6.951	JJ	76,879	166,725	11/21/2006	01/15/2014
86764P-AB-5	SUNOCO INC				2FE	10,643,553	98.5920	10,554,307	10,705,000	10,687,422		7,006			6.750	6.830	AO	180,647	722,588	03/26/2001	04/01/2011
86787G-AB-8	SUNTRUST BANK				1FE	70,999,377	101.1850	63,277,052	62,536,000	65,337,797		(1,163,977)			6.375	4.264	AO	996,668	3,986,670	04/11/2005	04/01/2011
873050-BS-9	TTX COMPANY 144A				2FE	27,988,520	102.0720	28,580,160	28,000,000	27,996,399		1,724			4.500	4.507	JD	56,000	1,260,000	12/12/2003	12/15/2010
87612E-AF-3	TARGET CORP				1FE	14,849,072	91.8600	12,667,453	13,790,000	14,742,864		(18,507)			7.000	6.416	JJ	445,111	965,300	01/30/2002	07/15/2031
880779-AS-2	TEREX CORP			1	3FE	6,077,616	87.0000	5,263,500	6,050,000	6,068,473		(8,098)			7.375	7.213	JJ	205,742	446,188	01/23/2007	01/15/2012
88088#-AA-4	TERNEUZEN TRUSTS /PVT				1	13,445,267	97.0770	13,052,277	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				1	8,963,511	97.0770	8,701,518	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				1	7,449,084	97.0770	7,231,355	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				1	7,449,084	97.0770	7,231,355	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	83.6100	11,287,296	13,500,000	13,500,000					4.600	4.600	JD	51,750	621,000	05/22/2003	06/01/2015
887315-AK-5	TIME WARNER COMPANIES INC				2FE	7,939,682	99.1010	7,928,048	8,000,000	7,973,396		5,222			9.125	9.226	JJ	336,611	730,000	10/18/2000	01/15/2013
88880N-AT-6	TOBACCO SETTLEMENT FING CORP V			1	2FE	89,272,424	54.1300	48,254,189	89,145,000	89,241,244		(24,411)			6.706	6.670	JD	498,172	5,978,064	04/27/2007	06/01/2046
892332-AM-9	TOYOTA MOTOR CREDIT CORP				1FE	15,306,300	101.4290	15,214,322	15,000,000	15,096,223		(46,484)			4.350	4.005	JD	29,000	652,500	02/17/2004	12/15/2010
893570-BR-1	TRANS CONTINENTAL GAS PIPELINE SER-B				2FE	12,273,625	98.1400	11,187,937	11,400,000	11,743,681		(118,284)			7.000	5.744	FA	301,467	798,000	07/08/2004	08/15/2011
893570-BW-0	TRANS CONTINENTAL GAS PIPELINE				2FE	16,969,750	91.2880	15,381,944	16,850,000	16,973,097		(12,641)			6.400	6.270	AO	227,662	1,078,400	12/20/2007	04/15/2016
893647-AJ-6	TRANSDIGM INC			1	4FE	12,566,325	82.0000	10,028,600	12,230,000	12,459,003		(55,065)			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	101.2890	4,051,552	4,000,000	4,328,924		(132,479)			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	97.4470	18,514,897	19,000,000	19,000,000					5.170	5.172	JD	493,879	982,300	09/28/2004	09/30/2011
900738-AA-9	TUSCARORA GAS TRANSMISSION COM			2	2	3,578,880	103.4200	3,701,276	3,578,880	3,578,880					7.130	7.130	JD	7,088	255,174	12/21/1995	12/21/2010
90331H-JK-0	US BANK NA				1FE	16,940,500	100.1240	17,021,080	17,000,000	16,997,831		12,694			3.400	3.477	MS	192,667	578,000	03/02/2004	03/02/2009
90333W-AA-6	US BANK NA				1FE	133,954,864	104.0280	126,175,925	121,290,000	125,989,436		(1,674,570)			6.375	4.761	FA	3,221,766	7,732,238	07/25/2005	08/01/2011
90357#-AE-6	BURLINGTON NORTHERN SANTA FE C 2005-T-4 SER 2			2	1	2,295,085	81.9160	1,880,045	2,295,085	2,295,085					5.270	5.271	AO	30,238	120,951	11/15/2005	10/01/2023
90357#-AF-3	BURLINGTON NORTHERN SANTA FE C 2005-U-4 SER 3			2	1	484,342	81.9160	396,754	484,342	484,342					5.270	5.271	AO	6,381	25,525	11/15/2005	10/01/2023
90357#-AG-1	BURLINGTON NORTHERN SANTA FE C 2005-V-4 SER 4			2	1	5,081,001	82.7070	4,202,364	5,081,001	5,081,001					5.270	5.271	AO	66,942	267,769	11/15/2005	10/01/2022
90357#-AH-9	BURLINGTON NORTHERN SANTA FE C 2005-W-4 SER 5			2	1	3,487,551	81.9160	2,856,867	3,487,551	3,487,551					5.270	5.271	AO	45,948	183,794	11/15/2005	10/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SANTA FE C 2005-X-4 SER 6			2	1	2,671,791	81.9160	2,188,628	2,671,791	2,671,791					5.270	5.271	AO	35,201	140,803	11/15/2005	10/01/2023
90357#-AK-2	BURLINGTON NORTHERN SANTA FE C 2005-Y-4 SER 7 A			2	1	2,306,530	82.7070	1,907,671	2,306,530	2,306,530					5.270	5.271	AO	30,389	121,554	11/15/2005	10/01/2022
90357#-AL-0	BURLINGTON NORTHERN SANTA FE C 2005-Y-4 SER 8 B			2	1	3,770,925	82.7070	3,118,834	3,770,925	3,770,925					5.270	5.271	AO	49,682	198,728	11/15/2005	10/01/2022
90357#-AM-8	BURLINGTON NORTHERN SANTA FE C 2005-Z-4 SER 9			2	1	1,620,187	82.1130	1,330,389	1,620,187	1,620,187					5.270	5.271	AO	21,346	85,384	11/15/2005	04/01/2023
90357#-AN-6	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 10 A			2	1	709,706	84.2360	597,828	709,706	709,706					5.270	5.271	AO	9,350	37,401	11/15/2005	04/01/2021
90357#-AP-1	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 11 B			2	1	1,398,194	85.6930	1,198,159	1,398,194	1,398,194					5.270	5.271	AO	18,421	73,685	11/15/2005	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
90357#-AQ-9	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 12 C			2	1	1,126,591	85.6930	965,414	1,126,591	1,126,591					5.270	5.271	AO	14,843	59,371	11/15/2005	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 13 D			2	1	1,389,795	84.2360	1,170,708	1,389,795	1,389,795					5.270	5.271	AO	18,311	73,242	11/15/2005	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SANTA FE C 2005-AA- SER 14 E			2	1	981,570	85.6930	841,141	981,570	981,570					5.270	5.271	AO	12,932	51,729	11/15/2005	04/01/2020
90357#-AT-3	BURLINGTON NORTHERN SANTA FE C 2005-BB- SER 15 A			2	1	3,618,380	82.1130	2,971,170	3,618,380	3,618,380					5.270	5.271	AO	47,672	190,689	11/15/2005	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SANTA FE C 2005-BB- SER 16 B			2	1	878,816	82.1130	721,625	878,816	878,816					5.270	5.271	AO	11,578	46,314	11/15/2005	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SANTA FE C 2005-S-4 SER 1			2	1	3,494,289	81.9160	2,862,387	3,494,289	3,494,289					5.270	5.271	AO	46,037	184,149	11/15/2005	10/01/2023
90781#-AA-0	UNION PACIFIC CORP			2	1	8,829,313	83.2410	7,349,612	8,829,313	8,829,313					5.510	5.512	JJ	243,248	486,495	10/27/2006	07/01/2015
90781#-AB-8	UNION PACIFIC CORP			2	1	6,474,562	83.2410	5,389,492	6,474,562	6,474,562					5.510	5.510	JJ	177,383	356,617	10/27/2006	01/02/2014
90781#-AC-6	UNION PACIFIC CORP			2	1	6,787,252	83.2410	5,649,779	6,787,252	6,787,252					5.510	5.510	JJ	156,863	373,978	10/27/2006	07/30/2012
90781#-AE-2	UNION PACIFIC RAILROAD COMPANY			2	1	27,752,011	90.7860	25,195,071	27,752,011	27,752,011					4.908	4.908	JJ	677,267	681,051	12/19/2007	07/02/2016
90781#-AF-9	UNION PACIFIC CORP			2	1	4,750,000	90.2810	4,288,336	4,750,000	4,750,000					4.200	4.200	AO	33,804	99,750	04/24/2008	04/30/2015
90781#-AG-7	UNION PACIFIC RAILROAD COMPANY			2	1	6,406,109	89.7990	5,752,616	6,406,109	6,406,109					4.400	4.402	JJ	129,190	77,514	04/02/2008	01/16/2016
907818-CP-1	UNION PACIFIC CORP				2FE	22,633,719	102.6670	20,281,767	19,755,000	20,983,746		(339,930)			6.500	4.445	AO	271,083	1,448,882	04/26/2005	04/15/2012
907818-CR-7	UNION PACIFIC CORP				2FE	4,440,257	98.2480	4,427,041	4,506,000	4,487,608		12,334			3.625	3.924	JD	13,612	163,343	07/05/2005	06/01/2010
907831-AA-9	UNION PACIFIC RAILROAD COMPANY			2	1FE	11,399,068	101.1850	11,534,099	11,399,068	11,399,068					6.630	6.630	JJ	323,297	755,758	07/19/2001	01/27/2022
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007			2	1FE	4,958,310	86.1270	4,270,443	4,958,310	4,958,310					6.176	6.177	JJ	152,262	282,408	07/19/2007	01/02/2031
909411-AF-7	UNITED ARTISTS THEATRE COMPANY			2	6*	1,817,785	94.0000	2,122,631	2,258,118	1,817,785					9.300	12.575	JJ	105,003	210,005	12/08/1995	07/01/2015
911365-AN-4	UNITED RENTALS - NORTH AMERICA			1	3FE	11,223,938	79.0000	8,891,450	11,255,000	11,234,150		3,777			6.500	6.547	FA	276,373	731,575	01/23/2007	02/15/2012
911684-AD-0	US CELLULAR CORP				2FE	24,075,047	72.0700	17,937,477	24,889,000	24,108,848		11,359			6.700	6.966	JD	74,114	1,667,563	03/03/2006	12/15/2033
91324P-AK-8	UNITEDHEALTH GROUP INC				1FE	4,967,500	98.4440	4,922,215	5,000,000	4,984,706		17,206			4.125	4.630	FA	77,917	103,125	04/11/2008	08/15/2009
91324P-AM-4	UNITEDHEALTH GROUP INC				1FE	40,155,772	85.7320	34,725,544	40,505,000	40,269,796		31,494			4.875	4.985	MS	581,416	1,974,619	07/21/2005	03/15/2015
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	6,106,023	88.4710	5,573,677	6,300,000	6,108,479		2,456			6.875	7.124	FA	163,625	226,188	04/07/2008	02/15/2038
91879Q-AH-2	VAIL RESORTS INC			1	3FE	16,249,388	74.5000	11,890,200	15,960,000	16,092,807		(37,344)			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	85.0000	10,200,000	12,000,000	12,067,025		(17,557)			6.875	6.684	MN	137,500	825,000	10/16/2006	05/01/2014
922122-AB-2	VARCO INTERNATIONAL				2FE	9,874,500	107.4740	10,747,383	10,000,000	9,962,098		14,383			7.250	7.430	MN	120,833	725,000	04/26/2001	05/01/2011
92343V-AP-9	VERIZON COMMUNICATIONS INC				1FE	19,994,500	114.3000	22,860,028	20,000,000	19,995,234		734			6.900	6.902	AO	291,333	732,167	04/01/2008	04/15/2038
92344R-AA-0	VERIZON NEW ENGLAND INC				1FE	3,818,885	101.1090	3,538,813	3,500,000	3,614,650		(38,538)			6.500	5.186	MS	66,986	227,500	12/23/2002	09/15/2011
92344T-AA-6	VERIZON PENNSYLVANIA				1FE	67,479,009	96.4400	63,184,844	65,517,000	66,415,940		(285,496)			5.650	5.128	MN	472,996	3,701,711	11/02/2005	11/15/2011
92344X-AA-7	VERIZON NEW YORK INC				1FE	22,090,400	99.4950	19,899,020	20,000,000	20,924,791		(254,443)			6.875	5.307	AO	343,750	1,375,000	11/24/2003	04/01/2012
92345N-AA-8	VERIZON VIRGINIA				1FE	16,971,610	90.5020	15,385,418	17,000,000	16,986,478		2,850			4.625	4.646	MS	231,507	786,250	03/11/2003	03/15/2013
925524-AQ-3	CBS CORP				2FE	18,298,490	88.6180	13,735,821	15,500,000	16,437,144		(370,600)			6.625	3.928	MN	131,212	1,026,875	10/22/2003	05/15/2011
92964#-AA-5	WY TENNESSEE HOLDINGS LLC /PVT				1	7,000,000	83.7590	5,863,127	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	85.7000	10,283,966	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	93.1390	23,284,775	25,000,000	24,839,566		23,219			4.800	4.928	MN	200,000	1,200,000	11/08/2004	11/01/2014
929903-AD-4	WACHOVIA CORP				1FE	24,443,895	99.5900	24,399,501	24,500,000	24,498,462		11,876			3.625	3.675	FA	330,580	888,125	02/03/2004	02/17/2009
929903-AJ-1	WACHOVIA CORP				1FE	56,077,600	93.1510	51,233,270	55,000,000	55,679,236		(103,125)			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	120.6700	25,823,380	21,400,000	24,266,788		(63,004)			7.550	6.386	FA	610,376	1,615,700	10/17/2001	02/15/2030
931142-BT-9	WAL-MART STORES INC				1FE	47,830,710	103.5330	50,213,602	48,500,000	48,159,300		69,231			4.550	4.731	MN	367,792	2,206,750	10/23/2003	05/01/2013
931142-BV-4	WAL-MART STORES INC				1FE	77,290,800	103.4810	79,680,089	77,000,000	77,098,478		(43,737)			4.125	4.061	FA	1,199,917	3,176,250	04/02/2004	02/15/2011
93933W-AA-4	WASHINGTON MUTUAL BANK FA				6FE	59,963	0.0100	4,797	47,970,000	4,797	(55,166)	(646,067)	50,821,842		6.875	974.603	JD		1,648,969	03/26/2004	06/15/2011
94106L-AE-9	WASTE MANAGEMENT INC				2FE	14,951,100	99.7070	14,956,051	15,000,000	14,997,544		6,325			6.875	6.921	MN	131,771	1,031,250	05/18/1999	05/15/2009
94973V-AF-4	WELLPOINT INC				1FE	4,991,000	96.1670	4,808,335	5,000,000	4,994,949		3,949			4.250	4.359	JD	9,444	212,500	04/08/2008	12/15/2009
94973V-AJ-6	WELLPOINT INC				1FE	5,373,638	94.5150	5,103,799	5,400,000	5,388,346		5,285			5.000	5.113	JJ	124,500	270,000	03/28/2006	01/15/2011
949746-CE-9	WELLS FARGO & CO				1FE	15,927,660	102.0720	14,290,094	14,000,000	14,675,054		(241,760)			6.375	4.380	FA	371,875	892,500	04/03/2003	08/01/2011
949748-AF-4	WELLS FARGO BANK NA				1FE	128,795,591	103.6540	119,530,914	115,317,000	119,679,166		(1,954,808)			6.450	4.526	FA	3,099,144	7,437,947	12/27/2004	02/01/2011
94978#-AQ-0	BURLINGTON NORTHERN SANTA FE C			2	2	17,717,831	93.6830	16,598,517	17,717,831	17,715,689		211			25.992	6.645	MON	383,765	1,172,479	06/21/2002	08/01/2022
94978#-CA-3	JM HUBER AM SOUTH			2	2	3,850,164	75.4890	2,906,468	3,850,164	3,850,164					6.210	6.211	JJ	118,883	239,095	07/14/2004	01/02/2020
94978#-CB-1	JM HUBER KEY BROKEN BOW			2	2	3,861,046	75.4890	2,914,683	3,861,046	3,861,046					6.210	6.211	JJ	119,219	239,771	07/14/2004	01/02/2020
960386-AG-5	WABTEC CORP				3FE	15,124,363	86.0000	12,895,700	14,995,000	15,067,085		(13,090)			6.875	6.751	JJ	432,408	1,030,906	05/10/2005	07/31/2013
962166-BP-8	WEYERHAEUSER CO REG'D				2FE	31,106,590	89.5150	25,064,200	28,000,000	29,474,360		(415,230)			6.750	4.952	MS	556,500	1,890,000	04/29/2005	03/15/2012
971860-A*-5	WILSHIRE COLORADO COLORADO			2	1	186,836	105.5760	197,033	186,626	187,215		(138)			10.517	10.465		3,326	19,627	04/19/2002	03/01/2013

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 (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
97187@-AA-7	WILSHIRE WISCONSIN WISCONSIN				1	1,010,090	108.6300	1,086,300	1,000,000	1,005,306		(4,784)			10.000	9.435		4,444	100,000	10/21/1999	10/25/2009
97189#-AA-3	WILSHIRE FLORIDA FLORIDA				1	842,992	111.8940	915,996	818,628	819,787		(3,952)			10.000	9.566		17,282	81,863	12/27/2000	04/09/2009
97189*-AA-7	WILSHIRE LOUISIANA ADVISERS LL				1	1,065,780	108.6250	1,086,250	1,000,000	1,012,881		(14,381)			11.000	9.449		23,222	110,000	10/12/1999	10/25/2009
97381W-AF-1	WINDSTREAM CORP			1	3FE	9,272,594	77.0000	7,095,550	9,215,000	9,264,600		(6,219)			7.000	6.892	MS	189,931	645,050	05/15/2007	03/15/2015
98385X-AA-4	XTO ENERGY INC				2FE	1,007,500	98.8360	988,358	1,000,000	1,003,078		(800)			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	99.6280	1,046,098	1,050,000	1,046,125		762			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	89.6340	38,574,903	43,036,000	42,699,190		42,429			4.900	5.074	FA	878,652	2,058,000	12/02/2008	02/01/2014
98385X-AK-2	XTO ENERGY INC				2FE	14,644,950	97.5160	14,627,370	15,000,000	14,645,504		554			5.900	6.650	FA	368,750		12/23/2008	08/01/2012
98385X-AQ-9	XTO ENERGY INC				2FE	14,405,190	87.9890	14,958,062	17,000,000	14,410,110		4,920			6.375	7.674	JD	48,167	541,875	11/17/2008	06/15/2038
988498-AA-9	YUM! BRANDS INC				2FE	2,658,944	97.6000	2,342,388	2,400,000	2,554,067		(38,774)			7.700	5.653	JJ	92,400	184,800	02/21/2006	07/01/2012
003669-AC-2	ABITIBI-CONSOLIDATED INC		F		5FE	80,000	8.0000	80,000	1,000,000	80,000		(2,810)	912,125		6.000	6.110	JD	1,833	60,000	01/12/2004	06/20/2013
032479-AC-1	ANADARKO FINANCE		F		2FE	42,103,077	100.0360	37,918,570	37,905,000	39,278,407		(546,915)			6.750	5.075	MN	426,431	2,558,588	05/01/2003	05/01/2011
12201P-AA-4	BURLINGTON RESOURCES - CANADA		F		1FE	10,253,063	103.0380	9,453,737	9,175,000	9,527,588		(154,424)			6.680	4.754	FA	231,536	612,890	10/23/2003	02/15/2011
12201P-AM-8	BURLINGTON RESOURCES - CANADA		F		1FE	71,996,568	102.1240	64,547,727	63,205,000	66,691,426		(1,096,221)			6.500	4.461	JD	342,360	4,108,325	02/23/2004	12/01/2011
136375-BH-4	CANADIAN NATIONAL RAILWAY CO		F		1FE	24,888,435	98.5380	24,605,043	24,970,000	24,915,440		11,348			4.400	4.457	MS	323,500	1,098,680	09/28/2007	03/15/2013
136385-AD-3	CANADIAN NATURAL RESOURCES LTD		F		2FE	33,862,200	93.8250	32,838,645	35,000,000	33,877,745		3,974			5.450	6.414	AO	476,875	817,500	12/23/2008	10/01/2012
136385-AL-5	CANADIAN NATURAL RESOURCES LTD		F		2FE	15,356,063	78.6000	14,383,709	18,300,000	15,364,327		6,699			6.250	7.601	MS	336,771	593,750	12/15/2008	03/15/2038
136385-AM-3	CANADIAN NATURAL RESOURCES LTD		F		2FE	8,221,140	92.6840	8,341,533	9,000,000	8,231,810		10,670			5.150	7.620	FA	193,125		12/03/2008	02/01/2013
136385-AP-6	CANADIAN NATURAL RESOURCES LTD		F		2FE	23,445,590	83.2140	24,379,232	29,297,000	23,451,931		6,341			6.750	8.609	FA	823,978	72,750	12/09/2008	02/01/2039
13645R-AC-8	CANADIAN PACIFIC RAILWAY COMPA		F		2FE	40,373,250	96.3110	37,079,620	38,500,000	39,180,168		(222,944)			6.250	5.552	AO	507,986	2,406,250	12/11/2002	10/15/2011
146900-AC-9	CASCADES INC		F	1	4FE	14,347,898	51.0000	7,022,700	13,770,000	13,968,396		(86,260)			7.250	6.501	FA	377,145	998,325	01/29/2004	02/15/2013
20825U-AB-0	CONOCO FUNDING CO		F		1FE	29,701,125	105.2030	27,568,551	26,205,000	27,507,040		(429,646)			6.350	4.435	AO	351,293	1,664,018	09/24/2003	10/15/2011
292505-AB-0	ENCANA CORP		F		2FE	64,824,645	87.4870	57,522,629	65,750,000	65,250,790		90,290			4.750	4.930	AO	659,326	3,123,125	11/03/2003	10/15/2013
292505-AG-9	ENCANA CORP		F		2FE	8,224,040	80.4630	8,850,974	11,000,000	8,226,761		2,721			6.500	8.947	FA	297,917		12/09/2008	02/01/2038
292506-AA-0	ENCANA CORP		F		2FE	9,160,500	93.6810	9,368,130	10,000,000	9,177,081		16,581			5.800	7.711	MN	96,667		11/10/2008	05/01/2014
51157*-AA-2	ENBRIDGE PIPELINES INC		F	2	1	5,400,000	108.3550	5,851,157	5,400,000	5,400,000					9.150	9.149	JD	21,960	494,100	10/21/1998	12/15/2011
60871N-AC-3	MOLSON COORS CAPITAL FINANCE U		F		2FE	12,873,909	98.5380	12,809,979	13,000,000	12,948,375		27,888			4.850	5.093	MS	173,388	630,500	03/16/2006	09/22/2010
65334H-AC-6	NEXEN INC		F		2FE	46,912,290	92.3010	43,842,775	47,500,000	47,147,106		61,898			5.050	5.224	MN	273,191	2,398,750	03/11/2005	11/20/2013
65334H-AD-4	NEXEN INC		F		2FE	2,236,130	85.2380	2,216,180	2,600,000	2,237,048		918			5.200	8.110	MS	41,687		12/19/2008	03/10/2015
65334H-AG-7	NEXEN INC		F		2FE	13,680,469	78.2480	14,538,516	18,580,000	13,684,519		4,049			6.400	8.978	MN	151,943	320,000	12/16/2008	05/15/2037
65542N-AJ-6	NORAMPAC INC		F	1	4FE	24,559,659	45.0000	10,714,500	23,810,000	24,083,831		(107,816)			6.750	6.206	JD	133,931	1,607,175	10/26/2004	06/01/2011
669771-AS-6	NOVA GAS TRANSMISSION LTD		F		1FE	16,681,250	108.0060	18,360,969	17,000,000	16,762,614		8,674			7.875	8.041	AO	334,688	1,338,750	03/25/1993	04/01/2023
66977W-AF-6	NOVA CHEMICALS CORPORATION		F		3FE	14,190,000	41.5000	5,685,500	13,700,000	13,925,274		(66,103)			6.500	5.900	JJ	410,619	890,500	01/24/2005	01/15/2012
67000X-AB-2	NOVELIS INC		F	1	4FE	7,387,075	58.0000	4,439,900	7,655,000	7,439,001		26,600			7.250	7.839	FA	209,662	554,988	01/08/2007	02/15/2015
71644E-AG-7	PETRO-CANADA		F		2FE	2,300,727	69.7190	2,300,727	3,300,000	2,300,727					5.950	8.961	MN	27,816		12/31/2008	05/15/2035
71644E-AH-5	PETRO-CANADA		F		2FE	6,997,958	82.4170	7,399,407	8,978,000	7,009,095		11,137			6.050	9.659	MN	69,405		11/25/2008	05/15/2018
71644E-AJ-1	PETRO-CANADA		F		2FE	61,377,453	75.4630	57,965,701	76,813,000	61,388,155		10,702			6.800	8.666	MN	667,420	848,300	12/09/2008	05/15/2038
77509N-AH-6	ROGERS CABLE SYSTEMS 144A		F		2FE	9,761,030	95.7180	9,203,315	9,615,000	9,693,814		(15,227)			6.250	6.036	JD	26,708	600,938	01/12/2004	06/15/2013
775109-AK-7	ROGERS COMMUNICATIONS INC		F		2FE	27,296,760	101.2500	29,868,750	29,500,000	27,312,297		15,537			6.800	7.908	FA	807,972		12/19/2008	08/15/2018
77531Q-AD-0	ROGERS WIRELESS COMMUNICATIONS		F		2FE	5,440,628	95.0600	5,099,002	5,364,000	5,410,944		(7,506)			6.375	6.175	MS	113,985	341,955	07/12/2004	03/01/2014
781903-AG-4	RUSSEL METALS		F	1	3FE	14,194,150	77.0000	11,076,450	14,385,000	14,257,582		15,298			6.375	6.546	MS	305,681	917,044	11/15/2004	03/01/2012
82028K-AG-6	SHAW COMMUNICATIONS INC		F		3FE	8,106,288	94.5000	7,319,025	7,745,000	7,871,923		(50,571)			7.250	6.460	AO	132,579	561,513	05/25/2004	04/06/2011
82028K-AH-4	SHAW COMMUNICATIONS INC		F		3FE	9,269,450	94.5000	8,410,500	8,900,000	9,050,708		(44,832)			7.200	6.560	JD	28,480	640,800	04/29/2003	12/15/2011
866950-AB-4	SUN MEDIA CORP		F	1	4FE	13,637,600	80.5000	10,666,250	13,250,000	13,376,273		(53,684)			7.625	7.131	FA	381,674	1,010,313	06/16/2003	02/15/2011
86722T-AB-8	SUNCOR ENERGY INC		F		1FE	35,936,913	79.7020	35,746,127	44,850,000	35,939,416		2,503			6.850	8.711	JD	256,019	166,493	12/19/2008	06/01/2039
87971M-AC-7	TELUS CORP		F		2FE	138,595,563	99.4590	122,973,844	123,643,000	130,234,711		(2,540,125)			8.000	5.599	JD	824,287	8,510,640	12/16/2008	06/01/2011
884903-AS-4	THOMSON REUTERS CORP		F		1FE	9,912,500	98.8510	9,885,120	10,000,000	9,989,879		15,726			4.250	4.417	FA	160,556	425,000	08/05/2003	08/15/2009
884903-AT-2	THOMSON REUTERS CORP		F		1FE	20,909,280	90.9360	19,096,476	21,000,000	20,952,389		8,872			5.250	5.306	FA	416,500	1,102,500	08/05/2003	08/15/2013
884903-AZ-8	THOMSON REUTERS CORP		F		1FE	22,719,983	90.6490	20,849,339	23,000,000	22,751,740		29,035			5.700	5.924	AO	327,750	995,600	04/09/2008	10/01/2014
884903-BA-2	THOMSON REUTERS CORP		F		1FE	12,706,884	93.1030	12,568,878	13,500,000	12,712,700		5,816			5.950	7.488	JJ	426,169		12/16/2008	07/15/2013
884903-BB-0	THOMSON REUTERS CORP		F		1FE	8,792,600	90.9340	9,093,430	10,000,000	8,803,471		10,871			6.500	8.343	JJ	344,861		11/17/2008	07/15/2018
893526-BY-8	TRANSCANADA PIPELINES LTD		F		1FE	12,003,915	113.5330	11,898,300	10,480,000	11,661,162		(55,520)			9.875	8.369	JJ	517,450	1,034,900	10/18/2000	01/01/2021
89352H-AA-7	TRANSCANADA PIPELINES LTD		F		1FE	10,923,770	91.7980	10,097,747	11,000,000	10,962,260		7,577			4.000	4.085	JD	19,556	440,000	06/09/2003	06/15/2013
92658T-AG-3	VIDEOTRON - LE GRPE LTD		F	1	3FE	5,043,250	88.5000	4,380,750	4,950,000	4,990,417		(12,153)			6.875	6.564	JJ	156,922	340,313	10/10/2006	01/15/2014
959053-AD-1	MARATHON OIL CANADA CORP		F		2FE	7,790,830	95.4640	7,813,745	8,185,000	7,796,690		5,861			8.375	10.081	MN	114,249		12/15/2008	05/01/2012
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE COR		F		2	9,000,000	96.1710	8,655,393	9,000,000	9,000,000					5.570	5.570	MS	167,100	501,300	08/25/2005	08/30/2015

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
01129*-AC-8	ALAMO CEMENT CO		F	2	2	6,428,571	94.8740	6,099,045	6,428,571	6,428,571					4.900	4.900	AO	62,125	315,000	10/18/2004	10/20/2011
055451-AA-6	BHP BILLITON		F		1FE	27,066,805	95.1730	25,220,797	26,500,000	26,776,445		(57,491)			4.800	4.529	AO	268,533	1,272,000	07/14/2003	04/15/2013
05565Q-BF-4	BP CAPITAL MARKETS PLC		F		1FE	15,069,550	105.2290	15,784,314	15,000,000	15,068,091		(1,459)			5.250	5.143	MN	118,125		11/17/2008	11/07/2013
05567M-AA-3	BNP PARIBAS		F		1FE	7,296,569	84.1860	6,145,556	7,300,000	7,297,596		309			4.800	4.806	JD	6,813	350,400	06/17/2005	06/24/2015
066716-AB-7	CENTRAL BANK OF TUNISIA		F		2FE	1,307,900	92.0000	1,012,000	1,100,000	1,284,831		(4,865)			8.250	6.666	MS	25,713	90,750	06/24/2003	09/19/2027
111013-AB-4	BRITISH SKY BROADCASTING GROUP		F		2FE	16,500,040	100.4590	17,580,273	17,500,000	17,474,729		169,633			6.875	7.915	FA	427,778	1,203,125	09/24/2002	02/23/2009
111013-AG-3	BRITISH SKY BROADCASTING GROUP		F		2FE	10,026,800	82.1100	8,210,990	10,000,000	10,026,278		(522)			6.100	6.062	FA	230,444	305,000	04/16/2008	02/15/2018
111021-AD-3	BRITISH TELECOMM/PP		F		2FE	58,857,280	102.8700	50,406,251	49,000,000	51,937,838		(1,397,905)			8.625	5.346	JD	187,833	4,226,250	07/10/2003	12/15/2010
11778B-AA-0	BSKYB FINANCE UK PLC		F		2FE	10,301,796	84.1720	8,753,930	10,400,000	10,327,359		8,531			5.625	5.751	AO	123,500	585,000	10/13/2005	10/15/2015
12057@-AC-9	BUNGE LT /PVT		F		2	15,000,000	100.4290	15,064,277	15,000,000	15,000,000					7.440	7.440	MS	282,100	1,116,000	09/19/2002	09/30/2012
12626#-AF-2	CRH PLC		F		2	20,000,000	100.8420	20,168,426	20,000,000	20,000,000					7.740	7.740	MS	425,700	1,548,000	09/20/1999	09/22/2009
22268*-AE-1	AKZO NOBEL NV		F		1	9,500,000	100.9370	9,589,013	9,500,000	9,500,000					7.340	7.340	AO	131,712	697,300	04/21/1997	04/23/2009
25156P-AB-9	DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	33,844,388	103.0070	29,699,094	28,832,000	30,056,457		(537,096)			8.500	5.418	JD	108,921	2,378,640	06/25/2003	06/15/2010
25156P-AF-0	DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	29,738,350	95.7230	28,716,849	30,000,000	29,853,778		27,610			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	99.8420	1,747,238	1,750,000	1,742,873		2,928			5.375	5.572	MS	25,606	94,063	03/28/2006	03/23/2011
251594-AE-7	DBS BANK LTD/SINGAPORE 144A		F		1FE	1,120,650	102.9510	1,029,512	1,000,000	1,039,825		(15,368)			7.125	5.315	MN	9,104	71,250	01/07/2003	05/15/2011
25244S-AB-7	DIAGEO FINANCE BV		F		1FE	66,612,465	96.7000	66,964,404	69,250,000	68,292,072		395,814			3.875	4.529	AO	670,859	2,683,438	03/08/2006	04/01/2011
33938E-AJ-6	FLEXTRONICS INTERNATIONAL LTD		F	1	3FE	11,549,950	79.0000	9,258,800	11,720,000	11,602,642		9,461			6.500	6.655	MN	97,341	761,800	11/30/2004	05/15/2013
35177P-AK-3	FRANCE TELECOM SA		F		1FE	61,956,007	105.2300	52,615,200	50,000,000	53,606,138		(1,561,114)			7.750	4.227	MS	1,291,667	3,875,000	04/02/2004	03/01/2011
404280-AB-5	HSBC HOLDINGS PLC		F		1	71,762,355	100.4730	68,824,005	68,500,000	70,056,108		(352,715)			5.250	4.613	JD	189,802	3,596,250	04/02/2004	12/12/2012
423012-A*-4	HEINEKEN NV		F		1	25,000,000	90.9200	22,730,081	25,000,000	25,000,000					5.860	5.860	FA	553,444		08/12/2008	08/15/2015
449786-AA-0	ING BANK NV		F		1FE	81,685,870	96.3240	77,545,570	80,505,000	81,218,939		(94,318)			5.125	4.960	MN	687,647	4,125,881	07/15/2003	05/01/2015
48121C-C*-5	ELSEVIER FINANCE SA		F		1	20,000,000	99.2050	19,841,066	20,000,000	20,000,000					4.750	4.750	FA	395,833	950,000	01/31/2005	02/01/2012
638539-AH-9	NATIONAL WESTMINSTER BANK PLC		F		1FE	11,050,100	98.9240	9,892,351	10,000,000	10,136,538		(176,818)			7.375	5.485	AO	184,375	737,500	05/09/2003	10/01/2009
63859U-AG-8	NATIONWIDE BLDG SOCIETY		F		1FE	17,959,680	99.9490	17,990,742	18,000,000	17,999,670		8,385			4.000	4.048	JJ	332,000	720,000	12/03/2003	01/15/2009
74932#-AB-0	RC CEMENT HOLDING CO		F		2	17,000,000	78.1910	13,292,431	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		1FE	60,368,245	85.7180	50,145,206	58,500,000	59,578,631		(160,485)			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		1FE	48,693,740	89.2420	43,728,568	49,000,000	48,831,852		29,758			5.000	5.081	MN	333,472	2,450,000	11/06/2003	11/12/2013
78572M-AE-5	SABMILLER PLC		F		2FE	8,325,360	91.0270	8,192,416	9,000,000	8,333,753		8,393			5.700	7.490	JJ	233,700		12/02/2008	01/15/2014
78572M-AF-2	SABMILLER PLC		F		2FE	8,540,500	90.3140	9,031,410	10,000,000	8,550,393		9,893			6.500	8.774	JJ	296,111		11/24/2008	07/15/2018
802813-AE-5	SANTANDER FINANCIAL ISSUANCES		F		1FE	11,578,100	104.0670	10,406,740	10,000,000	10,487,806		(216,271)			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		1FE	103,531,610	82.6990	87,247,673	105,500,000	104,477,144		202,868			4.250	4.493	MN	473,285	4,483,750	10/23/2003	05/23/2013
83239*-AA-7	SMITHS GROUP PLC /PVT		F		2	10,000,000	99.6340	9,963,435	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	76.2500	42,044,250	55,140,000	55,313,402		(31,692)			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	70.0000	7,000,000	10,000,000	9,711,494		4,494			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	101.5360	4,416,825	4,350,000	4,425,410		(40,864)			7.750	6.653	MS	99,265	337,125	07/14/2006	09/15/2010
92857T-AG-2	VODAFONE GROUP PLC		F		1FE	31,216,760	102.1620	29,627,034	29,000,000	29,364,703		(303,883)			7.750	6.568	FA	849,056	2,247,500	08/16/2001	02/15/2010
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	5,353,200	94.1900	4,709,480	5,000,000	5,207,255		(28,945)			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	86.5160	45,771,078	52,905,000	51,716,851		94,800			4.625	4.922	JJ	1,128,273	2,446,856	08/01/2005	07/15/2018
980236-AC-7	WOODSIDE FINANCE		F		2FE	9,943,300	108.6240	10,862,355	10,000,000	9,981,586		6,322			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	100.0760	18,514,134	18,500,000	18,408,459		16,164			5.000	5.116	MN	118,194	925,000	11/03/2003	11/15/2013
B7935#-AB-5	DOLOMIES DE MARCHES-LES-DAMES		F		2	10,000,000	101.3270	10,132,671	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	95.8490	14,377,377	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	55.0000	3,300,000	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	55.0000	7,150,000	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	98.4940	11,819,254	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	68.4150	13,683,074	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	97.8690	21,531,089	22,000,000	22,000,000					5.800	5.800	FA	464,322	1,275,960	02/07/2007	02/20/2014
G2044@-AG-0	COMPASS GROUP PLC		F		2FE	15,497,850	102.3400	15,350,999	15,000,000	15,226,212		(153,471)			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	103.4590	15,518,780	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	96.5560	22,207,813	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 SERVS /PVT		F		2	14,000,000	92.1570	12,901,961	14,000,000	14,000,000					4.990	4.990	AO	118,374	698,600	04/28/2003	04/01/2013
G62888-AB-7	NCC FARNBOROUGH CO		F		2	26,066,352	104.6770	27,285,550	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		1	15,000,000	98.1710	14,725,650	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		1	11,000,000	99.0000	10,890,000	11,000,000	11,000,000					6.310	6.310	JJ	323,913	694,100	06/06/2006	07/13/2011
H2194#-AA-8	ELSEVIER FINANCE SA /PVT		F		1	30,000,000	98.9580	29,687,273	30,000,000	30,000,000					5.050	5.050	JJ	643,875	1,515,000	01/26/2004	01/28/2014

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	
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
L0714#-AA-8	BARILLA FINANCE S.A. /PVT A		F		3	5,000,000	86.8720	4,343,603	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		3	18,000,000	72.3560	13,024,008	18,000,000	18,000,000					5.550	5.550	JD	61,050	999,000	12/05/2003	12/01/2013
L6466#-AA-5	MONDADORI INTERNATIONAL SA /PVT		F		2	22,500,000	72.0420	16,209,464	22,500,000	22,500,000					5.420	5.420	JD	44,038	1,219,500	12/16/2003	12/18/2013
N0060#-AA-6	ADIDAS-SALOMON AG		F		2	38,000,000	100.0150	38,005,561	38,000,000	38,000,000					5.200	5.200	JJ	861,756	1,976,000	01/11/2006	01/24/2009
N0060#-AC-2	ADIDAS-SALOMON AG		F		2	14,800,200	98.8840	14,832,617	15,000,000	14,843,900		33,536			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	98.5020	9,850,186	10,000,000	10,000,000					5.650	5.650	JD	304,472	565,000	12/12/2002	12/17/2012
Q5581#-AA-2	LION NATHAN LTD		F	2	2	8,000,000	108.0750	8,645,989	8,000,000	8,000,000					8.650	8.589	FA	236,433	692,000	10/18/2000	02/28/2012
Q7397#-AA-2	PRATT FINANCE PROPRIETARY LTD		F		2	15,000,000	94.9420	14,241,340	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	101.8050	8,144,390	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		1		0.0000		9,000,000				9,000,000		5.740	5.740	MS		516,600	03/17/2006	03/30/2009
X4761*-AC-9	LANDSBANKI ISLANDS HF		F		1		0.0000		18,000,000				18,000,000		5.760	5.760	MS		1,036,800	03/17/2006	03/30/2011
3999999. Industrial and Miscellaneous - Issuer Obligations						9,465,527,447	XXX	8,432,504,507	9,507,158,457	9,263,777,904	(4,303,591)	(35,889,877)	257,917,012		XXX	XXX	XXX	137,664,395	511,132,852	XXX	XXX
02660T-AW-3	AHM_04-2 04-2 2A			2	1FE	6,837,329	61.6310	6,467,394	10,493,742	6,858,871		21,542			4.236	31.204	MON	37,045		12/22/2008	02/25/2044
05946X-C3-5	BAFC_05-G 05-G A3			2	1FE	8,042,856	71.8960	6,165,949	8,576,188	8,048,708		5,852			5.240	6.127	MON	37,446	299,603	04/24/2008	10/20/2035
05949A-LM-0	BOAMS_04G 04-G 4A1			2	1FE	15,713,103	73.1300	13,741,056	18,789,959	15,716,243		3,140			4.979	9.734	MON	77,966		12/23/2008	08/25/2034
12545B-AA-0	CWHL_08-3R 08-3R 1A1			2	1FE	18,801,125	83.1790	31,277,220	37,602,250	18,835,894		111,241			6.000	21.767	MON	188,011	188,011	11/20/2008	08/25/2037
12669G-PL-9	COUNTRYWIDE HOME LOANS CWHL_05 05-7 3A2			2	1FE	19,417,701	53.7250	11,308,677	21,048,998	19,450,781		245,835			4.507	6.712	MON	79,053	906,339	01/30/2008	03/25/2035
362290-AC-2	GSR_07-AR1 07-AR1 2A1			2	1FE	10,257,172	54.1410	5,971,371	11,029,218	10,263,535		71,292			5.999	7.678	MON	55,137	441,024	04/10/2008	03/25/2047
362341-WZ-8	GSR MORTGAGE LOAN TRUST GSR_05 05-AR7 2A1			2	1FE	8,971,467	73.4880	7,013,731	9,544,114	8,979,546		40,895			4.561	5.624	MON	36,275	290,185	04/04/2008	11/25/2035
41161P-JL-8	HVMLT_2004-10 04-10 3A1A			2	1FE	5,624,423	87.4020	4,937,457	5,649,138	5,624,670		10,014			5.458	5.605	MON	25,694	343,943	01/04/2008	01/19/2035
52525A-AA-2	LEHMAN XS TRUST LXS_07-20N 07-20N A1			2	1FE	31,808,108	38.3790	12,617,732	32,876,598	31,837,187		64,065			1.621	1.870	MON	11,208	1,345,003	01/15/2008	12/25/2037
55265K-YZ-6	MASTR_03-6 03-6 8A1			2	1FE	13,114,807	94.5000	12,842,998	13,590,474	13,116,540		37,821			5.500	6.765	MON	62,290	498,284	04/08/2008	07/25/2033
61750P-AA-6	MSM_06-13AX 06-13AX A1			2	2FE	17,520,947	56.7110	10,684,161	18,839,728	17,530,033		916,275			0.561	2.398	MON	2,539	489,706	01/29/2008	10/25/2036
863579-US-5	SARM_05-15 05-15 3A1			2	1FE	8,697,628	70.2280	6,786,810	9,664,032	8,705,130		73,393			5.497	7.709	MON	44,273	354,411	04/22/2008	07/25/2035
86359B-H9-5	SASC_04-20 04-20 4A1			2	1FE	9,439,760	87.9380	8,522,132	9,691,124	9,440,833		1,072			6.000	6.671	MON	48,456	387,645	04/04/2008	11/25/2034
94980Y-AA-0	WFMBS_03-16 03-16 1A1			2	1FE	8,329,796	90.8480	8,023,113	8,831,392	8,343,288		31,783			4.750	6.390	MON	34,958	174,784	07/22/2008	12/25/2018
94981A-AA-1	WFMBS_03-14 03-14 1A1			2	1FE	8,809,113	90.8480	8,360,820	9,203,121	8,823,549		31,618			4.750	5.896	MON	36,429	218,530	06/12/2008	12/25/2018
4099999. Industrial and Miscellaneous - Single Class Mortgage-Backed/Asset-Backed Securities						191,385,335	XXX	154,720,621	225,430,076	191,574,808		1,665,838			XXX	XXX	XXX	776,780	5,937,468	XXX	XXX
05946X-YW-7	BANC OF AMERICA FUNDING CORP B 05-F 2A2			2	1FE	2,722,534	28.9040	785,683	2,718,287	1,396,612		(30)	1,325,602		4.958	4.855	MON	11,231	137,417	10/07/2005	09/20/2035
05947U-AB-4	BACM_00-1 2000-1 A2A			2	1FE	19,588,097	99.7190	16,760,941	16,808,182	16,997,589		(408,007)			7.333	3.945	MON	102,712	1,260,720	07/24/2003	10/01/2009
05947U-DN-5	BAFUN_2001-3 2001-3 A1			2	1FE	2,411,942	98.5090	2,277,497	2,311,968	2,324,086		(17,350)			4.890	3.426	MON	9,421	113,055	10/27/2003	11/01/2009
05947U-DP-0	BAFUN_2001-3 2001-3 A2			2	1FE	12,480,469	95.1770	11,421,192	12,000,000	12,121,217		(74,629)			5.464	4.817	MON	54,640	655,680	09/05/2003	08/01/2011
07383F-WD-6	BSCMS_03-PWR2 2003-PWR A2			2	1FE	20,748,089	93.0160	19,140,775	20,577,941	20,632,442		(22,798)			4.382	4.184	MON	75,144	901,725	10/23/2003	05/01/2012
07384M-4E-9	BSARM_04-10 04-10 I3A1			2	1FE	17,814,009	65.5180	11,612,788	17,724,693	17,808,929		(1,842)			5.009	4.901	MON	73,991	887,969	06/22/2005	01/25/2035
07386H-UL-3	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A1			2	1FE	17,396,076	75.4650	12,973,891	17,191,922	17,387,468		(3,569)			5.651	5.420	MON	80,965	974,030	10/01/2008	07/25/2035
07386H-UP-4	BEAR STEARNS ALT-A TRUST BALTA 05-5 2M1			2	1FE	19,199,587	58.9650	11,189,043	18,975,733	5,395,587		20,190	13,738,364		5.353	5.016	MON	84,651	1,011,668	06/17/2005	06/01/2035
07386H-VX-6	BALTA_05-7 05-7 26A1			2	1FE	16,051,253	46.6950	7,499,825	16,061,292	16,047,593		(1,217)			5.663	5.696	MON	75,789	911,403	10/27/2005	09/25/2035
07386H-VY-4	BALTA_05-7 05-7 2B1			2	2FE	22,470,288	57.3470	12,883,989	22,466,777	6,783,308		(2,183)	15,683,385		5.531	5.552	MON	103,549	1,259,737	08/10/2005	08/01/2035
07387A-BW-4	BSARM_05-4 05-4 B1			2	1FE	13,423,958	58.2410	7,823,072	13,432,353	13,418,021		1,151			5.150	5.151	MON	57,648	691,234	07/08/2005	08/25/2035
126673-3W-0	CWHEL_05-IM1 05-IM1 A2			2	1FE	3,925,383	78.3760	3,076,545	3,925,383	3,925,383					0.751	0.752	MON	674	125,870	07/22/2005	11/25/2035
12667F-PB-5	CWA_04-17CB 04-17CB M			2	1FE	15,187,647	41.3460	6,257,950	15,135,618	5,876,798		4,369	9,293,203		5.067	4.842	MON	63,916	796,299	06/16/2005	07/01/2034
12667G-5U-3	CWALT_05-43 05-43 1A			2	3FE	27,427,845	89.3820	24,414,394	27,314,745	14,543,454		3,406	12,876,310		5.342	5.277	MON	121,599	1,460,993	07/15/2005	10/25/2035
12667G-M3-4	CWALT_05-27 05-27 1A5			2	1FE	4,663,847	62.4740	2,884,843	4,617,671	4,662,365		2,432			4.013	3.745	MON	15,442	266,636	06/24/2005	08/25/2035
12667G-R6-2	CWALT_05-41 05-41 1A1			2	1FE	4,169,778	46.1410	1,923,985	4,169,778	4,169,778					0.801	0.803	MON	557	135,354	07/14/2005	09/25/2035
12668A-GW-9	CWALT_05-56 05-56 3A1			2	1FE	4,456,586	45.3280	2,020,076	4,456,586	4,456,586					1.685	1.691	MON	1,252	143,333	09/23/2005	11/25/2035
12668A-VL-6	CWALT_05-61 05-61 A1			2	1FE	5,681,618	42.6390	2,484,433	5,826,699	5,680,050		11,589			0.731	1.368	MON	710	178,175	06/18/2008	12/25/2035
12668A-XF-7	CWALT_05-63 05-63 3A1			2	1FE	16,851,671	50.9870	8,502,674	16,676,285	10,275,191		15,697	6,529,298		5.886	5.618	MON	81,797	981,915	09/29/2005	10/01/2035
126694-A4-0	CWALT_06-0A1 06-0A1 2A3A			2	1FE	5,971,285	26.7320	2,284,440	8,545,864	2,706,366			5,992,419		1.763	0.000	MON		219,770	02/08/2006	03/20/2046
12669E-F4-3	COUNTRYWIDE HOME LOANS CWHL_03 2003-49 A7			2	1FE	14,386,034	56.7290	8,793,042	15,500,000	14,578,963		64,786			4.594	5.212	MON	59,342	711,996	08/08/2003	12/19/2033
12669G-K6-7	COUNTRYWIDE HOME LOANS CWHL_05 05-14 A2			2	1FE	14,233,995	72.5000	14,112,337	19,465,292	14,255,993		63,502			5.500	10.908	MON	89,216	89,216	11/12/2008	07/25/2035
12669G-KH-3	CWHL_04-25 04-25 2A3			2	1FE	8,730,302	50.2550	4,381,283	8,718,042	8,730,076		(303)			0.841	0.811	MON	1,650	287,100	10/12/2005	02/25/2035
131366-AK-2	CALSTRS TRUST CSTRST_02-C6 ABS 2002-C6 A3			2	1FE	17,619,087	99.8680	17,508,416	17,531,489	17,543,602		(12,756)			4.463	4.353	MON	23,908	782,430	11/20/2002	11/20/2009
161582-AB-7	CMFU_99-1 1999-1 A2			2	1FE	21,699,077	99.7550	18,299,169	18,344,111	18,509,671		(378,170)			7.439	3.333	MON	113,718	1,364,618	07/18/2003	07/01/2009
172905-B@-9	CITIBANK NA			2	1FE	278	101.7660	334	329	323		3			8.000	10.098	MON	2	26	10/31/1985	01/01/2010

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
17307G-RH-3	CMLTI_05-2 05-2 1B1			2	2FE	21,877,925	58.2450	13,274,748	22,791,360	21,982,717		(37,360)			4.905	5.904	MON	93,155	1,128,527	11/10/2005	05/25/2035
17307G-TH-1	CMLTI_05-3 05-3			2	1FE	9,862,320	93.0280	9,222,179	9,913,304	9,862,983		196			4.685	4.769	MON	38,707	464,086	07/18/2005	08/25/2035
22541Q-DH-2	CSFBMSC_03-C3 2003-C3 A4			2	1FE	20,100,000	86.1990	17,239,840	20,000,000	20,014,504		(16,404)			3.701	3.635	MON	61,683	740,200	06/17/2003	05/01/2012
226819-C*-9	CROCKER NATL BANK			2	1FE	346,559	104.4060	444,471	425,713	383,138		2,736			7.375	9.668	MON	2,616	41,386	07/28/1988	03/25/2020
32051G-QD-0	FHAMS_05-AA6 05-AA6 B1			2	1FE	13,882,545	57.5210	7,916,782	13,763,192	3,746,103		13,156	10,093,233		5.400	5.122	MON	61,937	740,858	07/06/2005	07/01/2035
33736X-EB-1	FUNBCMT_01-C4 2001-C4 A2			2	1FE	41,897,549	96.3160	37,351,271	38,780,000	39,719,930		(452,065)			6.223	4.948	MON	201,107	2,413,279	08/25/2003	10/01/2011
36158Y-DD-8	GECCMC_01-C3 2001-3 A2			2	1FE	27,000,000	93.4760	23,369,063	25,000,000	25,696,620		(266,813)			6.070	4.881	MON	126,458	1,517,500	07/29/2003	11/01/2011
36161R-AC-3	GFCM_03-1 2003-1 A3			2	1FE	2,417,257	99.0690	2,382,849	2,405,233	2,402,846		(1,959)			4.769	4.668	MON	9,558	129,523	09/23/2003	08/01/2009
36228C-SG-9	GSMS_04-C1 2004-C1 A2			2	1FE	25,123,945	95.0350	23,758,800	25,000,000	25,000,852		(30,404)			4.319	4.236	MON	89,979	1,079,750	04/06/2004	11/01/2010
36228F-XX-9	GSR MORTGAGE LOAN TRUST GSR_03 03-10 1A1			2	1FE	16,099,157	79.3480	12,844,627	16,187,683	16,101,245		866			4.715	4.795	MON	63,608	763,412	06/30/2005	10/25/2033
36228F-YE-0	GSR MORTGAGE LOAN TRUST GSR_03 2003-10 1A8			2	1FE	22,190,789	61.2440	13,956,809	22,789,000	22,257,557		18,214			4.715	4.931	MON	89,547	1,074,727	01/15/2004	10/25/2033
39538W-BY-3	GPMF_05-AR4 05-AR4 4A1			2	1FE	6,496,886	44.9770	2,922,104	6,496,886	6,496,886					1.705	1.711	MON	1,846	238,083	07/25/2005	10/25/2045
396789-BE-8	GCCF_02-C1 2002-C1 A3			2	1FE	5,257,022	94.3180	4,934,003	5,231,227	5,232,894		(2,609)			4.495	4.433	MON	19,595	258,732	12/11/2002	02/01/2012
396789-EQ-8	GCCF_03-C2 2003-C2 A2			2	1FE	12,266,171	96.9460	11,832,557	12,205,278	12,209,891		(10,696)			4.022	3.945	MON	40,908	490,896	12/09/2003	07/01/2010
396789-ER-6	GCCF_03-C2 2003-C2 A3			2	1FE	25,124,350	93.4110	23,352,770	25,000,000	25,041,167		(18,004)			4.533	4.491	MON	94,437	1,133,250	12/09/2003	12/01/2012
41161P-RQ-8	HVMLT_05-8 05-8 2A2A			2	1FE	9,753,609	43.2020	4,171,996	9,657,039	9,750,300		(2,350)			3.979	3.752	MON	32,021	499,470	07/01/2005	09/19/2035
41161P-SK-0	HVMLT_05-9 05-9 2A2A			2	1FE	5,383,825	47.9340	2,580,656	5,383,825	5,383,825					0.848	0.849	MON	1,267	189,205	07/21/2005	06/20/2035
41161P-XH-1	HVMLT_05-15 05-15 2A1A1			2	1FE	6,349,219	45.5660	2,893,108	6,349,219	6,349,219					0.778	0.779	MON	1,371	239,497	10/21/2005	10/20/2045
41161P-YR-8	HVMLT_05-14 05-14 2A1B			2	1FE	2,665,285	69.7570	1,862,998	2,670,710	1,350,444		4	1,315,203		5.330	5.358	MON	11,862	138,292	10/14/2005	12/19/2035
45660L-RX-9	INDX_05-AR14 05-AR14 2A1A			2	1FE	11,550,143	45.9550	5,326,002	11,589,729	11,549,943		193			0.771	0.856	MON	2,035	423,098	12/18/2007	07/25/2035
46625M-AC-3	JPMCCMSC_01-CIBC1			2	1FE	40,368,449	97.7410	36,319,733	37,159,120	37,778,203		(336,683)			6.260	4.442	MON	193,847	2,326,161	08/05/2003	01/01/2011
46625M-CU-1	JP MORGAN CHASE COMM MORT SER2 2001CIB2 A3			2	1FE	34,016,016	97.2540	29,176,305	30,000,000	31,175,212		(573,192)			6.429	4.333	MON	160,725	1,928,700	07/18/2003	07/01/2011
46625M-WW-5	JPMCCMSC_03-CIBC6			2	1FE	22,053,921	90.3270	19,821,833	21,944,527	21,975,679		(15,159)			4.393	4.289	MON	80,335	964,023	07/31/2003	12/01/2012
46625M-WX-3	JPMCCMSC_03-CIBC6 2003CB A2			2	1FE	26,132,331	90.6450	25,327,005	27,941,000	26,141,332		27,332			5.255	6.925	MON	122,358	1,084,903	12/08/2008	07/12/2037
52108H-JR-6	LB-UBS COMM MORT TRUST LBUBSCM C2 A2			2	1FE	253,034	99.5940	237,882	238,852	239,150		(1,996)			4.904	3.457	MON	651	11,933	09/25/2003	03/11/2009
52108H-JS-4	LB-UBS COMM MORT TRUST LBUBSCM			2	1FE	10,387,500	97.4180	9,741,807	10,000,000	10,106,701		(71,214)			5.386	4.680	MON	29,922	538,600	07/13/2004	11/11/2011
52108H-LH-5	LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-C4 A4			2	1FE	7,411,578	95.3550	7,032,450	7,375,000	7,382,343		(5,238)			4.563	4.525	MON	18,696	336,521	09/26/2002	05/11/2012
52108H-MU-5	LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-C4 A5			2	1FE	9,044,395	90.0200	8,101,817	9,000,000	9,015,674		(5,203)			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	25,123,690	91.9900	22,997,490	25,000,000	25,029,493		(18,875)			3.850	3.799	MON	53,472	962,500	05/20/2003	01/11/2013
52108H-UK-8	LB-UBS COMM MORT TRUST LBUBSCM CMO2003C7 A2			2	1FE	21,107,970	96.9820	20,369,466	21,003,317	21,012,320		(14,624)			4.064	3.989	MON	47,421	853,575	09/23/2003	08/11/2010
52108H-UL-6	LB-UBS COMM MORT TRUST LBUBSCM 2003-C7 A3			2	1FE	35,773,691	89.6170	31,809,625	35,495,000	35,587,522		(39,411)			4.559	4.472	MON	89,901	1,618,217	10/29/2003	07/11/2012
52108H-XK-5	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A2			2	1FE	6,652,485	96.3090	6,375,305	6,619,663	6,622,332		(5,304)			4.207	4.136	MON	15,472	278,489	11/12/2003	08/11/2010
52108H-XL-3	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A3			2	1FE	13,185,027	85.9240	11,273,189	13,120,000	13,143,213		(8,998)			4.830	4.796	MON	35,205	633,696	11/12/2003	06/11/2013
52108H-ZX-5	LBUBS_04-C2 2004-C2 A3			2	1FE	20,904,877	85.3950	18,786,922	22,000,000	20,875,809		14,652			3.973	6.099	MON	48,559	691,905	12/02/2008	03/15/2029
590219-AJ-0	MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1			2	1FE	6,059,210	56.5050	3,492,950	6,181,636	6,081,056		(2,704)			5.546	6.010	MON	28,567	342,497	04/24/2006	05/25/2036
59022H-BM-3	MERRILL LYNCH MORT TRUST MLMT_ 03-KEY1 A2			2	1FE	14,464,665	96.8980	13,946,400	14,392,866	14,390,386		(9,258)			4.435	4.341	MON	53,194	638,324	11/07/2003	10/01/2010
655356-JF-1	NASC_98-D6 CMO			2	1FE	401,087	99.8610	353,729	354,222	355,697		(5,293)			6.590	3.623	MON	1,297	23,343	03/17/2003	04/11/2009
69348H-CM-8	PNC MORT ACCEPTANCE CORP PNCMA LT 2000-C2 A2			2	1FE	38,431,109	99.5200	32,650,595	32,808,136	33,748,325		(585,397)			7.300	3.746	MON	199,583	2,394,954	07/24/2003	09/01/2010
863579-TA-6	SARM_05-12 05-12 B1			2	1FE	12,339,474	62.6520	7,682,023	12,261,403	3,329,750		7,350	8,980,219		5.496	5.270	MON	56,162	669,819	07/21/2005	05/01/2035
86359B-WR-8	SARMLT_2004-8 2004-8 5A6			2	1FE	22,302,453	88.9610	20,372,067	22,900,000	22,388,805		1,322			4.661	4.899	MON	88,946	1,067,684	08/04/2004	07/25/2034
92922F-2H-0	WASHINGTON MUTUAL WAMU_05-AR11 05-AR11 A1B1			2	1FE	276,731	98.3880	272,085	276,544	276,732		(2)			0.761	0.737	MON	41	8,915	03/24/2006	08/25/2045
92922F-4M-7	WAMU_05-AR13 05-AR13 A1A			2	1FE	17,034,329	54.6180	9,303,745	17,034,329	17,034,329					0.761	0.762	MON	2,521	549,156	09/27/2005	10/25/2045
92922F-5T-1	WAMU_05-AR15 05-AR15 A1A			2	1FE	21,301,790	49.0590	10,450,548	21,301,790	21,301,790					1.655	1.661	MON	6,855	680,214	10/27/2005	11/25/2045
92922F-7G-7	WASHINGTON MUTUAL WAMU_05-AR16 05-AR16 B1			2	1FE	11,743,510	25.9730	3,144,528	12,106,712	4,628,899		(15,964)	7,164,671		5.137	5.723	MON	51,824	621,887	12/21/2005	12/25/2035
92922F-7P-7	WASHINGTON MUTUAL WAMU_05-AR17 05-AR17 A1A1			2	1FE	10,507,362	44.1500	4,638,990	10,507,362	10,507,362					1.665	1.671	MON	3,402	336,607	11/23/2005	12/25/2045
92922F-UR-7	WASHINGTON MUTUAL WAMU_04-S3 2004S3 1A2			2	1FE	1,316,326	91.4060	1,190,913	1,302,890	1,309,740		(1,352)			5.000	4.723	MON	5,429	65,144	08/11/2004	05/01/2015
92922F-W4-6	WASHINGTON MUTUAL WAMU_05-AR10 05-AR10 1A3			2	1FE	15,015,977	54.5050	8,175,687	15,000,000	15,005,042		(4,772)			4.834	4.842	MON	60,422	725,157	07/08/2005	08/01/2035
92925C-BA-9	WASHINGTON MUTUAL WAMU_05-AR19 05-AR19 A1A1			2	1FE	13,200,443	46.4910	6,137,002	13,200,443	13,200,443					1.665	1.671	MON	4,274	422,881	12/13/2005	12/25/2045
929766-LW-1	WBCMT_03-C8 2003-C8 A2			2	1FE	7,182,559	99.6960	7,125,342	7,147,081	7,173,896		29,949			3.894	3.878	MON	23,192	278,307	11/14/2003	11/15/2035
929766-LX-9	WBCMT_03-C8 2003-C8 A3			2	1FE	15,074,856	90.9880	13,648,245	15,000,000	15,004,403		(13,865)			4.445	4.373	MON	55,562	666,750	11/14/2003	09/01/2012
939336-X6-5	WASHINGTON MUTUAL WAMU_05-AR1 05-AR1 A2A1			2	1FE	6,599,749	46.7100	3,082,742	6,599,749	6,599,749					0.811	0.813	MON	1,041	216,122	07/14/2005	01/25/2045
939336-Z6-3	WAMU_05-AR3 05-AR3 B1			2	1FE	3,930,816	64.5250	2,566,023	3,976,797	3,937,183		(1,114)			4.639	4.859	MON	15,372	184,394	02/04/2005	03/25/2035
94981N-AH-8	WFMBS_05-AR4 05-AR4 2A2			2	1FE	13,509,727	70.2940	13,738,135	19,543,909	13,531,122		61,987			4.537	13.950	MON	73,890	73,881	11/19/2008	04/25/2035
94981U-AL-3	WFMBS_05-AR2 05-AR2 B1			2	1FE	10,769,136	19.7250	2,148,482	10,891,906	5,011,706		(1,612)	5,775,111		4.688	4.925	MON	42,550	510,282	01/28/2005	03/25/2035
949835-AP-7	WFMBS_05-AR15 05-AR15 B1			2	1FE	16,266,119	30.7740	5,180,431	16,833,595	16,330,149		(1,806)			5.120	5.749	MON	71,818	861,857	12/09/2005	09/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
94983E-AH-6	WFMBS_05-AR12 05-AR12 2A5			2	1FE	13,687,500	47.3110	7,096,577	15,000,000	13,706,853		19,353			4.359	6.664	MON	54,482	433,361	04/08/2008	07/25/2035
4199999. Industrial and Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities						1,158,785,183	XXX	876,718,318	1,153,654,287	1,041,698,915		(3,116,119)	98,767,018		XXX	XXX	XXX	4,168,474	54,489,669	XXX	XXX
007036-VJ-2	ARMT_05-11 05-11 CB1			2	5FE	2,827,424	23.3370	4,664,057	19,985,563	2,165,293		(51,918)	17,223,980		5.454	0.000	MON		647,497	11/29/2005	02/25/2036
126694-VL-9	CWHL_05-HY10 05-HYB10 2A2			2	2FE	9,450,643	42.6430	5,461,946	12,808,619	5,717,499		677	7,433,094		5.575	0.000	MON		358,521	12/14/2005	02/20/2036
32051G-WJ-0	FHAMS_05-AA8 05-AA8 B1			2	5FE	4,928,582	42.4870	4,770,410	11,227,994	1,309,732		(23,466)	9,895,623		5.447	0.000	MON		204,535	10/27/2005	10/25/2035
32051G-XG-5	FHAMS_05-AA9 05-AA9 B1			2	5FE	2,258,390	44.5030	5,664,706	12,728,832	1,692,446		(3,257)	10,905,299		5.605	0.000	MON		239,103	11/18/2005	11/25/2035
4299999. Industrial and Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities						19,465,039	XXX	20,561,119	56,751,008	10,884,970		(77,964)	45,457,996		XXX	XXX	XXX		1,449,656	XXX	XXX
03072S-A9-6	AMERIQUEST AMSI_05-R3 05-R3 A1A			2	1FE	3,325,619	85.2970	2,835,760	3,324,580	3,325,516		(49)			0.671	0.670	MON	372	103,901	12/20/2005	01/25/2035
03072S-P7-4	AMERIQUEST AMSI_05-R9 05-R9 AF3			2	1FE	4,893,205	89.6720	4,387,830	4,893,205	4,893,205					5.098	5.112	MON	20,788	249,456	10/21/2005	11/25/2035
03072S-QR-9	AMERIQUEST MORTGAGE SECURITIES 2004-02 M1			2	1FE	7,350,829	89.5420	6,582,042	7,350,829	7,350,829					5.110	5.130	MON	31,302	375,627	04/02/2004	05/25/2034
05947N-AL-8	BALL_01-FM			2	1FE	7,000,000	98.4420	6,890,937	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	3,517,667	92.5310	3,238,586	3,500,000	3,504,787		(3,712)			4.988	4.916	MON	14,548	176,959	03/31/2005	04/01/2012
05947U-D3-9	BACM_05-1 05-1 A5			2	1FE	15,822,104	84.0360	13,501,993	16,067,000	15,793,012		(6,841)			5.084	5.405	MON	68,067	772,797	12/05/2008	11/10/2042
05947U-HM-3	BACM_02-2 2002-2 A3			2	1FE	7,537,740	92.7820	6,958,619	7,500,000	7,507,058		(5,530)			5.118	5.083	MON	31,988	383,850	08/26/2002	05/01/2012
05947U-R3-4	BACM_05-3 05-3 A1			2	1FE	6,842,652	98.2250	6,721,085	6,842,519	6,837,132		(1,596)			4.136	4.123	MON	23,584	283,007	06/29/2005	01/01/2010
05947U-R7-5	BACM_05-3 05-3 ASB			2	1FE	20,462,343	81.4320	16,579,519	20,360,000	20,403,274		(17,984)			4.589	4.526	MON	77,860	934,320	06/29/2005	09/01/2014
05947U-XQ-6	BACM_2004-5 04-5 A4			2	1FE	5,025,052	78.7890	3,939,455	5,000,000	5,013,239		(3,145)			4.936	4.903	MON	20,567	246,800	11/08/2004	09/01/2014
07383F-04-3	BSCMS_2004-PWR5 04-PWR5 A4			2	1FE	15,081,872	68.2470	10,237,035	15,000,000	15,032,713		(12,602)			4.831	4.775	MON	60,388	724,650	10/06/2004	10/01/2013
07383F-U7-1	BSCMS_2004-T16 04-T16 A6			2	1FE	15,076,845	82.1160	12,317,399	15,000,000	15,038,499		(9,892)			4.750	4.709	MON	59,375	712,500	10/20/2004	10/01/2014
07383F-X3-7	BSCMS_2004-PWR6 04-PWR6 A4			2	1FE	11,255,273	92.7330	10,571,605	11,400,000	11,322,038		20,606			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	16,503,356	86.4070	18,918,782	21,895,000	16,584,202		80,846			4.825	10.810	MON	88,036	88,036	11/14/2008	11/11/2041
07387B-CK-7	BSCMS_05-T20 05-T20 AAB			2	1FE	22,623,503	82.3560	18,529,988	22,500,000	22,556,246		(23,332)			5.135	5.065	MON	96,283	1,172,502	10/20/2005	06/01/2014
125044-AC-1	CDCMT_02-FX1 02 - FX1 B			2	1FE	4,748,906	92.1110	5,066,109	5,500,000	4,750,009		1,103			5.856	7.502	MON	17,893	26,840	12/02/2008	05/15/2035
12513E-AF-1	CD_05-CD1 05-C1 ASB			2	1FE	10,034,460	79.7510	7,975,085	10,000,000	10,012,831		(7,288)			5.225	5.189	MON	43,544	531,241	10/27/2005	02/01/2015
126670-CL-0	CWL_05-11 2005-11 AF6			2	1FE	13,646,630	65.2450	8,903,773	13,646,670	13,641,292		(1,557)			5.050	5.075	MON	57,430	689,157	09/12/2005	02/25/2036
126673-Y6-3	CWL_05-7 05-7 AF3			2	1FE	24,999,845	90.2190	22,554,700	25,000,000	24,983,017		(9,258)			4.454	4.463	MON	92,792	1,113,500	06/24/2005	10/25/2035
126673-ZR-6	CWHE_05-3 05-3 AF3			2	1FE	3,330,058	96.7820	3,200,762	3,307,192	3,307,861		2,124			4.823	4.562	MON	13,292	159,506	06/17/2005	03/01/2011
126685-AD-8	CWHEL_05-C 05-C 2A			2	1FE	7,114,534	53.3940	3,798,712	7,114,534	7,114,534					1.375	1.379	MON	4,620	231,857	07/11/2005	07/15/2035
126685-BT-2	CWHEL_05-M 05-M A1			2	2FE	5,166,889	33.8930	1,751,192	5,166,889	5,166,889					1.435	1.439	MON	3,501	171,519	12/16/2005	02/15/2036
139732-EV-9	CARAT_2004-2 04-2 B			2	1FE	13,253,056	99.5960	13,409,056	13,463,422	13,435,633		28,399			3.920	4.382	MON	23,456	527,830	05/26/2005	11/16/2009
15231A-AB-2	CENTEX HOME EQUITY CXHE_06-A 06-A AV2			2	1FE	3,816,280	94.9380	3,704,108	3,901,628	3,884,999		61,860			0.571	3.449	MON	533	117,968	12/14/2007	06/25/2036
17305E-BU-8	CITIBANK CREDIT CARD ISSUANCE ABS 2003 A7			2	1FE	19,302,344	79.3650	15,872,972	20,000,000	19,556,321		57,279			4.150	4.547	JJ	401,167	830,000	03/26/2004	07/07/2017
17305E-BY-0	CITIBANK CREDIT CARD ISSUANCE ABS 2003 A10			2	1FE	14,987,100	86.8100	13,021,551	15,000,000	14,992,411		1,257			4.750	4.761	JD	41,562	712,500	12/05/2003	12/10/2015
173067-GR-4	CGCMT_05-C3 05-C3 ASB			2	1FE	25,124,750	81.7570	20,439,258	25,000,000	25,047,612		(23,262)			4.755	4.687	MON	99,062	1,188,750	06/15/2005	10/01/2014
20047G-AB-3	COMM_04-LNB3 04-LNB3 A2			2	1FE	8,269,739	98.3160	8,090,081	8,228,618	8,221,819		(9,147)			4.713	4.604	MON	32,318	387,815	06/18/2004	06/01/2009
20047M-AE-4	COMM_06-CNL 06-CNL A2FX			2	1FE	12,059,922	86.5940	10,391,281	12,000,000	12,023,386		(13,481)			5.449	5.379	MON	54,490	653,880	02/09/2006	02/01/2011
225470-AK-9	CSFB_05-C5 05-C5 A1			2	1FE	15,266,949	97.9160	14,954,604	15,272,915	15,258,800		(8,149)			5.046	4.955	MON	64,223	513,781	04/08/2008	08/15/2038
33736X-CV-9	FUNBC_01-C3 01-C3 A3			2	1FE	20,549,904	97.2810	20,995,024	21,581,783	20,573,579		23,675			6.423	10.412	MON	115,516		12/16/2008	08/15/2033
33848D-AA-6	FSTAR_05-1 05-1 A			2	1FE	5,827,133	67.9920	3,961,984	5,827,133	5,827,133					0.701	0.702	MON	944	183,889	12/01/2005	06/25/2018
361849-J6-0	GMACCMSI_2004-C3 04-C3 A3			2	1FE	2,411,411	96.2730	2,527,177	2,625,000	2,417,463		6,052			4.207	10.844	MON	9,203		12/11/2008	12/10/2041
361849-J9-4	GMACCMSI_2004-C3 04-C3 A5			2	1FE	9,202,305	79.3360	7,338,571	9,250,000	9,214,965		3,411			4.864	4.967	MON	37,493	449,920	03/08/2005	12/10/2041
361849-VV-1	GMACC_02-C3 02-C3 A2			2	1FE	7,603,088	86.7680	7,913,231	9,120,000	7,606,677		3,589			4.930	6.656	MON	37,468		12/02/2008	07/10/2039
361849-YU-0	GMACC_03-C2 03-C2 A2			2	1FE	10,503,795	89.8780	11,517,858	12,815,000	10,508,720		4,926			5.485	7.479	MON	58,575		12/01/2008	05/10/2040
36228C-TG-8	GSMSC_2004-GG2 2004-GG2 A5			2	1FE	15,074,895	68.7790	10,316,910	15,000,000	15,028,754		(11,451)			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	88.5400	22,134,888	25,000,000	25,114,405		(40,350)			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	12,624,675	80.6620	10,082,698	12,500,000	12,580,880		(13,164)			4.751	4.652	MON	49,490	593,875	06/09/2005	05/01/2015
36828Q-HU-3	GECCMC_2004-C3 2004-C3 A2			2	1FE	7,537,245	98.4020	7,380,134	7,500,000	7,499,817		(9,069)			4.433	4.343	MON	27,706	332,475	07/16/2004	08/01/2010
36828Q-KR-6	GECCMC_05-C1 05-C1 A5			2	1FE	24,447,804	81.6060	19,993,580	24,500,000	24,455,089		2,218			4.772	4.832	MON	97,428	1,169,140	03/08/2005	06/10/2048
36828Q-LX-2	GECCMC_05-C1 05-C1 AAB			2	1FE	15,231,987	81.3810	12,394,381	15,230,000	15,222,774		(2,788)			4.599	4.621	MON	58,369	700,428	07/11/2005	07/01/2014
36828Q-PV-2	GECMC_05-C3 05-C3 AAB			2	1FE	15,074,259	79.8910	11,983,590	15,000,000	15,036,427		(11,934)			4.940	4.890	MON	61,750	741,000	08/12/2005	05/01/2015
37945S-AA-6	GLOBAL SIGNAL TRUST TOWER_06-1 06-1 A1FX			2	1FE	5,970,000	94.2150	6,123,962	6,500,000	5,992,776		22,776			5.361	9.443	MON	29,039	151,895	11/18/2008	02/15/2036
42805R-AK-5	HERTZ VEHICLE FINANCING LLC HE 05-1A A4			2	1FE	9,100,000	78.5000	7,849,989	10,000,000	9,288,801		188,801			0.721	5.043	MON	1,659	142,714	07/08/2008	11/25/2011
42805R-AN-9	HERTZ VEHICLE FINANCING LLC HE 05-2 A1			2	1FE	4,000,000	99.4880	3,979,504	4,000,000	4,000,000					0.611	0.612	MON	578	122,569	12/15/2005	02/25/2010

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
46625M-5G-0	JPMCCMSC_04-PNC1 04-PNC1 A2			2	1FE	4,460,674	99.1380	4,422,287	4,460,718	4,454,847		(1,343)			4.555	4.565	MON	16,932	203,186	06/09/2004	06/12/2041
46625Y-CU-5	JPMCC_04-LN2 04-LN2 A1			2	1FE	5,696,099	92.9390	6,475,700	6,967,705	5,730,520		34,421			4.475	13.068	MON	25,984		11/25/2008	07/15/2041
46625Y-DD-2	JPMCC_04-CBX 04-CBX A5			2	1FE	10,405,230	86.7200	9,053,530	10,440,000	10,376,498		(7,495)			4.654	4.809	MON	38,840	465,400	12/29/2008	01/12/2037
46625Y-NB-5	JPMCC_05-LDP2 05-LDP2 A3			2	1FE	34,730,664	79.1600	27,706,116	35,000,000	34,819,328		27,360			4.697	4.842	MON	136,996	1,643,950	07/21/2005	07/15/2042
46625Y-NC-3	JPMCC_05-LDP2 05-LDP2 A4			2	1FE	25,123,570	76.4910	19,122,650	25,000,000	25,070,731		(15,874)			4.738	4.696	MON	98,708	1,184,500	06/10/2005	05/01/2015
46625Y-QS-5	JPMCCMSC_05-CIBC12 05-CIBC1 ASB			2	1FE	30,148,251	81.2540	24,376,158	30,000,000	30,062,684		(26,452)			4.846	4.786	MON	121,150	1,453,800	07/20/2005	02/01/2015
46625Y-UB-7	JPMCCMSC_05-LDP4 05_LDP4 ASB			2	1FE	20,099,990	80.6230	16,124,540	20,000,000	20,041,260		(19,005)			4.824	4.754	MON	80,400	964,800	09/22/2005	12/01/2014
46625Y-XQ-1	JPMCC_05-LDP5 05-LDP5 ASB			2	1FE	15,074,175	78.4010	11,760,129	15,000,000	15,032,082		(14,706)			5.169	5.101	MON	64,616	787,788	12/16/2005	12/01/2014
52108H-2U-7	LBUBS_05-C1 A4			2	1FE	17,725,440	76.6210	14,883,649	19,425,000	17,709,059		(2,093)			4.742	6.618	MON	51,174	474,200	12/22/2008	02/15/2030
52108H-4U-5	LBUBSCMT_05-C3 05-C3 AAB			2	1FE	18,089,854	80.8520	14,553,288	18,000,000	18,045,672		(13,333)			4.664	4.618	MON	46,640	839,520	06/21/2005	10/11/2014
52108H-E2-6	LBUBSCMT_04-C4 2004-C4 A2			2	1FE	7,466,109	99.1550	7,494,945	7,558,823	7,549,562		22,898			4.567	5.058	MON	19,178	345,211	12/22/2005	06/15/2029
52108H-K7-8	LBUBSCMT_2004-C6 2004-C6 A6			2	1FE	15,074,003	81.7060	12,255,966	15,000,000	15,042,121		(7,941)			5.020	5.000	MON	41,833	753,000	08/10/2004	08/11/2014
52108H-RC-0	LBUBS_03-C3 03-C3 A4			2	1FE	20,034,375	80.4200	24,125,904	30,000,000	20,203,882		169,507			4.166	15.136	MON	69,433	104,150	11/20/2008	05/15/2032
52108H-ZY-3	LBUBS_04-C2 2004-C2 A4			2	1FE	7,083,105	80.3830	6,028,762	7,500,000	7,252,061		41,461			4.367	5.156	MON	18,196	327,496	07/20/2004	03/15/2036
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST M 05-MCP1 ASB			2	1FE	25,136,468	81.7470	20,436,825	25,000,000	25,054,534		(24,719)			4.674	4.600	MON	97,375	1,168,500	06/21/2005	02/01/2014
60688B-AA-6	MLCFC_07-8 07-8 A1			2	1FE	10,181,915	87.3200	9,827,568	11,254,622	10,202,551		20,635			4.622	10.545	MON	43,349		12/12/2008	08/12/2049
61745M-5F-6	MSCI_05-TOP19 05-TOP19 AAB			2	1FE	14,579,692	80.1080	11,615,647	14,500,000	14,535,232		(13,734)			4.852	4.783	MON	58,628	703,540	07/19/2005	10/01/2014
61745M-W4-1	MSC_05-T17 05-T17 A5			2	1FE	21,625,777	76.8830	18,235,063	23,718,000	21,619,492		21,349			4.780	6.556	MON	94,477	751,727	11/14/2008	12/13/2041
61745M-ZA-4	MSDWCI_2004-IQ7 2004-IQ7 A4			2	1FE	9,830,211	82.4260	7,925,241	9,615,000	9,727,403		(25,056)			5.403	5.120	MON	43,295	526,158	07/07/2004	05/01/2014
61750C-AA-5	MSCI_06-HQ9 06-HQ9 A1			2	1FE	20,517,260	92.6030	21,559,910	23,281,998	20,628,074		110,813			5.490	16.122	MON	106,515	106,515	11/20/2008	07/12/2044
61753J-AA-7	MSC_07-IQ13 07-IQ13 A1			2	1FE	13,885,871	87.2560	13,722,253	15,726,345	13,951,345		65,474			5.050	13.464	MON	66,182		12/03/2008	03/15/2044
63860F-AB-9	NATIONSTAR HOME EQUITY LOAN TR 06-B AV2			2	1FE	8,920,211	79.7660	7,392,478	9,267,752	9,115,582		195,371			0.601	3.325	MON	929	283,043	01/10/2008	09/25/2036
74432G-AA-5	PCMT_03-PWR1 03-PWR1 A1			2	1FE	8,266,371	95.2170	8,118,690	8,526,496	8,387,501		38,104			3.669	4.623	MON	26,070	318,252	07/21/2005	02/11/2036
74924P-AD-4	RFMSI_04-KS1 2004-KS1 AI4			2	1FE	4,921,529	72.6410	3,575,120	4,921,656	4,913,127		(1,282)			4.213	4.206	MON	17,279	207,342	01/13/2004	04/25/2032
759950-FX-1	RAMC_05-4 05-4 A3			2	1FE	9,832,284	95.8860	9,427,811	9,832,284	9,832,284					5.565	5.509	MON	45,597	547,167	12/09/2005	02/25/2036
83613G-AA-7	SOUNDVIEW HOME EQUITY LOAN TRU 08-1 A1			2	1FE	9,774,540	83.1860	8,170,625	9,822,116	9,792,986		18,446			1.971	2.410	MON	3,227	387,629	01/22/2008	02/25/2038
929766-7F-4	WBCMT_05-C21 05-C21 APB			2	1FE	16,073,600	84.5310	13,524,992	16,000,000	16,020,421		(17,659)			5.174	5.098	MON	68,992	841,878	10/14/2005	08/01/2012
929766-R5-4	WBCMT_05-C18 05-C18 A4			2	1FE	22,623,859	80.9500	18,213,777	22,500,000	22,569,171		(16,362)			4.935	4.887	MON	92,531	1,110,375	08/05/2005	03/01/2015
929766-X3-2	WBCMT_05-C19 05-C19 APB			2	1FE	26,688,988	83.8210	22,260,343	26,557,000	26,609,881		(23,871)			4.621	4.554	MON	102,267	1,227,199	06/22/2005	01/01/2015
4399999. Industrial and Miscellaneous - Defined Multi-Class Commercial Mortgage-Backed Securities						987,917,288	XXX	854,227,327	1,021,559,432	988,277,315		798,255			XXX	XXX	XXX	4,059,106	39,345,434	XXX	XXX
17305E-DC-6	CCCIT_06-B1 06-B1 B1			2	1FE	22,750,000	98.1720	22,334,123	22,750,000	22,750,000					1.986	1.994	MON	30,125	750,466	03/01/2006	03/07/2011
368288-AE-6	GE SEACO FINANCE SRL GESEA_05- 05-1			2	2FE	10,375,000	80.0000	8,300,000	10,375,000	10,375,000					1.211	1.214	MON	5,236	343,317	11/21/2005	11/17/2020
464671-AD-8	ISLES CBO LTD SR SUB B-2				6FE		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		0.0000		23,628,529						0.000	0.000	FA			07/23/1998	08/23/2010
976526-AA-1	WIREFREE PARTNERS_05-1 05-1 NOTE			2	3FE	16,823,690	10.2110	1,717,846	16,824,114	16,821,624		(39)			5.997	5.909	NOV	123,315	1,008,942	10/26/2005	11/17/2019
18051G-AD-6	CLARION CBO A-3		F		6FE		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		0.0000		5,000,000						7.210	0.000	MJSD			05/29/1998	12/23/2009
55306C-AE-8	ML CLO XIX STERLING - CAYMAN L CLO B-2		F		6FE		0.0000		17,834,190						0.000	0.000	FMAN			10/22/1998	08/24/2010
4499999. Industrial and Miscellaneous - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						49,948,690	XXX	32,351,969	116,411,833	49,946,624		(39)			XXX	XXX	XXX	158,676	2,102,725	XXX	XXX
4599999. Total - Industrial and Miscellaneous Bonds						11,873,028,982	XXX	10,371,083,861	12,080,965,093	11,546,160,536	(4,303,591)	(36,619,906)	402,142,026		XXX	XXX	XXX	146,827,431	614,457,804	XXX	XXX
4699999. Credit Tenant Loans							XXX								XXX	XXX	XXX			XXX	XXX
4799999. Parent, Subsidiaries and Affiliates - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX
4899999. Parent, Subsidiaries and Affiliates - Single Class Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
4999999. Parent, Subsidiaries and Affiliates - 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 (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
5099999. Parent, Subsidiaries and Affiliates - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5199999. Parent, Subsidiaries and Affiliates - Defined Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5299999. Parent, Subsidiaries and Affiliates - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5399999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
5499999. Total - Issuer Obligations						11,780,299,408	XXX	10,680,541,656	11,780,023,247	11,554,377,892	(4,303,591)	(41,994,584)	257,917,012		XXX	XXX	XXX	172,960,494	620,133,641	XXX	XXX
5599999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						1,899,499,613	XXX	1,887,727,604	1,913,936,123	1,897,185,010		1,049,052			XXX	XXX	XXX	8,314,693	95,620,542	XXX	XXX
5699999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						3,368,967,628	XXX	3,088,308,955	3,325,405,087	3,217,871,935		(8,808,938)	98,767,018		XXX	XXX	XXX	14,565,850	163,912,246	XXX	XXX
5799999. Total - Other Multi-Class Residential Mortgage-Backed Securities						19,465,039	XXX	20,561,119	56,751,008	10,884,970		(77,964)	45,457,996		XXX	XXX	XXX		1,449,656	XXX	XXX
5899999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						1,288,349,086	XXX	1,154,997,735	1,319,845,429	1,287,754,384		607,990			XXX	XXX	XXX	7,786,068	54,005,061	XXX	XXX
5999999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						49,948,690	XXX	32,351,969	116,411,833	49,946,624		(39)			XXX	XXX	XXX	158,676	2,102,725	XXX	XXX
6099999 - Total Bonds						18,406,529,464	XXX	16,864,489,038	18,512,372,727	18,018,020,815	(4,303,591)	(49,224,483)	402,142,026		XXX	XXX	XXX	203,785,781	937,223,871	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 CUMULATIVE PERPETUAL			30,000,000.000	1.00	0.000	29,952,500	0.546	16,383,720	29,952,500	239,315	1,872,900							P1LFE	06/14/2006
6399999. Total - Preferred Stock - Industrial and Miscellaneous							29,952,500	XXX	16,383,720	29,952,500	239,315	1,872,900							XXX	XXX
6599999 - Total Preferred Stocks							29,952,500	XXX	16,383,720	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			12,430,227.000		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			13,500,000.000		0.000										L	11/30/1999
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	7,413	24.710	7,413	3,300				(7,434)		(7,434)		U	04/14/2000
652526-10-4	NEWTEK BUSINESS SERVICES INC			5,000.000	1,100	0.220	1,100	9,650				(5,100)		(5,100)		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			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	539	22.470	539			34		(414)		(414)		L	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	09/30/2008
15642M-AE-3	CENTURIAN GLOBAL SOVEREIGN CBO B RES		F	21,364,000.000	2,256,314	0.415	2,256,314	2,256,314	338,223	1,415,031						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
6899999. Total - Common Stock - Industrial and Miscellaneous					2,364,071	XXX	2,364,071	2,367,969	338,223	1,415,065		(12,948)		(12,948)		XXX	XXX
00245G-76-0	RVS INFLATION PROTECTED SEC FND Y			1,000.000	9,480	9.480	9,480	10,000		631		(660)		(660)		U	02/16/2004
00245G-81-0	RVS LTD DUR BND FND CLASS Y			1,000.000	8,770	8.770	8,770	10,000		411		(950)		(950)		U	06/12/2003
00245G-85-1	RVS INC OPPS CLASS Y			1,000.000	7,370	7.370	7,370	10,000		684		(2,510)		(2,510)		U	06/12/2003
76931X-87-9	RVS GOVT MTG CLASS Y			2,000.000	9,260	4.630	9,260	10,000		701		(820)		(820)		U	02/07/2002
768912-87-5	RIVERSOUCE DIVERSIFIED BOND CLASS Y			1,992.060	8,665	4.350	8,665	9,536		325		(871)		(871)		U	07/10/1972
318181-9C-0	RVS LIFE OF NEW YORK			300,000.000	215,625,053	718.750	215,625,053	116,383,892		77,000,000		(58,661,588)		(58,661,588)		U	07/10/1972
02583#-10-7	RVS TAX ADVANTAGED INVESTMENTS, INC.			1,000.000	239,009,719	239,009.719	239,009,719	239,009,719								U	12/31/2008
6999999. Total - Common Stock - Parent, Subsidiaries and Affiliates					454,678,317	XXX	454,678,317	355,443,147		77,002,752		(58,667,399)		(58,667,399)		XXX	XXX
7299999 - Total Common Stocks					457,042,388	XXX	457,042,388	357,811,116	338,223	78,417,817		(58,680,347)		(58,680,347)		XXX	XXX
7399999 - Total Preferred and Common Stocks					486,994,888	XXX	473,426,108	387,763,616	577,538	80,290,717		(58,680,347)		(58,680,347)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 20 , the total $ value (included in Column 8) of all such issues $ 457,038,304

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
912810-PX-0	UNITED STATES TREASURY 4.500% 05/15/38		11/26/2008	CS FIRST BOSTON NZ		59,470,781	51,000,000	82,417
0399999. Bonds - U.S. Governments						59,470,781	51,000,000	82,417
1099999. Bonds - All Other Governments								
1799999. Bonds - States, Territories and Possessions								
2499999. Bonds - Political Subdivisions								
31359E-KZ-3	FANNIE MAE FNMA_93-204 CMO 204 Z-PZ 6.500% 10/25/23		12/01/2008	Interest Capitalization		884,843	884,843	
31371N-SY-2	FANNIE MAE 257135 5.500% 03/01/38		04/24/2008	DEUTSCHE BANK		8,867,708	8,944,575	16,398
3199999. Bonds - Special Revenues						9,752,551	9,829,418	16,398
186108-CH-7	CLEVELAND ELECTRIC ILLUMINATIN 8.875% 11/15/18		11/19/2008	MERRILL LYNCH CAPITAL MARKETS		10,292,700	10,000,000	14,792
210518-BV-7	CONSUMERS ENERGY 5.375% 04/15/13		12/02/2008	SUNTRUST CAPITOL MARKETS		5,141,226	5,275,000	39,379
247109-BQ-3	DELMARVA POWER & LIGHT 6.400% 12/01/13		12/16/2008	Various		28,429,803	27,900,000	116,000
250847-DV-9	DETROIT EDISON 5.400% 08/01/14		12/15/2008	CREDIT RESEARCH & TRADING		2,157,979	2,265,000	46,546
250847-EE-6	DETROIT EDISON 6.400% 10/01/13		12/23/2008	CS FIRST BOSTON NZ		3,122,700	3,000,000	42,133
25746U-BG-3	DOMINION RESOURCES INC/VA 8.875% 01/15/19		12/01/2008	Various		20,553,100	20,000,000	14,792
263901-AA-8	DUKE ENERGY INDIANA INC - PSI 6.350% 08/15/38		08/19/2008	WACHOVIA CAPITAL MARKETS		4,961,000	5,000,000	882
26442C-AG-9	DUKE ENERGY CAROLINAS LLC 7.000% 11/15/18		12/17/2008	Various		21,242,103	20,950,000	9,382
454889-AM-8	INDIANA MICHIGAN PWR CO 6.050% 03/15/37		12/04/2008	MERRILL LYNCH CAPITAL MARKETS		12,776,091	15,557,000	177,250
594457-C@-0	MICHIGAN CONSOLIDATED GAS 6.040% 04/15/18		04/09/2008	PRIVATE		8,000,000	8,000,000	
594457-D@-9	MICHIGAN CONSOLIDATED GAS 5.940% 09/01/15		08/18/2008	PRIVATE		25,000,000	25,000,000	
641423-BM-9	NEVADA POWER COMPANY 5.950% 03/15/16		12/18/2008	HONG KONG SHANGHAI BANKING		2,862,666	3,035,000	47,931
641423-BU-1	NEVADA POWER COMPANY 6.750% 07/01/37		11/19/2008	MORGAN STANLEY & CO.		1,592,280	2,000,000	53,625
641423-BW-7	NEVADA POWER COMPANY 6.500% 08/01/18		12/15/2008	MIZUHO BANK		2,540,376	2,700,000	67,275
677415-CM-1	OHIO POWER CO 4.388% 04/05/10		12/19/2008	JEFFRIES & CO.		12,155,000	13,000,000	125,166
694308-GE-1	PACIFIC GAS AND ELECTRIC COMPA 6.050% 03/01/34		11/17/2008	RBC DOMINION SECURITIES		3,004,751	3,630,000	47,751
694308-GM-3	PACIFIC GAS AND ELECTRIC COMPA 6.350% 02/15/38		11/13/2008	WACHOVIA CAPITAL MARKETS		5,037,313	5,980,000	98,097
694308-GN-1	PACIFIC GAS AND ELECTRIC COMPA 8.250% 10/15/18		11/17/2008	BARCLAYS BANK PLC		16,102,800	15,000,000	99,688
695114-CJ-5	PACIFICORP 6.350% 07/15/38		07/17/2008	Various		7,821,940	8,000,000	7,056
737679-DC-1	POTOMAC ELECTRIC 7.900% 12/15/38		12/15/2008	Various		10,950,355	10,500,000	5,925
744448-BL-4	PUB SERV CO OF COLORADO 6.875% 07/15/09		04/09/2008	LEHMAN BROTHERS INC.		5,173,550	5,000,000	84,983
826418-BD-6	SIERRA PACIFIC PWR 6.000% 05/15/16		12/18/2008	Various		22,079,519	23,340,000	291,425
826418-BE-4	SIERRA PACIFIC PWR 6.750% 07/01/37		11/19/2008	Various		3,998,700	5,000,000	131,250
927804-FB-5	VIRGINIA ELEC & PWR CO 6.000% 05/15/37		11/14/2008	BANK OF AMERICA		4,720,080	6,000,000	4,000
95709T-AG-5	WESTAR ENERGY INC 8.625% 12/01/18		11/25/2008	Various		30,102,000	30,000,000	14,375
3899999. Bonds - Public Utilities						269,818,032	276,132,000	1,539,703
00206R-AG-7	SBC COMMUNICATIONS INC 6.300% 01/15/38		01/10/2008	BARCLAYS BANK PLC		2,484,475	2,500,000	17,063
00834#-AA-6	ADVANTAGE CAPITAL HAWAII INVES 9.250% 11/28/21		12/31/2008	Various		26,234	26,234	
02660T-AW-3	AHM_04-2 04-2 2A 4.236% 02/25/44		12/22/2008	CITIGROUP GLOBAL MARKETS INC		6,837,329	10,493,742	30,871
032511-AX-5	ANADARKO PETROLEUM CORP 5.950% 09/15/16		12/02/2008	GOLDMAN SACHS & CO.		8,693,600	10,000,000	132,222
05946X-C3-5	BAFC_05-G 05-G A3 5.240% 10/20/35		04/24/2008	UBS SECURITIES		8,201,982	8,745,866	35,649
05947U-D3-9	BACM_05-1 05-1 A5 5.084% 11/10/42		12/05/2008	BLAIR (WILLIAM) & CO.		746,900	1,067,000	1,356
05949A-LM-0	BOAMS_04G 04-G 4A1 4.979% 08/25/34		12/23/2008	CITIGROUP GLOBAL MARKETS INC		15,713,103	18,789,959	72,766
06052A-AB-7	BANK OF AMERICA CORP - GTD 1.678% 12/23/10		12/19/2008	BANK OF AMERICA		40,000,000	40,000,000	
07383F-X5-2	BSCMS_2004-PWR6 04-PWR6 A6 4.825% 11/11/41		11/14/2008	BANK OF AMERICA		16,503,356	21,895,000	52,822
125044-AC-1	CDCMT_02-FX1 02 - FX1 B 5.856% 05/15/35		12/02/2008	JEFFRIES & CO.		4,748,906	5,500,000	21,472
12545B-AA-0	CWHL_08-3R 08-3R 1A1 6.000% 08/25/37		11/20/2008	CS FIRST BOSTON NZ		18,912,366	37,824,732	151,299
12668A-VL-6	CWALT_05-61 05-61 A1 0.731% 12/25/35		06/18/2008	JEFFRIES & CO.		382,469	544,440	1,083
12669G-K6-7	COUNTRYWIDE HOME LOANS CWHL_05 05-14 A2 5.500% 07/25/35		11/12/2008	JEFFRIES & CO.		14,406,780	19,701,580	48,159
12669G-PL-9	COUNTRYWIDE HOME LOANS CWHL_05 05-7 3A2 4.507% 03/25/35		01/30/2008	BANK OF AMERICA		22,343,927	24,221,060	12,268
126694-A4-0	CWALT 06-OA1 2A3A 3.498% 03/20/46		12/20/2008	BASIS ADJUSTMENT		104,543		
126694-VL-9	CWHL 05 HY 10 2A2 5.585% 02/20/36		12/20/2008	BASIS ADJUSTMENT		194,135		
189054-AM-1	CLOROX CO 4.200% 01/15/10		08/05/2008	Various		7,450,150	7,500,000	97,125
189054-AN-9	CLOROX CO 5.950% 10/15/17		11/17/2008	MORGAN (J.P.) SECURITIES		8,726,800	10,000,000	57,847
196522-AK-2	COLORADO INTERSTATE GAS CO 6.800% 11/15/15		12/17/2008	GREENWICH CAPITAL		2,520,000	3,000,000	20,967
20029P-AM-1	COMCAST CABLE COMMUNICATIONS I 6.875% 06/15/09		06/12/2008	BARCLAYS BANK PLC		1,836,000	1,800,000	688
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		06/16/2008	CS FIRST BOSTON NZ		4,697,750	5,000,000	84,208
20030N-AN-1	COMCAST CORP 5.119% 07/14/09		04/14/2008	BANK OF AMERICA		7,345,050	7,500,000	1,881
20030N-AV-3	COMCAST CORP 6.950% 08/15/37		04/07/2008	LEHMAN BROTHERS INC.		5,147,900	5,000,000	53,090
20030N-AX-9	COMCAST CORP 6.400% 05/15/38		11/14/2008	Various		7,931,900	10,000,000	7,111
225470-AK-9	CSFB_05-C5 05-C5 A1 5.046% 08/15/38		04/08/2008	GREENWICH CAPITAL		20,639,850	20,647,915	28,942
25179S-AC-4	DEVON FINANCING CORP 6.875% 09/30/11		12/04/2008	RBC DOMINION SECURITIES		24,386,625	24,540,000	323,366
254709-AD-0	DISCOVER FINANCIAL SERVICES 6.450% 06/12/17		04/30/2008	Tax Free Exchange		11,703,375	12,500,000	309,063

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
257867-AM-3	RR DONNELLEY & SONS CO 4.950% 04/01/14		12/12/2008	BARCLAYS BANK PLC		1,643,650	2,315,000	24,192
257867-AT-8	RR DONNELLEY & SONS CO 6.125% 01/15/17		04/09/2008	BANK OF AMERICA		4,792,150	5,000,000	75,712
26138E-AC-3	DR PEPPER SNAPPLE GROUP INC 6.820% 05/01/18		12/19/2008	Various		43,456,937	45,010,000	349,197
32051G-XG-5	FHAMS 05-AA9 5.631% 11/25/35		12/25/2008	BASIS ADJUSTMENT		5,297		
32051G-WJ-0	FHAMS 05-AA8 5.44% 10/25/35		12/25/2008	BASIS ADJUSTMENT		84,642		
33736X-CV-9	FUNBC_01-C3 01-C3 A3 6.423% 08/15/33		12/16/2008	BARCLAYS BANK PLC		20,549,904	21,581,783	69,310
34487*-AA-9	NFL FOOTBALL TRUST IV 6.110% 10/05/18		10/28/2008	Various		25,000,000	25,000,000	
361849-J6-0	GMACCMSI_2004-C3 04-C3 A3 4.207% 12/10/41		12/11/2008	DEUTSCHE BANK		2,411,411	2,625,000	4,601
361849-VV-1	GMACC_02-C3 02-C3 A2 4.930% 07/10/39		12/02/2008	BARCLAYS BANK PLC		7,603,087	9,120,000	4,996
361849-YU-0	GMACC_03-C2 03-C2 A2 5.485% 05/10/40		12/01/2008	GREENWICH CAPITAL		10,503,795	12,815,000	6,051
362290-AC-2	GSR_07-AR1 07-AR1 2A1 5.999% 03/25/47		04/10/2008	DEUTSCHE BANK		11,204,344	12,047,682	28,103
362341-WZ-8	GSR MORTGAGE LOAN TRUST GSR_05 05-AR7 2A1 4.561% 11/25/35		04/04/2008	CS FIRST BOSTON NZ		9,612,152	10,225,693	10,363
36967H-AB-3	GENERAL ELECTRIC CAPITAL CORPO 2.816% 12/09/10		12/12/2008	BARCLAYS BANK PLC		20,014,800	20,000,000	12,514
37945S-AA-6	GLOBAL SIGNAL TRUST TOWER_06-1 06-1 A1FX 5.361% 02/15/36		11/18/2008	MORGAN (J.P.) SECURITIES		3,470,000	4,000,000	11,913
406216-AW-1	HALLIBURTON CO 6.700% 09/15/38		09/10/2008	Various		10,030,100	10,000,000	5,583
41161P-JL-8	HVMLT_2004-10 04-10 3A1A 5.458% 01/19/35		01/04/2008	GOLDMAN SACHS & CO.		7,903,406	7,938,135	9,633
413627-BC-3	HARRAHS OPERATING CO 10.000% 12/15/18		12/26/2008	Tax Free Exchange		4,895,737	1,947,000	
42805R-AK-5	HERTZ VEHICLE FINANCING LLC HE 05-1A A4 0.721% 11/25/11		07/08/2008	LEHMAN BROTHERS INC.		9,100,000	10,000,000	10,550
46625M-WX-3	JPMCCMSC_03-CIBC6 2003CB A2 5.255% 07/12/37		12/08/2008	BLAIR (WILLIAM) & CO.		6,117,487	7,941,000	26,283
46625Y-CU-5	JPMCC_04-LN2 04-LN2 A1 4.475% 07/15/41		11/25/2008	MORGAN (J.P.) SECURITIES		5,696,099	6,967,705	
46625Y-DD-2	JPMCC_04-CBX 04-CBX A5 4.654% 01/12/37		12/29/2008	BLAIR (WILLIAM) & CO.		355,850	440,000	57
50075N-AU-8	KRAFT FOODS INC 6.125% 02/01/18		12/12/2008	CS FIRST BOSTON NZ		9,263,900	10,000,000	231,389
52108H-2U-7	LBUBS_05-C1 A4 4.742% 02/15/30		12/22/2008	GREENWICH CAPITAL		7,675,484	9,425,000	18,622
52108H-RC-0	LBUBS_03-C3 03-C3 A4 4.166% 05/15/32		11/20/2008	BANK OF AMERICA		20,034,375	30,000,000	48,603
52108H-ZX-5	LBUBS_04-C2 2004-C2 A3 3.973% 03/15/29		12/02/2008	CITIGROUP GLOBAL MARKETS INC		3,820,312	5,000,000	13,243
52517P-A3-5	LEHMAN BROTHERS HOLDINGS INC 4.500% 07/26/10		02/22/2008	LEHMAN BROTHERS INC.		15,013,350	15,000,000	58,125
52525A-AA-2	LEHMAN XS TRUST LXS_07-20N 07-20N A1 1.621% 12/25/37		01/15/2008	LEHMAN BROTHERS INC.		33,715,275	34,847,830	133,917
53079E-AT-1	LIBERTY MUTUAL GROUP INC 4.875% 02/01/10		12/31/2008	Tax Free Exchange		42,960,326	44,985,000	
53079E-AU-8	LIBERTY MUTUAL GROUP INC 7.250% 09/01/12		12/31/2008	Tax Free Exchange		9,210,412	10,000,000	
55265K-YZ-6	MASTR_03-6 03-6 8A1 5.500% 07/25/33		04/08/2008	CS FIRST BOSTON NZ		14,157,583	14,671,070	65,001
565849-AF-3	MARATHON OIL CORP 5.900% 03/15/18		12/23/2008	Various		13,990,445	15,500,000	190,685
60688B-AA-6	MLCFC_07-8 07-8 A1 4.622% 08/12/49		12/12/2008	BANK OF AMERICA		10,181,915	11,254,622	23,120
61745M-W4-1	MSC_05-T17 05-T17 A5 4.780% 12/13/41		11/14/2008	MORGAN STANLEY & CO.		6,542,587	8,718,000	20,836
61750C-AA-5	MSCI_06-HQ9 06-HQ9 A1 5.490% 07/12/44		11/20/2008	CITIGROUP GLOBAL MARKETS INC		20,886,754	23,701,281	86,747
61750P-AA-6	MSM_06-13AX 06-13AX A1 0.561% 10/25/36		01/29/2008	MORGAN STANLEY & CO.		29,694,323	31,929,379	18,446
61753J-AA-7	MSC_07-IQ13 07-IQ13 A1 5.050% 03/15/44		12/03/2008	WACHOVIA CAPITAL MARKETS		13,885,871	15,726,345	15,442
61757U-AE-0	MORGAN STANLEY-GTD 2.785% 03/04/11		12/17/2008	FIRST TENNESSEE BANK		6,430,554	6,400,000	8,912
637071-AH-4	NATIONAL OILWELL VARCO INC. 6.125% 08/15/15		04/21/2008	Tax Free Exchange		1,533,750	1,500,000	16,844
63860F-AB-9	NATIONSTAR HOME EQUITY LOAN TR 06-B AV2 0.601% 09/25/36		01/10/2008	CS FIRST BOSTON NZ		9,913,750	10,300,000	28,582
652482-BL-3	NEWS AMERICA INC 6.400% 12/15/35		12/17/2008	JEFFRIES & CO.		9,365,900	10,000,000	12,444
667752-AB-5	NORTHWEST PIPELINE 6.050% 06/15/18		11/05/2008	GREENWICH CAPITAL		4,639,250	5,500,000	155,283
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN 5.650% 05/16/18		11/12/2008	DEUTSCHE BANK		8,931,000	10,000,000	1,569
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN 6.875% 03/17/14		12/12/2008	Various		10,495,019	10,150,000	58,151
7591EA-AA-1	REGIONS BANK-GTD 2.750% 12/10/10		12/19/2008	CS FIRST BOSTON NZ		10,225,100	10,000,000	9,931
828806-AC-3	SIMON PROPERTY GROUP L.P. 3.750% 01/30/09		04/14/2008	BANK OF AMERICA		1,584,672	1,600,000	12,833
83613G-AA-7	SOUNDVIEW HOME EQUITY LOAN TRU 08-1 A1 1.971% 02/25/38		01/22/2008	GREENWICH CAPITAL		14,927,344	15,000,000	
843452-BC-6	SOUTHERN NATURAL GAS 5.900% 04/01/17		11/18/2008	BARCLAYS BANK PLC		359,782	445,000	3,647
863579-US-5	SARM_05-15 05-15 3A1 5.497% 07/25/35		04/22/2008	CS FIRST BOSTON NZ		9,358,169	10,397,965	38,153
86359B-H9-5	SASC_04-20 04-20 4A1 6.000% 11/25/34		04/04/2008	CITIGROUP GLOBAL MARKETS INC		9,790,876	10,051,589	48,583
90781#-AF-9	UNION PACIFIC CORP 4.200% 04/30/15		04/24/2008	PRIVATE		4,750,000	4,750,000	
90781#-AG-7	UNION PACIFIC RAILROAD COMPANY 4.400% 01/16/16		04/02/2008	PRIVATE		6,500,000	6,500,000	
91324P-AK-8	UNITEDHEALTH GROUP INC 4.125% 08/15/09		04/11/2008	WACHOVIA CAPITAL MARKETS		4,967,500	5,000,000	34,948
91324P-BK-7	UNITEDHEALTH GROUP INC 6.875% 02/15/38		04/07/2008	CITIGROUP GLOBAL MARKETS		6,106,023	6,300,000	75,797
92343V-AP-9	VERIZON COMMUNICATIONS INC 6.900% 04/15/38		04/01/2008	Various		19,994,500	20,000,000	
94973V-AF-4	WELLPOINT INC 4.250% 12/15/09		04/08/2008	BANK OF AMERICA		4,991,000	5,000,000	68,472
94980Y-AA-0	WFMBS_03-16 03-16 1A1 4.750% 12/25/18		07/22/2008	UBS SECURITIES		8,857,597	9,390,974	29,738
94981A-AA-1	WFMBS_03-14 03-14 1A1 4.750% 12/25/18		06/12/2008	STIFEL NICOLAUS & CO. INC.		9,516,003	9,941,629	20,988
94981N-AH-8	WFMBS_05-AR4 05-AR4 2A2 4.537% 04/25/35		11/19/2008	CANTOR FITZGERALD & CO.		13,648,508	19,744,677	57,270
94983E-AH-6	WFMBS_05-AR12 05-AR12 2A5 4.359% 07/25/35		04/08/2008	DEUTSCHE BANK		13,687,500	15,000,000	18,039
98385X-AD-8	XTO ENERGY INC 4.900% 02/01/14		12/02/2008	RBC DOMINION SECURITIES		947,163	1,036,000	17,485
98385X-AK-2	XTO ENERGY INC 5.900% 08/01/12		12/23/2008	RBC DOMINION SECURITIES		14,644,950	15,000,000	363,833
98385X-AQ-9	XTO ENERGY INC 6.375% 06/15/38		11/17/2008	Various		14,405,190	17,000,000	278,198
136385-AD-3	CANADIAN NATURAL RESOURCES LTD 5.450% 10/01/12	F	12/23/2008	CS FIRST BOSTON NZ		18,886,800	20,000,000	266,444
136385-AL-5	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/38	F	12/15/2008	Various		6,366,403	8,800,000	137,604
136385-AM-3	CANADIAN NATURAL RESOURCES LTD 5.150% 02/01/13	F	12/03/2008	RBC DOMINION SECURITIES		8,221,140	9,000,000	163,513
136385-AP-6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/39	F	12/09/2008	Various		21,420,950	27,297,000	588,920

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
136385-AP-6	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/39	F	04/17/2008	RBC DOMINION SECURITIES		2,024,640	2,000,000	35,625
292505-AG-9	ENCANA CORP 6.500% 02/01/38	F	12/09/2008	Various		8,224,040	11,000,000	234,000
292506-AA-0	ENCANA CORP 5.800% 05/01/14	F	11/10/2008	NBC LEVESQUE INTL LTD		9,160,500	10,000,000	20,944
65334H-AD-4	NEXEN INC 5.200% 03/10/15	F	12/19/2008	CANTOR FITZGERALD & CO.		2,236,130	2,600,000	39,058
65334H-AG-7	NEXEN INC 6.400% 05/15/37	F	12/16/2008	Various		13,680,469	18,580,000	357,169
71644E-AG-7	PETRO-CANADA 5.950% 05/15/35	F	12/31/2008	MORGAN STANLEY & CO.		2,300,727	3,300,000	27,816
71644E-AH-5	PETRO-CANADA 6.050% 05/15/18	F	11/25/2008	RBC DOMINION SECURITIES		6,997,958	8,978,000	24,141
71644E-AJ-1	PETRO-CANADA 6.800% 05/15/38	F	12/09/2008	Various		61,377,453	76,813,000	335,335
775109-AK-7	ROGERS COMMUNICATIONS INC 6.800% 08/15/18	F	12/19/2008	Various		27,296,760	29,500,000	649,022
86722T-AB-8	SUNCOR ENERGY INC 6.850% 06/01/39	F	12/19/2008	Various		35,936,913	44,850,000	125,460
87971M-AC-7	TELUS CORP 8.000% 06/01/11	F	12/16/2008	Various		17,152,374	17,260,000	69,040
884903-AZ-8	THOMSON REUTERS CORP 5.700% 10/01/14	F	04/09/2008	Various		10,813,943	11,000,000	17,892
884903-BA-2	THOMSON REUTERS CORP 5.950% 07/15/13	F	12/16/2008	RBC DOMINION SECURITIES		12,706,884	13,500,000	397,460
884903-BB-0	THOMSON REUTERS CORP 6.500% 07/15/18	F	11/17/2008	BARCLAYS BANK PLC		8,792,600	10,000,000	270,833
959053-AD-1	MARATHON OIL CANADA CORP 8.375% 05/01/12	F	12/15/2008	RBC DOMINION SECURITIES		7,790,829	8,185,000	75,572
055650-BF-4	BP CAPITAL MARKETS PLC 5.250% 11/07/13	F	11/17/2008	RBC DOMINION SECURITIES		15,069,550	15,000,000	16,771
111013-AG-3	BRITISH SKY BROADCASTING GROUP 6.100% 02/15/18	F	04/16/2008	BARCLAYS BANK PLC		10,026,800	10,000,000	111,833
423012-A*-4	HEINEKEN NV 5.860% 08/15/15	F	08/12/2008	PRIVATE		25,000,000	25,000,000	
78572M-AE-5	SABMILLER PLC 5.700% 01/15/14	F	12/02/2008	BARCLAYS BANK PLC		8,325,360	9,000,000	196,650
78572M-AF-2	SABMILLER PLC 6.500% 07/15/18	F	11/24/2008	BARCLAYS BANK PLC		8,540,500	10,000,000	236,528
4599999. Bonds - Industrial and Miscellaneous						1,287,090,088	1,442,200,887	8,891,882
4699999. Bonds - Credit Tenant Loans								
5399999. Bonds - Parent, Subsidiaries and Affiliates								
6099997. Total - Bonds - Part 3						1,626,131,452	1,779,162,305	10,530,400
6099998. Total - Bonds - Part 5						39,072,027	38,439,000	699,581
6099999. Total - Bonds						1,665,203,479	1,817,601,305	11,229,981
					0.000		0.00	
6199999. Preferred Stocks - Public Utilities							XXX	
					0.000		0.00	
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies							XXX	
					0.000		0.00	
6399999. Preferred Stocks - Industrial and Miscellaneous							XXX	
					0.000		0.00	
6499999. Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX	
6599997. Total - Preferred Stocks - Part 3							XXX	
6599998. Total - Preferred Stocks - Part 5							XXX	
6599999. Total - Preferred Stocks							XXX	
					0.000			
6699999. Common Stocks - Public Utilities							XXX	
					0.000			
6799999. Common Stocks - Banks, Trust and Insurance Companies							XXX	
02583#-10-7	RVS TAX ADVANTAGED INVESTMENTS INC		12/31/2008	COMPANY TRADE	1,000.000	239,009,719		
15642M-AE-3	CENTURION GLOBAL SOVEREIGN CBO B RES	F	04/15/2008	BASIS ADJUSTMENT	0.000	160,553		
15642M-AE-3	CENTURION GLOBAL SOVEREIGN CBO B RES	F	10/15/2008	BASIS ADJUSTMENT	0.000	261,471		
318181-9C-0	RVS LIFE OF NEW YORK		12/31/2008	COMPANY TRADE	0.000	9,569		
768912-87-5	RIVERSOURCE DIVERSIFIED BOND CLASS Y		03/14/2008	COMPANY TRADE	1,992.060	9,536		
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						239,450,848	XXX	
7299997. Total - Common Stocks - Part 3						239,450,848	XXX	
7299998. Total - Common Stocks - Part 5							XXX	
7299999. Total - Common Stocks						239,450,848	XXX	
7399999. Total - Preferred and Common Stocks						239,450,848	XXX	
7499999 - Totals						1,904,654,327	XXX	11,229,981

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
	AMERICAN STANDARD COS INC 7.375%																			
029717-AC-9	02/01/08		02/01/2008	Maturity		22,300,000	22,300,000	23,143,152	22,324,885		(24,885)		(24,885)		22,300,000				822,313	02/01/2008
3133X9-YQ-7	FEDERAL HOME LOAN BANK 4.890% 12/23/16		12/25/2008	Paydown		1,236,184	1,236,184	1,241,158	1,240,469		(4,285)		(4,285)		1,236,184				38,966	12/23/2016
	FEDERAL HOME LOAN BANK 9C-2012 5.000%																			
3133XC-WF-6	08/22/12		12/22/2008	Paydown		809,843	809,843	813,766	812,694		(2,851)		(2,851)		809,843				20,382	08/22/2012
36202K-DA-0	GNMA II ARM 8197 5.375% 02/20/17		12/01/2008	Paydown		9,398	9,398	9,229	9,265		133		133		9,398				255	02/20/2017
36203E-NX-2	GNMA I 347006 6.500% 01/15/24		12/01/2008	Paydown		117,625	117,625	117,550	117,521		104		104		117,625				6,442	01/15/2024
36203N-6Y-9	GNMA I 354687 6.500% 11/15/23		12/01/2008	Paydown		172,054	172,054	171,945	171,905		149		149		172,054				6,803	11/15/2023
36204F-AW-4	GNMA I 368221 6.500% 01/15/24		12/01/2008	Paydown		11,877	11,877	11,869	11,867		10		10		11,877				429	01/15/2024
36205D-UH-7	GNMA I 22184 8.000% 03/15/08		02/01/2008	Paydown		2,105	2,105	2,055	2,096		9		9		2,105				23	03/15/2008
36205A-3J-1	GNMA I 385201 6.500% 01/15/24		12/01/2008	Paydown		64,025	64,025	63,985	63,967		58		58		64,025				2,593	01/15/2024
36215N-2T-0	GNMA I 140386 9.500% 11/15/19		12/01/2008	Paydown		230	230	232	231		(1)		(1)		230				12	11/15/2019
36218H-5C-4	GNMA I 223243 10.000% 03/15/18		12/01/2008	Paydown		532	532	540	538		(6)		(6)		532				29	03/15/2018
362196-GS-0	GNMA I 268509 9.500% 08/15/19		12/01/2008	Paydown		1,640	1,640	1,659	1,655		(15)		(15)		1,640				84	08/15/2019
36219S-2W-8	GNMA I 258289 10.000% 02/15/19		12/01/2008	Paydown		592	592	602	600		(8)		(8)		592				32	02/15/2019
36220E-V8-7	GNMA I 276139 9.500% 01/15/20		12/01/2008	Paydown		987	987	993	992		(5)		(5)		987				52	01/15/2020
36220E-ZR-1	GNMA I 276252 10.000% 06/15/19		12/01/2008	Paydown		88	88	89	89		(1)		(1)		88				5	06/15/2019
0399999. Bonds - U.S. Governments						24,727,180	24,727,180	25,578,824	24,758,774		(31,594)		(31,594)		24,727,180				898,420	XXX
1099999. Bonds - All Other Governments																				XXX
	BRAZIL - FEDERATIVE REPUBLIC O 11.500%																			
105756-AU-4	03/12/08		03/12/2008	Maturity		700,000	700,000	707,000	700,373		(373)		(373)		700,000				40,250	03/12/2008
130623-MM-0	CALIFORNIA STATE OF 6.500% 02/01/08		02/01/2008	Maturity		75,000	75,000	73,674	74,989		11		11		75,000				2,438	02/01/2008
	RUSSIAN FEDERATION - THE 7.500% 03/31/30																			
78307A-CZ-4			09/30/2008	Redemption		95,900	95,900	92,043	97,133		(1,233)		(1,233)		95,900				5,394	03/31/2030
1799999. Bonds - States, Territories and Possessions						870,900	870,900	872,717	872,495		(1,595)		(1,595)		870,900				48,082	XXX
2499999. Bonds - Political Subdivisions																				XXX
31283G-FM-4	FREDDIE MAC GOLD G00172 7.000% 12/01/23		12/01/2008	Paydown		335,326	335,326	340,677	339,943		(4,617)		(4,617)		335,326				12,405	12/01/2023
31283G-GB-7	FREDDIE MAC GOLD G00194 7.500% 02/01/24		12/01/2008	Paydown		49,932	49,932	50,331	50,285		(353)		(353)		49,932				1,798	02/01/2024
31283G-WK-9	FREDDIE MAC GOLD G00650 7.500% 12/01/25		12/01/2008	Paydown		7,614	7,614	7,660	7,656		(42)		(42)		7,614				350	12/01/2025
31283H-J8-9	FREDDIE MAC GOLD G01187 6.500% 09/01/30		12/01/2008	Paydown		86,392	86,392	85,770	85,785		607		607		86,392				2,891	09/01/2030
31283N-AX-0	FREDDIE MAC GOLD P00022 6.000% 11/01/32		12/01/2008	Paydown		3,213,289	3,213,289	3,303,293	3,298,311		(85,022)		(85,022)		3,213,289				93,532	11/01/2032
31287M-T9-1	FREDDIE MAC GOLD C62376 6.000% 01/01/32		12/01/2008	Paydown		512,561	512,561	508,717	508,811		3,750		3,750		512,561				14,061	01/01/2032
31287P-6N-8	FREDDIE MAC GOLD C64477 6.000% 03/01/32		12/01/2008	Paydown		842,212	842,212	819,051	819,843		22,369		22,369		842,212				21,677	03/01/2032
31287R-MH-9	FREDDIE MAC GOLD C65760 6.500% 04/01/32		12/01/2008	Paydown		572,047	572,047	574,371	574,226		(2,179)		(2,179)		572,047				17,497	04/01/2032
31287X-RL-2	FREDDIE MAC GOLD C70491 6.500% 09/01/32		12/01/2008	Paydown		841,355	841,355	871,459	870,302		(28,947)		(28,947)		841,355				23,367	09/01/2032
31288G-PP-1	FREDDIE MAC GOLD C77630 5.500% 03/01/33		12/01/2008	Paydown		1,082,333	1,082,333	1,107,615	1,106,202		(23,869)		(23,869)		1,082,333				28,797	03/01/2033
31288G-YS-5	FREDDIE MAC GOLD C77921 5.500% 02/01/33		12/01/2008	Paydown		1,647,528	1,647,528	1,679,320	1,677,599		(30,071)		(30,071)		1,647,528				42,889	02/01/2033
31288V-HQ-5	FREDDIE MAC ARM 845639 5.311% 11/01/23		12/01/2008	Paydown		84,223	84,223	86,039	85,844		(1,621)		(1,621)		84,223				2,539	11/01/2023
31288V-JU-4	FREDDIE MAC ARM 845675 5.709% 03/01/27		12/01/2008	Paydown		98,843	98,843	100,757	100,699		(1,856)		(1,856)		98,843				3,727	03/01/2027
31288V-LQ-0	FREDDIE MAC ARM 845735 5.431% 03/01/24		12/01/2008	Paydown		49,675	49,675	50,730	50,446		(771)		(771)		49,675				1,483	03/01/2024
31288V-LS-6	FREDDIE MAC ARM 845737 5.007% 04/01/24		12/01/2008	Paydown		70,245	70,245	72,002	71,724		(1,478)		(1,478)		70,245				2,492	04/01/2024
31288V-LT-4	FREDDIE MAC ARM 845738 5.124% 05/01/24		12/01/2008	Paydown		141,123	141,123	143,152	142,693		(1,570)		(1,570)		141,123				6,363	05/01/2024
3128CU-G7-5	FREDDIE MAC GOLD G30222 6.000% 01/01/23		12/01/2008	Paydown		9,309,987	9,309,987	9,536,433	9,520,072		(210,085)		(210,085)		9,309,987				268,512	01/01/2023
3128CU-G9-1	FREDDIE MAC GOLD G30224 6.500% 08/01/22		12/01/2008	Paydown		1,489,711	1,489,711	1,569,085	1,561,748		(72,037)		(72,037)		1,489,711				50,640	08/01/2022
3128CU-GZ-3	FREDDIE MAC GOLD G30216 6.500% 04/01/22		12/01/2008	Paydown		691,335	691,335	718,124	716,008		(24,673)		(24,673)		691,335				24,038	04/01/2022
3128CU-HC-3	FREDDIE MAC GOLD G30227 5.500% 05/01/23		12/01/2008	Paydown		2,874,434	2,874,434	2,992,555	2,979,271		(104,837)		(104,837)		2,874,434				72,543	05/01/2023
3128E2-QX-7	FREDDIE MAC GOLD D95870 5.000% 03/01/23		12/01/2008	Paydown		2,113,557	2,113,557	2,137,995	2,134,302		(20,745)		(20,745)		2,113,557				54,271	03/01/2023
3128E2-QZ-2	FREDDIE MAC GOLD D95872 5.000% 04/01/23		12/01/2008	Paydown		2,163,395	2,163,395	2,188,747	2,185,162		(21,767)		(21,767)		2,163,395				51,328	04/01/2023
3128E2-TB-2	FREDDIE MAC GOLD D95946 5.000% 04/01/23		12/01/2008	Paydown		737,334	737,334	746,320	745,032		(7,698)		(7,698)		737,334				24,483	04/01/2023
3128FP-ZH-0	FREDDIE MAC GOLD D80744 7.500% 06/01/27		12/01/2008	Paydown		125,942	125,942	127,714	127,617		(1,676)		(1,676)		125,942				5,363	06/01/2027
	FREDDIE MAC FHLMC_164 CMO 164 B5 9.500%																			
312903-X5-1	07/15/21		12/15/2008	Paydown		187,368	187,368	179,684	182,858		4,511		4,511		187,368				13,264	07/15/2021
	FREDDIE MAC FHLMC_146 CMO 146 B12 9.500%																			
312903-YB-7	04/15/21		03/15/2008	Paydown		5,055	5,055	4,807	4,871		185		185		5,055				240	04/15/2021
31290K-4Y-2	FREDDIE MAC 555339 9.000% 09/01/11		12/01/2008	Paydown		4,294	4,294	4,132	4,171		123		123		4,294				131	09/01/2011
31290K-5A-3	FREDDIE MAC 555341 10.000% 06/01/19		12/01/2008	Paydown		6,058	6,058	6,080	6,069		(11)		(11)		6,058				370	06/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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-5B-1	FREDDIE MAC 555342 10.000% 05/01/19		12/01/2008	Paydown		26,669	26,669	26,812	26,747		(78)		(78)		26,669				1,462	05/01/2019
31290K-QU-6	FREDDIE MAC 554967 9.000% 08/01/21		12/01/2008	Paydown		11,462	11,462	11,763	11,716		(254)		(254)		11,462				560	08/01/2021
31292G-2K-1	FREDDIE MAC GOLD C00778 7.000% 06/01/29		12/01/2008	Paydown		5	5	5	5						5					06/01/2029
31292G-5P-7	FREDDIE MAC GOLD C00854 7.500% 07/01/29		12/01/2008	Paydown		240	240	241	241		(2)		(2)		240				10	07/01/2029
31292G-SM-9	FREDDIE MAC GOLD C00524 7.500% 06/01/27		12/01/2008	Paydown		30,497	30,497	30,937	30,910		(413)		(413)		30,497				1,132	06/01/2027
31292G-ST-4	FREDDIE MAC GOLD C00530 7.500% 07/01/27		12/01/2008	Paydown		86,735	86,735	87,971	87,898		(1,164)		(1,164)		86,735				3,024	07/01/2027
31292G-T6-3	FREDDIE MAC GOLD C00573 6.500% 12/01/27		12/01/2008	Paydown		46,564	46,564	46,011	46,031		533		533		46,564				1,502	12/01/2027
31292H-GC-2	FREDDIE MAC GOLD C01095 7.000% 11/01/30		12/01/2008	Paydown		208,052	208,052	208,019	207,999		53		53		208,052				7,707	11/01/2030
31292H-GP-3	FREDDIE MAC GOLD C01106 7.000% 12/01/30		12/01/2008	Paydown		193,259	193,259	193,984	193,938		(679)		(679)		193,259				7,882	12/01/2030
31292H-GZ-1	FREDDIE MAC GOLD C01116 7.500% 01/01/31		12/01/2008	Paydown		156,447	156,447	158,637	158,539		(2,092)		(2,092)		156,447				7,411	01/01/2031
31292U-5M-3	FREDDIE MAC GOLD C10852 7.000% 06/01/28		12/01/2008	Paydown		113,283	113,283	115,249	115,136		(1,854)		(1,854)		113,283				3,041	06/01/2028
31293T-XC-6	FREDDIE MAC GOLD C29675 7.000% 08/01/29		12/01/2008	Paydown		3,485	3,485	3,457	3,457		28		28		3,485				134	08/01/2029
31293V-2N-1	FREDDIE MAC GOLD C30781 7.500% 09/01/29		12/01/2008	Paydown		4,573	4,573	4,607	4,605		(32)		(32)		4,573				188	09/01/2029
31294B-UX-1	FREDDIE MAC GOLD C35098 7.500% 01/01/30		12/01/2008	Paydown		33,512	33,512	32,920	32,941		571		571		33,512				990	01/01/2030
31294J-PT-9	FREDDIE MAC GOLD E00434 7.000% 05/01/11		08/27/2008	DESCAP SECURITIES		129,057	125,108	123,661	124,239		79		79		124,318		4,739	4,739	6,203	05/01/2011
31294J-PT-9	FREDDIE MAC GOLD E00434 7.000% 05/01/11		09/01/2008	Paydown		52,254	52,254	51,650	51,891		363		363		52,254				2,272	05/01/2011
31298E-3S-2	FREDDIE MAC GOLD C46209 6.000% 08/01/30		12/01/2008	Paydown		281,361	281,361	275,816	276,009		5,353		5,353		281,361				11,417	08/01/2030
31298E-Y5-8	FREDDIE MAC GOLD C46132 7.500% 09/01/30		12/01/2008	Paydown		26,252	26,252	26,578	26,561		(309)		(309)		26,252				1,027	09/01/2030
31298E-ZG-3	FREDDIE MAC GOLD C46143 8.000% 10/01/30		12/01/2008	Paydown		194,894	194,894	199,145	198,964		(4,069)		(4,069)		194,894				8,570	10/01/2030
31298M-WR-4	FREDDIE MAC GOLD C51556 6.500% 05/01/31		12/01/2008	Paydown		10,145	10,145	10,043	10,046		99		99		10,145				364	05/01/2031
31335G-P5-8	FREDDIE MAC GOLD C80444 7.500% 11/01/26		12/01/2008	Paydown		58,233	58,233	58,028	58,030		203		203		58,233				2,375	11/01/2026
31335H-BB-8	FREDDIE MAC GOLD C90034 6.000% 09/01/13		12/01/2008	Paydown		108,938	108,938	107,795	108,148		790		790		108,938				3,786	09/01/2013
31335H-RM-7	FREDDIE MAC GOLD C90492 6.000% 11/01/21		12/01/2008	Paydown		242,370	242,370	238,393	238,649		3,720		3,720		242,370				7,374	11/01/2021
31335H-TG-8	FREDDIE MAC GOLD C90551 6.500% 05/01/22		12/01/2008	Paydown		2,672,128	2,672,128	2,781,515	2,773,701		(101,573)		(101,573)		2,672,128				83,899	05/01/2022
31335H-TJ-2	FREDDIE MAC GOLD C90553 6.500% 06/01/22		12/01/2008	Paydown		520,544	520,544	542,423	540,905		(20,361)		(20,361)		520,544				17,396	06/01/2022
31335H-TS-2	FREDDIE MAC GOLD C90561 6.500% 07/01/22		12/01/2008	Paydown		1,087,171	1,087,171	1,132,866	1,129,620		(42,449)		(42,449)		1,087,171				34,339	07/01/2022
31335H-UE-1	FREDDIE MAC GOLD C90581 5.500% 08/01/22		12/01/2008	Paydown		979,628	979,628	985,138	984,549		(4,921)		(4,921)		979,628				30,418	08/01/2022
31335H-UX-9	FREDDIE MAC GOLD C90598 6.500% 10/01/22		12/01/2008	Paydown		310,820	310,820	325,535	324,552		(13,732)		(13,732)		310,820				11,928	10/01/2022
31335H-VE-0	FREDDIE MAC GOLD C90613 5.000% 01/01/23		12/01/2008	Paydown		3,431,107	3,431,107	3,434,860	3,433,580		(2,473)		(2,473)		3,431,107				80,524	01/01/2023
31335H-VY-6	FREDDIE MAC GOLD C90631 5.000% 02/01/23		12/01/2008	Paydown		5,855,199	5,855,199	5,857,209	5,855,509		(311)		(311)		5,855,199				144,533	02/01/2023
313399-EY-9	FREDDIE MAC FHLMC_2346 CMO 2346 PE 6.500% 08/15/16		12/01/2008	Paydown		1,385,315	1,385,315	1,389,915	1,384,756		559		559		1,385,315				43,411	03/01/2016
31339D-QX-9	FREDDIE MAC FHLMC_2416 CMO 2416 PE 6.000% 10/15/21		12/01/2008	Paydown		2,616,579	2,616,579	2,578,250	2,600,187		16,392		16,392		2,616,579				78,721	10/15/2021
31339L-2W-9	FHLMC_2382 CMO 2382 UB 6.000% 11/15/16		12/01/2008	Paydown		3,230,876	3,230,876	3,232,896	3,226,220		4,656		4,656		3,230,876				103,564	11/01/2016
31339M-5H-7	FREDDIE MAC FHLMC_2388 CMO 2388 NC 5.500% 12/15/16		12/01/2008	Paydown		1,891,598	1,891,598	1,864,407	1,880,173		11,426		11,426		1,891,598				54,919	12/15/2016
31339M-RP-5	FHLMC_2401 CMO 2401 EB 6.000% 01/15/17		12/01/2008	Paydown		1,283,334	1,283,334	1,236,663	1,264,591		18,743		18,743		1,283,334				36,596	01/15/2017
31339N-TA-4	FHLMC_2425 CMO 2425 OB 6.000% 03/15/17		12/01/2008	Paydown		1,000,025	1,000,025	969,478	985,900		14,125		14,125		1,000,025				31,204	03/15/2017
31339W-C8-7	FHLMC_2423 CMO 2423 KB 6.000% 06/15/21		12/01/2008	Paydown		2,572,139	2,572,139	2,435,494	2,539,509		32,630		32,630		2,572,139				79,577	06/15/2021
3133T5-2K-8	FREDDIE MAC FHLMC_G37 CMO 37 J 6.000% 07/17/24		12/01/2008	Paydown		2,065,609	2,065,609	2,056,249	2,058,042		7,567		7,567		2,065,609				59,078	07/17/2024
3133TC-FX-1	FREDDIE MAC FHLMC_20-24 CMO 2024 Z 6.500% 01/15/28		12/01/2008	Paydown		439,708	439,708	410,317	424,529		15,179		15,179		439,708				146,060	01/15/2028
3133TG-W2-1	FHLMC_2095 CMO 2095 CB 6.250% 11/15/28		12/01/2008	Paydown		354,510	354,510	342,518	347,750		6,760		6,760		354,510				10,890	11/15/2028
3133TH-DJ-3	FREDDIE MAC FHLMC_2108 CMO 2108 Z-AZ 6.000% 12/15/28		12/01/2008	Paydown		1,341,214	1,341,214	1,227,414	1,281,181		60,033		60,033		1,341,214				482,167	12/15/2028
3133TR-T3-9	FREDDIE MAC FHLMC_2297 CMO 2297 Z 6.000% 03/15/31		12/01/2008	Paydown		2,841,625	2,841,625	2,579,831	2,739,618		102,008		102,008		2,841,625				1,032,766	03/15/2031
3133TT-L6-6	FHLMC_2313 CMO 2313 Z 6.000% 05/15/31		12/01/2008	Paydown		4,198,311	4,198,311	3,741,429	4,041,250		157,061		157,061		4,198,311				1,197,594	05/15/2031
3133TV-PU-4	FHLMC_2433 CMO 2433 VH 6.500% 06/15/19		06/01/2008	Paydown		2,691,377	2,691,377	2,688,224	2,684,779		6,598		6,598		2,691,377				51,241	06/15/2019
313401-F8-9	FREDDIE MAC 360031 10.000% 07/01/18		12/01/2008	Paydown		43,206	43,206	43,151	43,135		71		71		43,206				1,609	07/01/2018
313401-FJ-5	FREDDIE MAC 160056 9.250% 09/01/08		09/01/2008	Paydown		1,635	1,635	1,630	1,619		16		16		1,635				40	09/01/2008
313401-FS-5	FREDDIE MAC 160064 9.750% 11/01/08		10/01/2008	Paydown		876	876	872	867		9		9		876				29	11/01/2008
313401-FW-6	FREDDIE MAC 160068 9.750% 12/01/08		11/01/2008	Paydown		1,671	1,671	1,657	1,652		19		19		1,671				64	12/01/2008
313401-GZ-8	FREDDIE MAC 160095 10.250% 11/01/09		12/01/2008	Paydown		8,153	8,153	8,269	8,107		46		46		8,153				401	11/01/2009
313401-H2-0	FREDDIE MAC 360041 10.000% 11/01/18		12/01/2008	Paydown		31,241	31,241	31,252	31,190		51		51		31,241				1,549	11/01/2018
313401-JG-7	FREDDIE MAC 170022 8.750% 04/01/08		02/01/2008	Paydown		170	170	168	168		2		2		170				1	04/01/2008
313401-P7-0	FREDDIE MAC 360063 10.500% 06/01/19		12/01/2008	Paydown		1,883	1,883	1,950	1,940		(57)		(57)		1,883				88	06/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
313401-XL-0	FREDDIE MAC 170216 8.500% 03/01/17		12/01/2008	Paydown		26,161	26,161	25,275	25,413		747		747		26,161				1,133	03/01/2017
31340M-GD-1	FREDDIE MAC 181096 8.500% 08/01/09		07/01/2008	Paydown		4,490	4,490	4,094	4,351		140		140		4,490				102	08/01/2009
31340Q-CH-7	FREDDIE MAC 183672 15.000% 07/01/11		09/01/2008	Paydown		4,025	4,025	4,232	4,096		(71)		(71)		4,025				390	07/01/2011
31340Q-EX-0	FREDDIE MAC 183750 10.250% 07/01/11		12/01/2008	Paydown		11,264	11,264	11,505	11,279		(15)		(15)		11,264				613	07/01/2011
31340S-D2-5	FREDDIE MAC 185521 14.750% 04/01/11		12/01/2008	Paydown		4,391	4,391	4,594	4,440		(49)		(49)		4,391				359	04/01/2011
31341K-4W-5	FREDDIE MAC 258937 8.500% 03/01/09		12/01/2008	Paydown		10,638	10,638	10,313	10,488		150		150		10,638				358	03/01/2009
31343G-EM-3	FREDDIE MAC 275540 8.500% 12/01/09		12/01/2008	Paydown		2,564	2,564	2,479	2,519		45		45		2,564				89	12/01/2009
31344N-KM-0	FREDDIE MAC 283900 9.500% 11/01/16		12/01/2008	Paydown		9,759	9,759	9,762	9,733		26		26		9,759				323	11/01/2016
31344W-5H-8	FREDDIE MAC 290848 10.000% 01/01/10		12/01/2008	Paydown		7,789	7,789	7,905	7,755		33		33		7,789				494	01/01/2010
31346T-RG-1	FREDDIE MAC ARM 400487 6.875% 06/01/18		08/01/2008	Paydown		65,178	65,178	61,950	63,028		2,149		2,149		65,178				2,919	06/01/2018
31346T-SS-4	FREDDIE MAC ARM 400529 4.875% 07/01/18		12/01/2008	Paydown		3,620	3,620	3,426	3,511		109		109		3,620				134	07/01/2018
31347A-BC-7	FREDDIE MAC ARM 840035 5.029% 01/01/19		12/01/2008	Paydown		6,157	6,157	6,028	6,058		99		99		6,157				196	01/01/2019
31347A-BU-7	FREDDIE MAC ARM 840051 5.125% 03/01/19		12/01/2008	Paydown		1,008	1,008	948	966		42		42		1,008				36	03/01/2019
31348T-R5-3	FREDDIE MAC ARM 865008 4.888% 02/01/18		12/01/2008	Paydown		4,578	4,578	4,685	4,681		(103)		(103)		4,578				2,049	08/01/2019
31354C-X8-8	FREDDIE MAC 546103 10.500% 08/01/19		12/01/2008	Paydown		5,495	5,495	5,596	5,570		(75)		(75)		5,495				291	08/01/2019
31356M-DB-9	FREDDIE MAC GOLD D58198 6.500% 11/01/24		12/01/2008	Paydown		70,445	70,445	69,507	69,597		848		848		70,445				2,524	11/01/2024
31359A-YS-2	FANNIE MAE FNMA_93-87 CMO 87 ZA 6.000% 06/25/23		12/01/2008	Paydown		1,773,290	1,773,290	1,672,232	1,708,196		65,093		65,093		1,773,290				534,508	06/25/2023
31359M-SY-0	FANNIE MAE 4.000% 09/02/08		09/02/2008	Maturity		41,000,000	41,000,000	40,973,350	40,996,276		3,724		3,724		41,000,000				1,640,000	09/02/2008
31359R-D4-1	FANNIE MAE FNMA_98-11 CMO 11 Z 6.000% 03/18/28		12/01/2008	Paydown		2,816,763	2,816,763	2,613,086	2,707,063		109,701		109,701		2,816,763				907,152	03/18/2028
31359S-V6-4	FANNNIE MAE FNMA_01-25 CMO 25 E 6.000% 06/25/31		12/01/2008	Paydown		1,493,135	1,493,135	1,373,874	1,437,043		56,095		56,095		1,493,135				401,182	06/25/2031
31359U-W2-7	FANNIE MAE FNMA_98-63 CMO 63 PH 6.000% 11/25/28		12/01/2008	Paydown		1,630,987	1,630,987	1,585,626	1,606,006		24,981		24,981		1,630,987				50,674	11/25/2028
313602-BD-5	FANNIE MAE FNMA_88-4 CMO 88-4 TR 749.425% 03/25/18		12/01/2008	Paydown		116	116	1,702	1,702		(1,586)		(1,586)		116				425	11/01/2028
313605-WY-9	FANNIE MAE 21363 9.250% 11/01/10		12/01/2008	Paydown		46,829	46,829	47,145	46,787		42		42		46,829				2,141	11/01/2010
31360A-AY-2	FANNIE MAE 23 8.500% 08/01/11		12/01/2008	Paydown		5,664	5,664	5,403	5,516		149		149		5,664				225	08/01/2011
31360A-BB-1	FANNIE MAE 34 8.500% 10/01/10		12/01/2008	Paydown		16,247	16,247	15,356	15,901		346		346		16,247				686	10/01/2010
31360A-BE-5	FANNIE MAE 37 8.500% 11/01/11		12/01/2008	Paydown		62,333	62,333	61,931	61,959		374		374		62,333				2,382	11/01/2011
31360A-CF-1	FANNIE MAE 70 8.500% 01/01/12		12/01/2008	Paydown		7,908	7,908	7,978	7,916		(9)		(9)		7,908				292	01/01/2012
31360B-AX-2	FANNIE MAE 922 8.750% 10/01/09		12/01/2008	Paydown		43,088	43,088	40,708	42,340		748		748		43,088				1,729	10/01/2009
31360C-XX-5	FANNIE MAE 2494 8.000% 04/01/08		04/01/2008	Paydown		1,205	1,205	1,106	1,193		12		12		1,205				12	04/01/2008
31360G-4F-7	FANNIE MAE 6222 9.000% 04/01/16		12/01/2008	Paydown		54,863	54,863	52,587	53,244		1,618		1,618		54,863				2,116	04/01/2016
31360H-UU-3	FANNIE MAE 6895 8.500% 02/01/09		08/01/2008	Paydown		24,728	24,728	23,546	24,423		305		305		24,728				516	02/01/2009
31361J-YX-7	FANNIE MAE 47526 9.000% 05/01/17		12/01/2008	Paydown		14,465	14,465	14,728	14,629		(163)		(163)		14,465				725	05/01/2017
313614-3L-1	FANNIE MAE 50303 10.000% 04/01/20		12/01/2008	Paydown		576	576	578	578		(1)		(1)		576				28	04/01/2020
313614-XS-3	FANNIE MAE 50189 10.000% 05/01/19		12/01/2008	Paydown		9,864	9,864	9,943	9,924		(60)		(60)		9,864				564	05/01/2019
313614-Z9-3	FANNIE MAE 50268 9.500% 01/01/20		12/01/2008	Paydown		10,716	10,716	11,257	11,176		(459)		(459)		10,716				478	01/01/2020
313614-ZL-6	FANNIE MAE 50247 8.500% 11/01/19		12/01/2008	Paydown		671	671	642	645		27		27		671				32	11/01/2019
313615-R6-5	FANNIE MAE 50909 6.500% 09/01/13		12/01/2008	Paydown		127,289	127,289	128,669	127,902		(613)		(613)		127,289				4,198	09/01/2013
313616-C2-8	FANNIE MAE 51389 9.000% 07/01/17		12/01/2008	Paydown		2,888	2,888	2,787	2,802		86		86		2,888				143	07/01/2017
31361S-2E-5	FANNIE MAE 40373 9.000% 02/01/17		12/01/2008	Paydown		16,107	16,107	16,537	16,395		(288)		(288)		16,107				714	02/01/2017
31361V-XD-6	FANNIE MAE 42976 9.000% 03/01/17		11/01/2008	Paydown		8,990	8,990	9,204	9,143		(153)		(153)		8,990				636	03/01/2017
31361W-5L-7	FANNIE MAE 44051 10.000% 02/01/13		12/01/2008	Paydown		48,061	48,061	48,555	48,193		(131)		(131)		48,061				2,410	02/01/2013
31362C-RF-9	FANNIE MAE 57186 8.500% 06/01/17		12/01/2008	Paydown		12,116	12,116	12,132	12,115		1		1		12,116				666	06/01/2017
31362J-VV-4	FANNIE MAE 62728 10.500% 03/01/17		12/01/2008	Paydown		30,727	30,727	31,404	31,209		(483)		(483)		30,727				659	03/01/2017
31362S-3L-7	FANNIE MAE 70103 9.500% 04/01/17		12/01/2008	Paydown		28,913	28,913	29,271	29,156		(244)		(244)		28,913				1,892	04/01/2017
31362S-3M-5	FANNIE MAE 70104 9.500% 12/01/16		12/01/2008	Paydown		16,311	16,311	16,514	16,447		(136)		(136)		16,311				605	12/01/2016
31362S-4M-4	FANNIE MAE ARM 70128 4.582% 12/01/18		12/01/2008	Paydown		18,323	18,323	18,115	18,292		31		31		18,323				3,080	12/01/2018
31362S-5M-3	FANNIE MAE 70152 10.500% 02/01/19		12/01/2008	Paydown		2,601	2,601	2,709	2,694		(93)		(93)		2,601				158	02/01/2019
31362T-UC-5	FANNIE MAE 70779 8.000% 03/01/21		12/01/2008	Paydown		26,887	26,887	25,384	25,523		1,365		1,365		26,887				1,205	03/01/2021
31362T-Z3-0	FANNIE MAE 70962 8.500% 10/01/21		12/01/2008	Paydown		2,136	2,136	2,160	2,156		(21)		(21)		2,136				96	10/01/2021
313636-T9-3	FANNIE MAE 108676 9.000% 08/01/17		12/01/2008	Paydown		4,605	4,605	4,553	4,557		48		48		4,605				162	08/01/2017
31363B-TJ-0	FANNIE MAE 84253 9.500% 08/01/09		11/01/2008	Paydown		9,816	9,816	9,917	9,798		18		18		9,816				380	08/01/2009
31363M-6A-0	FANNIE MAE 93565 10.000% 04/01/20		12/01/2008	Paydown		440	440	442	441		(1)		(1)		440				24	04/01/2020
31363M-QA-8	FANNIE MAE 93149 10.500% 03/01/13		12/01/2008	Paydown		1,582	1,582	1,620	1,601		(20)		(20)		1,582				83	03/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
31364H-AL-1	FANNIE MAE FNMA_F CMO F 1 6.500% 05/01/09		12/01/2008	Paydown		22,585	22,585	19,174	21,942		643		643		22,585				642	05/01/2009
31364H-AN-7	FANNIEMAE STRIP FNSTR_G CMO G 1 6.500% 03/01/09		12/01/2008	Paydown		4,114	4,114	3,493	4,004		110		110		4,114				107	03/01/2009
31365C-4G-9	FANNIE MAE 124223 8.000% 02/01/22		12/01/2008	Paydown		35,183	35,183	34,653	34,690		493		493		35,183				1,223	02/01/2022
31365D-H9-9	FANNIE MAE 124556 7.000% 11/01/22		12/01/2008	Paydown		88,858	88,858	89,922	89,748		(889)		(889)		88,858				3,548	11/01/2022
31365D-PE-9	FANNIE MAE 124721 7.000% 02/01/23		12/01/2008	Paydown		182,917	182,917	184,464	184,152		(1,234)		(1,234)		182,917				8,046	02/01/2023
31365D-TD-7	FANNIE MAE 124848 8.000% 05/01/08		03/01/2008	Paydown		427	427	426	425		2		2		427				3	05/01/2008
31366C-WS-1	FANNIE MAE 144757 8.000% 01/01/22		12/01/2008	Paydown		5,442	5,442	5,533	5,522		(81)		(81)		5,442				235	01/01/2022
31368H-FQ-1	FANNIE MAE 190175 6.000% 11/01/08		11/01/2008	Paydown		72,580	72,580	71,711	72,197		383		383		72,580				1,854	11/01/2008
31371F-B9-2	FANNIE MAE 250364 7.000% 07/01/25		12/01/2008	Paydown		66,634	66,634	66,579	66,563		72		72		66,634				894	07/01/2025
31371F-GU-0	FANNIE MAE 250511 6.500% 03/01/26		12/01/2008	Paydown		8,713	8,713	8,465	8,481		232		232		8,713				318	03/01/2026
31371F-SJ-2	FANNIE MAE 250821 7.500% 02/01/27		12/01/2008	Paydown		95,473	95,473	95,233	95,219		254		254		95,473				3,549	02/01/2027
31371G-Z9-4	FANNIE MAE 251968 7.000% 09/01/28		12/01/2008	Paydown		15,627	15,627	15,568	15,568		59		59		15,627				559	09/01/2028
31371H-DU-9	FANNIE MAE 252215 6.000% 11/01/28		12/01/2008	Paydown		350,066	350,066	344,208	344,482		5,584		5,584		350,066				11,471	11/01/2028
31371J-4M-3	FANNIE MAE 253828 6.500% 04/01/31		12/01/2008	Paydown		2,216,686	2,216,686	2,202,472	2,202,633		14,053		14,053		2,216,686				59,818	04/01/2031
31371K-7J-4	FANNIE MAE 254797 5.000% 06/01/23		12/01/2008	Paydown		3,725,885	3,725,885	3,827,765	3,814,689		(88,804)		(88,804)		3,725,885				92,573	06/01/2023
31371K-7L-9	FANNIE MAE 254799 5.000% 07/01/23		12/01/2008	Paydown		1,938,699	1,938,699	1,990,499	1,983,937		(45,238)		(45,238)		1,938,699				48,689	07/01/2023
31371K-L4-1	FANNIE MAE 254247 6.000% 02/01/32		12/01/2008	Paydown		1,720,464	1,720,464	1,715,088	1,715,016		5,449		5,449		1,720,464				50,372	02/01/2032
31371K-Q4-6	FANNIE MAE 254375 6.500% 07/01/22		12/01/2008	Paydown		469,404	469,404	488,400	487,016		(17,612)		(17,612)		469,404				14,588	07/01/2022
31371K-S6-9	FANNIE MAE 254441 6.500% 08/01/22		12/01/2008	Paydown		2,663,977	2,663,977	2,767,514	2,760,121		(96,143)		(96,143)		2,663,977				91,052	08/01/2022
31371K-TD-3	FANNIE MAE 254448 6.500% 09/01/32		12/01/2008	Paydown		2,172,099	2,172,099	2,253,553	2,250,590		(78,491)		(78,491)		2,172,099				69,055	09/01/2032
31371K-UA-7	FANNIE MAE 254477 5.500% 10/01/32		12/01/2008	Paydown		1,667,352	1,667,352	1,656,931	1,657,077		10,275		10,275		1,667,352				46,194	10/01/2032
31371K-VE-8	FANNIE MAE 254513 6.000% 10/01/22		12/01/2008	Paydown		1,248,911	1,248,911	1,281,695	1,279,126		(30,215)		(30,215)		1,248,911				38,483	10/01/2022
31371K-VS-7	FANNIE MAE 254525 6.500% 10/01/22		12/01/2008	Paydown		752,157	752,157	782,596	780,426		(28,269)		(28,269)		752,157				24,765	10/01/2022
31371K-WD-9	FANNIE MAE 254544 6.000% 11/01/22		12/01/2008	Paydown		384,933	384,933	396,241	395,333		(10,400)		(10,400)		384,933				11,173	11/01/2022
31371K-XR-7	FANNIE MAE 254588 6.000% 12/01/22		12/01/2008	Paydown		2,772,794	2,772,794	2,852,999	2,846,575		(73,781)		(73,781)		2,772,794				81,382	12/01/2022
31371K-Z3-8	FANNIE MAE 254662 5.000% 02/01/23		12/01/2008	Paydown		788,104	788,104	788,351	787,994		111		111		788,104				20,820	02/01/2023
31371L-DU-0	FANNIE MAE 254915 4.500% 09/01/23		12/01/2008	Paydown		2,330,774	2,330,774	2,319,485	2,320,047		10,728		10,728		2,330,774				54,503	09/01/2023
31371L-S6-7	FANNIE MAE 255341 4.500% 07/01/24		12/01/2008	Paydown		1,430,893	1,430,893	1,417,982	1,418,835		12,058		12,058		1,430,893				31,684	07/01/2024
31371N-SY-2	FANNIE MAE 257135 5.500% 03/01/38		12/01/2008	Paydown		209,182	209,182	207,384	207,383		1,798		1,798		209,182				3,860	03/01/2038
31372K-VH-0	FANNIE MAE 275216 7.000% 03/01/24		12/01/2008	Paydown		132,592	132,592	132,481	132,434		158		158		132,592				4,926	03/01/2024
31374F-U2-3	FANNIE MAE 313001 7.500% 05/01/11		08/27/2008	CITIGROUP GLOBAL MARKETS INC		18,119	17,764	17,747	17,710		(5)		(5)		17,705		413	413	944	05/01/2011
31374F-U2-3	FANNIE MAE 313001 7.500% 05/01/11		09/01/2008	Paydown		12,323	12,323	12,311	12,286		37		37		12,323				500	05/01/2011
31374F-YK-9	FANNIE MAE 313114 7.000% 10/01/26		12/01/2008	Paydown		31,182	31,182	30,646	30,671		511		511		31,182				1,131	10/01/2026
31374G-G7-6	FANNIE MAE 313522 7.000% 05/01/12		08/27/2008	DESCAP SECURITIES		43,458	42,115	42,359	42,172		(24)		(24)		42,148		1,310	1,310	2,088	05/01/2012
31374G-G7-6	FANNIE MAE 313522 7.000% 05/01/12		09/01/2008	Paydown		18,102	18,102	18,207	18,126		(24)		(24)		18,102				745	05/01/2012
31374G-WG-8	FANNIE MAE 313947 7.000% 01/01/28		12/01/2008	Paydown		38,786	38,786	38,753	38,745		40		40		38,786				1,225	01/01/2028
31374S-D7-3	FANNIE MAE 322426 7.000% 09/01/25		12/01/2008	Paydown		24,743	24,743	24,723	24,717		27		27		24,743				1,109	09/01/2025
31375A-BL-2	FANNIE MAE 328643 7.000% 11/01/25		12/01/2008	Paydown		7,852	7,852	7,845	7,843		8		8		7,852				301	11/01/2025
31375Q-G3-2	FANNIE MAE 341418 6.500% 05/01/11		08/28/2008	LEHMAN BROTHERS INC.		11,869	11,451	11,343	11,371		4		4		11,375		494	494	527	05/01/2011
31375Q-G3-2	FANNIE MAE 341418 6.500% 05/01/11		09/01/2008	Paydown		6,440	6,440	6,380	6,395		45		45		6,440				237	05/01/2011
31376H-VP-5	FANNIE MAE 356222 7.500% 12/01/26		12/01/2008	Paydown		6,344	6,344	6,417	6,413		(69)		(69)		6,344				287	12/01/2026
31376M-D6-6	FANNIE MAE 359325 7.500% 10/01/26		12/01/2008	Paydown		31,574	31,574	31,154	31,170		404		404		31,574				1,723	10/01/2026
31376W-CY-4	FANNIE MAE 367387 7.000% 12/01/26		12/01/2008	Paydown		97,363	97,363	96,252	96,291		1,073		1,073		97,363				2,607	12/01/2026
31377B-XH-3	FANNIE MAE 372480 7.000% 02/01/27		12/01/2008	Paydown		2,551	2,551	2,489	2,492		60		60		2,551				103	02/01/2027
31377S-6Q-6	FANNIE MAE 386179 4.898% 06/01/13		12/01/2008	Paydown		133,662	133,662	133,301	133,266		396		396		133,662				3,524	06/01/2013
31377T-E8-5	FANNIE MAE 386359 4.474% 07/01/13		12/01/2008	Paydown		156,232	156,232	146,175	150,086		6,146		6,146		156,232				3,759	07/01/2013
31377T-EY-8	FANNIE MAE 386351 3.762% 07/01/13		12/01/2008	Paydown		537,492	537,492	508,476	519,743		17,749		17,749		537,492				11,027	07/01/2013
31377T-GV-2	FANNIE MAE 386412 4.061% 09/01/10		12/01/2008	Paydown		220,804	220,804	217,828	219,224		1,580		1,580		220,804				4,817	09/01/2010
31377T-H7-4	FANNIE MAE 386454 5.125% 09/01/13		12/01/2008	Paydown		380,375	380,375	377,878	378,360		2,014		2,014		380,375				10,496	09/01/2013
31377T-H8-2	FANNIE MAE 386455 4.950% 09/01/13		12/01/2008	Paydown		677,356	677,356	661,031	666,679		10,678		10,678		677,356				18,327	09/01/2013
31377T-KY-1	FANNIE MAE 386511 4.160% 10/01/08		10/01/2008	Paydown		13,050,000	13,050,000	13,278,375	13,060,771		(10,771)		(10,771)		13,050,000				452,400	10/01/2008
31377T-MF-0	FANNIE MAE 386558 5.011% 10/01/10		12/01/2008	Paydown		212,390	212,390	218,927	214,685		(2,296)		(2,296)		212,390				5,732	10/01/2010
31377T-PE-0	FANNIE MAE 386621 4.820% 11/01/13		12/01/2008	Paydown		214,116	214,116	212,226	212,692		1,424		1,424		214,116				5,637	11/01/2013
31377T-SG-2	FANNIE MAE 386719 5.259% 12/01/13		12/01/2008	Paydown		58,467	58,467	60,100	59,400		(933)		(933)		58,467				1,655	12/01/2013
31378F-U8-6	FANNIE MAE 397607 7.000% 09/01/27		12/01/2008	Paydown		15,557	15,557	15,544	15,540		17		17		15,557				623	09/01/2027
31378J-UF-2	FANNIE MAE 400282 7.000% 10/01/27		12/01/2008	Paydown		28,037	28,037	28,014	28,008		29		29		28,037				1,208	10/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31378V-FR-6	FANNIE MAE 409776 6.500% 12/01/27		12/01/2008	Paydown		296	296	292	292		4		4		296				11	12/01/2027
31379T-4F-8	FANNIE MAE 429322 7.000% 05/01/28		12/01/2008	Paydown		26,800	26,800	26,778	26,772		28		28		26,800				1,076	05/01/2028
31380H-M4-6	FANNIE MAE 440579 7.000% 08/01/28		12/01/2008	Paydown		27,831	27,831	27,808	27,803		29		29		27,831				867	08/01/2028
31380R-MS-1	FANNIE MAE 447769 6.500% 02/01/29		12/01/2008	Paydown		136,946	136,946	136,110	136,121		824		824		136,946				5,265	02/01/2029
31380U-JP-4	FANNIE MAE 450370 6.500% 01/01/29		12/01/2008	Paydown		26,066	26,066	26,283	26,261		(195)		(195)		26,066				794	01/01/2029
31381G-GK-8	FANNIE MAE 460202 6.315% 10/01/23		12/01/2008	Paydown		378,923	378,923	373,229	374,204		4,719		4,719		378,923				13,103	10/01/2023
31381H-GS-9	FANNIE MAE 461109 4.676% 07/01/13		12/01/2008	Paydown		233,308	233,308	223,985	199,326		33,983		33,983		233,308				3,766	07/01/2013
31381H-GT-7	FANNIE MAE 461110 4.769% 07/01/13		12/01/2008	Paydown		274,022	274,022	272,437	272,721		1,300		1,300		274,022				7,039	07/01/2013
31381H-GU-4	FANNIE MAE 461111 5.226% 07/01/18		12/01/2008	Paydown		224,025	224,025	223,946	223,759		266		266		224,025				6,400	07/01/2018
31381H-GW-0	FANNIE MAE 461113 5.324% 07/01/18		12/01/2008	Paydown		191,380	191,380	191,425	191,218		162		162		191,380				5,495	07/01/2018
31382K-QF-8	FANNIE MAE 484754 6.500% 03/01/29		12/01/2008	Paydown		29,932	29,932	29,787	29,787		145		145		29,932				893	03/01/2029
31382M-AA-2	FANNIE MAE 486101 6.500% 02/01/29		12/01/2008	Paydown		245,373	245,373	244,406	244,400		973		973		245,373				7,067	02/01/2029
31384B-SY-3	FANNIE MAE 519035 7.000% 10/01/29		12/01/2008	Paydown		530	530	519	519		11		11		530				21	10/01/2029
31384V-P4-8	FANNIE MAE 535143 7.500% 02/01/30		12/01/2008	Paydown		3,237	3,237	3,176	3,178		59		59		3,237				127	02/01/2030
31384V-RN-4	FANNIE MAE 535193 7.500% 03/01/30		12/01/2008	Paydown		2,204	2,204	2,175	2,175		29		29		2,204				100	03/01/2030
31385C-3J-0	FANNIE MAE 540901 6.000% 03/01/31		12/01/2008	Paydown		620,882	620,882	595,731	596,657		24,225		24,225		620,882				15,905	03/01/2031
31385C-3R-2	FANNIE MAE 540908 6.000% 05/01/31		12/01/2008	Paydown		830,908	830,908	796,599	797,997		32,911		32,911		830,908				24,603	05/01/2031
31385C-3S-0	FANNIE MAE 540909 6.500% 05/01/31		12/01/2008	Paydown		674,812	674,812	666,580	666,747		8,065		8,065		674,812				19,163	05/01/2031
31385C-3U-5	FANNIE MAE 540911 6.000% 06/01/31		12/01/2008	Paydown		51,911	51,911	49,914	49,988		1,923		1,923		51,911				1,714	06/01/2031
31385J-BX-5	FANNIE MAE 545554 5.500% 03/01/32		12/01/2008	Paydown		1,688,823	1,688,823	1,678,795	1,678,940		9,883		9,883		1,688,823				47,199	03/01/2032
31385P-H5-6	FANNIE MAE 548452 6.500% 12/01/28		12/01/2008	Paydown		21,472	21,472	21,411	21,410		62		62		21,472				1,077	12/01/2028
31385W-2C-2	FANNIE MAE 555271 6.500% 12/01/22		12/01/2008	Paydown		727,263	727,263	761,183	758,737		(31,474)		(31,474)		727,263				26,771	12/01/2022
31385W-TP-4	FANNIE MAE 555058 4.976% 12/01/12		12/01/2008	Paydown		606,587	606,587	622,576	615,720		(9,133)		(9,133)		606,587				8,937	12/01/2012
31385W-V3-0	FANNIE MAE 555134 6.000% 12/01/32		12/01/2008	Paydown		2,692,469	2,692,469	2,769,457	2,765,642		(73,173)		(73,173)		2,692,469				82,023	12/01/2032
31385W-VY-2	FANNIE MAE 555131 5.061% 01/01/13		12/01/2008	Paydown		7,838,072	7,838,072	8,002,540	7,918,747		(80,675)		(80,675)		7,838,072				98,524	01/01/2013
31385W-ZQ-5	FANNIE MAE 555251 6.500% 12/01/22		12/01/2008	Paydown		692,579	692,579	725,909	723,596		(31,017)		(31,017)		692,579				23,178	12/01/2022
31385X-A8-0	FANNIE MAE 555431 5.500% 04/01/33		12/01/2008	Paydown		3,656,251	3,656,251	3,727,662	3,724,127		(67,876)		(67,876)		3,656,251				110,079	04/01/2033
31385X-AG-2	FANNIE MAE 555407 5.500% 04/01/33		12/01/2008	Paydown		7,514,100	7,514,100	7,692,560	7,682,703		(168,604)		(168,604)		7,514,100				210,789	04/01/2033
31385X-AJ-6	FANNIE MAE 555409 5.500% 04/01/33		12/01/2008	Paydown		7,639,921	7,639,921	7,814,207	7,805,108		(165,186)		(165,186)		7,639,921				221,559	04/01/2033
31385X-B3-0	FANNIE MAE 555458 5.500% 05/01/33		12/01/2008	Paydown		976,173	976,173	995,849	994,728		(18,555)		(18,555)		976,173				26,250	05/01/2033
31385X-BU-0	FANNIE MAE 555451 5.000% 04/01/23		12/01/2008	Paydown		2,973,597	2,973,597	3,021,453	3,014,667		(41,070)		(41,070)		2,973,597				78,405	04/01/2023
31385X-DA-2	FANNIE MAE 555497 5.500% 05/01/33		12/01/2008	Paydown		2,945,688	2,945,688	3,022,092	3,018,537		(72,849)		(72,849)		2,945,688				88,549	05/01/2033
31385X-DB-0	FANNIE MAE 555498 5.500% 05/01/33		12/01/2008	Paydown		5,790,806	5,790,806	5,958,649	5,950,185		(159,379)		(159,379)		5,790,806				165,493	05/01/2033
31385X-LA-3	FANNIE MAE 555721 4.539% 09/01/13		12/01/2008	Paydown		567,221	567,221	555,500	559,390		7,831		7,831		567,221				13,833	09/01/2013
31385X-LR-6	FANNIE MAE 555736 4.520% 08/01/13		12/01/2008	Paydown		925,824	925,824	904,203	911,654		14,170		14,170		925,824				22,514	08/01/2013
31385X-NX-1	FANNIE MAE 555806 5.275% 10/01/13		12/01/2008	Paydown		1,334,101	1,334,101	1,367,956	1,353,787		(19,686)		(19,686)		1,334,101				37,844	10/01/2013
31385X-QB-6	FANNIE MAE 555850 4.977% 11/01/13		12/01/2008	Paydown		437,010	437,010	437,727	436,874		136		136		437,010				11,714	11/01/2013
31385X-R7-4	FANNIE MAE 555910 5.157% 10/01/13		12/01/2008	Paydown		2,473,328	2,473,328	2,523,084	2,502,797		(29,469)		(29,469)		2,473,328				55,682	10/01/2013
31385X-UD-7	FANNIE MAE 555980 4.536% 11/01/13		12/01/2008	Paydown		994,453	994,453	984,781	986,912		7,541		7,541		994,453				24,917	11/01/2013
31386V-2K-5	FANNIE MAE 575078 6.500% 05/01/31		12/01/2008	Paydown		70,932	70,932	70,422	70,428		504		504		70,932				2,064	05/01/2031
31387A-W6-8	FANNIE MAE 578569 5.500% 04/01/31		12/01/2008	Paydown		763,169	763,169	726,401	728,134		35,035		35,035		763,169				21,408	04/01/2031
31387F-3C-6	FANNIE MAE 583195 6.500% 05/01/31		12/01/2008	Paydown		33,643	33,643	33,085	33,100		543		543		33,643				793	05/01/2031
31387F-Y8-1	FANNIE MAE 583135 6.500% 05/01/31		12/01/2008	Paydown		60,803	60,803	60,404	60,409		395		395		60,803				1,683	05/01/2031
31387J-Q9-0	FANNIE MAE 585580 6.500% 05/01/31		12/01/2008	Paydown		118,825	118,825	118,584	118,571		254		254		118,825				3,876	05/01/2031
31387R-5T-1	FANNIE MAE 592258 5.500% 11/01/31		12/01/2008	Paydown		363,203	363,203	350,831	351,231		11,971		11,971		363,203				14,050	11/01/2031
31387W-2V-8	FANNIE MAE 596688 5.500% 12/01/31		12/01/2008	Paydown		59,435	59,435	58,766	58,789		645		645		59,435				1,840	12/01/2031
31387W-4H-7	FANNIE MAE 596724 5.500% 10/01/32		12/01/2008	Paydown		1,367,667	1,367,667	1,394,380	1,392,662		(24,995)		(24,995)		1,367,667				31,144	10/01/2032
31388A-7H-1	FANNIE MAE 599496 6.000% 01/01/32		12/01/2008	Paydown		3,895	3,895	3,804	3,807		88		88		3,895				102	01/01/2032
31388T-P9-8	FANNIE MAE 614348 6.000% 12/01/31		12/01/2008	Paydown		378,434	378,434	369,040	369,308		9,126		9,126		378,434				13,686	12/01/2031
31389F-J5-2	FANNIE MAE 624084 5.500% 01/01/32		12/01/2008	Paydown		841,408	841,408	801,178	802,551		38,857		38,857		841,408				19,244	01/01/2032
31389R-4W-3	FANNIE MAE 633637 6.500% 02/01/32		12/01/2008	Paydown		931,986	931,986	930,530	930,421		1,565		1,565		931,986				32,691	02/01/2032
31390M-LN-2	FANNIE MAE 650233 5.500% 11/01/32		12/01/2008	Paydown		1,383,985	1,383,985	1,411,016	1,409,223		(25,238)		(25,238)		1,383,985				39,817	11/01/2032
31390M-LS-1	FANNIE MAE 650237 5.500% 12/01/32		12/01/2008	Paydown		968,472	968,472	987,387	986,249		(17,777)		(17,777)		968,472				28,367	12/01/2032
31390M-LT-9	FANNIE MAE 650238 6.000% 12/01/32		12/01/2008	Paydown		868,987	868,987	892,885	891,761		(22,773)		(22,773)		868,987				23,582	12/01/2032
31390S-KG-5	FANNIE MAE 654695 6.000% 09/01/32		12/01/2008	Paydown		342,838	342,838	357,570	356,932		(14,094)		(14,094)		342,838				10,421	09/01/2032
31390T-N4-7	FANNIE MAE 655711 6.500% 08/01/32		12/01/2008	Paydown		167,379	167,379	173,238	172,990		(5,610)		(5,610)		167,379				1,423	08/01/2032
31390U-S7-2	FANNIE MAE 656742 6.500% 09/01/32		12/01/2008	Paydown		36,275	36,275	37,924	37,864		(1,589)		(1,589)		36,275				1,270	09/01/2032
31390Y-XQ-6	FANNIE MAE 660487 6.500% 12/01/17		12/01/2008	Paydown		17,220	17,220	18,080	18,008		(788)		(788)		17,220				622	12/01/2017
31391F-UE-6	FANNIE MAE 665781 6.000% 09/01/32		12/01/2008	Paydown		911,306	911,306	945,623	943,778		(32,471)		(32,471)		911,306				31,540	09/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
31391J-NS-5	FANNIE MAE 668301 6.000% 11/01/32		12/01/2008	Paydown		3,347,171	3,347,171	3,483,150	3,477,257		(130,086)		(130,086)		3,347,171				78,049	11/01/2032
31391L-XK-6	FANNIE MAE 670382 6.000% 09/01/32		12/01/2008	Paydown		1,581,838	1,581,838	1,650,549	1,647,762		(65,924)		(65,924)		1,581,838				41,409	09/01/2032
31391N-SY-8	FANNIE MAE 672035 6.000% 12/01/32		12/01/2008	Paydown		12,124	12,124	12,618	12,600		(476)		(476)		12,124				391	12/01/2032
31391U-PT-6	FANNIE MAE 677334 6.000% 01/01/33		12/01/2008	Paydown		97,545	97,545	101,325	101,173		(3,628)		(3,628)		97,545				2,807	01/01/2033
31391W-U2-5	FANNIE MAE 679301 6.000% 12/01/32		12/01/2008	Paydown		892,306	892,306	919,493	918,490		(26,184)		(26,184)		892,306				31,475	12/01/2032
31392O-6G-0	FANNIE MAE FNMA_01-44 CMO 44 QC 6.000% 09/25/16		12/01/2008	Paydown		1,838,193	1,838,193	1,816,364	1,825,024		13,168		13,168		1,838,193				56,194	09/25/2016
31392O-P5-3	FANNIE MAE FNMA_01-45 CMO 45 PE 6.500% 09/25/16		12/01/2008	Paydown		811,112	811,112	816,340	810,705		407		407		811,112				26,770	08/01/2016
31392A-YK-8	FANNIE MAE FNMA_01-68 CMO 68 VB 6.000% 05/25/20		03/01/2008	Paydown		1,065,544	1,065,544	1,051,886	1,060,922		4,622		4,622		1,065,544				9,912	05/25/2020
31392B-4J-2	FANNIE MAE FNMA_02-7 CMO 7 QN 6.000% 09/25/21		12/01/2008	Paydown		2,856,660	2,856,660	2,812,025	2,835,896		20,764		20,764		2,856,660				80,484	09/25/2021
31392B-N6-9	FANNIE MAE FNMA_02-12 CMO 12 PG 6.000% 03/25/17		12/01/2008	Paydown		674,629	674,629	674,366	672,799		1,830		1,830		674,629				20,976	03/25/2017
31392B-WU-6	FANNIE MAE FNMA_02-4 CMO 4 BC 6.000% 02/25/17		12/01/2008	Paydown		608,265	608,265	585,836	598,538		9,727		9,727		608,265				19,161	02/25/2017
31392D-UF-7	FANNIE MAE FNMA_02-4 CMO W4 A4 6.250% 05/25/42		12/01/2008	Paydown		5,432,124	5,432,124	5,650,743	5,608,748		(176,624)		(176,624)		5,432,124				172,045	10/01/2028
31392D-UV-2	FANNIE MAE FNMA_02-47 CMO 47 PD 5.500% 04/25/16		05/01/2008	Paydown		2,581,789	2,581,789	2,580,075	2,572,827		8,962		8,962		2,581,789				37,469	04/25/2016
31392E-7L-8	FANNIE MAE FNMA_02-71 CMO 2002-71 KB 5.000% 04/25/16		12/01/2008	Paydown		3,752,104	3,752,105	3,832,276	3,766,602		(14,497)		(14,497)		3,752,104				98,004	03/01/2010
31392E-R8-5	FMA_02-M2 CMO 2002-M2 C 4.717% 08/25/12		12/01/2008	Paydown		1,758,283	1,758,283	1,770,799	1,760,641		(2,397)		(2,397)		1,758,283				33,087	08/01/2012
31392G-NB-7	FANNIE MAE FNMA_02-96 CMO 2002-96 HC 5.000% 04/25/16		12/01/2008	Paydown		11,104,430	11,104,430	11,365,991	11,142,586		(38,156)		(38,156)		11,104,430				294,774	11/01/2009
31392H-N9-0	FANNIE MAE FNMA_03-8 CMO 2003-8 QW 5.500% 06/25/22		12/01/2008	Paydown		14,470,204	14,470,204	14,979,224	14,680,030		(209,825)		(209,825)		14,470,204				393,761	03/01/2014
31392H-NX-7	FANNIE MAE FNMA_03-11 CMO 2003-11 NC 5.500% 10/25/27		08/01/2008	Paydown		10,885,555	10,885,555	11,217,224	10,870,421		15,133		15,133		10,885,555				218,993	08/01/2008
31392J-P3-7	FANNIE MAE FNMA_03-21 CMO 2003-21 QY 5.500% 10/25/31		12/01/2008	Paydown		3,395,605	3,395,605	3,484,210	3,427,388		(31,782)		(31,782)		3,395,606				90,939	04/01/2017
31392P-F8-3	FREDDIE MAC FHLMC_2456 CMO 2456 VD 6.000% 01/15/20		12/01/2008	Paydown		7,434,820	7,434,820	7,434,820	7,434,820						7,434,820				233,917	01/15/2020
31392W-CD-0	FREDDIE MAC FHLMC_2512 CMO 2512 PD 5.500% 10/15/19		12/01/2008	Paydown		1,657,787	1,657,787	1,712,960	1,656,076		1,711		1,711		1,657,787				15,087	03/01/2008
31392W-NC-0	FREDDIE MAC FHLMC_2515 CMO 2515 UM 5.500% 05/15/20		12/01/2008	Paydown		9,169,462	9,169,462	9,474,633	9,184,604		(15,143)		(15,143)		9,169,462				248,811	03/01/2009
31392W-NK-2	FREDDIE MAC FHLMC_2515 CMO 2515 UJ 5.500% 09/15/19		01/01/2008	Paydown		144,651	144,651	149,612	144,394		257		257		144,651				663	01/01/2008
31392X-KE-7	FREDDIE MAC FHLMC_2523 CMO 2523 GX 5.500% 01/15/22		12/01/2008	Paydown		1,150,787	1,150,787	1,199,515	1,170,941		(20,155)		(20,155)		1,150,787				30,757	06/01/2013
31393A-D7-9	FANNIE MAE FNMA_03-24 CMO 2003-24 MD 5.500% 05/25/28		12/01/2008	Paydown		23,080,625	23,080,625	24,009,260	23,089,875		(9,249)		(9,249)		23,080,625				629,814	05/25/2028
31393A-XH-5	FANNIE MAE FNMA_03-30 CMO 2003-30 NC 5.500% 02/25/29		12/01/2008	Paydown		6,284,138	6,284,138	6,462,353	6,305,585		(21,447)		(21,447)		6,284,138				159,331	10/01/2009
31393F-5A-0	FREDDIE MAC FHLMC_2522 CMO 2522 PD 5.500% 11/15/19		12/01/2008	Paydown		20,470,481	20,470,481	20,959,854	20,491,940		(21,459)		(21,459)		20,470,481				546,688	04/01/2009
31393F-N4-4	FREDDIE MAC FHLMC_2546 CMO 2546 B 5.000% 02/15/16		12/01/2008	Paydown		10,234,309	10,234,309	10,486,969	10,277,163		(42,854)		(42,854)		10,234,309				260,186	10/01/2009
31393F-RV-0	FREDDIE MAC FHLMC_2544 CMO 2544 AJ 5.500% 12/15/32		12/01/2008	Paydown		5,711,617	5,711,617	6,031,780	5,869,377		(157,759)		(157,759)		5,711,617				157,164	04/01/2012
31393H-2E-1	FREDDIE MAC FHLMC_2541 CMO 2541 EY 5.000% 03/15/16		12/01/2008	Paydown		3,626,605	3,626,605	3,712,170	3,641,394		(14,789)		(14,789)		3,626,605				94,672	10/01/2009
31393H-MG-4	FHLMC_2547 CMO 2547 HB 5.000% 08/15/16		12/01/2008	Paydown		32,523,013	32,523,013	33,240,508	32,714,880		(191,867)		(191,867)		32,523,013				859,465	02/01/2011
31393H-QB-1	FREDDIE MAC FHLMC_2558 CMO 2558 BC 5.000% 04/15/17		12/01/2008	Paydown		18,511,264	18,511,264	18,917,913	18,667,915		(156,652)		(156,652)		18,511,264				491,294	08/01/2012
31393H-XN-7	FREDDIE MAC FHLMC_2552 CMO 2552 NC 5.500% 10/15/27		12/01/2008	Paydown		10,525,351	10,525,351	10,864,135	10,545,912		(20,562)		(20,562)		10,525,351				380,578	02/01/2009

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	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
31393H-YX-4	FREDDIE MAC FHLMC_2550 CMO 2550 HV 5.000% 01/15/18		12/01/2008	Paydown		9,289,115	9,289,115	9,476,349	9,396,824		(107,709)		(107,709)		9,289,115				241,371	01/01/2018
31393J-CA-4	FREDDIE MAC FHLMC_2551 CMO 2551 TD 5.500% 10/15/27		12/01/2008	Paydown		15,116,547	15,116,547	15,667,474	15,165,070		(48,524)		(48,524)		15,116,547				532,134	03/01/2009
31393J-LM-8	FREDDIE MAC FHLMC_2557 CMO 2557 QW 5.500% 05/15/22		12/01/2008	Paydown		16,460,303	16,460,303	16,996,181	16,694,177		(233,874)		(233,874)		16,460,303				456,625	04/01/2015
31393K-CG-8	FREDDIE MAC FHLMC_2576 CMO 2576 PD 5.500% 11/15/27		12/01/2008	Paydown		4,862,721	4,862,721	5,023,780	4,883,034		(20,313)		(20,313)		4,862,721				220,026	03/01/2009
31393L-A8-6	FREDDIE MAC FHLMC_2571 CMO 2571 MD 5.500% 01/15/30		12/01/2008	Paydown		13,113,769	13,113,769	13,597,340	13,251,387		(137,617)		(137,617)		13,113,769				351,019	05/01/2010
31393N-CQ-0	FHLMC_2587 CMO 2587 UC 5.500% 02/15/29		12/01/2008	Paydown		9,310,390	9,310,390	9,659,530	9,372,253		(61,863)		(61,863)		9,310,390				245,131	10/01/2009
31393P-GG-3	FREDDIE MAC FHLMC_2595 CMO 2595 UO 5.500% 08/15/22		12/01/2008	Paydown		17,072,779	17,072,779	17,639,915	17,301,376		(228,597)		(228,597)		17,072,779				459,419	05/01/2015
31393R-GF-1	FHLT_05-6 CMO T56 A4 6.000% 05/25/43		12/01/2008	Paydown		1,398,270	1,398,270	1,488,608	1,446,831		(48,560)		(48,560)		1,398,270				41,469	05/25/2043
31394B-AJ-3	FNMA_04-86 04-86 VA 4.500% 12/25/15		12/01/2008	Paydown		1,059,231	1,059,231	1,065,189	1,062,613		(3,383)		(3,383)		1,059,231				25,996	08/01/2015
313989-TJ-4	FREDDIE MAC GOLD D48653 6.500% 02/01/24		12/01/2008	Paydown		8,487	8,487	8,420	8,424		63		63		8,487				369	02/01/2024
31400B-ZC-3	FANNIE MAE 683039 6.000% 02/01/33		12/01/2008	Paydown		490,271	490,271	510,189	509,450		(19,179)		(19,179)		490,271				7,683	02/01/2033
31400C-C9-3	FANNIE MAE 683296 6.000% 02/01/33		12/01/2008	Paydown		150,730	150,730	149,527	158,394		(7,664)		(7,664)		150,730				205,404	02/01/2033
31400D-SK-9	FANNIE MAE 684622 6.000% 05/01/33		12/01/2008	Paydown		1,364,164	1,364,164	1,427,683	1,425,242		(61,078)		(61,078)		1,364,164				34,519	05/01/2033
31400E-K2-5	FANNIE MAE 685313 6.500% 02/01/33		12/01/2008	Paydown		58,323	58,323	61,321	61,214		(2,890)		(2,890)		58,323				2,126	02/01/2033
31400F-YT-8	FANNIE MAE 686622 5.500% 04/01/33		12/01/2008	Paydown		1,122,580	1,122,580	1,143,804	1,142,438		(19,858)		(19,858)		1,122,580				27,514	04/01/2033
31400H-WF-6	FANNIE MAE 688346 6.000% 03/01/33		12/01/2008	Paydown		218,542	218,542	227,455	227,011		(8,468)		(8,468)		218,542				9,784	03/01/2033
31400J-AF-6	FANNIE MAE 688606 6.000% 03/01/33		12/01/2008	Paydown		1,404,736	1,404,736	1,462,023	1,459,670		(54,934)		(54,934)		1,404,736				38,747	03/01/2033
31400J-R3-5	FANNIE MAE 689106 5.500% 02/01/33		12/01/2008	Paydown		135,749	135,749	138,804	138,580		(2,830)		(2,830)		135,749				4,056	02/01/2033
31400K-AY-2	FANNIE MAE 689523 5.500% 07/01/33		12/01/2008	Paydown		383,054	383,054	396,461	395,565		(12,511)		(12,511)		383,054				11,927	07/01/2033
31400Q-MD-2	FANNIE MAE 694356 5.500% 03/01/33		12/01/2008	Paydown		692,729	692,729	702,795	702,129		(9,400)		(9,400)		692,729				13,853	03/01/2033
31400Q-SC-8	FANNIE MAE 694515 5.500% 03/01/33		12/01/2008	Paydown		2,053,252	2,053,252	2,092,312	2,090,390		(37,138)		(37,138)		2,053,252				45,069	03/01/2033
31400Q-TQ-6	FANNIE MAE 694559 5.500% 04/01/33		12/01/2008	Paydown		1,387,062	1,387,062	1,407,217	1,406,147		(19,085)		(19,085)		1,387,062				45,873	04/01/2033
31400Q-VP-5	FANNIE MAE 694622 5.500% 04/01/33		12/01/2008	Paydown		1,416,933	1,416,933	1,443,888	1,442,076		(25,143)		(25,143)		1,416,933				48,125	04/01/2033
31400Q-ZL-0	FANNIE MAE 694747 5.500% 04/01/33		12/01/2008	Paydown		508,805	508,805	516,199	515,772		(6,967)		(6,967)		508,805				9,355	04/01/2033
31400S-RW-1	FANNIE MAE 696301 5.500% 03/01/33		12/01/2008	Paydown		990,908	990,908	1,010,106	1,008,683		(17,775)		(17,775)		990,908				29,297	03/01/2033
31400S-U9-8	FANNIE MAE 696408 5.500% 04/01/33		12/01/2008	Paydown		760,047	760,047	776,792	775,984		(15,937)		(15,937)		760,047				20,753	04/01/2033
31400W-TT-7	FANNIE MAE 699962 5.500% 04/01/33		12/01/2008	Paydown		383,298	383,298	390,545	390,123		(6,825)		(6,825)		383,298				8,126	04/01/2033
31400X-3D-8	FANNIE MAE 701096 5.500% 04/01/33		12/01/2008	Paydown		1,246,341	1,246,341	1,269,905	1,268,508		(22,167)		(22,167)		1,246,341				22,898	04/01/2033
31400X-5K-0	FANNIE MAE 701150 5.500% 04/01/33		12/01/2008	Paydown		361,948	361,948	368,791	368,413		(6,465)		(6,465)		361,948				10,329	04/01/2033
31400X-YH-5	FANNIE MAE 701012 5.500% 04/01/33		12/01/2008	Paydown		829,416	829,416	845,098	844,195		(14,778)		(14,778)		829,416				24,732	04/01/2033
31401A-Y7-6	FANNIE MAE 702834 5.000% 04/01/23		12/01/2008	Paydown		959,705	959,705	971,702	969,828		(10,122)		(10,122)		959,705				20,386	04/01/2023
31401B-NK-7	FANNIE MAE 703394 5.500% 04/01/33		12/01/2008	Paydown		2,153,389	2,153,389	2,186,699	2,183,789		(30,400)		(30,400)		2,153,389				64,388	04/01/2033
31401C-BG-7	FANNIE MAE 703939 5.500% 05/01/33		12/01/2008	Paydown		738,843	738,843	752,581	751,745		(12,901)		(12,901)		738,843				17,868	05/01/2033
31401C-DH-3	FANNIE MAE 704004 5.500% 05/01/33		12/01/2008	Paydown		971,060	971,060	986,689	985,709		(14,648)		(14,648)		971,060				27,111	05/01/2033
31401C-GE-7	FANNIE MAE 704097 5.500% 05/01/33		12/01/2008	Paydown		1,414,286	1,414,286	1,440,583	1,439,086		(24,800)		(24,800)		1,414,286				44,757	05/01/2033
31401X-G5-0	FANNIE MAE 721220 5.500% 06/01/33		12/01/2008	Paydown		452,844	452,844	468,623	467,538		(14,695)		(14,695)		452,844				11,606	06/01/2033
31402C-PF-3	FANNIE MAE 725022 5.140% 12/01/13		12/01/2008	Paydown		1,215,323	1,215,323	1,225,150	1,219,917		(4,595)		(4,595)		1,215,323				42,602	12/01/2013
31407M-EZ-4	FANNIE MAE 4.899% 08/01/35		12/01/2008	Paydown		3,958,595	3,958,595	3,973,940	3,973,152		(14,557)		(14,557)		3,958,595				107,695	08/01/2035
38373M-EN-6	GNMA_02-53 2002-53 B 5.552% 05/16/26		12/01/2008	Paydown		13,471,584	13,471,584	14,525,104	13,867,246		(395,662)		(395,662)		13,471,584				504,262	12/01/2011
38373M-FV-7	GNMA_02-56 2002-56 B 5.135% 07/16/24		12/01/2008	Paydown		4,975,377	4,975,377	5,132,412	5,085,696		(110,319)		(110,319)		4,975,377				126,266	07/16/2024
38373M-KF-6	GNMA_03-109 2003-109 AB 4.018% 12/16/30		12/01/2008	Paydown		3,940,122	3,940,122	3,908,874	3,917,286		22,837		22,837		3,940,122				69,468	12/16/2030
38373M-RE-2	GNMA_05-59 05-59 A 4.388% 05/16/23		12/01/2008	Paydown		878,874	878,874	874,479	875,732		3,143		3,143		878,874				22,650	05/16/2023
38373Q-WH-0	GNMA_03-40 2003-40 CB 5.500% 07/20/30		12/01/2008	Paydown		8,873,801	8,873,801	9,259,257	8,943,166		(69,364)		(69,364)		8,873,801				375,531	06/01/2009
38373S-BH-9	GNMA_03-10 2003-10 PD 5.500% 06/20/29		03/01/2008	Paydown		3,630,966	3,630,966	3,772,517	3,625,492		5,473		5,473		3,630,966				30,734	03/01/2008
38373S-J8-1	GNMA_03-18 2003-18 PD 5.500% 04/20/30		12/01/2008	Paydown		16,903,894	16,903,894	17,600,520	16,948,566		(44,672)		(44,672)		16,903,894				518,407	02/01/2009
38373S-RK-5	GNMA_03-22 2003-22 BH 4.915% 05/16/32		12/01/2008	Paydown		12,970,464	12,970,464	13,618,987	13,153,605		(183,141)		(183,141)		12,970,464				236,440	02/01/2011
38373Y-B3-7	GNMA_03-4 2003-4 LB 5.500% 01/16/29		12/01/2008	Paydown		25,226,661	25,226,661	26,056,381	25,284,454		(57,793)		(57,793)		25,226,661				890,267	04/01/2009
38373Y-MV-3	GNMA_02-91 2002-91 C 4.551% 02/16/27		12/01/2008	Paydown		2,399,823	2,399,823	2,405,729	2,399,458		365		365		2,399,823				73,667	04/01/2012
594751-AB-5	MICHIGAN TOB SETTLEMENT FIN 7.309% 06/01/34		06/01/2008	Call 100.0000		1,175,000	1,175,000	1,174,930	1,174,992						1,174,992		8	8	42,940	06/01/2034
78442G-GE-0	SLM STUDENT LOAN TRUST SLMA_20 3.390% 03/15/33		03/15/2008	Paydown		30,000,000	30,000,000	29,390,625	29,503,344		496,656		496,656		30,000,000				254,250	03/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
83162C-MA-8	US SMALL BUSINESS ADMINISTRATI 2002-20B 5.980% 02/01/22		08/01/2008	Paydown		1,948,741	1,948,741	2,090,414	2,060,835		(112,095)		(112,095)		1,948,741				92,098	02/01/2022
83162C-MN-0	US SMALL BUSINESS ADMINISTRATI 2002-20J 4.750% 10/01/22		10/01/2008	Paydown		1,445,271	1,445,271	1,475,868	1,470,422		(25,151)		(25,151)		1,445,271				49,899	10/01/2022
83162C-MW-0	US SMALL BUSINESS ADMINISTRATI 2003-20C 1 4.500% 03/01/23		09/01/2008	Paydown		779,261	779,261	779,261	779,261						779,261				27,535	03/01/2023
83162C-MX-8	US SMALL BUSINESS ADMINISTRATI 2003-20D 1 4.760% 04/01/23		10/01/2008	Paydown		1,404,656	1,404,656	1,404,656	1,404,656						1,404,656				48,800	04/01/2023
83162C-NA-7	US SMALL BUSINESS ADMINISTRATI 2003-20F 1 4.070% 06/01/23		12/01/2008	Paydown		446,476	446,476	446,476	446,476						446,476				14,505	06/01/2023
83162C-NC-3	US SMALL BUSINESS ADMINISTRATI 2003-20G 1 4.350% 07/01/23		07/01/2008	Paydown		2,558,304	2,558,304	2,558,304	2,558,304						2,558,304				88,357	07/01/2023
83162C-NG-4	US SMALL BUSINESS ADMINISTRATI 2003-20J 1 4.920% 10/01/23		10/01/2008	Paydown		2,085,153	2,085,153	2,085,153	2,085,153						2,085,153				86,342	10/01/2023
83162C-NH-2	US SMALL BUSINESS ADMINISTRATI 2003-20K 4.980% 11/01/23		11/01/2008	Paydown		2,103,284	2,103,284	2,109,328	2,108,463		(5,179)		(5,179)		2,103,284				77,926	11/01/2023
83162C-NK-5	US SMALL BUSINESS ADMINISTRATI 2003-20L 4.890% 12/01/23		12/01/2008	Paydown		2,030,462	2,030,462	2,030,462	2,030,462						2,030,462				75,408	12/01/2023
83162C-NM-1	US SMALL BUSINESS ADMINISTRATI 2004-20A 4.930% 01/01/24		07/01/2008	Paydown		2,195,876	2,195,876	2,195,876	2,195,876						2,195,876				86,934	01/01/2024
83162C-NN-9	US SMALL BUSINESS ADMINISTRATI 2004-20B 4.720% 02/01/24		08/01/2008	Paydown		1,589,308	1,589,308	1,589,308	1,589,308						1,589,308				57,976	02/01/2024
83162C-NQ-2	US SMALL BUSINESS ADMINISTRATI 2004-20C 4.340% 03/01/24		09/01/2008	Paydown		1,802,399	1,802,399	1,802,399	1,802,399						1,802,399				57,247	03/01/2024
83162C-NR-0	US SMALL BUSINESS ADMINISTRATI 2004-20D 4.770% 04/01/24		10/01/2008	Paydown		899,299	899,299	899,299	899,299						899,299				32,083	04/01/2024
83162C-NT-6	US SMALL BUSINESS ADMINISTRATI 2004-20E 5.180% 05/01/24		11/01/2008	Paydown		460,311	460,311	460,311	460,311						460,311				18,334	05/01/2024
83162C-NX-7	SBAP_04-20H-1 2004-20H 1 5.170% 08/01/24		08/01/2008	Paydown		1,628,556	1,628,556	1,628,556	1,628,556						1,628,556				67,243	08/01/2024
83162C-PA-5	SBAP_2004-20I 2004-20I 4.990% 09/01/24		09/01/2008	Paydown		2,248,887	2,248,887	2,248,887	2,248,887						2,248,887				90,157	09/01/2024
83162C-PB-3	SBAP_2004-20J 04-20J 1 4.860% 10/01/24		10/01/2008	Paydown		1,114,770	1,114,769	1,114,770	1,114,770						1,114,770				42,988	10/01/2024
83162C-PD-9	SBAP_2004-20K 04-20K 1 4.880% 11/01/24		11/01/2008	Paydown		1,295,885	1,295,885	1,295,885	1,295,885						1,295,885				48,519	11/01/2024
83162C-PE-7	SBAP_04-20L 04-20L 1 4.870% 12/01/24		12/01/2008	Paydown		765,298	765,298	765,298	765,298						765,298				30,242	12/01/2024
83162C-PG-2	SBA_05-20A 05-20A 4.860% 01/01/25		07/01/2008	Paydown		1,373,680	1,373,680	1,373,680	1,373,680						1,373,680				55,203	01/01/2025
83162C-PH-0	SBAP_05-20B 05-20B 1 4.625% 02/01/25		08/01/2008	Paydown		1,518,459	1,518,459	1,518,459	1,518,459						1,518,459				50,710	02/01/2025
83162C-PJ-6	SBAP_05-10B 05-10B 1 4.570% 03/01/15		09/01/2008	Paydown		545,538	545,538	545,538	545,538						545,538				18,769	03/01/2015
83162C-PK-3	SBAP_05-20C 05-20C 1 4.950% 03/01/25		09/01/2008	Paydown		1,049,224	1,049,224	1,049,224	1,049,224						1,049,224				39,746	03/01/2025
83162C-PL-1	SBAP_05-20D 05-20D 1 5.110% 04/01/25		10/01/2008	Paydown		848,603	848,603	848,603	848,603						848,603				32,207	04/01/2025
83162C-PN-7	SBAP_05-20E 05-20E 1 4.840% 05/01/25		11/01/2008	Paydown		433,053	433,053	433,053	433,053						433,053				15,291	05/01/2025
831641-DS-1	SBIC_2004-P10 04-P10A 4.504% 02/10/14		11/01/2008	Paydown		5,241,149	5,241,149	5,241,149	5,241,149						5,241,149				145,823	02/10/2014
831641-DU-6	SBIC_2004-P10 2004-P10 B 4.754% 08/10/14		11/01/2008	Paydown		1,983,269	1,983,269	1,983,269	1,983,269						1,983,269				55,140	08/10/2014
831641-DV-4	SBIC_2004-10 2004-10 B 4.684% 09/10/14		09/01/2008	Paydown		601,009	601,009	601,009	601,009						601,009				21,365	09/10/2014
831641-DW-2	SBIC_05-P10A 05-P10 A 4.638% 02/10/15		11/01/2008	Paydown		1,795,780	1,795,780	1,795,780	1,795,780						1,795,780				50,975	02/10/2015
831641-DX-0	SBIC_05-10A 05-10A 1 5.038% 03/10/15		09/01/2008	Paydown		391,602	391,602	391,602	391,602						391,602				17,613	03/10/2015
831641-DY-8	SBIC_05-10B 05-10B 1 4.940% 08/10/15		11/01/2008	Paydown		2,135,094	2,135,094	2,135,094	2,135,094						2,135,094				61,296	08/10/2015
831641-DZ-5	SBIC_05-10B 05-10B 4.941% 09/10/15		09/01/2008	Paydown		86,253	86,253	86,253	86,253						86,253				2,138	09/10/2015
911760-DS-2	VENDEE MORTGAGE TRUST VENDE_94 ACCRUAL BOND 6.500% 02/15/24		12/01/2008	Paydown		2,570,181	2,570,181	2,278,215	2,550,894		19,287		19,287		2,570,181				1,034,770	02/15/2024
911760-ME-3	VENDEE MORTGAGE TRUST VENDE_99 CMO 1 2D 6.500% 12/15/26		02/01/2008	Paydown		229,940	229,940	227,020	229,309		630		630		229,940				1,775	12/15/2026
911760-SK-3	VENDEE MORTGAGE TRUST VENDE_02 CMO 2002-3 G 6.000% 02/15/30		12/01/2008	Paydown		3,376,907	3,376,907	3,534,671	3,415,248		(38,341)		(38,341)		3,376,907				109,532	05/01/2015
B0A0BZ-X2-8	FHA COLLATERAL - MUNI 7.000% 06/01/14		12/01/2008	Paydown		1,761,548	1,761,548	1,700,554	1,731,796		30,502		30,502		1,761,548				77,227	06/01/2014
3199999. Bonds - Special Revenues						745,996,602	745,990,537	759,350,403	750,463,378		(4,473,016)		(4,473,016)		745,989,638		6,964	6,964	26,738,887	XXX
037735-BY-2	APPALACHIAN POWER 3.600% 05/15/08		05/15/2008	Maturity		19,775,000	19,775,000	19,697,175	19,767,929		7,071		7,071		19,775,000				355,950	05/15/2008

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
14414C-AA-2	PROGRESS ENERGY CAROLINAS 6.650% 04/01/08		04/01/2008	Maturity		7,000,000	7,000,000	7,777,840	7,047,518		(47,518)		(47,518)		7,000,000				232,750	04/01/2008
186108-CA-2	CLEVELAND ELECTRIC ILLUMINATIN 6.860% 10/01/08		10/01/2008	Maturity		5,986,000	5,986,000	6,715,574	6,105,273		(119,273)		(119,273)		5,986,000				410,640	10/01/2008
83367#-AB-5	COMMONWEALTH EDISON 7.34% 01/29/13		12/09/2008	Maturity		833,665	833,665	833,665	833,665						833,665				30,596	01/29/2013
202795-EV-8	COMMONWEALTH EDISON 8.000% 05/15/08		05/15/2008	Maturity		29,713,000	29,713,000	31,832,114	29,803,450		(90,450)		(90,450)		29,713,000				1,188,520	05/15/2008
209111-CZ-4	CONSOLIDATED EDISON CO OF NEW 6.150% 07/01/08		07/01/2008	Maturity		3,000,000	3,000,000	3,367,500	3,040,186		(40,186)		(40,186)		3,000,000				184,500	07/01/2008
209115-AB-0	CONSOLIDATED EDISON INC 3.625% 08/01/08		08/01/2008	Maturity		3,500,000	3,500,000	3,520,860	3,502,621		(2,621)		(2,621)		3,500,000				126,875	08/01/2008
210518-BU-9	CONSUMERS ENERGY 4.250% 04/15/08		04/15/2008	Maturity		21,090,000	21,090,000	20,988,921	21,081,445		8,555		8,555		21,090,000				448,163	04/15/2008
264399-EK-8	DUKE ENERGY CORP 3.750% 03/05/08		03/05/2008	Maturity		43,640,000	43,640,000	43,264,070	43,623,791		16,209		16,209		43,640,000				818,250	03/05/2008
462613-AB-6	IPALCO ENTERPRISES 8.375% 11/14/08		04/15/2008	COMPANY TRADE		22,163,680	22,000,000	22,000,000	22,040,884		(13,243)		(13,243)		22,027,641		136,039	136,039	767,708	11/14/2008
485260-BH-5	KANSAS GAS & ELECT 5.647% 03/29/21		09/29/2008	Redemption 100.0000		709,024	709,024	709,024	709,024						709,024				40,039	03/29/2021
594457-BQ-5	MICHIGAN CONSOLIDATED GAS 6.125% 09/01/08		09/01/2008	Maturity		18,195,000	18,195,000	19,685,926	18,463,385		(268,385)		(268,385)		18,195,000				1,114,444	09/01/2008
59562V-AH-0	MIDAMERICAN ENERGY HLDGS 3.500% 05/15/08 05/15/2008			Maturity		23,100,000	23,100,000	22,650,954	23,060,674		39,326		39,326		23,100,000				404,250	05/15/2008
693304-AF-4	PECO ENERGY COMPANY 3.500% 05/01/08		05/01/2008	Maturity		4,040,000	4,040,000	4,013,174	4,037,870		2,130		2,130		4,040,000				70,700	05/01/2008
695114-BV-9	PACIFICORP 4.300% 09/15/08		09/15/2008	Maturity		500,000	500,000	499,280	499,890		110		110		500,000				21,500	09/15/2008
74955D-AA-9	ROCKPORT GENERATING STATION 9.810% 12/07/21		12/07/2008	Redemption 100.0000		2,061	2,061	2,061	2,061						2,061				202	12/07/2021
74955E-AA-7	RGS I&M FUNDING CORP 9.810% 12/07/21		12/07/2008	Redemption 100.0000		2,061	2,061	2,061	2,061						2,061				202	12/07/2021
976657-AD-8	WISCONSIN ENERGY CORP 5.500% 12/01/08		12/01/2008	Maturity		4,000,000	4,000,000	4,195,480	4,037,609		(37,609)		(37,609)		4,000,000				220,000	12/01/2008
98389B-AE-0	XCEL ENERGY INC 3.400% 07/01/08		07/01/2008	Maturity		8,000,000	8,000,000	7,744,960	7,969,677		30,323		30,323		8,000,000				272,000	07/01/2008
3899999. Bonds - Public Utilities						215,249,491	215,085,811	219,500,639	215,629,013		(515,561)		(515,561)		215,113,452		136,039	136,039	6,707,289	XXX
00209L-AA-0	ASIF GLOBAL FINANCING XXIII 3.900% 10/22/08		10/22/2008	Various		36,900,000	36,900,000	37,074,334	36,930,518		(30,518)		(30,518)		36,900,000				1,439,100	10/22/2008
007036-VJ-2	ARMT_05-11 05-11 CB1 5.454% 02/25/36		12/26/2008	COMPANY TRADE		338,262	50,213	338,262	338,262						338,262				152,543	02/25/2036
00834#-AA-6	ADVANTAGE CAPITAL HAWAII INVES 9.250% 11/28/21		10/30/2008	Redemption 100.0000		249,207	249,207	249,207	249,207						249,207				11,222	11/28/2021
01878@-AA-3	ALLIANCE RESOURCE OPERATING PA 8.310% 08/20/14		08/20/2008	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				124,650	08/20/2014
02003E-AB-8	ALLSTATE FINANCIAL GLOBAL FUND 4.250% 09/10/08		09/10/2008	Maturity		8,500,000	8,500,000	8,483,340	8,497,484		2,516		2,516		8,500,000				361,250	09/10/2008
023551-AE-4	HESS CORP 7.375% 10/01/09		09/18/2008	MERRILL LYNCH CAPITAL MARKETS		2,780,099	2,660,000	2,647,950	2,657,214		1,114		1,114		2,658,328		121,771	121,771	191,816	10/01/2009
03061N-HD-4	AMCAR_04-BM 2004-BM A4 2.670% 03/07/11		03/06/2008	Paydown		3,682,876	3,682,876	3,681,853	3,682,636		240		240		3,682,876				23,108	03/07/2011
03072S-A9-6	AMERIQUEST AMSI_05-R3 05-R3 A1A 0.671% 05/25/35		12/26/2008	Paydown		2,284,750	2,284,750	2,285,464	2,285,427		(677)		(677)		2,284,750				39,980	01/25/2035
03072S-P7-4	AMERIQUEST AMSI_05-R9 05-R9 AF3 5.098% 11/25/35		12/01/2008	Paydown		106,795	106,795	106,795	106,795						106,795				5,214	11/25/2035
03072S-QR-9	AMERIQUEST MORTGAGE SECURITIES 2004-02 M1 5.110% 05/25/34		12/01/2008	Paydown		742,908	742,908	742,908	742,908						742,908				19,064	05/25/2034
030955-AL-2	AMERITECH CAPITAL FUNDING CORP 6.150% 01/15/08		01/15/2008	Maturity		4,000,000	4,000,000	4,516,760	4,004,739		(4,739)		(4,739)		4,000,000				123,000	01/15/2008
032166-AG-5	AMSOUTH BANK NA 6.450% 02/01/08		02/01/2008	Call 100.0000		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				564,375	02/01/2008
05565S-AA-2	BURLINGTON NORTHERN SANTA FE C 5.629% 04/01/24		10/01/2008	Redemption 100.0000		1,308,944	1,308,944	1,326,916	1,326,260		(17,316)		(17,316)		1,308,944				37,098	04/01/2024
05946X-YW-7	BANC OF AMERICA FUNDING CORP B 05-F 2A2 4.958% 09/20/35		12/01/2008	Paydown		819,930	819,930	821,211	821,124		(1,194)		(1,194)		819,930				23,214	09/20/2035
05946X-C3-5	BAFC_05-G 05-G A3 5.240% 10/20/35		12/01/2008	Various		169,678	169,678	159,126	159,126		10,552		10,552		169,678				2,857	10/20/2035
05947U-AB-4	BACM_00-1 2000-1 A2A 7.333% 11/15/31		12/01/2008	Paydown		3,191,818	3,191,818	3,719,715	3,305,265		(113,447)		(113,447)		3,191,818				182,314	10/01/2009
05947U-DN-5	BAFUN_2001-3 2001-3 A1 4.890% 04/11/37		12/01/2008	Paydown		1,928,209	1,928,209	2,011,589	1,952,786		(24,577)		(24,577)		1,928,209				60,603	11/01/2009
05947U-R3-4	BACM_05-3 05-3 A1 4.136% 07/10/43		12/01/2008	Paydown		5,911,903	5,911,903	5,912,018	5,908,627		3,275		3,275		5,911,903				139,013	01/01/2010
07383F-WD-6	BSCMS_03-PWR2 2003-PWR A2 4.382% 05/11/39		12/01/2008	Paydown		5,250,067	5,250,067	5,293,477	5,269,788		(19,721)		(19,721)		5,250,067				126,931	05/01/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
07384M-4E-9	BSARM_04-10 04-10 13A1 5.009% 01/25/35		12/01/2008	Paydown		1,704,706	1,704,706	1,713,297	1,712,985		(8,279)		(8,279)		1,704,706				37,435	01/25/2035
07386H-UL-3	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A1 5.651% 07/25/35		12/01/2008	Paydown		1,142,386	1,142,386	1,155,952	1,155,617		(13,231)		(13,231)		1,142,386				24,168	07/25/2035
07386H-UP-4	BEAR STEARNS ALT-A TRUST BALTA 05-5 2M1 5.353% 07/25/35		12/01/2008	Paydown		47,516	47,516	48,076	47,861		(346)		(346)		47,516				1,388	06/01/2035
07386H-VX-6	BALTA_05-7 05-7 26A1 5.663% 09/25/35		12/01/2008	Paydown		1,224,322	1,224,322	1,223,557	1,223,371		951		951		1,224,322				35,985	09/25/2035
07386H-VY-4	BALTA_05-7 05-7 2B1 5.531% 09/25/35		12/01/2008	Paydown		44,992	44,992	44,999	44,997		(4)		(4)		44,992				1,383	08/01/2035
07387A-BW-4	BSARM_05-4 05-4 B1 5.150% 08/25/35		12/01/2008	Paydown		40,559	40,559	40,534	40,513		47		47		40,559				1,074	08/25/2035
084664-AC-5	BERKSHIRE HATHAWAY FINANCE COR 3.375% 10/15/08		10/15/2008	Maturity		35,000,000	35,000,000	34,782,457	34,956,130		43,870		43,870		35,000,000				1,181,250	10/15/2008
097383-AW-3	BOISE CASCADE BOISE CASCADE 7.000% 11/01/13		11/01/2008	Various		14,821,200	14,320,000	15,275,425	14,845,217		(105,197)		(105,197)		14,740,020		81,180	81,180	1,002,400	11/01/2013
097395-AH-0	BOISE CASCADE LLC 7.125% 10/15/14		04/15/2008	COMPANY TRADE		2,085,000	2,085,000	2,191,222	2,160,767		(3,943)		(3,943)		2,156,825		(71,824)	(71,824)	74,278	10/15/2014
12189P-AH-5	BURLINGTON NORTHERN SANTA FE C 7.908% 01/15/20		07/15/2008	Redemption		473,767	473,767	473,767	473,767						473,767				27,862	11/05/2020
12189P-AJ-1	BURLINGTON NORTHERN SANTA FE C 6.727% 07/15/22		07/15/2008	Redemption		732,494	732,494	732,494	732,494						732,494				39,555	07/15/2022
12545B-AA-0	CWHL_08-3R 08-3R 1A1 6.000% 08/25/37		12/01/2008	Paydown		222,482	222,482	187,713	187,713		34,769		34,769		222,482				1,112	08/25/2037
126650-AW-0	CVS/CAREMARK CORP 5.298% 01/11/27		12/10/2008	Various		3,464,929	3,464,929	3,356,569	3,362,551		102,378		102,378		3,464,929				100,238	01/11/2027
126670-CL-0	CWL_05-11 2005-11 AF6 5.050% 02/25/36		12/01/2008	Paydown		153,330	153,330	153,329	153,287		43		43		153,330				6,966	02/25/2036
126670-GN-2	CWHE_05-13 3.025% 04/25/36		04/25/2008	Paydown		770,345	770,345	770,345	770,345						770,345				5,516	04/25/2036
126673-3W-0	CWHEL_05-IM1 05-IM1 A2 0.751% 11/25/35		12/25/2008	Paydown		2,113,190	2,113,190	2,113,190	2,113,190						2,113,190				35,863	11/25/2035
126673-ZR-6	CWHE_05-3 05-3 AF3 4.823% 08/25/35		12/01/2008	Paydown		3,190,868	3,190,868	3,212,930	3,189,465		1,403		1,403		3,190,868				61,466	03/01/2011
12667F-PB-5	CWA_04-17CB 04-17CB M 5.067% 09/25/34		12/01/2008	Paydown		1,562,980	1,562,980	1,568,353	1,566,079		(3,099)		(3,099)		1,562,980				23,578	07/01/2034
12667G-5U-3	CWALT_05-43 05-43 1A 5.342% 10/25/35		12/01/2008	Paydown		2,296,585	2,296,585	2,306,094	2,305,128		(8,544)		(8,544)		2,296,585				63,028	10/25/2035
12667G-M3-4	CWALT_05-27 05-27 1A5 4.013% 08/25/35		12/01/2008	Paydown		873,505	873,505	882,240	881,966		(8,461)		(8,461)		873,505				865	08/25/2035
12667G-R6-2	CWALT_05-41 05-41 1A1 0.801% 09/25/35		12/26/2008	Paydown		616,418	616,418	616,418	616,418						616,418				9,431	09/25/2035
126685-AD-8	CWHEL_05-C 05-C 2A 1.375% 07/15/35		12/15/2008	Paydown		1,259,709	1,259,709	1,259,709	1,259,709						1,259,709				21,443	07/15/2035
126685-BT-2	CWHEL_05-M 05-M A1 1.435% 02/15/36		12/15/2008	Paydown		1,347,395	1,347,395	1,347,395	1,347,395						1,347,395				26,957	02/15/2036
12668A-GW-9	CWALT_05-56 05-56 3A1 1.685% 11/25/35		12/26/2008	Paydown		749,140	749,140	749,140	749,140						749,140				13,859	11/25/2035
12668A-VL-6	CWALT_05-61 05-61 A1 0.731% 12/25/35		12/26/2008	Paydown		1,276,572	1,276,572	1,271,178	1,272,839		3,733		3,733		1,276,572				21,329	12/25/2035
12668A-XF-7	CWALT_05-63 05-63 3A1 5.886% 11/25/35		12/01/2008	Paydown		1,504,462	1,504,462	1,520,285	1,514,612		(10,150)		(10,150)		1,504,462				49,573	10/01/2035
126694-A4-0	CWALT_06-0A1 06-0A1 2A3A 1.763% 03/20/46		12/20/2008	Various		108,226	156,604	108,227	108,227						108,227				228,221	03/20/2046
126694-A4-0	CWALT_06-0A1 06-0A1 2A3A 1.763% 03/20/46		09/20/2008	Paydown		636,451	636,451	636,451	636,451						636,451				10,035	03/20/2046
126694-VL-9	CWHL_05-HY10 05-HYB10 2A2 5.575% 02/20/36		12/26/2008	Various		385,475	529,145	385,475	385,447		28		28		385,475				718,335	02/20/2036
126694-VL-9	CWHL_05-HY10 05-HYB10 2A2 5.575% 02/20/36		06/01/2008	Paydown		915,357	915,357	915,643	915,594		(238)		(238)		915,357				14,809	12/14/2025
12669G-K6-7	COUNTRYWIDE HOME LOANS CWHL_05 05-14 A2 5.500% 07/25/35		12/01/2008	Paydown		236,288	236,288	214,289			21,999		21,999		236,288				1,083	07/25/2035
12669G-KH-3	CWHL_04-25 04-25 2A3 0.841% 02/25/35		12/25/2008	Paydown		2,697,076	2,697,076	2,700,869	2,700,893		(3,816)		(3,816)		2,697,076				34,654	02/25/2035
12669G-PL-9	COUNTRYWIDE HOME LOANS CWHL_05 05-7 3A2 4.507% 03/25/35		12/01/2008	Various		3,172,062	3,172,062	3,138,982			33,080		33,080		3,172,062				63,689	03/25/2035
127210-AA-0	CADBURY SCHWEPPES US 144A 3.875% 10/01/08		10/01/2008	Maturity		6,550,000	6,550,000	6,321,143	6,480,467		69,533		69,533		6,550,000				253,813	10/01/2008
131366-AK-2	CALSTRS TRUST CSTRST_02-C6 ABS 2002-C6 A3 4.463% 11/20/14		12/20/2008	Paydown		461,131	461,131	463,436	461,786		(654)		(654)		461,131				11,227	11/20/2009
139732-EV-9	CARAT_2004-2 04-2 B 3.920% 11/16/09		12/15/2008	Paydown		1,976,578	1,976,578	1,945,694	1,968,328		8,249		8,249		1,976,578				77,491	11/16/2009
14040H-AD-7	CAPITAL ONE FINANCIAL CORP 7.125% 08/01/08		08/01/2008	Maturity		14,000,000	14,000,000	13,942,527	13,995,457		4,543		4,543		14,000,000				997,500	08/01/2008
15231A-AB-2	CENTEX HOME EQUITY CXHE_06-A 06-A AV2 0.571% 06/25/36		12/25/2008	Paydown		6,098,372	6,098,372	5,964,970	5,975,691		122,681		122,681		6,098,372				116,160	06/25/2036
161505-CW-0	CCMSC_98-2 6.390% 11/18/30		10/01/2008	Paydown		2,641,167	2,641,167	2,670,734	2,635,799		5,368		5,368		2,641,167				96,626	11/01/2008
161582-AB-7	CMFU_99-1 1999-1 A2 7.439% 08/15/31		12/01/2008	Paydown		1,459,493	1,459,493	1,726,421	1,502,753		(43,260)		(43,260)		1,459,493				80,647	07/01/2009
165167-BA-4	CHESAPEAKE ENERGY CORP 144A 7.750% 01/15/15		07/07/2008	Call 103.8750		14,750,250	14,200,000	14,926,000	14,538,640		(52,826)		(52,826)		14,485,814		264,436	264,436	1,076,045	01/15/2015

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
169905-AC-0	CHOICE HOTELS INTERNATIONAL IN 7.125% 05/01/08		05/01/2008	Maturity		10,050,000	10,050,000	10,072,311	10,051,035		(1,035)		(1,035)		10,050,000				358,031	05/01/2008
172905-B@-9	CITIBANK NA 8.000% 01/01/10		12/01/2008	Paydown		5,976	5,976	5,056	5,828		149		149		5,976				189	01/01/2010
172967-BS-9	CITIGROUP INC 3.500% 02/01/08		02/01/2008	Maturity		1,000,000	1,000,000	994,780	999,906		94		94		1,000,000				17,500	02/01/2008
17307G-RH-3	CMLTI_05-2 05-2 1B1 4.905% 05/25/35		12/01/2008	Paydown		312,042	312,042	299,536	301,482		10,560		10,560		312,042				8,859	05/25/2035
17307G-TH-1	CMLTI_05-3 05-3 4.685% 08/25/35		12/01/2008	Paydown		1,359,419	1,359,419	1,352,428	1,352,492		6,927		6,927		1,359,419				32,133	08/25/2035
177902-AB-9	CITY NATIONAL BANK 6.375% 01/15/08		01/15/2008	Maturity		17,500,000	17,500,000	17,364,061	17,499,292		708		708		17,500,000				557,813	01/15/2008
20029P-AJ-8	COMCAST CABLE COMMUNICATIONS I 6.200% 11/15/08		11/15/2008	Maturity		22,599,000	22,599,000	23,731,567	22,815,890		(216,890)		(216,890)		22,599,000				1,401,138	11/15/2008
20047G-AB-3	COMM_04-LNB3 04-LNB3 A2 4.713% 07/10/37		12/01/2008	Paydown		1,771,382	1,771,382	1,780,235	1,771,888		(506)		(506)		1,771,382				76,637	06/01/2009
225470-AK-9	CSFB_05-C5 05-C5 A1 5.046% 08/15/38		12/01/2008	Various		5,375,001	5,375,001	5,372,901			2,100		2,100		5,375,001				109,347	08/15/2038
226091-AF-3	CRESTAR FINANCIAL CORP. 6.500% 01/15/08		01/15/2008	Call 100.0000		19,000,000	19,000,000	18,966,279	18,999,823		177		177		19,000,000				617,500	01/15/2008
226819-C*-9	CROCKER NATL BANK 7.375% 03/25/20		12/01/2008	Paydown		117,328	117,328	95,513	104,840		12,488		12,488		117,328				8,769	03/25/2020
23331A-AD-1	DR HORTON INC 8.000% 02/01/09		09/17/2008	DEUTSCHE BANK		1,370,000	1,370,000	1,350,120	1,366,316		2,435		2,435		1,368,751		1,249	1,249	125,127	02/01/2009
233835-AT-4	DAIMLER NORTH AMERICA CORP 7.300% 01/15/12		08/01/2008	CS FIRST BOSTON NZ																01/15/2012
233835-AV-9	DAIMLER FINANCE NORTH AMERICA 4.050% 06/04/08		06/04/2008	Maturity		10,000,000	10,000,000	9,779,500	9,978,764		21,236		21,236		10,000,000				202,500	06/04/2008
254709-AB-4	DISCOVER FINANCIAL SERVICES 6.450% 06/12/17		04/30/2008	Tax Free Exchange		11,703,375	12,500,000	12,280,250	12,288,165		5,414		5,414		12,293,579		(590,204)	(590,204)	309,063	06/12/2017
26882P-AC-6	ERAC USA FINANCE COMPANY 6.800% 02/15/08		02/15/2008	Maturity		21,800,000	21,800,000	21,781,034	21,799,685		315		315		21,800,000				741,200	02/15/2008
26882P-AQ-5	ERAC USA FINANCE COMPANY 7.350% 06/15/08		06/15/2008	Maturity		13,700,000	13,700,000	14,848,334	13,876,674		(176,674)		(176,674)		13,700,000				503,475	06/15/2008
27876G-AN-8	ECHOSTAR DBS CORP 5.750% 10/01/08		10/01/2008	Maturity		5,950,000	5,950,000	6,092,844	5,976,948		(26,948)		(26,948)		5,950,000				342,125	10/01/2008
30215*-AL-2	EXPLORER PIPELINE COMPANY 6.760% 07/31/17		07/31/2008	Redemption		363,636	363,636	363,636	363,636						363,636				24,582	07/31/2017
31331F-AE-1	FEDEX CORP 7.150% 09/28/12		03/28/2008	Redemption 100.0000		1,073,281	1,073,281	1,073,281	1,073,281						1,073,281				38,370	09/28/2012
31331F-AQ-4	FEDEX CORP 7.850% 01/30/15		01/30/2008	Redemption 100.0000		899,119	899,119	918,585	910,026		(10,907)		(10,907)		899,119				35,290	01/30/2015
31410H-AT-8	MACYS RETAIL HOLDINGS INC 6.625% 09/01/08		09/01/2008	Maturity		13,500,000	13,500,000	13,464,495	13,495,933		4,067		4,067		13,500,000				896,859	09/01/2008
316770-AB-5	FIFTH THIRD BANCORP 3.375% 08/15/08		08/15/2008	Maturity		17,050,000	17,050,000	17,002,641	17,043,671		6,329		6,329		17,050,000				575,438	08/15/2008
31953*-AL-6	BURLINGTON NORTHERN SANTA FE C 5.960% 10/15/27		11/15/2008	Various		284,278	284,278	284,278	284,278						284,278				14,072	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN SANTA FE C 5.960% 10/15/27		11/15/2008	Various		28,569	28,569	28,569	28,569						28,569				1,414	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN SANTA FE C 5.960% 10/15/27		11/15/2008	Various		180,788	180,788	180,788	180,788						180,788				8,949	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN SANTA FE C 5.960% 10/15/27		11/15/2008	Various		73,217	73,217	73,217	73,217						73,217				3,624	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE C 5.960% 10/15/27		11/15/2008	Various		97,120	97,120	97,120	97,120						97,120				4,808	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN SANTA FE C 5.960% 12/13/27		11/15/2008	Various		85,603	85,603	85,603	85,603						85,603				3,430	12/13/2027
32051G-QD-0	FHAMS_05-AA6 05-AA6 B1 5.400% 08/25/35		12/01/2008	Paydown		64,220	64,220	64,777	64,514		(294)		(294)		64,220				1,215	07/01/2035
32051G-WJ-0	FHAMS_05-AA8 05-AA8 B1 5.447% 10/25/35		12/26/2008	Various		7,975	15,750	7,975	8,007		(33)		(33)		7,975				501,384	10/25/2035
32051G-WJ-0	FHAMS_05-AA8 05-AA8 B1 5.447% 10/25/35		04/01/2008	Paydown		12,104	12,104	9,326	9,352		2,753		2,753		12,104				175	10/25/2035
32051G-XG-5	FHAMS_05-AA9 05-AA9 B1 5.605% 11/25/35		12/26/2008	Various		5,944	33,085	5,944	5,952		(8)		(8)		5,944				422,784	11/25/2035
32051G-XG-5	FHAMS_05-AA9 05-AA9 B1 5.605% 11/25/35		04/01/2008	Paydown		7,599	7,599	6,035	6,040		1,559		1,559		7,599				89	11/25/2035
32051G-XG-5	FHAMS_05-AA9 05-AA9 B1 5.605% 11/25/35		09/25/2008	Capital Distribution		87,836		87,836	87,836						87,836					11/18/2025
33735P-AF-4	FUNBCMT_99-C1 6.070% 10/15/35		10/01/2008	Paydown		4,830,827	4,830,827	4,902,463	4,824,582		6,245		6,245		4,830,827				160,966	10/15/2035
33848D-AA-6	FSTAR_05-1 05-1 A 0.701% 06/25/18		12/25/2008	Paydown		1,395,169	1,395,169	1,395,169	1,395,169						1,395,169				25,225	06/25/2018
349631-AE-1	FORTUNE BRANDS INC 7.875% 01/15/23		12/29/2008	CANTOR FITZGERALD & CO.		9,910,900	10,000,000	9,843,422	9,838,598		5,816		5,816		9,844,414		66,486	66,486	1,150,625	01/15/2023
36161R-AC-3	GFCM_03-1 2003-1 A3 4.769% 05/12/35		12/01/2008	Paydown		5,134,437	5,134,437	5,160,104	5,133,523		914		914		5,134,437				153,051	08/01/2009
361849-ET-5	GMACCMSC_99-C1 6.175% 05/15/33		12/01/2008	Paydown		1,770,555	1,770,555	1,797,394	1,768,778		1,777		1,777		1,770,555				73,056	05/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36228C-CL-5	GSMSC_98-C1 1998-C1 A3 6.135% 10/18/30		07/01/2008	Paydown		26,984,412	26,984,412	29,767,180	27,237,527		(253,115)		(253,115)		26,984,412				693,063	10/18/2030
36228F-XX-9	GSR MORTGAGE LOAN TRUST GSR_03 03-10 1A1 4.715% 10/25/33		12/01/2008	Paydown		1,711,556	1,711,556	1,702,196	1,702,326		9,231		9,231		1,711,556				40,457	10/25/2033
362290-AC-2	GSR_07-AR1 07-AR1 2A1 5.999% 03/25/47		12/01/2008	Various		1,018,464	1,018,464	1,012,101			6,363		6,363		1,018,464				18,252	03/25/2047
362341-WZ-8	GSR MORTGAGE LOAN TRUST GSR_05 05-AR7 2A1 4.561% 11/25/35		12/01/2008	Various		681,580	681,580	673,500			8,079		8,079		681,580				10,053	11/25/2035
368288-AE-6	GE SEACO FINANCE SRL GESEA_05- 05-1 1.211% 11/17/20		12/17/2008	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				29,285	11/17/2020
38141G-DB-7	GOLDMAN SACHS GROUP INC/THE 5.250% 04/01/13		09/19/2008	Various		6,164,840	6,800,000	6,984,280	6,908,667		(13,499)		(13,499)		6,895,168		(730,328)	(730,328)	350,058	04/29/2023
38821G-AH-4	GRANT PRIDECO INC 6.125% 08/15/15		04/21/2008	Tax Free Exchange		1,533,750	1,500,000	1,441,875	1,447,943		1,624		1,624		1,449,567		84,183	84,183	45,937	08/15/2015
39538W-BY-3	GPMF_05-AR4 05-AR4 4A1 1.705% 10/25/45		12/26/2008	Paydown		1,322,295	1,322,295	1,322,295	1,322,295						1,322,295				(1,954)	10/25/2045
396789-BE-8	GCCF_02-C1 2002-C1 A3 4.495% 01/11/17		12/01/2008	Paydown		1,372,256	1,372,256	1,379,023	1,373,378		(1,122)		(1,122)		1,372,256				36,890	02/01/2012
396789-EQ-8	GCCF_03-C2 2003-C2 A2 4.022% 01/05/36		12/01/2008	Paydown		19,036,722	19,036,722	19,131,696	19,060,599		(23,877)		(23,877)		19,036,722				662,168	07/01/2010
41161P-JL-8	HVMLT_2004-10 04-10 3A1A 5.458% 01/19/35		12/01/2008	Various		2,288,998	2,288,998	2,288,750			247		247		2,288,998				61,767	01/19/2035
41161P-RQ-8	HVMLT_05-8 05-8 2A2A 3.979% 09/19/35		12/01/2008	Paydown		1,372,808	1,372,808	1,386,536	1,386,399		(13,592)		(13,592)		1,372,808				35,594	09/19/2035
41161P-SK-0	HVMLT_05-9 05-9 2A2A 0.848% 06/20/35		12/22/2008	Paydown		829,440	829,440	829,440	829,440						829,440				8,109	06/20/2035
41161P-XH-1	HVMLT_05-15 05-15 2A1A1 0.778% 10/20/45		12/22/2008	Paydown		870,176	870,176	870,176	870,176						870,176				(9,803)	10/20/2045
41161P-YR-8	HVMLT_05-14 05-14 2A1B 5.330% 12/19/35		12/01/2008	Paydown		947,365	947,365	945,441	945,568		1,797		1,797		947,365				25,226	12/19/2035
413627-AU-4	HARRAHS OPERATING CO 5.625% 06/01/15		12/26/2008	Various		4,895,737	4,869,000	4,905,482	4,896,265						4,895,737				217,238	11/01/2028
42805R-AN-9	HERTZ VEHICLE FINANCING LLC HE 05-2 A1 0.611% 02/25/10		12/25/2008	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				220,306	02/25/2010
448110-AA-4	HUSSMAN INTERNATIONAL INC 6.750% 06/01/08		06/01/2008	Maturity		13,000,000	13,000,000	12,990,770	12,999,473		527		527		13,000,000				438,750	06/01/2008
451663-AC-2	IDEARC INC 8.000% 11/15/16		07/31/2008	GOLDMAN SACHS & CO.		435,000	1,000,000	1,017,500	1,016,594		(1,122)		(1,122)		1,015,473		(580,473)	(580,473)	57,778	11/15/2016
45660L-RX-9	INDX_05-AR14 05-AR14 2A1A 0.771% 07/25/35		12/25/2008	Paydown		1,330,345	1,330,345	1,325,801	1,325,432		4,913		4,913		1,330,345				(23,938)	07/25/2035
46625H-AG-5	CHASE MANHATTAN CORP 6.750% 08/15/08		08/15/2008	Maturity		20,000,000	20,000,000	19,938,497	19,994,802		5,198		5,198		20,000,000				1,350,000	08/15/2008
46625M-5G-0	JPMCCMSC_04-PNC1 04-PNC1 A2 4.555% 06/12/41		12/01/2008	Paydown		2,139,282	2,139,282	2,139,260	2,137,110		2,172		2,172		2,139,282				97,444	06/12/2041
46625M-AC-3	JPMCCMSC_01-CIBC1 6.260% 03/15/33		12/01/2008	Paydown		1,581,443	1,581,443	1,718,028	1,622,119		(40,676)		(40,676)		1,581,443				46,577	01/01/2011
46625M-WW-5	JPMCCMSC_03-CIBC6 4.393% 07/12/37		12/01/2008	Paydown		4,103,243	4,103,243	4,123,698	4,111,902		(8,659)		(8,659)		4,103,243				95,699	12/01/2012
49228R-AE-3	KERN RIVER FND CORP 4.893% 04/30/18		12/31/2008	Various		2,072,000	2,072,000	2,072,273	2,072,115		(115)		(115)		2,072,000				54,916	04/30/2018
49238#-AA-5	KERR-MCGEE CORP 7.370% 01/30/19		07/30/2008	Redemption 100.0000		149,213	149,213	149,213	149,213						149,213				10,997	01/30/2019
49240#-AA-1	KERR-MCGEE CORP 7.270% 01/30/20		07/30/2008	Redemption 100.0000		92,981	92,981	92,981	92,981						92,981				6,760	01/30/2020
49240#-AB-9	KERR-MCGEE CORP 7.220% 01/30/18		07/30/2008	Redemption 100.0000		126,856	126,856	126,856	126,856						126,856				9,159	01/30/2018
50075N-AK-0	KRAFT FOODS INC 4.000% 10/01/08		10/01/2008	Maturity		15,000,000	15,000,000	14,908,400	14,984,772		15,228		15,228		15,000,000				600,000	10/01/2008
52108H-E2-6	LBUBSCMT_04-C4 2004-C4 A2 4.567% 06/15/29		12/11/2008	Paydown		7,441,177	7,441,177	7,349,906	7,409,519		31,658		31,658		7,441,177				282,502	06/15/2029
52108H-JR-6	LB-UBS COMM MORT TRUST LBUBSCM C2 A2 4.904% 06/15/26		12/11/2008	Paydown		2,781,125	2,781,125	2,946,254	2,807,834		(26,709)		(26,709)		2,781,125				59,534	03/11/2009
52108H-UJ-1	LB-UBS COMM MORT TRUST LBUBSCM CM02003C7 A1 3.334% 09/15/27		03/11/2008	Paydown		9,794,310	9,794,310	9,843,015	9,796,291		(1,981)		(1,981)		9,794,310				62,382	06/11/2008
52108H-UK-8	LB-UBS COMM MORT TRUST LBUBSCM CM02003C7 A2 4.064% 09/15/27		12/11/2008	Paydown		13,996,683	13,996,683	14,066,425	14,012,429		(15,746)		(15,746)		13,996,683				193,531	08/11/2010
52108H-XK-5	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A2 4.207% 11/15/27		12/11/2008	Paydown		17,855,337	17,855,337	17,943,867	17,876,843		(21,506)		(21,506)		17,855,337				556,019	08/11/2010
52517P-YN-5	LEHMAN BROTHERS HOLDINGS INC 4.250% 01/27/10		02/22/2008	LEHMAN BROTHERS INC.		14,977,500	15,000,000	14,936,400	14,972,346		1,993		1,993		14,974,340		3,160	3,160	371,875	01/27/2010
52525A-AA-2	LEHMAN XS TRUST LXS_07-20N 07-20N A1 1.621% 12/25/37		12/25/2008	Various		1,971,232	1,971,232	1,942,153			29,079		29,079		1,971,232				45,703	12/25/2037
5525V0-AJ-5	M & I MARSHALL & ILSLEY BANK 2.900% 08/18/09		08/18/2008	Redemption 100.0000		1,227,273	1,227,273	1,181,164	1,205,484		21,789		21,789		1,227,273				26,693	08/18/2009
55263E-CK-9	MBNA CORP 4.625% 09/15/08		09/15/2008	Maturity		6,500,000	6,500,000	6,489,860	6,498,441		1,559		1,559		6,500,000				300,625	09/15/2008

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
55265K-YZ-6	MASTR_03-6 03-6 8A1 5.500% 07/25/33		12/01/2008	Various		1,080,597	1,080,597	1,078,864			1,733		1,733		1,080,597				16,888	07/25/2033
5526E2-AA-7	FIA CARD SERVICES NA 6.750% 03/15/08		03/15/2008	Maturity		19,500,000	19,500,000	19,401,915	19,497,268		2,732		2,732		19,500,000				658,125	03/15/2008
58983*-CF-4	TTX COMPANY TRAILER TRAIN 32A 9.850% 01/29/10		01/29/2008	Redemption 100.0000		619,514	619,514	619,514	619,514						619,514				28,098	01/29/2010
58983*-CG-2	TTX COMPANY TRAILER TRAIN 32B 9.850% 01/29/08		01/29/2008	Maturity		321,419	321,419	321,419	321,419						321,419				13,985	01/29/2008
590219-AJ-0	MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1 5.546% 05/25/36		12/01/2008	Paydown		3,723	3,723	3,649	3,664		59		59		3,723				121	05/25/2036
59022H-BM-3	MERRILL LYNCH MORT TRUST MLMT_ 03-KEY1 A2 4.435% 11/12/35		12/01/2008	Paydown		3,642,624	3,642,624	3,660,795	3,644,340		(1,716)		(1,716)		3,642,624				88,360	10/01/2010
598326-A*-7	MIDWEST INDEPENDENT TRANSMISSI /PVT 4.620% 02/28/13		02/28/2008	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		01/16/2008	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				32,071	01/16/2014
60685W-AG-0	MERRILL LYNCH AIG CBO B-2 0.000% 08/23/10		02/23/2008	COMPANY TRADE		2,620,974	871,471										2,620,973	2,620,973		08/23/2010
61745M-KG-7	MORGAN STANLEY CAPITAL I MSCI_ 6.210% 11/15/31		07/01/2008	Paydown		11,831,933	11,831,933	11,321,680	11,768,735		63,197		63,197		11,831,933				276,659	11/15/2031
61750C-AA-5	MSCI_06-HQ9 06-HQ9 A1 5.490% 07/12/44		12/01/2008	Paydown		419,283	419,283	369,493			49,790		49,790		419,283				1,918	07/12/2044
61750P-AA-6	MSM_06-13AX 06-13AX A1 0.561% 10/25/36		12/25/2008	Various		13,089,651	13,089,651	13,080,565			9,086		9,086		13,089,651				201,667	10/25/2036
63860F-AB-9	NATIONSTAR HOME EQUITY LOAN TR 06-B AV2 0.601% 09/25/36		12/26/2008	Various		1,032,248	1,032,248	993,539			38,709		38,709		1,032,248				29,555	09/25/2036
652478-BW-7	NEWS AMERICA HOLDINGS INC 7.375% 10/17/08		10/17/2008	Maturity		15,000,000	15,000,000	17,128,200	15,368,702		(368,702)		(368,702)		15,000,000				1,106,250	10/17/2008
655356-JF-1	NASC_98-D6 CMO 6.590% 03/15/30		12/11/2008	Paydown		3,847,895	3,847,895	4,356,990	3,921,416		(73,521)		(73,521)		3,847,896				60,038	04/11/2009
67461F-EA-1	OCCIDENTAL PETROLEUM CORP 8.100% 01/14/08		11/04/2008	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				106,200	11/04/2008
68003Q-BA-3	OLD NATIONAL BANCORP/IN 3.500% 06/02/08		06/02/2008	Maturity		8,000,000	8,000,000	7,974,240	7,997,663		2,337		2,337		8,000,000				140,000	06/02/2008
69348H-CM-8	PNC MORT ACCEPTANCE CORP PNCMA LT 2000-C2 A2 7.300% 10/12/33		12/01/2008	Paydown		4,989,655	4,989,655	5,844,830	5,221,675		(232,020)		(232,020)		4,989,655				230,166	09/01/2010
693659-AC-8	PVNGS II FUNDING CORP INC 8.000% 12/30/15		12/30/2008	Redemption 100.0000		1,273,000	1,273,000	1,273,000	1,273,000						1,273,000				70,120	12/30/2015
700690-AS-9	CAESARS ENTERTAINMENT INC 7.000% 04/15/13		01/28/2008	COMPANY TRADE		2,813,900	2,500,000	2,632,750	2,584,264		(1,016)		(1,016)		2,583,248		230,652	230,652	50,069	04/15/2013
73316P-GE-4	POPLR_05-5 05-5 AF1 5.097% 11/25/35		02/01/2008	Paydown		819,532	819,532	819,525	816,906		2,626		2,626		819,532				4,386	11/25/2035
73318E-AJ-2	POPULAR NORTH AMERICA INC 4.250% 04/01/08		04/01/2008	Maturity		42,921,000	42,921,000	41,849,201	42,774,222		146,778		146,778		42,921,000				912,071	04/01/2008
73318E-AK-9	POPULAR NORTH AMERICA INC 3.875% 10/01/08		10/01/2008	Maturity		31,500,000	31,500,000	31,357,745	31,457,717		42,283		42,283		31,500,000				1,220,625	10/01/2008
74005P-AM-6	PRAXAIR INC 2.750% 06/15/08		06/15/2008	Maturity		4,500,000	4,500,000	4,480,695	4,498,139		1,861		1,861		4,500,000				61,875	06/15/2008
74153W-AB-5	PRICOA GLOBAL FUNDING I 3.900% 12/15/08		12/15/2008	Maturity		16,670,000	16,670,000	16,372,131	16,589,733		80,267		80,267		16,670,000				650,130	12/15/2008
74153W-AH-2	PRICOA GLOBAL FUNDING I 4.350% 06/15/08		06/15/2008	Maturity		30,000,000	30,000,000	30,218,340	30,032,143		(32,143)		(32,143)		30,000,000				652,500	06/15/2008
74432G-AA-5	PCMT_03-PWR1 03-PWR1 A1 3.669% 02/11/36 12/01/2008		12/01/2008	Paydown		1,710,542	1,710,542	1,658,357	1,675,013		35,529		35,529		1,710,542				29,364	02/11/2036
74924P-AD-4	RFMSI_04-KS1 2004-KS1 AI4 4.213% 04/25/32		12/01/2008	Paydown		2,451,383	2,451,383	2,451,320	2,447,772		3,610		3,610		2,451,383				49,175	04/25/2032
759950-FX-1	RAMC_05-4 05-4 A3 5.565% 02/25/36		12/01/2008	Paydown		4,167,716	4,167,716	4,167,716	4,167,716						4,167,716				127,021	02/25/2036
767759-AA-1	RAID_99-1A 6.795% 07/02/16		04/24/2008	COMPANY TRADE		965											965	965		07/02/2016
786429-AN-0	SAFECO CORP 7.250% 09/01/12		12/31/2008	Tax Free Exchange		9,210,412	10,000,000	11,457,000	10,831,712		(161,855)		(161,855)		10,669,857		(1,459,445)	(1,459,445)	962,639	09/01/2012
786429-AQ-3	SAFECO CORP 4.875% 02/01/10		12/31/2008	Various		42,960,326	44,985,000	46,033,795	45,362,428		(176,935)		(176,935)		45,185,493		(2,225,167)	(2,225,167)	3,094,593	02/01/2010
80852#-AF-4	SCHWANS FOOD CO /PVT 4.900% 05/13/15		08/12/2008	Redemption 100.0000		37,000,000	37,000,000	37,000,000	37,000,000						37,000,000				975,389	05/13/2015
811410-AK-5	SEA-LAND SERVICE 6.600% 01/02/11		01/02/2008	Redemption 100.0000		622,461	622,461	622,461	622,461						622,461				20,541	01/02/2011
811410-AL-3	SEA-LAND SERVICE 6.600% 01/02/11		01/02/2008	Redemption 100.0000		622,461	622,461	622,461	622,461						622,461				20,541	01/02/2011
811410-AM-1	SEA-LAND SERVICE 6.600% 01/02/11		01/02/2008	Redemption 100.0000		622,461	622,461	622,461	622,461						622,461				20,541	01/02/2011
832248-AF-5	SMITHFIELD FOODS INC 8.000% 10/15/09		09/02/2008	Various		5,328,477	5,284,000	5,360,631	5,306,003		(7,325)		(7,325)		5,298,678		29,800	29,800	352,156	10/15/2009

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 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
	SOUNDVIEW HOME EQUITY LOAN TRU 08-1 A1																			
83613G-AA-7	1.971% 02/25/38		12/26/2008	Various		5,177,884	5,177,884	5,152,804			25,080		25,080		5,177,884				113,217	02/25/2038
84603M-LL-8	SOVEREIGN BANCORP INC 4.000% 02/01/08		02/01/2008	Maturity		10,300,000	10,300,000	10,225,263	10,297,442		2,558		2,558		10,300,000				207,693	02/01/2008
85375C-AP-6	STANDARD PACIFIC CORP 6.500% 10/01/08		01/25/2008	Various		9,486,625	11,550,000	10,221,750	10,221,750						10,221,750		(735,125)	(735,125)	234,533	10/01/2008
				MORGAN (J.P.) SECURITIES																
85375C-AS-0	STANDARD PACIFIC CORP 6.500% 08/15/10		02/14/2008			855,762	1,115,000	758,200	758,200						758,200		97,563	97,563	37,244	08/15/2010
85746*-DD-9	GENERAL MOTORS CORP 7.310% 01/02/13		09/08/2008	PRIVATE		3,934,202	6,052,618	4,385,122	4,385,122						4,385,122		(450,920)	(450,920)	535,852	01/02/2013
				Redemption																
85746*-DD-9	GENERAL MOTORS CORP 7.310% 01/02/13		07/01/2008	100.0000		652,631	652,631	472,831	472,831		179,800		179,800		652,631				47,707	01/02/2013
85746*-DE-7	GENERAL MOTORS CORP 7.310% 01/02/13		09/08/2008	PRIVATE		3,919,800	6,030,461	4,330,112	4,330,112						4,330,112		(410,313)	(410,313)	533,890	01/02/2013
				Redemption																
85746*-DE-7	GENERAL MOTORS CORP 7.310% 01/02/13		07/01/2008	100.0000		569,603	569,603	408,997	408,997		160,605		160,605		569,603				41,638	01/02/2013
85746*-DF-4	GENERAL MOTORS CORP 7.200% 01/02/12		09/08/2008	PRIVATE		541,360	832,861	630,459	630,459						630,459		(89,100)	(89,100)	72,626	01/02/2012
				Redemption																
85746*-DF-4	GENERAL MOTORS CORP 7.200% 01/02/12		07/01/2008	100.0000		77,852	77,852	58,932	58,932		18,920		18,920		77,852				5,605	01/02/2012
85746*-DG-2	GENERAL MOTORS CORP 7.200% 01/02/12		09/08/2008	PRIVATE		530,179	815,660	612,348	612,348						612,348		(82,170)	(82,170)	71,126	01/02/2012
				Redemption																
85746*-DG-2	GENERAL MOTORS CORP 7.200% 01/02/12		07/01/2008	100.0000		79,305	79,305	59,538	59,538		19,768		19,768		79,305				5,710	01/02/2012
85746*-DH-0	GENERAL MOTORS CORP 7.410% 01/02/22		09/08/2008	PRIVATE		1,277,314	1,965,099	1,404,260	1,404,260						1,404,260		(126,945)	(126,945)	176,355	01/02/2022
				Redemption																
85746*-DH-0	GENERAL MOTORS CORP 7.410% 01/02/22		07/01/2008	100.0000		161,204	161,204	115,196	115,196		46,008		46,008		161,204				11,945	01/02/2022
85746*-DJ-6	GENERAL MOTORS CORP 7.530% 01/02/22		09/08/2008	PRIVATE		1,365,154	2,100,236	1,464,873	1,464,873						1,464,873		(99,719)	(99,719)	191,535	01/02/2022
				Redemption																
85746*-DJ-6	GENERAL MOTORS CORP 7.530% 01/02/22		07/01/2008	100.0000		176,839	176,839	123,342	123,342		53,497		53,497		176,839				13,316	01/02/2022
85746*-DL-1	GENERAL MOTORS CORP 7.200% 01/02/12		09/08/2008	PRIVATE		272,849	419,767	317,755	317,755						317,755		(44,907)	(44,907)	36,604	01/02/2012
				Redemption																
85746*-DL-1	GENERAL MOTORS CORP 7.200% 01/02/12		07/01/2008	100.0000		39,238	39,238	29,702	29,702		9,536		9,536		39,238				2,825	01/02/2012
85746*-DM-9	GENERAL MOTORS CORP 7.200% 01/02/12		09/08/2008	PRIVATE		267,213	411,098	308,627	308,627						308,627		(41,414)	(41,414)	35,848	01/02/2012
				Redemption																
85746*-DM-9	GENERAL MOTORS CORP 7.200% 01/02/12		07/01/2008	100.0000		39,970	39,970	30,007	30,007		9,963		9,963		39,970				2,878	01/02/2012
863579-TA-6	SARM_05-12 05-12 B1 5.496% 06/25/35		12/01/2008	Paydown		23,805	23,805	23,957	23,886		(80)		(80)		23,805				731	05/01/2035
863579-US-5	SARM_05-15 05-15 3A1 5.497% 07/25/35		12/01/2008	Various		733,934	733,934	726,432			7,502		7,502		733,934				14,695	07/25/2035
86359B-H9-5	SASC_04-20 04-20 4A1 6.000% 11/25/34		12/01/2008	Various		360,465	360,465	351,115			9,350		9,350		360,465				6,936	11/25/2034
86787E-AJ-6	SUNTRUST BANK 4.550% 05/25/09		05/25/2008	Call 100.0000		25,000,000	25,000,000	24,981,000	24,992,960		1,963		1,963		24,994,923		5,077	5,077	568,750	05/25/2009
	TE PRODUCTS PIPELINE COMPANY 6.450%																			
87238K-AA-4	01/15/08		02/01/5054	Maturity		20,000,000	20,000,000	19,966,000	19,999,820		180		180		20,000,000				645,000	11/05/2008
	CORDANT TECHNOLOGIES INC 6.625% 03/01/08																			
884103-AA-0			03/01/2008	Maturity		12,500,000	12,500,000	12,427,875	12,498,386		1,614		1,614		12,500,000				414,063	03/01/2008
	TOBACCO SETTLEMENT FING CORP V 6.706%			Redemption																
88880N-AT-6	06/01/46		06/01/2008	100.0000		830,000	830,000	833,229	832,936		(2,936)		(2,936)		830,000				27,830	06/01/2046
	TOYOTA MOTOR CREDIT CORP 4.350% 12/15/10																			
892332-AM-9			09/23/2008	WALL STREET ACCESS		33,626,503	33,200,000	33,309,419	33,250,200		(10,217)		(10,217)		33,239,983		386,519	386,519	981,598	12/15/2010
895953-AB-3	YUM! BRANDS INC 7.650% 05/15/08		05/15/2008	Maturity		16,500,000	16,500,000	18,745,000	16,709,778		(209,778)		(209,778)		16,500,000				631,125	05/15/2008
	TUSCARORA GAS TRANSMISSION COM 7.130%																			
900738-AA-9	12/21/10		12/21/2008	Various		227,840	227,840	227,840	227,840						227,840				12,184	12/21/2010
902120-AE-4	LUDLOW CORPORATION 8.000% 03/01/23		08/07/2008	GOLDMAN SACHS & CO.		16,138,500	15,000,000	14,906,250	14,927,506		1,554		1,554		14,929,060		1,209,440	1,209,440	1,136,667	03/01/2023
	BURLINGTON NORTHERN SANTA FE C 2005-T-4			Redemption																
90357#-AE-6	SER 2 5.270% 10/01/23		04/01/2008	100.0000		135,966	135,966	135,966	135,966						135,966				3,583	10/01/2023
	BURLINGTON NORTHERN SANTA FE C 2005-U-4			Redemption																
90357#-AF-3	SER 3 5.270% 10/01/23		04/01/2008	100.0000		28,101	28,101	28,101	28,101						28,101				740	10/01/2023
	BURLINGTON NORTHERN SANTA FE C 2005-V-4			Redemption																
90357#-AG-1	SER 4 5.270% 10/01/22		04/01/2008	100.0000		320,819	320,819	320,819	320,819						320,819				8,454	10/01/2022
	BURLINGTON NORTHERN SANTA FE C 2005-W-4			Redemption																
90357#-AH-9	SER 5 5.270% 10/01/23		04/01/2008	100.0000		200,676	200,676	200,676	200,676						200,676				5,288	10/01/2023
	BURLINGTON NORTHERN SANTA FE C 2005-X-4			Redemption																
90357#-AJ-5	SER 6 5.270% 10/01/23		04/01/2008	100.0000		228,952	228,952	228,952	228,952						228,952				6,033	10/01/2023
	BURLINGTON NORTHERN SANTA FE C 2005-Y-4			Redemption																
90357#-AK-2	SER 7 A 5.270% 10/01/22		04/01/2008	100.0000		137,762	137,762	137,762	137,762						137,762				3,630	10/01/2022

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
90357#-AL-0	BURLINGTON NORTHERN SANTA FE C 2005-Y-4 SER 8 B 5.270% 10/01/22		04/01/2008	Redemption 100.0000		223,841	223,841	223,841	223,841						223,841				5,898	10/01/2022
90357#-AM-8	BURLINGTON NORTHERN SANTA FE C 2005-Z-4 SER 9 5.270% 04/01/23		04/01/2008	Redemption 100.0000		100,611	100,611	100,611	100,611						100,611				2,651	04/01/2023
90357#-AN-6	BURLINGTON NORTHERN SANTA FE C 2005-AA-SER 10 A 5.270% 04/01/21		04/01/2008	Redemption 100.0000		47,548	47,548	47,548	47,548						47,548				1,253	04/01/2021
90357#-AP-1	BURLINGTON NORTHERN SANTA FE C 2005-AA-SER 11 B 5.270% 04/01/20		04/01/2008	Redemption 100.0000		84,152	84,152	84,152	84,152						84,152				2,217	04/01/2020
90357#-AQ-9	BURLINGTON NORTHERN SANTA FE C 2005-AA-SER 12 C 5.270% 04/01/20		04/01/2008	Redemption 100.0000		79,790	79,790	79,790	79,790						79,790				2,102	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SANTA FE C 2005-AA-SER 13 D 5.270% 04/01/21		04/01/2008	Redemption 100.0000		75,081	75,081	75,081	75,081						75,081				1,978	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SANTA FE C 2005-AA-SER 14 E 5.270% 04/01/20		04/01/2008	Redemption 100.0000		62,297	62,297	62,297	62,297						62,297				1,642	04/01/2020
90357#-AT-3	BURLINGTON NORTHERN SANTA FE C 2005-BB-SER 15 A 5.270% 04/01/23		04/01/2008	Redemption 100.0000		206,003	206,003	206,003	206,003						206,003				5,428	04/01/2023
90357#-AU-0	BURLINGTON NORTHERN SANTA FE C 2005-BB-SER 16 B 5.270% 04/01/23		04/01/2008	Redemption 100.0000		46,014	46,014	46,014	46,014						46,014				1,212	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SANTA FE C 2005-S-4 SER 1 5.270% 10/01/23		04/01/2008	Redemption 100.0000		222,114	222,114	222,114	222,114						222,114				5,853	10/01/2023
90781#-AA-0	UNION PACIFIC CORP 5.510% 07/01/15		07/01/2008	Redemption 100.0000		1,871,017	1,871,017	1,871,017	1,871,017						1,871,017				90,089	07/01/2015
90781#-AB-8	UNION PACIFIC CORP 5.510% 01/02/14		07/02/2008	Redemption 100.0000		2,109,009	2,109,009	2,109,009	2,109,009						2,109,009				72,860	01/02/2014
90781#-AC-6	UNION PACIFIC CORP 5.510% 07/30/12		07/30/2008	Redemption 100.0000		1,293,268	1,293,268	1,293,269	1,293,269						1,293,268				35,782	07/30/2012
90781#-AE-2	UNION PACIFIC RAILROAD COMPANY 4.908% 07/02/16		07/02/2008	Redemption 100.0000		247,989	247,989	247,989	247,989						247,989				6,086	07/02/2016
90781#-AG-7	UNION PACIFIC RAILROAD COMPANY 4.400% 01/16/16		07/16/2008	Redemption 100.0000		93,891	93,891	93,891							93,891				1,136	01/16/2016
907818-BX-5	UNION PACIFIC CORP 6.625% 02/01/08		02/01/2008	Maturity		7,000,000	7,000,000	6,969,107	6,999,652		348		348		7,000,000				231,875	02/01/2008
907818-CK-2	UNION PACIFIC CORP 6.650% 01/15/11		02/27/2008	UBS SECURITIES		13,703,950	13,000,000	14,402,800	13,603,586		(32,002)		(32,002)		13,571,584		132,366	132,366	547,517	01/15/2011
907831-AA-9	UNION PACIFIC RAILROAD COMPANY 6.630% 01/27/22		07/27/2008	Redemption		507,221	507,221	507,221	507,221						507,221				33,629	12/07/2022
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007 6.176% 01/02/31		01/02/2008	Redemption 100.0000		41,690	41,690	41,691	41,691						41,690				1,087	01/02/2031
908064-AA-6	UNION PLANTERS BANK NATIONAL A 6.500% 03/15/08		03/15/2008	Maturity		22,875,000	22,875,000	22,847,509	22,882,003		(7,003)		(7,003)		22,875,000				743,438	03/15/2008
909411-AF-7	UNITED ARTISTS THEATRE COMPANY 9.300% 07/01/15		07/01/2008	COMPANY TRADE		215,479	215,479	173,460	173,460						173,460		42,018	42,018	15,143	07/01/2015
91302@-AB-8	UNITED TECHNOLOGIES CORP ESOP 7.680% 12/10/08		12/10/2008	Redemption 100.0000		731,368	731,368	731,368	731,368						731,368				56,169	12/10/2008
91324P-AF-9	UNITEDHEALTH GROUP INC 3.300% 01/30/08		01/30/2008	Maturity		43,952,000	43,952,000	43,700,866	43,943,811		8,189		8,189		43,952,000				725,208	01/30/2008
92922F-2H-0	WASHINGTON MUTUAL WAMU_05-AR11 05-AR11 A1B1 0.761% 08/25/45		12/25/2008	Paydown		2,245,543	2,245,543	2,247,068	2,247,087		(1,544)		(1,544)		2,245,543				35,720	08/25/2045
92922F-4M-7	WAMU_05-AR13 05-AR13 A1A 0.761% 10/25/45		12/25/2008	Paydown		2,115,628	2,115,628	2,115,628	2,115,628						2,115,628				33,797	10/25/2045
92922F-5T-1	WAMU_05-AR15 05-AR15 A1A 1.655% 11/25/45		12/25/2008	Paydown		2,538,311	2,538,311	2,538,311	2,538,311						2,538,311				39,807	11/25/2045
92922F-7G-7	WASHINGTON MUTUAL WAMU_05-AR16 05-AR16 B1 5.137% 12/25/35		12/01/2008	Paydown		11,447	11,447	11,103	11,166		281		281		11,447				324	12/25/2035
92922F-7P-7	WASHINGTON MUTUAL WAMU_05-AR17 05-AR17 A1A1 1.665% 12/25/45		12/25/2008	Paydown		1,429,530	1,429,530	1,429,530	1,429,530						1,429,530				23,081	12/25/2045
92922F-R8-3	WAMU_05-AR8 05-AR8 2AB1 3.385% 07/25/45		02/25/2008	Paydown		739,425	739,425	739,425	739,424		1		1		739,425				3,794	07/25/2045
92922F-UR-7	WASHINGTON MUTUAL WAMU_04-S3 2004S3 1A2 5.000% 07/25/34		12/01/2008	Paydown		168,711	168,711	170,451	169,773		(1,062)		(1,062)		168,711				4,604	05/01/2015
92925C-BA-9	WASHINGTON MUTUAL WAMU_05-AR19 05-AR19 A1A1 1.665% 12/25/45		12/25/2008	Paydown		1,693,500	1,693,500	1,693,500	1,693,500						1,693,500				27,781	12/25/2045

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
929766-LV-3	WBCMT_03-C8 2003-C8 A1 3.444% 11/15/35		09/01/2008	Paydown		11,754,081	11,754,081	11,666,844	11,727,134		26,947		26,947		11,754,081				275,448	11/15/2035
929766-LW-1	WBCMT_03-C8 2003-C8 A2 3.894% 11/15/35		12/01/2008	Paydown		3,852,919	3,852,919	3,872,045	3,851,229		1,690		1,690		3,852,919				121,763	11/15/2035
929903-AC-6	WACHOVIA CORP 3.500% 08/15/08		08/15/2008	Maturity		15,000,000	15,000,000	14,944,050	14,992,599		7,401		7,401		15,000,000				525,000	08/15/2008
939336-X6-5	WASHINGTON MUTUAL WAMU_05-AR1 05-AR1 A2A1 0.811% 01/25/45		12/25/2008	Paydown		1,143,409	1,143,409	1,143,409	1,143,409						1,143,409				17,921	01/25/2045
939336-Z6-3	WAMU_05-AR3 05-AR3 B1 4.639% 03/25/35		12/01/2008	Paydown		4,371	4,371	4,320	4,329		42		42		4,371				112	03/25/2035
93933V-AS-7	WASHINGTON MUTUAL BANK FA 5.500% 01/15/13		12/19/2008	CREDIT RESEARCH & TRADING		300	1,000,000	1,250	1,000,870		(102)	999,518	(999,620)		1,250		(950)	(950)	55,000	01/15/2013
93933W-AB-2	WASHINGTON MUTUAL BANK FA 5.650% 08/15/14		12/19/2008	CREDIT RESEARCH & TRADING		2,250	7,500,000	9,375	7,675,657		(15,080)	7,651,202	(7,666,282)		9,375		(7,125)	(7,125)	423,750	08/15/2014
949748-AF-4	WELLS FARGO BANK NA 6.450% 02/01/11		12/18/2008	MORGAN (J.P.) SECURITIES		10,390,000	10,000,000	10,989,400	10,574,619		(173,952)		(173,952)		10,400,667		(10,667)	(10,667)	899,417	02/01/2011
94978#-AQ-0	BURLINGTON NORTHERN SANTA FE C 25.992% 08/01/22		12/01/2008	Various		323,730	323,730	323,730	323,687		43		43		323,730				16,902	08/01/2022
94978#-CA-3	JM HUBER AM SOUTH 6.210% 01/02/20		01/02/2008	Redemption 100.0000		235,363	235,363	235,363	235,363						235,363				7,308	01/02/2020
94978#-CB-1	JM HUBER KEY BROKEN BOW 6.210% 01/02/20		01/02/2008	Redemption 100.0000		233,569	233,569	233,569	233,569						233,569				7,252	01/02/2020
94980Y-AA-0	WFMBS_03-16 03-16 1A1 4.750% 12/25/18		12/01/2008	Various		559,583	559,583	546,091			13,492		13,492		559,583				6,777	12/25/2018
94981A-AA-1	WFMBS_03-14 03-14 1A1 4.750% 12/25/18		12/01/2008	Various		738,508	738,508	724,072			14,436		14,436		738,508				10,116	12/25/2018
94981N-AH-8	WFMBS_05-AR4 05-AR4 2A2 4.537% 04/25/35		12/01/2008	Paydown		200,768	200,768	179,374			21,395		21,395		200,768				759	04/25/2035
94981U-AL-3	WFMBS_05-AR2 05-AR2 B1 4.688% 03/25/35		12/01/2008	Paydown		31,301	31,301	30,948	31,003		297		297		31,301				803	03/25/2035
949835-AP-7	WFMBS_05-AR15 05-AR15 B1 5.120% 09/25/35		12/01/2008	Paydown		46,150	46,150	40,862	44,890		1,260		1,260		46,150				787	09/25/2035
962166-BA-1	WEYERHAEUSER CO 5.950% 11/01/08		11/01/2008	Maturity		4,000,000	4,000,000	3,980,000	3,997,186		2,814		2,814		4,000,000				238,000	11/01/2008
97186Q-A*-5	WILSHIRE COLORADO COLORADO 10.517% 03/11/14		10/31/2008	Redemption 100.0000		33,206	33,206	33,243	33,335		(129)		(129)		33,206				2,316	03/01/2013
976526-AA-1	WIREFREE PARTNERS_05-1 05-1 NOTE 5.997% 11/17/19		11/17/2008	Paydown		1,136,528	1,136,528	1,136,499	1,136,362		166		166		1,136,528				68,158	11/17/2019
98157D-AJ-5	WORLDCOM INC 7.500% 05/15/11		02/28/8093	COMPANY TRADE		4,602,601											4,602,601	4,602,601		05/15/2011
982526-AA-3	WM WRIGLEY JR COMPANY 4.300% 07/15/10		08/26/2008	Various		16,909,426	17,000,000	16,969,740	16,983,846		3,362		3,362		16,987,208		(77,781)	(77,781)	739,506	07/15/2010
064159-AB-2	BANK OF NOVA SCOTIA 6.250% 09/15/08		09/15/2008	Maturity		28,000,000	28,000,000	27,229,040	27,944,498		55,502		55,502		28,000,000				1,750,000	09/15/2008
51157*-AA-2	ENBRIDGE PIPELINES INC 9.150% 12/15/11	F	12/15/2008	Various		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				164,700	12/15/2011
01129*-AC-8	ALAMO CEMENT CO 4.900% 10/20/11	F	10/20/2008	Redemption 100.0000		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				105,000	10/20/2011
12626#-AC-9	CRH PLC 7.640% 05/30/08	F	05/30/2008	Maturity		17,250,000	17,250,000	17,250,000	17,250,000						17,250,000				658,950	05/30/2008
33632*-FH-5	JACO TRUST 7.900% 12/29/09	F	11/26/2008	Various		2,170,486	2,170,486	2,170,486	2,170,486						2,170,486				262,644	12/29/2009
4041A0-AG-3	BANK OF SCOTLAND PLC/AUSTRALIA 3.750% 09/30/08	F	09/30/2008	Maturity		25,000,000	25,000,000	24,953,000	24,992,510		7,490		7,490		25,000,000				937,500	09/30/2008
55306C-AE-8	ML CLO XIX STERLING - CAYMAN L CLO B-2 0.000% 08/24/10	F	02/27/2008	COMPANY TRADE		4,839	4,839										4,839	4,839		08/24/2010
87927V-AD-0	TELECOM ITALIA CAPITAL 4.000% 11/15/08	F	11/15/2008	Various		81,750,000	81,750,000	81,843,966	81,771,773		(21,773)		(21,773)		81,750,000				3,270,000	11/15/2008
879403-AL-7	TELEFONOS DE MEXICO SAB DE CV 4.500% 11/19/08	F	11/19/2008	Various		23,000,000	23,000,000	22,950,090	22,990,358		9,642		9,642		23,000,000				1,035,000	11/19/2008
92857W-AC-4	VODAFONE GROUP PLC 3.950% 01/30/08	F	01/30/2008	Maturity		14,500,000	14,500,000	14,737,685	14,504,959		(4,959)		(4,959)		14,500,000				286,375	01/30/2008
980236-AA-1	WOODSIDE FINANCE 6.600% 04/15/08	F	04/15/2008	Maturity		16,500,000	16,500,000	16,472,115	16,498,936		1,064		1,064		16,500,000				544,500	04/15/2008
G6843#-AC-1	P&O PRINCESS CRUISES PLC 6.540% 02/16/08	F	02/16/2008	Maturity		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				572,250	02/16/2008
Q5581#-AA-2	LION NATHAN LTD 8.650% 02/28/12	F	12/03/8147	Redemption		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				86,500	02/28/2012
4599999. Bonds - Industrial and Miscellaneous						1,556,943,026	1,568,544,683	1,566,829,604	1,526,461,504		(956,852)	8,650,720	(9,607,572)		1,554,792,325		2,150,701	2,150,701	61,838,669	XXX
4699999. Bonds - Credit Tenant Loans																				XXX
5399999. Bonds - Parent, Subsidiaries and Affiliates																				XXX
6099997. Total - Bonds - Part 4						2,543,787,199	2,555,219,111	2,572,132,187	2,518,185,164		(5,978,618)	8,650,720	(14,629,338)		2,541,493,495		2,293,704	2,293,704	96,231,347	XXX
6099998. Total - Bonds - Part 5						38,439,000	38,439,000	39,072,027			(19,773)		(19,773)		39,052,254		(613,254)	(613,254)	2,469,561	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
6099999. Total - Bonds						2,582,226,199	2,593,658,111	2,611,204,214	2,518,185,164		(5,998,391)	8,650,720	(14,649,111)		2,580,545,749		1,680,450	1,680,450	98,700,908	XXX
6199999. Preferred Stocks - Public Utilities							XXX													XXX
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies							XXX													XXX
6399999. Preferred Stocks - Industrial and Miscellaneous							XXX													XXX
6499999. Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX
6599997. Total - Preferred Stocks - Part 4							XXX													XXX
6599998. Total - Preferred Stocks - Part 5							XXX													XXX
6599999. Total - Preferred Stocks							XXX													XXX
6699999. Common Stocks - Public Utilities							XXX													XXX
6799999. Common Stocks - Banks, Trust and Insurance Companies							XXX													XXX
03955P-AA-1	ARCHIMEDES FUNDING II LTD II D RES 0.000% 10/08/10		10/08/2008	COMPANY TRADE	6,188.000	6,188											6,188	6,188		
15641W-20-1	CENTURION CDO IV LTD IV 0.000% 03/27/16	F	09/30/2008	COMPANY TRADE	0.000	923,586											923,586	923,586		
15641U-20-5	CENTURION CDO II LTD	F	06/20/2008	COMPANY TRADE	0.000	79,252											79,252	79,252		
55308B-AA-6	ML CLO XIX STERLING - CAYMAN L D RES 0.000% 08/24/10	F	11/24/2008	COMPANY TRADE	128,975.000	128,975											128,975	128,975		
6899999. Common Stocks - Industrial and Miscellaneous						1,138,001	XXX										1,138,001	1,138,001		XXX
768912-50-3	RVS CORE BOND CORE BOND FUND CLASS Y		03/14/2008	COMPANY TRADE	1,000.000	9,536		10,000	9,700	300			300		10,000		(464)	(464)	116	
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						9,536	XXX	10,000	9,700	300			300		10,000		(464)	(464)	116	XXX
7099999. Mutual Funds							XXX													XXX
7199999. Money Market Mutual Funds							XXX													XXX
7299997. Total - Common Stocks - Part 4						1,147,537	XXX	10,000	9,700	300			300		10,000		1,137,537	1,137,537	116	XXX
7299998. Total - Common Stocks - Part 5							XXX													XXX
7299999. Total - Common Stocks						1,147,537	XXX	10,000	9,700	300			300		10,000		1,137,537	1,137,537	116	XXX
7399999. Total - Preferred and Common Stocks						1,147,537	XXX	10,000	9,700	300			300		10,000		1,137,537	1,137,537	116	XXX
7499999 - Totals						2,583,373,736	XXX	2,611,214,214	2,518,194,864	300	(5,998,391)	8,650,720	(14,648,811)		2,580,555,749		2,817,987	2,817,987	98,701,024	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
	COMCAST CABLE COMMUNICATIONS I 6.200%																			
20029P-AJ-8	11/15/08		06/12/2008	BARCLAYS BANK PLC	11/15/2008	Maturity	39,000	39,195	39,000	39,000		(195)		(195)					1,209	215
423074-AH-6	HJ HEINZ CO 15.590% 12/01/20		03/10/2008	BANK OF AMERICA	12/01/2008	COMPANY TRADE	38,400,000	39,032,832	38,400,000	39,013,254		(19,578)		(19,578)			(613,254)	(613,254)	2,468,352	699,366
4599999. Bonds - Industrial and Miscellaneous							38,439,000	39,072,027	38,439,000	39,052,254		(19,773)		(19,773)			(613,254)	(613,254)	2,469,561	699,581
6099998. Total - Bonds							38,439,000	39,072,027	38,439,000	39,052,254		(19,773)		(19,773)			(613,254)	(613,254)	2,469,561	699,581
6599998. Total - Preferred Stocks																				
7299998. Total - Common Stocks																				
7399999. Total - Preferred and Common Stocks																				
7499999 - Totals								39,072,027	38,439,000	39,052,254		(19,773)		(19,773)			(613,254)	(613,254)	2,469,561	699,581

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 of New York		80594	3IIA	NO		215,625,053	300,000.000	100.0
1299999. Common Stock - U.S. Life Insurer							215,625,053	XXX	XXX
	RVS Mutual Funds per Sch D Part 2 Sec 2			3I	NO		43,545		
02583#-10-7	RiverSource Tax Advantaged Investments, Inc.			3IIC	NO		239,009,719	1,000.000	100.0
1799999. Common Stock - Other Affiliates							239,053,264	XXX	XXX
1899999. Total Common Stocks							454,678,317	XXX	XXX
1999999 - Totals							454,678,317	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	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
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															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - States, Territories and Possessions															XXX	XXX	XXX		
2499999. Total - Political Subdivisions															XXX	XXX	XXX		
3199999. Total - Special Revenue															XXX	XXX	XXX		
3899999. Total - Public Utilities															XXX	XXX	XXX		
4599999. Total - Industrial and Miscellaneous															XXX	XXX	XXX		
5399999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
5499999. Total - Issuer Obligations															XXX	XXX	XXX		
5599999. Total - Single Class Mortgaged Backed/Asset Backed Securities															XXX	XXX	XXX		
5699999. Total - Defined Multi-Class Residential Mortgage-Backed Securities															XXX	XXX	XXX		
5799999. Total - Other Multi-Class Residential Mortgage-Backed Securities															XXX	XXX	XXX		
5899999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
5999999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities															XXX	XXX	XXX		
6099999. Total Bonds															XXX	XXX	XXX		
7799999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
JP MORGAN US GOVT MM			12/24/2008	No broker	XXX	412,850,000					412,850,000	412,850,000			0.610	0.610	MON		
DREYFUS GOVT CM TX GOVERNMENT - Fund Code 289			12/26/2008	No broker	XXX	15,455,953					15,455,953	15,455,953	14,053		0.890	0.890	MON	32,651	
8099999. Class One Money Market Mutual Funds						428,305,953					XXX	428,305,953	14,053		XXX	XXX	XXX	32,651	
8299999 - Totals						428,305,953					XXX	428,305,953	14,053		XXX	XXX	XXX	32,651	

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
Call Purchased	500,000	01/17/2009	62	09/30/2008	BNP Paribas	770,000	770,000		12,500	12,500			
Call Purchased	750,000	01/17/2009	64	09/22/2008	Credit Suisse International	1,413,750	1,413,750		18,750	18,750			
Call Purchased	3,000,000	01/17/2009	60	10/07/2008	Credit Suisse International	2,751,000	2,751,000		75,000	75,000			
Call Purchased	320,000	01/17/2009	65	10/07/2008	Credit Suisse International	592,640	592,640		216,000	216,000			
Call Purchased	25	02/17/2009	1280	03/27/2002	BNP Paribas	832,875	832,875						
Call Purchased	10	03/10/2009	1330	08/28/2002	Merrill Lynch Financial Markets	129,120	129,120						
Call Purchased	10	03/17/2009	1360	04/17/2002	BNP Paribas	277,990	277,990						
Call Purchased	650,000	03/18/2009	50	12/23/2008	Merrill Lynch International	2,177,500	2,177,500		1,413,750	1,413,750			
Call Purchased	100,000	03/20/2009	670	11/03/2008	Merrill Lynch International	1,185,000	1,185,000		100,000	100,000			
Call Purchased	260	03/20/2009	1050	11/26/2008	MSE	1,658,397	1,658,397		617,500	617,500			
Call Purchased	375,000	03/21/2009	65	09/30/2008	BNP Paribas	510,000	510,000		9,375	9,375			
Call Purchased	1,400,000	03/21/2009	60	10/07/2008	Credit Suisse International	1,876,000	1,876,000		35,000	35,000			
Call Purchased	750	03/21/2009	1250	10/06/2008	MSE	1,427,250	1,427,250		24,375	24,375			
Call Purchased	3,400	03/31/2009	128	12/04/2008	MSE	5,014,344	5,014,344		4,568,750	4,568,750			
Call Purchased	53,000	04/30/2009	2780	04/24/2008	Barclays Bank PLC	632,290	632,290		(629,924)	(629,924)			
Call Purchased	350,000	06/12/2009	11000	12/23/2008	Goldman Sachs International	1,165,500	1,165,500		800,370	800,370			
Call Purchased	14,000	06/19/2009	3000	12/23/2008	Goldman Sachs International	677,040	677,040		693,962	693,962			
Call Purchased	14,000	06/19/2009	3000	12/23/2008	Goldman Sachs International	724,500	724,500		693,962	693,962			
Call Purchased	700,000	06/21/2009	69	09/22/2008	Credit Suisse International	676,200	676,200		17,500	17,500			
Call Purchased	60,000	06/30/2009	2800	06/03/2008	Merrill Lynch International	610,494	610,494		(606,744)	(606,744)			
Call Purchased	15	07/07/2009	1104	07/31/2002	BNP Paribas	288,480	288,480		4,362	4,362			
Call Purchased	16	07/21/2009	1049	08/14/2002	UBS AG	324,032	324,032		19,299	19,299			
Call Purchased	10	08/04/2009	1001	11/20/2002	BNP Paribas	228,564	228,564		27,719	27,719			
Call Purchased	20	08/25/2009	1089	09/25/2002	Merrill Lynch Financial Markets	318,740	318,740		22,059	22,059			
Call Purchased	20	09/01/2009	1022	10/09/2002	IXIS	296,860	296,860		56,408	56,408			
Call Purchased	13	09/15/2009	1059	11/13/2002	BNP Paribas	258,050	258,050		27,037	27,037			
Call Purchased	12	09/22/2009	954	10/16/2002	Merrill Lynch Financial Markets	276,024	276,024		104,402	104,402			
Call Purchased	16	09/29/2009	987	10/23/2002	BNP Paribas	376,528	376,528		75,469	75,469			
Call Purchased	25	10/06/2009	930	10/30/2002	BNP Paribas	633,150	633,150		178,970	178,970			
Option to purchase swap	1	10/16/2009	1.000%	12/16/2008	JP Morgan Chase Bank NA	4,700,000	4,700,000		2,957,885	2,957,885			
Call Purchased	19	10/20/2009	1052	11/06/2002	BNP Paribas	430,654	430,654		57,390	57,390			
Call Purchased	20	11/17/2009	1065	11/27/2002	UBS AG	480,120	480,120		63,184	63,184			
Call Purchased	22	11/24/2009	1091	12/04/2002	BNP Paribas	467,126	467,126		57,529	57,529			
Option to purchase swap	1	12/03/2009	4.000%	12/04/2008	BNP Paribas	7,050,000	7,050,000		4,223,010	4,223,010			
Option to purchase swap	1	12/03/2009	4.000%	12/04/2008	Merrill Lynch Capital Services	7,350,000	7,350,000		5,606,862	5,606,862			
Option to purchase swap	1	12/03/2009	4.000%	12/03/2008	JP Morgan Chase Bank NA	7,170,000	7,170,000		4,223,010	4,223,010			
Option to purchase swap	1	12/03/2009	4.000%	12/03/2008	JP Morgan Chase Bank NA	7,237,500	7,237,500		5,606,862	5,606,862			
Call Purchased	15	12/15/2009	1078	01/08/2003	BNP Paribas	315,345	315,345		48,837	48,837			
Option to purchase swap	1	12/18/2009	1.600%	12/18/2008	JP Morgan Chase Bank NA	4,482,500	4,482,500		3,599,371	3,599,371			
Call Purchased	90,000	12/19/2009	1200	11/12/2008	Goldman Sachs International	2,363,927	2,363,927		1,782,000	1,782,000			
Call Purchased	18	01/05/2010	1060	01/29/2003	BNP Paribas	323,208	323,208		73,609	73,609			
Call Purchased	16	01/12/2010	1106	01/22/2003	BNP Paribas	291,440	291,440		47,002	47,002			
Call Purchased	1,125,000	01/15/2010	60	10/16/2008	Credit Suisse International	2,585,250	2,585,250		1,462,500	1,462,500			
Call Purchased	150,000	01/16/2010	75	09/30/2008	BNP Paribas	214,500	214,500		22,500	22,500			
Call Purchased	600,000	01/16/2010	80	09/22/2008	Credit Suisse International	516,600	516,600		60,000	60,000			
Call Purchased	20	02/02/2010	1017	02/26/2003	BNP Paribas	333,420	333,420		119,647	119,647			
Call Purchased	25	02/23/2010	990	03/12/2003	BNP Paribas	371,375	371,375		184,478	184,478			
Call Purchased	20	03/23/2010	1029	04/02/2003	IXIS	369,160	369,160		126,045	126,045			
Call Purchased	22	03/30/2010	1047	04/16/2003	IXIS	392,898	392,898		126,677	126,677			
Call Purchased	13	04/27/2010	1110	05/07/2003	BNP Paribas	225,329	225,329		55,984	55,984			
Call Purchased	10	05/13/2010	1126	06/04/2003	BNP Paribas	184,480	184,480		40,726	40,726			
Call Purchased	12	05/20/2010	1150	06/04/2003	BNP Paribas	212,172	212,172		42,736	42,736			
Call Purchased	27	06/18/2010	1190	08/07/2003	BNP Paribas	433,350	433,350		80,015	80,015			
Call Purchased	14	06/28/2010	1225	08/07/2003	BNP Paribas	210,266	210,266		33,313	33,313			
Call Purchased	497	06/29/2010	2876	10/29/2007	Barclays Bank PLC	70,256	70,256		(68,051)	(68,051)			
Call Purchased	793	06/29/2010	2805	10/29/2007	Barclays Bank PLC	124,969	124,969		(120,600)	(120,600)			
Call Purchased	1,585	06/29/2010	2805	09/17/2007	Goldman Sachs International	224,701	224,701		(209,310)	(209,310)			
Call Purchased	994	06/29/2010	2876	09/17/2007	Goldman Sachs International	126,421	126,421		(122,033)	(122,033)			
Call Purchased	1,585	06/29/2010	2805	11/08/2007	Goldman Sachs International	217,909	217,909		(208,623)	(208,623)			
Call Purchased	994	06/29/2010	2876	11/08/2007	Goldman Sachs International	122,923	122,923		(118,259)	(118,259)			
Call Purchased	3,170	06/29/2010	2805	11/09/2007	Goldman Sachs International	434,426	434,426		(432,027)	(432,027)			
Call Purchased	1,988	06/29/2010	2876	11/09/2007	Goldman Sachs International	245,197	245,197		(237,158)	(237,158)			
Call Purchased	994	06/29/2010	2876	09/19/2007	JP Morgan Chase Bank NA	130,800	130,800		(126,339)	(126,339)			
Call Purchased	1,585	06/29/2010	2805	09/19/2007	JP Morgan Chase Bank NA	234,000	234,000		(225,165)	(225,165)			
Call Purchased	396	06/29/2010	2805	11/01/2007	JP Morgan Chase Bank NA	61,800	61,800		(59,553)	(59,553)			

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
Call Purchased	249	06/29/2010	2876	11/01/2007	JP Morgan Chase Bank NA	34,800	34,800		(33,658)	(33,658)			
Call Purchased	9	07/26/2010	1200	08/07/2003	BNP Paribas	143,955	143,955		27,766	27,766			
Call Purchased	12	08/19/2010	1190	08/28/2003	IXIS	215,700	215,700		42,036	42,036			
Call Purchased	10	09/14/2010	1215	10/08/2003	UBS AG	185,410	185,410		31,769	31,769			
Call Purchased	18	09/15/2010	1247	10/08/2003	UBS AG	314,046	314,046		46,130	46,130			
Call Purchased	12	10/14/2010	1269	10/22/2003	BNP Paribas	196,956	196,956		28,805	28,805			
Call Purchased	16	11/10/2010	1271	12/23/2003	BNP Paribas	277,680	277,680		40,563	40,563			
Call Purchased	8	12/13/2010	1299	12/23/2003	BNP Paribas	132,480	132,480		18,164	18,164			
Call Purchased	7	12/23/2010	1335	03/12/2004	IXIS	108,668	108,668		12,589	12,589			
Call Purchased	6	01/11/2011	1362	03/12/2004	IXIS	87,984	87,984		9,237	9,237			
Call Purchased	22,000	01/31/2011	3748	01/30/2008	Barclays Bank PLC	74,580	74,580		(347,148)	(347,148)			
Call Purchased	22,000	01/31/2011	3725	01/29/2008	JP Morgan Chase Bank NA	94,736	94,736		(440,175)	(440,175)			
Call Purchased	14	02/08/2011	1381	03/12/2004	IXIS	196,392	196,392		20,000	20,000			
Call Purchased	11	02/14/2011	1394	03/12/2004	IXIS	150,744	150,744		14,376	14,376			
Call Purchased	11	03/31/2011	1387	05/27/2004	BNP Paribas	200,607	200,607		17,061	17,061			
Call Purchased	14	04/22/2011	1327	05/27/2004	BNP Paribas	289,212	289,212		38,498	38,498			
Call Purchased	28	04/25/2011	1358	05/27/2004	BNP Paribas	546,336	546,336		64,138	64,138			
Call Purchased	4,200	04/29/2011	2400	04/24/2008	Goldman Sachs International	274,205	274,205		(1,104,871)	(1,104,871)			
Call Purchased	23	06/17/2011	1377	06/30/2004	UBS AG	444,728	444,728		64,500	64,500			
Call Purchased	16,000	07/29/2011	3738	01/31/2008	JP Morgan Chase Bank NA	105,100	105,100		(557,486)	(557,486)			
Call Purchased	21	08/24/2011	1329	09/16/2004	Merrill Lynch Financial Markets	388,059	388,059		83,612	83,612			
Call Purchased	9	09/09/2011	1364	09/16/2004	Merrill Lynch Financial Markets	156,177	156,177		30,495	30,495			
Call Purchased	25	10/10/2011	1370	11/03/2004	BNP Paribas	432,375	432,375		96,440	96,440			
Call Purchased	18	10/14/2011	1346	11/03/2004	BNP Paribas	327,924	327,924		77,909	77,909			
Call Purchased	80,000	10/31/2011	1500	10/10/2008	Credit Suisse International	2,409,600	2,409,600		1,596,207	1,596,207			
Call Purchased	25	11/22/2011	1424	12/31/2004	BNP Paribas	509,150	509,150		78,113	78,113			
Call Purchased	17	12/21/2011	1465	12/31/2004	BNP Paribas	324,360	324,360		44,517	44,517			
Call Purchased	30	01/23/2012	1439	03/31/2005	Merrill Lynch Financial Markets	520,680	520,680		93,789	93,789			
Call Purchased	17	02/28/2012	1468	03/31/2005	Merrill Lynch Financial Markets	283,509	283,509		47,832	47,832			
Call Purchased	9	03/25/2012	1418	03/31/2005	Merrill Lynch Financial Markets	168,030	168,030		33,402	33,402			
Call Purchased	5	04/09/2012	1438	06/23/2005	Merrill Lynch Financial Markets	88,865	88,865		19,458	19,458			
Call Purchased	18	04/30/2012	1406	06/23/2005	Merrill Lynch Financial Markets	344,718	344,718		81,636	81,636			
Call Purchased	10	06/07/2012	1457	06/23/2005	Merrill Lynch Financial Markets	175,390	175,390		38,112	38,112			
Call Purchased	6	07/02/2012	1465	09/29/2005	Merrill Lynch Financial Markets	119,928	119,928		19,700	19,700			
Call Purchased	11	07/27/2012	1500	09/29/2005	Merrill Lynch Financial Markets	207,966	207,966		31,618	31,618			
Call Purchased	14	09/06/2012	1481	09/29/2005	Merrill Lynch Financial Markets	279,692	279,692		46,052	46,052			
Call Purchased	3,721	09/30/2012	4832	10/05/2007	Goldman Sachs International	58,519	58,519		(213,285)	(213,285)			
Call Purchased	7,442	09/30/2012	4832	10/09/2007	Goldman Sachs International	126,676	126,676		(463,891)	(463,891)			
Call Purchased	7,442	10/31/2012	4832	10/17/2007	Credit Suisse International	121,196	121,196		(438,654)	(438,654)			
Call Purchased	6,698	10/31/2012	4832	10/19/2007	Credit Suisse International	111,362	111,362		(385,169)	(385,169)			
Call Purchased	2,419	10/31/2012	4832	10/24/2007	Credit Suisse International	34,742	34,742		(124,598)	(124,598)			
Call Purchased	11,000	10/31/2012	4832	11/13/2007	Credit Suisse International	197,234	197,234		(718,320)	(718,320)			
Call Purchased	13,000	10/31/2012	5315	11/15/2007	Credit Suisse International	140,956	140,956		(519,378)	(519,378)			
Call Purchased	2,419	10/31/2012	4832	10/26/2007	Goldman Sachs International	42,385	42,385		(163,534)	(163,534)			
Call Purchased	3,721	10/31/2012	4832	11/06/2007	Goldman Sachs International	68,947	68,947		(237,074)	(237,074)			
Call Purchased	4,750	10/31/2012	4832	11/12/2007	JP Morgan Chase Bank NA	76,120	76,120		(275,155)	(275,155)			
Call Purchased	11,000	10/31/2012	4832	11/14/2007	JP Morgan Chase Bank NA	204,860	204,860		(747,670)	(747,670)			
Call Purchased	12,400	11/30/2012	3457	11/30/2007	Barclays Bank PLC	864,280	864,280		(2,916,849)	(2,916,849)			
Call Purchased	14,000	06/28/2013	3750	07/01/2008	Credit Suisse International	164,857	164,857		(921,704)	(921,704)			
Call Purchased	52,000	07/31/2013	2500	07/15/2008	Credit Suisse International				(1,212,156)	(1,212,156)			
Call Purchased	8,000	09/30/2013	7400	09/24/2008	JP Morgan Chase Bank NA				(1,354,882)	(1,354,882)			
Call Purchased	8,000	09/30/2013	8648	10/01/2008	JP Morgan Chase Bank NA				(587,914)	(587,914)			
Call Purchased	5,000	10/31/2013	6500	10/13/2008	JP Morgan Chase Bank NA				(477,495)	(477,495)			
Call Purchased	10,800	10/31/2013	6950	10/15/2008	JP Morgan Chase Bank NA				(1,298,198)	(1,298,198)			
Call Purchased	80,000	11/29/2013	750	11/21/2008	BNP Paribas				5,090,354	5,090,354			
Call Purchased	14,000	12/20/2013	3500	12/08/2008	BNP Paribas				(1,707,251)	(1,707,251)			
Call Purchased	55,000	07/31/2015	4500	07/09/2008	JP Morgan Chase Bank NA				(3,774,454)	(3,774,454)			
Call Purchased	2,000	09/30/2015	5100	10/01/2008	JP Morgan Chase Bank NA				(946,153)	(946,153)			
Call Purchased	10,750	10/30/2015	7700	10/30/2008	JP Morgan Chase Bank NA				(1,825,757)	(1,825,757)			
Call Purchased	8,500	10/30/2015	7700	10/30/2008	JP Morgan Chase Bank NA				(1,443,622)	(1,443,622)			
Call Purchased	8,000	11/30/2015	3000	11/25/2008	Merrill Lynch International				(336,566)	(336,566)			
Call Purchased	6,924	09/30/2017	8411	10/05/2007	Goldman Sachs International	100,565	100,565		(712,522)	(712,522)			
Call Purchased	13,848	10/02/2017	8411	10/09/2007	Goldman Sachs International	208,778	208,778		(1,487,546)	(1,487,546)			
Call Purchased	14,300	10/31/2017	8411	11/13/2007	Barclays Bank PLC	221,488	221,488		(1,575,129)	(1,575,129)			
Call Purchased	13,848	10/31/2017	8411	10/17/2007	Credit Suisse International	200,686	200,686		(1,410,935)	(1,410,935)			

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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
Call Purchased	4,501	10/31/2017	8411	10/24/2007	Credit Suisse International	60,268	60,268		(418,081)	(418,081)			
Call Purchased	10,432	01/31/2018	1690	02/05/2008	JP Morgan Chase Bank NA	3,651,200	3,651,200		1,337,731	1,337,731			
Call Purchased	20,124	03/18/2018	1641	03/19/2008	Credit Suisse International	6,974,978	6,974,978		2,688,122	2,688,122			
Call Purchased	3,600	04/30/2018	5250	06/11/2008	Goldman Sachs International	66,301	66,301		(772,666)	(772,666)			
Call Purchased	22,037	06/29/2018	2590	06/24/2008	Goldman Sachs International	220,703	220,703		(2,713,142)	(2,713,142)			
Call Purchased	5,877	06/29/2018	2590	06/24/2008	Goldman Sachs International	58,859	58,859		(723,562)	(723,562)			
Call Purchased	17,596	06/29/2018	2590	06/26/2008	Goldman Sachs International	160,059	160,059		(1,891,063)	(1,891,063)			
Call Purchased	100,000	11/30/2018	935	11/26/2008	Merrill Lynch International	30,000,000	30,000,000		30,033,251	30,033,251			
Call Purchased	3,242	09/30/2022	13831	10/05/2007	Goldman Sachs International	49,972	49,972		(504,878)	(504,878)			
Call Purchased	12,320	10/31/2022	13831	10/19/2007	Credit Suisse International	174,906	174,906		(1,740,524)	(1,740,524)			
Call Purchased	2,107	10/31/2022	13831	10/24/2007	Credit Suisse International	28,014	28,014		(275,165)	(275,165)			
Call Purchased	5,300	10/31/2022	13831	11/13/2007	Credit Suisse International	84,748	84,748		(861,408)	(861,408)			
Call Purchased	4,500	10/31/2022	13831	11/15/2007	Credit Suisse International	84,664	84,664		(881,998)	(881,998)			
Call Purchased	18,534	02/21/2023	2167	02/19/2008	JP Morgan Chase Bank NA	7,042,920	7,042,920		2,306,266	2,306,266			
Call Purchased	6,200	04/28/2023	11800	05/05/2008	Goldman Sachs International	43,551	43,551		(698,277)	(698,277)			
Call Purchased	5,000	05/01/2023	7800	06/11/2008	Goldman Sachs International	90,296	90,296		(1,442,568)	(1,442,568)			
Call Purchased	20,160	06/19/2023	3614	06/19/2008	Goldman Sachs International	169,618	169,618		(3,009,111)	(3,009,111)			
Call Purchased	15,801	06/19/2023	3614	06/19/2008	Goldman Sachs International	132,942	132,942		(2,358,480)	(2,358,480)			
Call Purchased	35,297	06/30/2023	3410	06/24/2008	Goldman Sachs International	311,942	311,942		(5,338,908)	(5,338,908)			
Call Purchased	9,412	06/30/2023	3410	06/24/2008	Goldman Sachs International	83,180	83,180		(1,423,628)	(1,423,628)			
Call Purchased	28,183	06/30/2023	3410	06/26/2008	Goldman Sachs International	228,764	228,764		(3,772,220)	(3,772,220)			
Call Purchased	5,000	07/31/2023	5500	08/05/2008	JP Morgan Chase Bank NA				(2,103,715)	(2,103,715)			
0399999. Subtotal - Call Options - Other						142,278,618	142,278,618	XXX	20,011,560	20,011,560			
0499999. Subtotal - Call Options						142,278,618	142,278,618	XXX	20,011,560	20,011,560			
Knock Put Option Purchased	18	04/27/2011	1672	09/29/2004	BNP Paribas	65,160	65,160		4,110	4,110			
Knock Put Option Purchased	20	06/20/2011	1704	09/29/2004	BNP Paribas	66,620	66,620		3,686	3,686			
Knock Put Option Purchased	12	06/30/2011	1676	09/29/2004	BNP Paribas	44,376	44,376		3,287	3,287			
Knock Put Option Purchased	34	08/10/2011	1651	09/29/2004	BNP Paribas	131,002	131,002		14,204	14,204			
Knock Put Option Purchased	10	08/15/2011	1620	09/29/2004	BNP Paribas	41,550	41,550		5,876	5,876			
Knock Put Option Purchased	15	09/14/2011	1689	09/29/2004	BNP Paribas	55,320	55,320		4,495	4,495			
Knock Put Option Purchased	25	10/06/2009	1198	12/18/2002	IXIS	229,950	229,950		37,610	37,610			
Knock Put Option Purchased	15	07/21/2009	1353	12/18/2002	IXIS	107,775	107,775		55	55			
Knock Put Option Purchased	20	08/25/2009	1404	12/18/2002	IXIS	132,720	132,720		9	9			
Knock Put Option Purchased	25	10/27/2009	1323	12/18/2002	IXIS	192,925	192,925		8,641	8,641			
Knock Put Option Purchased	15	09/29/2009	1272	12/18/2002	IXIS	124,515	124,515		3,589	3,589			
Knock Put Option Purchased	20	09/01/2009	1318	03/26/2003	IXIS	139,500	139,500		870	870			
Knock Put Option Purchased	20	02/09/2010	1279	03/26/2003	IXIS	157,820	157,820		24,384	24,384			
Knock Put Option Purchased	13	01/12/2010	1327	03/26/2003	IXIS	94,003	94,003		7,538	7,538			
Knock Put Option Purchased	13	12/15/2009	1349	03/26/2003	IXIS	89,583	89,583		4,470	4,470			
Knock Put Option Purchased	25	02/23/2010	1243	03/26/2003	IXIS	209,275	209,275		46,714	46,714			
Knock Put Option Purchased	20	02/17/2009	1650	03/21/2002	Merrill Lynch Financial Markets	164,000	164,000						
Knock Put Option Purchased	23	12/01/2009	1349	02/12/2003	UBS AG	133,285	133,285		7,063	7,063			
Knock Put Option Purchased	18	11/17/2009	1371	02/12/2003	UBS AG	99,990	99,990		2,996	2,996			
Knock Put Option Purchased	10	09/08/2009	1364	02/12/2003	UBS AG	54,970	54,970		72	72			
Knock Put Option Purchased	12	09/22/2009	1229	02/12/2003	UBS AG	84,492	84,492		6,626	6,626			
Knock Put Option Purchased	17	12/22/2009	1383	02/12/2003	UBS AG	93,568	93,568		3,473	3,473			
Put Purchased	53,654	08/30/2021	1184	11/17/2005	Goldman Sachs International	9,333,618	9,333,618		23,391,035	23,391,035			
Put Purchased	82,442	03/29/2022	1201	11/17/2005	Goldman Sachs International	14,565,490	14,565,490		41,148,483	41,148,483			
Put Purchased	16,727	05/31/2022	1243	12/16/2005	Goldman Sachs International	3,022,950	3,022,950		7,704,746	7,704,746			
Put Purchased	20,969	03/29/2022	1201	12/16/2005	Goldman Sachs International	3,848,246	3,848,246		10,466,055	10,466,055			
Put Purchased	3,335	05/31/2022	1230	01/26/2006	Goldman Sachs International	576,867	576,867		1,535,755	1,535,755			
Put Purchased	17,748	06/30/2022	1248	01/26/2006	Goldman Sachs International	3,099,301	3,099,301		8,072,663	8,072,663			
Put Purchased	4,499	06/30/2022	1248	02/24/2006	Goldman Sachs International	816,478	816,478		2,046,366	2,046,366			
Put Purchased	6,009	02/28/2023	1276	04/18/2006	Goldman Sachs International	988,596	988,596		2,681,076	2,681,076			
Put Purchased	26,741	03/31/2023	1281	04/18/2006	Goldman Sachs International	4,638,055	4,638,055		12,386,996	12,386,996			
Put Purchased	7,290	03/31/2023	1281	05/09/2006	Goldman Sachs International	1,190,621	1,190,621		3,376,882	3,376,882			
Put Purchased	26,577	05/31/2023	1290	06/16/2006	Goldman Sachs International	4,704,693	4,704,693		13,671,161	13,671,161			
Put Purchased	6,981	05/31/2023	1290	07/13/2006	Goldman Sachs International	1,291,730	1,291,730		3,584,451	3,584,451			
Put Purchased	7,716	07/31/2023	1266	08/24/2006	Goldman Sachs International	1,463,810	1,463,810		3,718,597	3,718,597			
Put Purchased	42,062	10/31/2023	1378	11/28/2006	Goldman Sachs International	6,201,247	6,201,247		19,274,862	19,274,862			
Put Purchased	49,156	11/30/2023	1429	12/20/2006	Goldman Sachs International	7,196,728	7,196,728		21,037,470	21,037,470			
Put Purchased	19,352	03/29/2021	1201	11/17/2005	Goldman Sachs International	3,127,537	3,127,537		9,298,227	9,298,227			
Put Purchased	2,401	03/29/2021	1201	12/16/2005	Goldman Sachs International	400,631	400,631		1,153,630	1,153,630			
Put Purchased	8,946	08/30/2021	1273	03/10/2006	Goldman Sachs International	1,627,981	1,627,981		4,045,312	4,045,312			

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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
Put Purchased	11,595	09/30/2021	1277	04/18/2006	Goldman Sachs International	1,954,090	1,954,090		5,353,522	5,353,522			
Put Purchased	20,979	12/29/2023	1645	01/10/2007	Goldman Sachs International	3,642,204	3,642,204		11,958,627	11,958,627			
Put Purchased	6,576	01/31/2018	3234	02/05/2008	JP Morgan Chase Bank NA	4,274,400	4,274,400		9,044,959	9,044,959			
Put Purchased	11,776	02/21/2023	4600	02/19/2008	JP Morgan Chase Bank NA	9,538,560	9,538,560		22,762,546	22,762,546			
Put Purchased	60,000	11/30/2018	1900	11/26/2008	Merrill Lynch International	36,000,000	36,000,000		37,491,339	37,491,339			
Put Purchased	12,750	03/18/2018	3140	03/19/2008	Credit Suisse International	8,464,725	8,464,725		17,083,795	17,083,795			
Put Purchased	28,000	11/30/2012	1490	11/30/2007	Barclays Bank PLC	712,880	712,880		7,462,506	7,462,506			
Put Purchased	39,000	03/31/2011	1300	03/11/2008	Barclays Bank PLC	868,140	868,140		6,405,154	6,405,154			
Put Purchased	170,000	03/21/2009	320	10/29/2008	Barclays Bank PLC	2,488,800	2,488,800		671,500	671,500			
Put Purchased	200,000	11/07/2009	350	10/29/2008	Barclays Bank PLC	2,762,000	2,762,000		50,000	50,000			
Put Purchased	500,000	01/17/2009	52	09/30/2008	BNP Paribas	1,315,000	1,315,000		3,550,000	3,550,000			
Put Purchased	275,000	03/21/2009	50	09/30/2008	BNP Paribas	731,500	731,500		1,677,500	1,677,500			
Put Purchased	100,000	01/16/2010	45	09/30/2008	BNP Paribas	370,000	370,000		735,000	735,000			
Put Purchased	700,000	01/15/2010	35	11/13/2008	BNP Paribas	4,004,000	4,004,000		2,345,000	2,345,000			
Put Purchased	50,000	11/29/2013	1390	11/21/2008	BNP Paribas				(3,718,707)	(3,718,707)			
Put Purchased	250,000	12/14/2012	5000	11/25/2008	BNP Paribas				(913,985)	(913,985)			
Put Purchased	300,000	06/14/2013	4000	11/25/2008	BNP Paribas				(864,684)	(864,684)			
Put Purchased	21,000	12/20/2013	1200	12/08/2008	BNP Paribas				(1,107,380)	(1,107,380)			
Put Purchased	1,924	10/31/2022	1846	10/24/2007	Credit Suisse International	35,132	35,132		703,860	703,860			
Put Purchased	15,000	10/31/2012	1479	11/13/2007	Credit Suisse International	348,372	348,372		4,020,374	4,020,374			
Put Purchased	13,300	10/31/2022	1403	11/13/2007	Credit Suisse International	154,350	154,350		3,471,527	3,471,527			
Put Purchased	18,000	10/31/2012	1332	11/15/2007	Credit Suisse International	335,846	335,846		3,937,051	3,937,051			
Put Purchased	12,000	10/31/2022	1403	11/15/2007	Credit Suisse International	153,918	153,918		2,958,517	2,958,517			
Put Purchased	54,000	11/30/2017	1268	11/27/2007	Credit Suisse International	829,410	829,410		11,618,005	11,618,005			
Put Purchased	28,000	11/30/2022	1259	11/27/2007	Credit Suisse International	331,412	331,412		5,651,351	5,651,351			
Put Purchased	29,000	01/31/2018	1150	01/28/2008	Credit Suisse International	187,736	187,736		5,251,533	5,251,533			
Put Purchased	75,000	03/31/2013	1270	02/13/2008	Credit Suisse International	1,285,644	1,285,644		15,085,809	15,085,809			
Put Purchased	76,000	03/31/2013	1270	02/14/2008	Credit Suisse International	1,325,912	1,325,912		15,186,797	15,186,797			
Put Purchased	64,000	03/28/2013	1250	03/07/2008	Credit Suisse International	1,152,680	1,152,680		11,774,263	11,774,263			
Put Purchased	33,000	05/29/2015	1350	05/22/2008	Credit Suisse International	266,607	266,607		7,987,248	7,987,248			
Put Purchased	38,000	06/30/2011	1250	07/01/2008	Credit Suisse International	432,171	432,171		6,355,935	6,355,935			
Put Purchased	32,000	06/28/2013	1150	07/01/2008	Credit Suisse International	110,975	110,975		5,666,979	5,666,979			
Put Purchased	47,000	07/29/2011	1200	07/10/2008	Credit Suisse International				6,839,639	6,839,639			
Put Purchased	41,000	07/31/2013	1100	07/10/2008	Credit Suisse International				6,431,474	6,431,474			
Put Purchased	40,000	07/31/2009	1400	07/15/2008	Credit Suisse International				8,458,852	8,458,852			
Put Purchased	40,000	08/31/2018	1450	08/27/2008	Credit Suisse International				8,101,621	8,101,621			
Put Purchased	600,000	01/17/2009	58	09/22/2008	Credit Suisse International	1,683,600	1,683,600		7,860,000	7,860,000			
Put Purchased	600,000	03/21/2009	56	09/22/2008	Credit Suisse International	1,628,400	1,628,400		6,750,000	6,750,000			
Put Purchased	400,000	01/16/2010	50	09/22/2008	Credit Suisse International	1,428,800	1,428,800		4,100,000	4,100,000			
Put Purchased	1,700,000	01/17/2009	40	10/07/2008	Credit Suisse International	2,767,600	2,767,600		425,000	425,000			
Put Purchased	800,000	03/21/2009	40	10/07/2008	Credit Suisse International	1,732,800	1,732,800		1,260,000	1,260,000			
Put Purchased	250,000	01/16/2010	40	10/07/2008	Credit Suisse International	1,070,250	1,070,250		1,262,500	1,262,500			
Put Purchased	70,000	10/31/2011	650	10/10/2008	Credit Suisse International	6,704,600	6,704,600		7,729,858	7,729,858			
Put Purchased	750,000	01/15/2010	40	10/16/2008	Credit Suisse International	5,863,500	5,863,500		3,787,500	3,787,500			
Put Purchased	100,000	01/16/2009	30	10/30/2008	Credit Suisse International	183,000	183,000		200	200			
Put Purchased	100,000	02/20/2009	30	10/30/2008	Credit Suisse International	263,000	263,000		42,500	42,500			
Put Purchased	100,000	03/20/2009	30	10/30/2008	Credit Suisse International	314,000	314,000		925	925			
Put Purchased	500,000	01/21/2011	40	11/13/2008	Credit Suisse International	3,900,000	3,900,000		3,862,500	3,862,500			
Put Purchased	9,656	09/30/2017	1926	10/05/2007	Goldman Sachs International	226,184	226,184		4,358,895	4,358,895			
Put Purchased	5,921	09/30/2022	2051	10/05/2007	Goldman Sachs International	120,003	120,003		2,578,532	2,578,532			
Put Purchased	5,921	09/30/2022	2051	10/09/2007	Goldman Sachs International	118,063	118,063		2,601,483	2,601,483			
Put Purchased	25,500	10/31/2022	1403	11/16/2007	Goldman Sachs International	366,249	366,249		5,840,512	5,840,512			
Put Purchased	10,000	11/30/2012	1675	11/28/2007	Goldman Sachs International	344,264	344,264		3,258,992	3,258,992			
Put Purchased	30,200	03/31/2018	1125	03/10/2008	Goldman Sachs International	361,000	361,000		5,462,591	5,462,591			
Put Purchased	27,800	03/31/2023	1200	03/11/2008	Goldman Sachs International	274,290	274,290		5,558,158	5,558,158			
Put Purchased	50,000	06/30/2009	1800	06/03/2008	Goldman Sachs International	1,804,964	1,804,964		16,637,745	16,637,745			
Put Purchased	26,000	04/30/2013	1450	06/11/2008	Goldman Sachs International	294,417	294,417		6,629,369	6,629,369			
Put Purchased	20,000	04/30/2018	1400	06/11/2008	Goldman Sachs International	159,820	159,820		5,254,395	5,254,395			
Put Purchased	8,600	04/30/2018	3000	06/11/2008	Goldman Sachs International	284,195	284,195		5,846,735	5,846,735			
Put Purchased	4,000	05/01/2023	3800	06/11/2008	Goldman Sachs International	121,504	121,504		3,154,214	3,154,214			
Put Purchased	15,184	06/19/2023	1677	06/19/2008	Goldman Sachs International	196,763	196,763		5,511,188	5,511,188			
Put Purchased	11,867	06/19/2023	1677	06/19/2008	Goldman Sachs International	153,780	153,780		4,307,249	4,307,249			
Put Purchased	6,000	06/28/2013	1400	06/20/2008	Goldman Sachs International	67,927	67,927		1,441,745	1,441,745			
Put Purchased	5,500	06/29/2018	1300	06/20/2008	Goldman Sachs International	39,575	39,575		1,289,383	1,289,383			
Put Purchased	148,285	06/28/2013	760	06/24/2008	Goldman Sachs International	794,533	794,533		19,484,728	19,484,728			

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
Put Purchased	39,542	06/28/2013	760	06/24/2008	Goldman Sachs International	211,872	211,872		5,195,840	5,195,840			
Put Purchased	54,584	06/29/2018	1420	06/24/2008	Goldman Sachs International	807,359	807,359		17,463,387	17,463,387			
Put Purchased	131,656	06/29/2018	640	06/24/2008	Goldman Sachs International	442,419	442,419		15,258,572	15,258,572			
Put Purchased	14,556	06/29/2018	1420	06/24/2008	Goldman Sachs International	215,300	215,300		4,656,988	4,656,988			
Put Purchased	35,108	06/29/2018	640	06/24/2008	Goldman Sachs International	117,978	117,978		4,068,922	4,068,922			
Put Purchased	26,564	06/30/2023	1677	06/24/2008	Goldman Sachs International	350,036	350,036		9,494,308	9,494,308			
Put Purchased	7,083	06/30/2023	1677	06/24/2008	Goldman Sachs International	93,333	93,333		2,531,553	2,531,553			
Put Purchased	118,398	06/28/2013	760	06/26/2008	Goldman Sachs International	691,040	691,040		15,070,096	15,070,096			
Put Purchased	43,583	06/29/2018	1420	06/26/2008	Goldman Sachs International	663,175	663,175		13,629,042	13,629,042			
Put Purchased	105,120	06/29/2018	640	06/26/2008	Goldman Sachs International	373,814	373,814		11,833,478	11,833,478			
Put Purchased	21,209	06/30/2023	1677	06/26/2008	Goldman Sachs International	284,194	284,194		7,466,468	7,466,468			
Put Purchased	27,000	07/31/2023	2500	07/08/2008	Goldman Sachs International				12,304,063	12,304,063			
Put Purchased	90,000	12/19/2009	600	11/12/2008	Goldman Sachs International	4,985,324	4,985,324		3,069,000	3,069,000			
Put Purchased	20,000	06/19/2009	2000	11/20/2008	Goldman Sachs International	6,406,200	6,406,200		3,307,837	3,307,837			
Put Purchased	15,000	12/18/2009	1800	11/20/2008	Goldman Sachs International	4,598,250	4,598,250		2,836,934	2,836,934			
Put Purchased	450,000	06/12/2009	6500	12/23/2008	Goldman Sachs International	2,259,000	2,259,000		1,443,507	1,443,507			
Put Purchased	11,500	06/19/2009	1800	12/23/2008	Goldman Sachs International	1,389,315	1,389,315		1,261,314	1,261,314			
Put Purchased	11,500	06/19/2009	1800	12/23/2008	Goldman Sachs International	1,415,535	1,415,535		1,261,314	1,261,314			
Put Purchased	76,000	04/01/2013	1270	02/15/2008	Merrill Lynch International	1,369,520	1,369,520		15,006,622	15,006,622			
Put Purchased	19,800	03/31/2011	1350	02/29/2008	Merrill Lynch International	435,600	435,600		3,670,899	3,670,899			
Put Purchased	36,200	03/31/2011	1350	03/13/2008	Merrill Lynch International	922,376	922,376		6,401,867	6,401,867			
Put Purchased	32,200	09/30/2011	1310	03/18/2008	Merrill Lynch International	422,142	422,142		5,452,956	5,452,956			
Put Purchased	34,000	09/30/2011	1310	03/19/2008	Merrill Lynch International	420,988	420,988		5,903,067	5,903,067			
Put Purchased	44,800	04/30/2010	1575	03/24/2008	Merrill Lynch International	1,580,544	1,580,544		10,673,356	10,673,356			
Put Purchased	42,500	09/30/2010	1535	03/24/2008	Merrill Lynch International	1,344,700	1,344,700		9,973,626	9,973,626			
Put Purchased	14,000	04/29/2011	1510	04/01/2008	Merrill Lynch International	235,900	235,900		3,231,529	3,231,529			
Put Purchased	20,000	04/30/2013	1450	04/11/2008	Merrill Lynch International	268,900	268,900		4,732,335	4,732,335			
Put Purchased	10,000	07/31/2013	1500	07/31/2008	Merrill Lynch International				2,510,656	2,510,656			
Put Purchased	48,000	10/29/2010	1200	10/23/2008	Merrill Lynch International				144,117	144,117			
Put Purchased	37,000	10/31/2012	1100	10/23/2008	Merrill Lynch International				1,049,022	1,049,022			
Put Purchased	40,000	10/31/2011	1100	10/27/2008	Merrill Lynch International				333,233	333,233			
Put Purchased	36,000	10/31/2013	1000	10/27/2008	Merrill Lynch International				1,192,875	1,192,875			
Put Purchased	140,000	06/19/2009	300	10/29/2008	Merrill Lynch International	2,153,200	2,153,200		1,218,000	1,218,000			
Put Purchased	150,000	03/20/2009	370	11/03/2008	Merrill Lynch International	2,355,000	2,355,000		1,290,000	1,290,000			
Put Purchased	150,000	02/20/2009	30	11/04/2008	Merrill Lynch International	390,000	390,000		63,750	63,750			
Put Purchased	150,000	03/20/2009	30	11/04/2008	Merrill Lynch International	510,000	510,000		1,388	1,388			
Put Purchased	60,000	11/30/2013	800	11/06/2008	Merrill Lynch International				231,165	231,165			
Put Purchased	60,000	11/30/2015	800	11/06/2008	Merrill Lynch International				556,189	556,189			
Put Purchased	60,000	11/30/2018	800	11/06/2008	Merrill Lynch International				705,779	705,779			
Put Purchased	9,000	12/19/2014	1000	11/25/2008	Merrill Lynch International	1,894,410	1,894,410		1,593,587	1,593,587			
Put Purchased	18,000	11/30/2015	1000	11/25/2008	Merrill Lynch International				(483,734)	(483,734)			
Put Purchased	7,000	12/18/2015	1000	11/25/2008	Merrill Lynch International	1,605,380	1,605,380		1,362,196	1,362,196			
Put Purchased	1,000,000	02/18/2009	35	11/26/2008	Merrill Lynch International	2,680,000	2,680,000		2,475,000	2,475,000			
Put Purchased	9,000	12/19/2014	1000	12/01/2008	Merrill Lynch International	1,759,801	1,759,801		1,593,587	1,593,587			
Put Purchased	7,000	12/18/2015	1000	12/01/2008	Merrill Lynch International	1,440,199	1,440,199		1,362,196	1,362,196			
Put Purchased	52,972	10/31/2017	1733	11/01/2007	JP Morgan Chase Bank NA	1,076,000	1,076,000		19,147,688	19,147,688			
Put Purchased	15,000	10/31/2012	1479	11/14/2007	JP Morgan Chase Bank NA	365,900	365,900		3,952,850	3,952,850			
Put Purchased	13,300	10/31/2022	1403	11/14/2007	JP Morgan Chase Bank NA	169,180	169,180		3,301,178	3,301,178			
Put Purchased	47,000	10/31/2017	1439	11/23/2007	JP Morgan Chase Bank NA	879,840	879,840		12,239,497	12,239,497			
Put Purchased	47,000	10/31/2017	1439	11/26/2007	JP Morgan Chase Bank NA	887,000	887,000		12,181,106	12,181,106			
Put Purchased	54,000	11/30/2017	1268	11/28/2007	JP Morgan Chase Bank NA	789,000	789,000		11,957,067	11,957,067			
Put Purchased	28,000	11/30/2022	1259	11/28/2007	JP Morgan Chase Bank NA	330,500	330,500		5,672,886	5,672,886			
Put Purchased	54,000	11/30/2022	1259	12/04/2007	JP Morgan Chase Bank NA	626,000	626,000		11,074,917	11,074,917			
Put Purchased	54,000	11/30/2022	1259	12/05/2007	JP Morgan Chase Bank NA	609,000	609,000		11,275,390	11,275,390			
Put Purchased	62,000	11/30/2022	1259	12/12/2007	JP Morgan Chase Bank NA	654,840	654,840		13,469,197	13,469,197			
Put Purchased	44,000	11/30/2022	1089	12/18/2007	JP Morgan Chase Bank NA	375,770	375,770		7,806,866	7,806,866			
Put Purchased	79,000	11/30/2022	1089	12/19/2007	JP Morgan Chase Bank NA	675,434	675,434		14,007,958	14,007,958			
Put Purchased	70,000	12/30/2022	1259	12/27/2007	JP Morgan Chase Bank NA	562,378	562,378		13,798,539	13,798,539			
Put Purchased	60,000	03/31/2023	1045	01/04/2008	JP Morgan Chase Bank NA	450,738	450,738		10,192,920	10,192,920			
Put Purchased	137,000	03/31/2023	1045	01/09/2008	JP Morgan Chase Bank NA	1,075,046	1,075,046		22,715,202	22,715,202			
Put Purchased	68,000	03/31/2023	1045	01/16/2008	JP Morgan Chase Bank NA	528,656	528,656		11,334,915	11,334,915			
Put Purchased	68,000	03/31/2023	1045	01/18/2008	JP Morgan Chase Bank NA	573,788	573,788		10,785,161	10,785,161			
Put Purchased	55,000	01/31/2018	1150	01/23/2008	JP Morgan Chase Bank NA	376,055	376,055		9,625,250	9,625,250			
Put Purchased	16,400	03/31/2023	1045	02/01/2008	JP Morgan Chase Bank NA	116,824	116,824		2,863,752	2,863,752			
Put Purchased	16,300	03/31/2023	1045	02/07/2008	JP Morgan Chase Bank NA	123,436	123,436		2,757,072	2,757,072			

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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
Put Purchased	17,000	03/31/2023	1010	02/12/2008	JP Morgan Chase Bank NA	119,410	119,410		2,768,819	2,768,819			
Put Purchased	60,000	03/31/2015	1208	02/22/2008	JP Morgan Chase Bank NA	851,082	851,082		12,107,411	12,107,411			
Put Purchased	15,200	03/31/2015	1200	02/29/2008	JP Morgan Chase Bank NA	212,180	212,180		3,038,387	3,038,387			
Put Purchased	28,000	03/31/2023	1200	03/05/2008	JP Morgan Chase Bank NA	243,942	243,942		5,986,903	5,986,903			
Put Purchased	38,300	03/31/2011	1350	03/06/2008	JP Morgan Chase Bank NA	887,062	887,062		6,992,215	6,992,215			
Put Purchased	32,800	03/28/2013	1250	03/06/2008	JP Morgan Chase Bank NA	563,172	563,172		6,154,212	6,154,212			
Put Purchased	29,500	09/30/2013	1250	03/17/2008	JP Morgan Chase Bank NA	338,940	338,940		4,989,644	4,989,644			
Put Purchased	27,600	09/30/2015	1210	03/17/2008	JP Morgan Chase Bank NA	261,870	261,870		4,742,554	4,742,554			
Put Purchased	30,200	09/30/2013	1190	03/18/2008	JP Morgan Chase Bank NA	275,110	275,110		5,060,920	5,060,920			
Put Purchased	39,800	04/29/2011	1495	03/24/2008	JP Morgan Chase Bank NA	1,177,790	1,177,790		9,436,449	9,436,449			
Put Purchased	35,000	05/31/2013	1440	05/14/2008	JP Morgan Chase Bank NA	335,559	335,559		9,502,891	9,502,891			
Put Purchased	32,000	05/29/2015	1400	05/16/2008	JP Morgan Chase Bank NA	271,737	271,737		8,623,511	8,623,511			
Put Purchased	14,000	05/31/2023	2800	05/19/2008	JP Morgan Chase Bank NA	254,400	254,400		8,024,864	8,024,864			
Put Purchased	32,000	05/31/2018	1300	05/27/2008	JP Morgan Chase Bank NA	220,500	220,500		7,648,743	7,648,743			
Put Purchased	16,400	06/28/2013	1400	06/19/2008	JP Morgan Chase Bank NA	999,580	999,580		5,540,428	5,540,428			
Put Purchased	8,800	06/29/2018	1300	06/19/2008	JP Morgan Chase Bank NA	605,440	605,440		3,140,608	3,140,608			
Put Purchased	3,600	06/29/2018	3000	06/19/2008	JP Morgan Chase Bank NA	1,212,120	1,212,120		3,476,448	3,476,448			
Put Purchased	70,000	07/31/2013	1150	07/09/2008	JP Morgan Chase Bank NA				9,523,096	9,523,096			
Put Purchased	22,000	07/31/2015	1100	07/09/2008	JP Morgan Chase Bank NA				3,744,275	3,744,275			
Put Purchased	25,000	07/15/2018	1150	07/14/2008	JP Morgan Chase Bank NA				4,489,761	4,489,761			
Put Purchased	60,000	08/30/2013	1300	08/25/2008	JP Morgan Chase Bank NA				10,200,679	10,200,679			
Put Purchased	40,000	08/31/2018	1450	08/25/2008	JP Morgan Chase Bank NA				8,101,971	8,101,971			
Put Purchased	60,000	08/30/2013	1300	08/27/2008	JP Morgan Chase Bank NA				10,162,963	10,162,963			
Put Purchased	20,000	09/30/2013	2500	09/24/2008	JP Morgan Chase Bank NA				7,179,562	7,179,562			
Put Purchased	2,000	09/30/2013	2534	10/01/2008	JP Morgan Chase Bank NA				582,498	582,498			
Put Purchased	2,000	09/30/2013	4632	10/01/2008	JP Morgan Chase Bank NA				1,272,138	1,272,138			
Put Purchased	10,000	09/30/2015	2460	10/01/2008	JP Morgan Chase Bank NA				3,092,921	3,092,921			
Put Purchased	15,000	10/31/2013	1550	10/13/2008	JP Morgan Chase Bank NA				1,205,555	1,205,555			
Put Purchased	18,000	10/31/2013	2020	10/15/2008	JP Morgan Chase Bank NA				1,771,800	1,771,800			
Put Purchased	35,000	10/31/2011	1250	10/22/2008	JP Morgan Chase Bank NA				1,412,054	1,412,054			
Put Purchased	35,000	10/31/2013	1150	10/22/2008	JP Morgan Chase Bank NA				2,416,117	2,416,117			
Put Purchased	38,000	10/31/2011	1140	10/24/2008	JP Morgan Chase Bank NA				(577,446)	(577,446)			
Put Purchased	35,000	10/31/2013	1050	10/24/2008	JP Morgan Chase Bank NA				196,048	196,048			
Put Purchased	21,500	10/30/2015	1300	10/30/2008	JP Morgan Chase Bank NA				509,699	509,699			
Put Purchased	17,000	10/30/2015	1300	10/30/2008	JP Morgan Chase Bank NA				403,018	403,018			
Put Purchased	475,000	06/12/2009	6500	11/20/2008	JP Morgan Chase Bank NA	4,371,011	4,371,011		1,523,702	1,523,702			
Put Purchased	375,000	12/11/2009	6000	11/20/2008	JP Morgan Chase Bank NA	3,590,426	3,590,426		1,752,173	1,752,173			
Put Purchased	200,000	06/11/2010	5000	11/21/2008	JP Morgan Chase Bank NA	1,568,263	1,568,263		758,182	758,182			
Put Purchased	7,500	06/18/2010	1500	11/21/2008	JP Morgan Chase Bank NA	1,914,030	1,914,030		1,141,315	1,141,315			
Put Purchased	150,000	12/10/2010	5000	11/21/2008	JP Morgan Chase Bank NA	1,326,546	1,326,546		732,735	732,735			
Put Purchased	6,500	12/17/2010	1400	11/21/2008	JP Morgan Chase Bank NA	1,642,563	1,642,563		1,019,767	1,019,767			
Put Purchased	250,000	12/14/2012	5000	12/01/2008	JP Morgan Chase Bank NA				(462,527)	(462,527)			
Put Purchased	300,000	06/14/2013	4000	12/01/2008	JP Morgan Chase Bank NA				(449,057)	(449,057)			
Put Purchased	800	06/20/2009	900	09/04/2008	MSE	1,147,200	1,147,200		7,728,000	7,728,000			
Put Purchased	300	06/20/2009	1150	09/04/2008	MSE	1,834,200	1,834,200		8,058,000	8,058,000			
Put Purchased	900	03/21/2009	900	10/06/2008	MSE	2,657,700	2,657,700		6,043,500	6,043,500			
Put Purchased	280	03/20/2009	700	11/26/2008	MSE	2,415,965	2,415,965		861,000	861,000			
Put Purchased	25,000	10/31/2017	1439	11/13/2007	Barclays Bank PLC	449,100	449,100		6,655,710	6,655,710			
Put Purchased	29,437	06/29/2016	1987	09/17/2007	Goldman Sachs International	1,372,057	1,372,057		13,442,764	13,442,764			
Put Purchased	12,920	06/29/2016	1940	09/17/2007	Goldman Sachs International	576,272	576,272		5,993,542	5,993,542			
Put Purchased	15,851	06/29/2017	2104	09/17/2007	Goldman Sachs International	766,199	766,199		8,146,294	8,146,294			
Put Purchased	6,957	06/29/2017	2057	09/17/2007	Goldman Sachs International	323,284	323,284		3,273,829	3,273,829			
Put Purchased	29,437	06/29/2016	1987	09/19/2007	Goldman Sachs International	1,217,936	1,217,936		13,308,506	13,308,506			
Put Purchased	12,920	06/29/2016	1940	09/19/2007	Goldman Sachs International	511,439	511,439		5,695,045	5,695,045			
Put Purchased	15,851	06/29/2017	2104	09/19/2007	Goldman Sachs International	680,181	680,181		7,622,925	7,622,925			
Put Purchased	6,957	06/29/2017	2057	09/19/2007	Goldman Sachs International	287,078	287,078		3,460,168	3,460,168			
Put Purchased	29,437	06/29/2016	1987	11/08/2007	Goldman Sachs International	1,401,217	1,401,217		14,152,358	14,152,358			
Put Purchased	12,920	06/29/2016	1940	11/08/2007	Goldman Sachs International	590,899	590,899		5,332,272	5,332,272			
Put Purchased	15,851	06/29/2017	2104	11/08/2007	Goldman Sachs International	781,893	781,893		7,703,790	7,703,790			
Put Purchased	6,957	06/29/2017	2057	11/08/2007	Goldman Sachs International	328,754	328,754		3,097,875	3,097,875			
Put Purchased	58,874	06/29/2016	1987	11/09/2007	Goldman Sachs International	3,065,942	3,065,942		25,403,777	25,403,777			
Put Purchased	25,840	06/29/2016	1940	11/09/2007	Goldman Sachs International	1,310,241	1,310,241		11,255,916	11,255,916			
Put Purchased	31,702	06/29/2017	2104	11/09/2007	Goldman Sachs International	1,716,092	1,716,092		14,462,379	14,462,379			
Put Purchased	13,914	06/29/2017	2057	11/09/2007	Goldman Sachs International	715,055	715,055		6,491,931	6,491,931			
Put Purchased	24,000	01/31/2018	1400	01/22/2008	Goldman Sachs International	249,476	249,476		5,262,030	5,262,030			

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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
Put Purchased	12,500	07/29/2011	1500	08/05/2008	Goldman Sachs International				2,885,489	2,885,489			
Put Purchased	14,719	06/29/2016	1987	10/29/2007	JP Morgan Chase Bank NA	616,980	616,980		7,039,288	7,039,288			
Put Purchased	6,460	06/29/2016	1940	10/29/2007	JP Morgan Chase Bank NA	258,150	258,150		2,985,570	2,985,570			
Put Purchased	7,926	06/29/2017	2104	10/29/2007	JP Morgan Chase Bank NA	342,780	342,780		4,059,191	4,059,191			
Put Purchased	3,479	06/29/2017	2057	10/29/2007	JP Morgan Chase Bank NA	144,090	144,090		1,727,481	1,727,481			
Put Purchased	7,359	06/29/2016	1987	11/01/2007	JP Morgan Chase Bank NA	315,600	315,600		3,486,569	3,486,569			
Put Purchased	3,230	06/29/2016	1940	11/01/2007	JP Morgan Chase Bank NA	132,000	132,000		1,479,316	1,479,316			
Put Purchased	3,963	06/19/2017	2104	11/01/2007	JP Morgan Chase Bank NA	178,200	178,200		1,994,535	1,994,535			
Put Purchased	1,739	06/29/2017	2057	11/01/2007	JP Morgan Chase Bank NA	74,700	74,700		849,717	849,717			
Put Purchased	25,000	10/31/2017	1439	11/14/2007	JP Morgan Chase Bank NA	425,520	425,520		6,856,804	6,856,804			
Put Purchased	22,000	01/31/2018	1400	01/23/2008	JP Morgan Chase Bank NA	234,543	234,543		4,721,054	4,721,054			
Put Purchased	30,000	03/29/2018	1150	03/06/2008	JP Morgan Chase Bank NA	324,946	324,946		5,483,421	5,483,421			
Put Purchased	29,000	09/28/2018	1110	03/19/2008	JP Morgan Chase Bank NA	177,772	177,772		4,911,528	4,911,528			
Put Purchased	25,000	06/29/2018	1400	06/02/2008	JP Morgan Chase Bank NA	197,278	197,278		6,635,796	6,635,796			
0799999. Subtotal - Put Options - Other						297,352,184	297,352,184	XXX	1,416,630,632	1,416,630,632			
0899999. Subtotal - Put Options						297,352,184	297,352,184	XXX	1,416,630,632	1,416,630,632			
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						439,630,802	439,630,802	XXX	1,436,642,192	1,436,642,192			
9999999 - Totals						439,630,802	439,630,802	XXX	1,436,642,192	1,436,642,192			

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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
Option to purchase swap	1	08/29/2008	3.50%	04/29/2008	Merrill Lynch Capital Services	523,694
Option to purchase swap	1	08/29/2008	5.25%	04/29/2008	Merrill Lynch Capital Services	528,750
Option to purchase swap	1	10/24/2008	4.60%	04/24/2008	Lehman Brothers Finance SA	1,630,125
Option to purchase swap	1	10/24/2008	4.10%	04/24/2008	Lehman Brothers Finance SA	2,110,600
Option to purchase swap	1	10/28/2008	3.60%	08/22/2008	Merrill Lynch Capital Services	195,000
Option to purchase swap	1	11/13/2008	3.25%	06/13/2008	Credit Suisse International	1,175,000
Option to purchase swap	1	11/13/2008	6%	06/13/2008	Credit Suisse International	1,148,000
Option to purchase swap	1	11/25/2008	5.50%	06/25/2008	Merrill Lynch Capital Services	1,912,500
Option to purchase swap	1	11/25/2008	3.50%	06/25/2008	Merrill Lynch Capital Services	1,397,500
Call Purchased	220	12/20/2008	1250	10/02/2008	UBS AG	550,660
Call Purchased	170	12/20/2008	1350	10/02/2008	UBS AG	116,110
Option to purchase swap	1	01/02/2009	2.60%	10/02/2008	Credit Suisse International	2,000,000
Option to purchase swap	1	01/02/2009	3.80%	10/02/2008	Credit Suisse International	1,365,000
Call Purchased	750,000	01/17/2009	64	09/22/2008	Credit Suisse International	1,413,750
Call Purchased	500,000	01/17/2009	62	09/30/2008	BNP Paribas	770,000
Call Purchased	320,000	01/17/2009	65	10/07/2008	Credit Suisse International	592,640
Call Purchased	3,000,000	01/17/2009	60	10/07/2008	Credit Suisse International	2,751,000
Option to purchase swap	1	02/01/2009	3.25%	08/15/2008	Credit Suisse International	470,250
Option to purchase swap	1	02/17/2009	5.25%	08/14/2008	Merrill Lynch Capital Services	823,250
Option to purchase swap	1	02/17/2009	3.25%	08/14/2008	Merrill Lynch Capital Services	792,000
Option to purchase swap	1	02/17/2009	5.25%	08/15/2008	Credit Suisse International	346,500
Option to purchase swap	1	02/20/2009	5.50%	08/20/2008	Merrill Lynch Capital Services	277,500
Option to purchase swap	1	02/20/2009	3.75%	08/20/2008	Merrill Lynch Capital Services	735,000
Call Purchased	650,000	03/18/2009	50	12/23/2008	Merrill Lynch International	2,177,500
Call Purchased	100,000	03/20/2009	670	11/03/2008	Merrill Lynch International	1,185,000
Call Purchased	260	03/20/2009	1050	11/26/2008	MSE	1,658,397

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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
Call Purchased	375,000	03/21/2009	65	09/30/2008	BNP Paribas	510,000
Call Purchased	120	03/21/2009	1350	10/02/2008	UBS AG	228,360
Call Purchased	750	03/21/2009	1250	10/06/2008	MSE	1,427,250
Call Purchased	1,400,000	03/21/2009	60	10/07/2008	Credit Suisse International	1,876,000
Call Purchased	600	03/31/2009	128	12/03/2008	MSE	765,354
Call Purchased	1,400	03/31/2009	128	12/03/2008	MSE	1,785,826
Call Purchased	2,000	03/31/2009	128	12/03/2008	MSE	2,551,180
Call Purchased	1,000	03/31/2009	138	12/03/2008	MSE	2,980,275
Call Purchased	3,400	03/31/2009	128	12/04/2008	MSE	5,014,344
Call Purchased	600	03/31/2009	128	12/04/2008	MSE	884,884
Call Purchased	1,000	03/31/2009	138	12/04/2008	MSE	3,634,962
Option to purchase swap	1	04/06/2009	3.50%	10/06/2008	BNP Paribas	535,500
Option to purchase swap	1	04/06/2009	3%	10/06/2008	Credit Suisse International	525,000
Option to purchase swap	1	04/06/2009	3.50%	10/06/2008	BNP Paribas	535,500
Option to purchase swap	1	04/06/2009	3%	10/06/2008	Credit Suisse International	525,000
Option to purchase swap	1	04/07/2009	1.90%	10/07/2008	Credit Suisse International	3,400,000
Option to purchase swap	1	04/07/2009	3%	10/07/2008	BNP Paribas	3,480,000
Option to purchase swap	1	04/22/2009	3.25%	10/22/2008	Merrill Lynch Capital Services	3,050,000
Call Purchased	53,000	04/30/2009	2780	10/31/2008	Barclays Bank PLC	632,290
Call Purchased	350,000	06/12/2009	11000	12/23/2008	Goldman Sachs International	1,165,500
Option to purchase swap	1	06/18/2009	1.50%	11/20/2008	BNP Paribas	2,135,000
Option to purchase swap	1	06/18/2009	1.50%	11/21/2008	BNP Paribas	3,186,200
Call Purchased	14,000	06/19/2009	3000	12/23/2008	Goldman Sachs International	724,500
Call Purchased	14,000	06/19/2009	3000	12/23/2008	Goldman Sachs International	677,040
Call Purchased	700,000	06/21/2009	69	09/22/2008	Credit Suisse International	676,200
Call Purchased	60,000	06/30/2009	2800	12/31/2008	Merrill Lynch International	610,494
Call Purchased	12,400	08/31/2009	2340	08/28/2008	Lehman Brothers OTC	908,100
Option to purchase swap	1	10/16/2009	2%	10/16/2008	JP Morgan Chase Bank NA	1,400,000
Option to purchase swap	1	10/16/2009	5.50%	10/16/2008	JP Morgan Chase Bank NA	1,470,000
Option to purchase swap	1	10/16/2009	1%	12/16/2008	JP Morgan Chase Bank NA	4,700,000
Option to purchase swap	1	10/16/2009	2%	10/16/2008	JP Morgan Chase Bank NA	1,400,000
Option to purchase swap	1	10/16/2009	5.50%	10/16/2008	JP Morgan Chase Bank NA	1,470,000
Option to purchase swap	1	11/16/2009	1.50%	11/20/2008	JP Morgan Chase Bank NA	5,625,000
Option to purchase swap	1	12/03/2009	4%	12/03/2008	BNP Paribas	7,170,000
Option to purchase swap	1	12/03/2009	4%	12/03/2008	JP Morgan Chase Bank NA	7,237,500
Option to purchase swap	1	12/03/2009	4%	12/04/2008	BNP Paribas	7,050,000
Option to purchase swap	1	12/03/2009	4%	12/04/2008	JP Morgan Chase Bank NA	7,350,000
Option to purchase swap	1	12/18/2009	1.60%	12/18/2008	JP Morgan Chase Bank NA	4,482,500
Call Purchased	90,000	12/19/2009	1200	11/12/2008	Goldman Sachs International	2,363,927
Call Purchased	90,000	12/22/2009	1650	09/18/2008	Credit Suisse International	1,053,000
Call Purchased	45,000	12/22/2009	1500	09/18/2008	Credit Suisse International	1,375,875
Call Purchased	40,000	12/22/2009	1350	09/18/2008	Credit Suisse International	2,959,000
Call Purchased	1,125,000	01/15/2010	60	10/16/2008	Credit Suisse International	2,585,250
Call Purchased	600,000	01/16/2010	80	09/22/2008	Credit Suisse International	516,600
Call Purchased	150,000	01/16/2010	75	09/30/2008	BNP Paribas	214,500
Call Purchased	793	06/29/2010	2805	06/30/2008	Barclays Bank PLC	41,656
Call Purchased	793	06/29/2010	2805	12/31/2008	Barclays Bank PLC	41,656
Call Purchased	497	06/29/2010	2876	06/30/2008	Barclays Bank PLC	23,419
Call Purchased	497	06/29/2010	2876	12/31/2008	Barclays Bank PLC	23,419
Call Purchased	249	06/29/2010	2876	06/30/2008	JP Morgan Chase Bank NA	11,600
Call Purchased	249	06/29/2010	2876	12/31/2008	JP Morgan Chase Bank NA	11,600
Call Purchased	396	06/29/2010	2805	06/30/2008	JP Morgan Chase Bank NA	20,600
Call Purchased	396	06/29/2010	2805	12/31/2008	JP Morgan Chase Bank NA	20,600
Call Purchased	1,585	06/29/2010	2805	06/30/2008	Goldman Sachs International	72,636
Call Purchased	3,170	06/29/2010	2805	06/30/2008	Goldman Sachs International	144,809
Call Purchased	1,585	06/29/2010	2805	12/31/2008	Goldman Sachs International	72,636
Call Purchased	3,170	06/29/2010	2805	12/31/2008	Goldman Sachs International	144,809
Call Purchased	994	06/29/2010	2876	06/30/2008	Goldman Sachs International	40,974
Call Purchased	1,988	06/29/2010	2876	06/30/2008	Goldman Sachs International	81,732
Call Purchased	994	06/29/2010	2876	12/31/2008	Goldman Sachs International	40,974
Call Purchased	1,988	06/29/2010	2876	12/31/2008	Goldman Sachs International	81,732
Call Purchased	1,585	06/29/2010	2805	06/30/2008	Goldman Sachs International	74,900
Call Purchased	1,585	06/29/2010	2805	06/30/2008	JP Morgan Chase Bank NA	78,000
Call Purchased	1,585	06/29/2010	2805	12/31/2008	Goldman Sachs International	74,900
Call Purchased	1,585	06/29/2010	2805	12/31/2008	JP Morgan Chase Bank NA	78,000

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Call Purchased	994	06/29/2010	2876	06/30/2008	Goldman Sachs International	42,140
Call Purchased	994	06/29/2010	2876	06/30/2008	JP Morgan Chase Bank NA	43,600
Call Purchased	994	06/29/2010	2876	12/31/2008	Goldman Sachs International	42,140
Call Purchased	994	06/29/2010	2876	12/31/2008	JP Morgan Chase Bank NA	43,600
Call Purchased	1,585	06/29/2010	2805	01/03/2008	Goldman Sachs International	7,532
Call Purchased	1,585	06/29/2010	2805	01/03/2008	JP Morgan Chase Bank NA	12,393
Call Purchased	793	06/29/2010	2805	01/03/2008	Barclays Bank PLC	4,235
Call Purchased	497	06/29/2010	2876	01/03/2008	Barclays Bank PLC	2,449
Call Purchased	249	06/29/2010	2876	01/03/2008	JP Morgan Chase Bank NA	1,192
Call Purchased	396	06/29/2010	2805	01/03/2008	JP Morgan Chase Bank NA	2,196
Call Purchased	1,585	06/29/2010	2805	01/03/2008	Goldman Sachs International	8,106
Call Purchased	994	06/29/2010	2876	01/03/2008	Goldman Sachs International	4,708
Call Purchased	3,170	06/29/2010	2805	01/03/2008	Goldman Sachs International	10,847
Call Purchased	1,988	06/29/2010	2876	01/03/2008	Goldman Sachs International	5,779
Call Purchased	994	06/29/2010	2876	01/03/2008	Goldman Sachs International	4,178
Call Purchased	994	06/29/2010	2876	01/03/2008	JP Morgan Chase Bank NA	7,043
Call Purchased	22,000	01/31/2011	3725	07/31/2008	JP Morgan Chase Bank NA	94,736
Call Purchased	22,000	01/31/2011	3748	07/31/2008	Barclays Bank PLC	74,580
Call Purchased	4,200	04/29/2011	2400	10/31/2008	Goldman Sachs International	274,205
Call Purchased	16,000	07/29/2011	3738	07/31/2008	JP Morgan Chase Bank NA	105,100
Call Purchased	17,330	07/29/2011	3678.91	07/31/2008	Lehman Brothers OTC	122,900
Option to purchase swap	1	08/18/2011	2.50%	09/15/2008	Credit Suisse International	2,725,000
Option to purchase swap	1	08/18/2011	2.50%	09/15/2008	Credit Suisse International	2,725,000
Call Purchased	80,000	10/31/2011	1500	10/10/2008	Credit Suisse International	2,409,600
Call Purchased	3,721	09/30/2012	4831.67	03/28/2008	Goldman Sachs International	29,260
Call Purchased	3,721	09/30/2012	4831.67	09/28/2008	Goldman Sachs International	29,260
Call Purchased	7,442	10/01/2012	4831.67	03/28/2008	Goldman Sachs International	63,338
Call Purchased	7,442	10/01/2012	4831.67	09/28/2008	Goldman Sachs International	63,338
Call Purchased	7,442	10/31/2012	4831.67	04/30/2008	Credit Suisse International	60,598
Call Purchased	7,442	10/31/2012	4831.67	10/31/2008	Credit Suisse International	60,598
Call Purchased	6,698	10/31/2012	4831.67	04/30/2008	Credit Suisse International	55,681
Call Purchased	6,698	10/31/2012	4831.67	10/31/2008	Credit Suisse International	55,681
Call Purchased	2,419	10/31/2012	4831.67	04/30/2008	Credit Suisse International	17,371
Call Purchased	2,419	10/31/2012	4831.67	10/31/2008	Credit Suisse International	17,371
Call Purchased	2,419	10/31/2012	4831.67	04/30/2008	Goldman Sachs International	21,193
Call Purchased	2,419	10/31/2012	4831.67	10/31/2008	Goldman Sachs International	21,193
Call Purchased	3,721	10/31/2012	4831.67	04/30/2008	Goldman Sachs International	34,473
Call Purchased	3,721	10/31/2012	4831.67	10/31/2008	Goldman Sachs International	34,473
Call Purchased	4,750	10/31/2012	4831.67	04/30/2008	JP Morgan Chase Bank NA	38,060
Call Purchased	11,000	10/31/2012	4831.67	04/30/2008	JP Morgan Chase Bank NA	102,430
Call Purchased	4,750	10/31/2012	4831.67	10/31/2008	JP Morgan Chase Bank NA	38,060
Call Purchased	11,000	10/31/2012	4831.67	10/31/2008	JP Morgan Chase Bank NA	102,430
Call Purchased	11,000	10/31/2012	4831.67	04/30/2008	Credit Suisse International	98,617
Call Purchased	11,000	10/31/2012	4831.67	10/31/2008	Credit Suisse International	98,617
Call Purchased	13,000	10/31/2012	5314.84	04/30/2008	Credit Suisse International	70,478
Call Purchased	13,000	10/31/2012	5314.84	10/31/2008	Credit Suisse International	70,478
Call Purchased	12,400	11/30/2012	3456.64	05/31/2008	Barclays Bank PLC	432,140
Call Purchased	12,400	11/30/2012	3456.64	11/28/2008	Barclays Bank PLC	432,140
Call Purchased	10,000	11/30/2012	3456.64	05/31/2008	Lehman Brothers OTC	324,229
Call Purchased	25,000	11/30/2012	3456.64	05/31/2008	Lehman Brothers OTC	845,238
Call Purchased	14,000	06/28/2013	3750	12/31/2008	Credit Suisse International	164,857
Option to purchase swap	1	01/20/2015	3%	09/15/2008	Credit Suisse International	1,309,000
Option to purchase swap	1	01/20/2015	3%	09/15/2008	Credit Suisse International	1,309,000
Call Purchased	6,924	09/30/2017	8410.9	03/28/2008	Goldman Sachs International	50,283
Call Purchased	6,924	09/30/2017	8410.9	09/28/2008	Goldman Sachs International	50,283
Call Purchased	13,848	10/01/2017	8410.9	03/28/2008	Goldman Sachs International	104,389
Call Purchased	13,848	10/01/2017	8410.9	09/28/2008	Goldman Sachs International	104,389
Call Purchased	13,848	10/31/2017	8410.9	04/30/2008	Credit Suisse International	100,343
Call Purchased	13,848	10/31/2017	8410.9	10/31/2008	Credit Suisse International	100,343
Call Purchased	4,501	10/31/2017	8410.9	04/30/2008	Credit Suisse International	30,134
Call Purchased	4,501	10/31/2017	8410.9	10/31/2008	Credit Suisse International	30,134
Call Purchased	14,300	10/31/2017	8410.9	04/30/2008	Barclays Bank PLC	110,744
Call Purchased	14,300	10/31/2017	8410.9	10/31/2008	Barclays Bank PLC	110,744
Call Purchased	40,450	01/29/2018	1710.62	01/29/2008	Goldman Sachs International	14,117,050
Call Purchased	20,225	01/31/2018	1728.162	01/31/2008	Goldman Sachs International	7,088,802

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Call Purchased	10,432	01/31/2018	1689.59	02/05/2008	JP Morgan Chase Bank NA	3,651,200
Call Purchased	10,113	02/06/2018	1670.9122	02/06/2008	Goldman Sachs International	16,897,935
Call Purchased	20,225	02/12/2018	1723.29	02/12/2008	Goldman Sachs International	7,139,425
Call Purchased	20,124	03/18/2018	1640.6	03/19/2008	Credit Suisse International	6,974,978
Call Purchased	3,600	04/30/2018	5250	10/31/2008	Goldman Sachs International	66,301
Call Purchased	17,596	06/29/2018	2590	12/31/2008	Goldman Sachs International	160,059
Call Purchased	22,037	06/29/2018	2590	12/31/2008	Goldman Sachs International	220,703
Call Purchased	5,877	06/29/2018	2590	12/31/2008	Goldman Sachs International	58,695
Call Purchased	100,000	11/30/2018	935	11/26/2008	Merrill Lynch International	30,000,000
Call Purchased	3,242	09/30/2022	13830.82	03/28/2008	Goldman Sachs International	24,986
Call Purchased	3,242	09/30/2022	13830.82	09/28/2008	Goldman Sachs International	24,986
Call Purchased	12,320	10/31/2022	13830.82	04/30/2008	Credit Suisse International	87,453
Call Purchased	12,320	10/31/2022	13830.82	10/31/2008	Credit Suisse International	87,453
Call Purchased	2,107	10/31/2022	13830.82	04/30/2008	Credit Suisse International	14,007
Call Purchased	2,107	10/31/2022	13830.82	10/31/2008	Credit Suisse International	14,007
Call Purchased	5,300	10/31/2022	13830.82	04/30/2008	Credit Suisse International	42,374
Call Purchased	5,300	10/31/2022	13830.82	10/31/2008	Credit Suisse International	42,374
Call Purchased	4,500	10/31/2022	13830.82	04/30/2008	Credit Suisse International	42,332
Call Purchased	4,500	10/31/2022	13830.82	10/31/2008	Credit Suisse International	42,332
Call Purchased	18,534	02/13/2023	2044.87	02/12/2008	JP Morgan Chase Bank NA	7,042,920
Call Purchased	18,285	02/13/2023	2112.37	02/13/2008	Lehman Brothers OTC	2,825,056
Call Purchased	18,534	02/21/2023	2167	02/19/2008	JP Morgan Chase Bank NA	7,042,920
Call Purchased	6,200	04/28/2023	11800	10/31/2008	Goldman Sachs International	43,551
Call Purchased	5,000	05/01/2023	7800	10/31/2008	Goldman Sachs International	90,296
Call Purchased	20,160	06/19/2023	3613.78	12/31/2008	Goldman Sachs International	169,618
Call Purchased	15,801	06/19/2023	3613.78	12/31/2008	Goldman Sachs International	132,942
Call Purchased	28,183	06/30/2023	3410	12/31/2008	Goldman Sachs International	228,764
Call Purchased	35,297	06/30/2023	3410	12/31/2008	Goldman Sachs International	311,941
Call Purchased	9,412	06/30/2023	3410	12/31/2008	Goldman Sachs International	83,180
0399999. Subtotal - Call Options - Other						255,007,576
0499999. Subtotal - Call Options						255,007,576
Put Purchased	2,500	09/19/2008	64	09/05/2008	Credit Suisse International	1,269,750
Put Purchased	2,500	09/19/2008	65	09/05/2008	Credit Suisse International	1,519,250
Put Purchased	16,764	09/19/2008	1289.54	06/26/2008	Goldman Sachs International	938,853
Put Purchased	6,520	09/19/2008	1289.54	06/26/2008	Goldman Sachs International	365,147
Put Purchased	320	12/20/2008	950	10/02/2008	UBS AG	688,960
Put Purchased	260	12/20/2008	850	10/02/2008	UBS AG	245,180
Put Purchased	200,000	01/16/2009	350	10/29/2008	Barclays Bank PLC	2,762,000
Put Purchased	100,000	01/16/2009	30	10/30/2008	Credit Suisse International	183,000
Put Purchased	600,000	01/17/2009	58	09/22/2008	Credit Suisse International	1,683,600
Put Purchased	100,000	01/17/2009	45	09/30/2008	BNP Paribas	370,000
Put Purchased	500,000	01/17/2009	52	09/30/2008	BNP Paribas	1,315,000
Put Purchased	1,700,000	01/17/2009	40	10/07/2008	Credit Suisse International	2,767,600
Put Purchased	1,000,000	02/18/2009	35	11/26/2008	Merrill Lynch International	2,680,000
Put Purchased	100,000	02/20/2009	30	10/30/2008	Merrill Lynch International	263,000
Put Purchased	150,000	02/20/2009	30	11/04/2008	Merrill Lynch International	390,000
Put Purchased	100,000	03/20/2009	30	10/30/2008	Credit Suisse International	314,000
Put Purchased	150,000	03/20/2009	370	11/03/2008	Merrill Lynch International	2,355,000
Put Purchased	150,000	03/20/2009	30	11/04/2008	Credit Suisse International	510,000
Put Purchased	280	03/20/2009	700	11/26/2008	MSE	2,415,965
Put Purchased	600,000	03/21/2009	56	09/22/2008	Credit Suisse International	1,628,400
Put Purchased	275,000	03/21/2009	50	09/30/2008	BNP Paribas	731,500
Put Purchased	210	03/21/2009	850	10/02/2008	UBS AG	410,130
Put Purchased	900	03/21/2009	900	10/06/2008	MSE	2,657,700
Put Purchased	170,000	03/21/2009	320	10/29/2008	Barclays Bank PLC	2,488,800
Put Purchased	800,000	03/21/2009	40	10/07/2008	Credit Suisse International	1,732,800
Put Purchased	475,000	06/12/2009	6500	11/20/2008	JP Morgan Chase Bank NA	4,371,011
Put Purchased	450,000	06/12/2009	6500	12/23/2008	Goldman Sachs International	2,259,000
Put Purchased	140,000	06/19/2009	300	10/29/2008	Merrill Lynch International	2,153,200
Put Purchased	20,000	06/19/2009	2000	11/20/2008	Goldman Sachs International	6,406,200
Put Purchased	11,500	06/19/2009	1800	12/23/2008	Goldman Sachs International	1,389,315
Put Purchased	11,500	06/19/2009	1800	12/23/2008	Goldman Sachs International	1,415,535
Put Purchased	800	06/20/2009	900	09/04/2008	MSE	1,147,200
Put Purchased	300	06/20/2009	1150	09/04/2008	MSE	1,834,200

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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
Put Purchased	50,000	06/30/2009	1800	12/31/2008	Goldman Sachs International	1,804,964
Put Purchased	375,000	12/11/2009	6000	11/20/2008	JP Morgan Chase Bank NA	3,590,426
Put Purchased	15,000	12/18/2009	1800	11/20/2008	Goldman Sachs International	4,598,250
Put Purchased	90,000	12/19/2009	600	11/12/2008	Goldman Sachs International	4,985,324
Put Purchased	45,000	12/22/2009	1050	09/17/2008	Credit Suisse International	3,915,900
Put Purchased	45,000	12/22/2009	950	09/17/2008	Credit Suisse International	3,087,000
Put Purchased	55,000	12/22/2009	850	09/17/2008	Credit Suisse International	2,102,100
Put Purchased	700,000	01/15/2010	35	11/13/2008	BNP Paribas	4,004,000
Put Purchased	750,000	01/15/2010	40	10/16/2008	Credit Suisse International	5,863,500
Put Purchased	400,000	01/16/2010	50	09/22/2008	Credit Suisse International	1,428,800
Put Purchased	250,000	01/16/2010	40	10/07/2008	Credit Suisse International	1,070,250
Put Purchased	44,800	04/30/2010	1575	04/30/2008	Merrill Lynch International	790,272
Put Purchased	44,800	04/30/2010	1575	10/31/2008	Merrill Lynch International	790,272
Put Purchased	200,000	06/11/2010	5000	11/21/2008	JP Morgan Chase Bank NA	1,568,263
Put Purchased	7,500	06/18/2010	1500	11/21/2008	JP Morgan Chase Bank NA	1,914,030
Put Purchased	42,500	09/30/2010	1535	04/30/2008	Merrill Lynch International	672,350
Put Purchased	42,500	09/30/2010	1535	10/31/2008	Merrill Lynch International	672,350
Put Purchased	150,000	12/10/2010	5000	11/21/2008	JP Morgan Chase Bank NA	1,326,546
Put Purchased	6,500	12/17/2010	1400	11/21/2008	JP Morgan Chase Bank NA	1,642,563
Put Purchased	500,000	01/21/2011	40	11/13/2008	Credit Suisse International	3,900,000
Put Purchased	19,800	03/31/2011	1350	03/28/2008	Merrill Lynch International	217,800
Put Purchased	19,800	03/31/2011	1350	09/28/2008	Merrill Lynch International	217,800
Put Purchased	38,300	03/31/2011	1350	03/28/2008	JP Morgan Chase Bank NA	443,531
Put Purchased	38,300	03/31/2011	1350	09/28/2008	JP Morgan Chase Bank NA	443,531
Put Purchased	39,000	03/31/2011	1300	03/28/2008	Barclays Bank PLC	434,070
Put Purchased	39,000	03/31/2011	1300	09/28/2008	Barclays Bank PLC	434,070
Put Purchased	36,200	03/31/2011	1350	03/28/2008	Merrill Lynch International	461,188
Put Purchased	36,200	03/31/2011	1350	09/28/2008	Merrill Lynch International	461,188
Put Purchased	39,800	04/29/2011	1495	04/30/2008	JP Morgan Chase Bank NA	588,895
Put Purchased	39,800	04/29/2011	1495	10/31/2008	JP Morgan Chase Bank NA	588,895
Put Purchased	14,000	04/29/2011	1510	10/31/2008	Merrill Lynch International	235,900
Put Purchased	38,000	06/30/2011	1250	12/31/2008	Credit Suisse International	334,171
Put Purchased	32,200	09/30/2011	1310	09/28/2008	Merrill Lynch International	422,142
Put Purchased	34,000	09/30/2011	1310	09/28/2008	Merrill Lynch International	420,988
Put Purchased	70,000	10/31/2011	650	10/10/2008	Credit Suisse International	6,704,600
Put Purchased	15,000	10/31/2012	1479.44	04/30/2008	Credit Suisse International	174,186
Put Purchased	15,000	10/31/2012	1479.44	10/31/2008	Credit Suisse International	174,186
Put Purchased	15,000	10/31/2012	1479.44	04/30/2008	JP Morgan Chase Bank NA	182,950
Put Purchased	15,000	10/31/2012	1479.44	10/31/2008	JP Morgan Chase Bank NA	182,950
Put Purchased	18,000	10/31/2012	1331.5	04/30/2008	Credit Suisse International	167,923
Put Purchased	18,000	10/31/2012	1331.5	10/31/2008	Credit Suisse International	167,923
Put Purchased	10,000	11/30/2012	1675	05/31/2008	Goldman Sachs International	172,132
Put Purchased	10,000	11/30/2012	1675	11/28/2008	Goldman Sachs International	172,132
Put Purchased	28,000	11/30/2012	1490	05/31/2008	Barclays Bank PLC	356,440
Put Purchased	28,000	11/30/2012	1490	11/28/2008	Barclays Bank PLC	356,440
Put Purchased	32,800	03/28/2013	1250	03/28/2008	JP Morgan Chase Bank NA	281,586
Put Purchased	64,000	03/28/2013	1250	03/28/2008	Credit Suisse International	576,340
Put Purchased	32,800	03/28/2013	1250	09/28/2008	JP Morgan Chase Bank NA	281,586
Put Purchased	64,000	03/28/2013	1250	09/28/2008	Credit Suisse International	576,340
Put Purchased	75,000	03/31/2013	1270	03/28/2008	Credit Suisse International	642,822
Put Purchased	75,000	03/31/2013	1270	09/28/2008	Credit Suisse International	642,822
Put Purchased	76,000	03/31/2013	1270	03/28/2008	Credit Suisse International	662,956
Put Purchased	76,000	03/31/2013	1270	09/28/2008	Credit Suisse International	662,956
Put Purchased	76,000	04/01/2013	1270	03/28/2008	Merrill Lynch International	684,760
Put Purchased	76,000	04/01/2013	1270	09/28/2008	Merrill Lynch International	684,760
Put Purchased	20,000	04/30/2013	1450	10/31/2008	Merrill Lynch International	268,900
Put Purchased	26,000	04/30/2013	1450	10/31/2008	Goldman Sachs International	294,417
Put Purchased	35,000	05/31/2013	1440	11/28/2008	JP Morgan Chase Bank NA	335,559
Put Purchased	118,398	06/28/2013	760	12/31/2008	Goldman Sachs International	691,040
Put Purchased	148,285	06/28/2013	760	12/31/2008	Goldman Sachs International	794,533
Put Purchased	39,542	06/28/2013	760	12/31/2008	Goldman Sachs International	211,872
Put Purchased	6,000	06/28/2013	1400	12/31/2008	Goldman Sachs International	67,927
Put Purchased	32,000	06/28/2013	1150	12/31/2008	Credit Suisse International	208,975
Put Purchased	16,400	06/28/2013	1400	06/19/2008	JP Morgan Chase Bank NA	999,580
Put Purchased	29,500	09/30/2013	1250	09/28/2008	JP Morgan Chase Bank NA	338,940

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Put Purchased	30,200	09/30/2013	1190	09/28/2008	JP Morgan Chase Bank NA	275,110
Put Purchased	9,000	12/19/2014	1000	11/25/2008	Merrill Lynch International	1,894,410
Put Purchased	9,000	12/19/2014	1000	12/01/2008	Merrill Lynch International	1,759,801
Put Purchased	60,000	03/31/2015	1208	03/28/2008	JP Morgan Chase Bank NA	425,541
Put Purchased	60,000	03/31/2015	1208	09/28/2008	JP Morgan Chase Bank NA	425,541
Put Purchased	15,200	03/31/2015	1200	03/28/2008	JP Morgan Chase Bank NA	106,090
Put Purchased	15,200	03/31/2015	1200	09/28/2008	JP Morgan Chase Bank NA	106,090
Put Purchased	32,000	05/29/2015	1400	11/28/2008	JP Morgan Chase Bank NA	271,737
Put Purchased	33,000	05/29/2015	1350	11/28/2008	Credit Suisse International	266,607
Put Purchased	27,600	09/30/2015	1210	09/28/2008	JP Morgan Chase Bank NA	261,870
Put Purchased	7,000	12/18/2015	1000	11/25/2008	Merrill Lynch International	1,605,380
Put Purchased	7,000	12/18/2015	1000	12/01/2008	Merrill Lynch International	1,440,199
Put Purchased	14,719	06/29/2016	1987	06/30/2008	JP Morgan Chase Bank NA	205,660
Put Purchased	14,719	06/29/2016	1987	12/31/2008	JP Morgan Chase Bank NA	205,660
Put Purchased	6,460	06/29/2016	1940	06/30/2008	JP Morgan Chase Bank NA	86,050
Put Purchased	6,460	06/29/2016	1940	12/31/2008	JP Morgan Chase Bank NA	86,050
Put Purchased	7,359	06/29/2016	1987	06/30/2008	JP Morgan Chase Bank NA	105,200
Put Purchased	7,359	06/29/2016	1987	12/31/2008	JP Morgan Chase Bank NA	105,200
Put Purchased	3,230	06/29/2016	1940	06/30/2008	JP Morgan Chase Bank NA	44,000
Put Purchased	3,230	06/29/2016	1940	12/31/2008	JP Morgan Chase Bank NA	44,000
Put Purchased	29,437	06/29/2016	1987	06/30/2008	Goldman Sachs International	467,072
Put Purchased	58,874	06/29/2016	1987	06/30/2008	Goldman Sachs International	1,021,981
Put Purchased	29,437	06/29/2016	1987	12/31/2008	Goldman Sachs International	467,072
Put Purchased	58,874	06/29/2016	1987	12/31/2008	Goldman Sachs International	1,021,981
Put Purchased	12,920	06/29/2016	1940	06/30/2008	Goldman Sachs International	196,966
Put Purchased	25,840	06/29/2016	1940	06/30/2008	Goldman Sachs International	436,747
Put Purchased	12,920	06/29/2016	1940	12/31/2008	Goldman Sachs International	196,966
Put Purchased	25,840	06/29/2016	1940	12/31/2008	Goldman Sachs International	436,747
Put Purchased	29,437	06/29/2016	1987	06/30/2008	Goldman Sachs International	457,352
Put Purchased	29,437	06/29/2016	1987	06/30/2008	Goldman Sachs International	405,979
Put Purchased	29,437	06/29/2016	1987	12/31/2008	Goldman Sachs International	405,979
Put Purchased	29,437	06/29/2016	1987	12/31/2008	Goldman Sachs International	457,352
Put Purchased	12,920	06/29/2016	1940	06/30/2008	Goldman Sachs International	192,091
Put Purchased	12,920	06/29/2016	1940	06/30/2008	Goldman Sachs International	170,480
Put Purchased	12,920	06/29/2016	1940	12/31/2008	Goldman Sachs International	170,480
Put Purchased	12,920	06/29/2016	1940	12/31/2008	Goldman Sachs International	192,091
Put Purchased	29,437	06/29/2016	1987	01/03/2008	Goldman Sachs International	157,371
Put Purchased	29,437	06/29/2016	1987	01/03/2008	Goldman Sachs International	140,398
Put Purchased	14,719	06/29/2016	1987	01/03/2008	JP Morgan Chase Bank NA	66,773
Put Purchased	6,460	06/29/2016	1940	01/03/2008	JP Morgan Chase Bank NA	27,950
Put Purchased	3,230	06/29/2016	1940	01/03/2008	JP Morgan Chase Bank NA	14,386
Put Purchased	7,359	06/29/2016	1987	01/03/2008	JP Morgan Chase Bank NA	34,147
Put Purchased	29,437	06/29/2016	1987	01/03/2008	Goldman Sachs International	151,763
Put Purchased	12,920	06/29/2016	1940	01/03/2008	Goldman Sachs International	65,031
Put Purchased	58,874	06/29/2016	1987	01/03/2008	Goldman Sachs International	325,247
Put Purchased	25,840	06/29/2016	1940	01/03/2008	Goldman Sachs International	150,872
Put Purchased	12,920	06/29/2016	1940	01/03/2008	Goldman Sachs International	66,085
Put Purchased	12,920	06/29/2016	1940	01/03/2008	Goldman Sachs International	59,345
Put Purchased	7,926	06/29/2017	2104	06/30/2008	JP Morgan Chase Bank NA	114,260
Put Purchased	7,926	06/29/2017	2104	12/31/2008	JP Morgan Chase Bank NA	114,260
Put Purchased	3,479	06/29/2017	2057	06/30/2008	JP Morgan Chase Bank NA	48,030
Put Purchased	3,479	06/29/2017	2057	12/31/2008	JP Morgan Chase Bank NA	48,030
Put Purchased	3,963	06/29/2017	2104	06/30/2008	JP Morgan Chase Bank NA	59,400
Put Purchased	3,963	06/29/2017	2104	12/31/2008	JP Morgan Chase Bank NA	59,400
Put Purchased	1,739	06/29/2017	2057	06/30/2008	JP Morgan Chase Bank NA	24,900
Put Purchased	1,739	06/29/2017	2057	12/31/2008	JP Morgan Chase Bank NA	24,900
Put Purchased	15,851	06/29/2017	2104	06/30/2008	Goldman Sachs International	260,631
Put Purchased	31,702	06/29/2017	2104	06/30/2008	Goldman Sachs International	572,031
Put Purchased	15,851	06/29/2017	2104	12/31/2008	Goldman Sachs International	260,631
Put Purchased	31,702	06/29/2017	2104	12/31/2008	Goldman Sachs International	572,031
Put Purchased	6,957	06/29/2017	2057	06/30/2008	Goldman Sachs International	109,585
Put Purchased	13,914	06/29/2017	2057	06/30/2008	Goldman Sachs International	238,352
Put Purchased	6,957	06/29/2017	2057	12/31/2008	Goldman Sachs International	109,585
Put Purchased	13,914	06/29/2017	2057	12/31/2008	Goldman Sachs International	238,352
Put Purchased	15,851	06/29/2017	2104	06/30/2008	Goldman Sachs International	255,400

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Put Purchased	15,851	06/29/2017	2104	06/30/2008	Goldman Sachs International	226,727
Put Purchased	15,851	06/29/2017	2104	12/31/2008	Goldman Sachs International	226,727
Put Purchased	15,851	06/29/2017	2104	12/31/2008	Goldman Sachs International	255,400
Put Purchased	6,957	06/29/2017	2057	06/30/2008	Goldman Sachs International	107,761
Put Purchased	6,957	06/29/2017	2057	06/30/2008	Goldman Sachs International	95,693
Put Purchased	6,957	06/29/2017	2057	12/31/2008	Goldman Sachs International	95,693
Put Purchased	6,957	06/29/2017	2057	12/31/2008	Goldman Sachs International	107,761
Put Purchased	15,851	06/29/2017	2104	01/03/2008	Goldman Sachs International	95,798
Put Purchased	15,851	06/29/2017	2104	01/03/2008	Goldman Sachs International	83,848
Put Purchased	7,926	06/29/2017	2104	01/03/2008	JP Morgan Chase Bank NA	40,910
Put Purchased	3,479	06/29/2017	2057	01/03/2008	JP Morgan Chase Bank NA	17,197
Put Purchased	1,739	06/29/2017	2057	01/03/2008	JP Morgan Chase Bank NA	8,918
Put Purchased	3,963	06/29/2017	2104	01/03/2008	JP Morgan Chase Bank NA	21,350
Put Purchased	15,851	06/29/2017	2104	01/03/2008	Goldman Sachs International	95,205
Put Purchased	6,957	06/29/2017	2057	01/03/2008	Goldman Sachs International	39,561
Put Purchased	31,702	06/29/2017	2104	01/03/2008	Goldman Sachs International	212,073
Put Purchased	13,914	06/29/2017	2057	01/03/2008	Goldman Sachs International	83,590
Put Purchased	6,957	06/29/2017	2057	01/03/2008	Goldman Sachs International	40,463
Put Purchased	6,957	06/29/2017	2057	01/03/2008	Goldman Sachs International	35,650
Put Purchased	9,656	09/30/2017	1925.66	03/28/2008	Goldman Sachs International	113,092
Put Purchased	9,656	09/30/2017	1925.66	09/28/2008	Goldman Sachs International	113,092
Put Purchased	25,000	10/31/2017	1438.79	04/30/2008	Barclays Bank PLC	224,550
Put Purchased	25,000	10/31/2017	1438.79	10/31/2008	Barclays Bank PLC	224,550
Put Purchased	52,972	10/31/2017	1733.094	04/30/2008	JP Morgan Chase Bank NA	538,000
Put Purchased	52,972	10/31/2017	1733.094	10/31/2008	JP Morgan Chase Bank NA	538,000
Put Purchased	47,000	10/31/2017	1438.79	04/30/2008	JP Morgan Chase Bank NA	439,920
Put Purchased	47,000	10/31/2017	1438.79	04/30/2008	JP Morgan Chase Bank NA	443,500
Put Purchased	47,000	10/31/2017	1438.79	10/31/2008	JP Morgan Chase Bank NA	439,920
Put Purchased	47,000	10/31/2017	1438.79	10/31/2008	JP Morgan Chase Bank NA	443,500
Put Purchased	25,000	10/31/2017	1438.79	04/30/2008	JP Morgan Chase Bank NA	212,760
Put Purchased	25,000	10/31/2017	1438.79	10/31/2008	JP Morgan Chase Bank NA	212,760
Put Purchased	54,000	11/30/2017	.1268	05/31/2008	Credit Suisse International	414,705
Put Purchased	54,000	11/30/2017	.1268	11/28/2008	Credit Suisse International	414,705
Put Purchased	54,000	11/30/2017	.1268	05/31/2008	JP Morgan Chase Bank NA	394,500
Put Purchased	54,000	11/30/2017	.1268	11/28/2008	JP Morgan Chase Bank NA	394,500
Put Purchased	24,457	01/29/2018	3240.22	01/29/2008	Goldman Sachs International	15,897,050
Put Purchased	24,000	01/31/2018	.1400	07/31/2008	Goldman Sachs International	249,474
Put Purchased	22,000	01/31/2018	.1400	07/31/2008	JP Morgan Chase Bank NA	234,543
Put Purchased	55,000	01/31/2018	.1150	07/31/2008	JP Morgan Chase Bank NA	376,055
Put Purchased	29,000	01/31/2018	.1150	07/31/2008	Lehman Brothers OTC	168,800
Put Purchased	29,000	01/31/2018	.1150	07/31/2008	Credit Suisse International	187,736
Put Purchased	12,750	01/31/2018	3248.1482	01/31/2008	Goldman Sachs International	8,492,066
Put Purchased	6,576	01/31/2018	3233.51	02/05/2008	JP Morgan Chase Bank NA	4,274,400
Put Purchased	6,375	02/06/2018	3170.816	02/06/2008	Goldman Sachs International	4,264,875
Put Purchased	12,750	02/06/2018	3257.12	02/12/2008	Goldman Sachs International	8,542,500
Put Purchased	12,750	03/18/2018	3139.93	03/19/2008	Credit Suisse International	8,464,725
Put Purchased	30,000	03/29/2018	.1150	03/28/2008	JP Morgan Chase Bank NA	162,473
Put Purchased	30,000	03/29/2018	.1150	09/28/2008	JP Morgan Chase Bank NA	162,473
Put Purchased	30,200	03/31/2018	.1125	03/28/2008	Goldman Sachs International	180,500
Put Purchased	30,200	03/31/2018	.1125	09/28/2008	Goldman Sachs International	180,500
Put Purchased	20,000	04/30/2018	.1400	10/31/2008	Goldman Sachs International	159,820
Put Purchased	8,600	04/30/2018	.3000	10/31/2008	Goldman Sachs International	284,195
Put Purchased	32,000	05/31/2018	.1300	11/28/2008	JP Morgan Chase Bank NA	220,500
Put Purchased	25,000	06/29/2018	.1400	12/31/2008	JP Morgan Chase Bank NA	197,278
Put Purchased	43,583	06/29/2018	.1420	12/31/2008	Goldman Sachs International	663,175
Put Purchased	54,584	06/29/2018	.1420	12/31/2008	Goldman Sachs International	807,359
Put Purchased	14,556	06/29/2018	.1420	12/31/2008	Goldman Sachs International	215,300
Put Purchased	105,120	06/29/2018	.640	12/31/2008	Goldman Sachs International	373,814
Put Purchased	131,656	06/29/2018	.640	12/31/2008	Goldman Sachs International	442,419
Put Purchased	35,108	06/29/2018	.640	12/31/2008	Goldman Sachs International	117,978
Put Purchased	5,500	06/29/2018	.1300	12/31/2008	Goldman Sachs International	39,575
Put Purchased	3,600	06/29/2018	.3000	06/19/2008	JP Morgan Chase Bank NA	1,212,120
Put Purchased	8,800	06/29/2018	.1300	06/19/2008	JP Morgan Chase Bank NA	605,440
Put Purchased	29,000	09/28/2018	.1110	09/28/2008	JP Morgan Chase Bank NA	177,772
Put Purchased	60,000	11/30/2018	.1900	11/26/2008	Merrill Lynch International	36,000,000

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Put Purchased	5,921	09/30/2022	2051.09	03/28/2008	Goldman Sachs International	60,002
Put Purchased	5,921	09/30/2022	2051.09	09/28/2008	Goldman Sachs International	60,002
Put Purchased	5,921	09/30/2022	2051.09	03/28/2008	Goldman Sachs International	59,032
Put Purchased	5,921	09/30/2022	2051.09	09/28/2008	Goldman Sachs International	59,032
Put Purchased	1,924	10/31/2022	1845.98	04/30/2008	Credit Suisse International	17,566
Put Purchased	1,924	10/31/2022	1845.98	10/31/2008	Credit Suisse International	17,566
Put Purchased	13,300	10/31/2022	1402.94	04/30/2008	Credit Suisse International	77,175
Put Purchased	13,300	10/31/2022	1402.94	10/31/2008	Credit Suisse International	77,175
Put Purchased	13,300	10/31/2022	1402.94	04/30/2008	JP Morgan Chase Bank NA	84,590
Put Purchased	13,300	10/31/2022	1402.94	10/31/2008	JP Morgan Chase Bank NA	84,590
Put Purchased	12,000	10/31/2022	1402.94	04/30/2008	Credit Suisse International	76,959
Put Purchased	12,000	10/31/2022	1402.94	10/31/2008	Credit Suisse International	76,959
Put Purchased	25,500	10/31/2022	1402.94	04/30/2008	Goldman Sachs International	183,125
Put Purchased	25,500	10/31/2022	1402.94	10/31/2008	Goldman Sachs International	183,125
Put Purchased	28,000	11/30/2022	1259	05/31/2008	Credit Suisse International	165,706
Put Purchased	28,000	11/30/2022	1259	11/28/2008	Credit Suisse International	165,706
Put Purchased	28,000	11/30/2022	1259	05/31/2008	JP Morgan Chase Bank NA	165,250
Put Purchased	54,000	11/30/2022	1259	05/31/2008	JP Morgan Chase Bank NA	313,000
Put Purchased	54,000	11/30/2022	1259	05/31/2008	JP Morgan Chase Bank NA	304,500
Put Purchased	62,000	11/30/2022	1259	05/31/2008	JP Morgan Chase Bank NA	327,420
Put Purchased	28,000	11/30/2022	1259	11/28/2008	JP Morgan Chase Bank NA	165,250
Put Purchased	54,000	11/30/2022	1259	11/28/2008	JP Morgan Chase Bank NA	313,000
Put Purchased	54,000	11/30/2022	1259	11/28/2008	JP Morgan Chase Bank NA	304,500
Put Purchased	62,000	11/30/2022	1259	11/28/2008	JP Morgan Chase Bank NA	327,420
Put Purchased	44,000	11/30/2022	1089	05/31/2008	JP Morgan Chase Bank NA	187,885
Put Purchased	79,000	11/30/2022	1089	05/31/2008	JP Morgan Chase Bank NA	337,717
Put Purchased	68,000	11/30/2022	1089	05/31/2008	Lehman Brothers OTC	308,570
Put Purchased	44,000	11/30/2022	1089	11/28/2008	JP Morgan Chase Bank NA	187,885
Put Purchased	79,000	11/30/2022	1089	11/28/2008	JP Morgan Chase Bank NA	337,717
Put Purchased	70,000	12/30/2022	1259	06/30/2008	JP Morgan Chase Bank NA	281,189
Put Purchased	70,000	12/30/2022	1259	12/31/2008	JP Morgan Chase Bank NA	281,189
Put Purchased	11,776	02/13/2023	4396.65	02/12/2008	JP Morgan Chase Bank NA	9,538,560
Put Purchased	11,614	02/13/2023	4477.2	02/13/2008	Lehman Brothers OTC	2,415,795
Put Purchased	11,776	02/21/2023	4600	02/19/2008	JP Morgan Chase Bank NA	9,538,560
Put Purchased	60,000	03/31/2023	1045	03/28/2008	JP Morgan Chase Bank NA	225,369
Put Purchased	137,000	03/31/2023	1045	03/28/2008	JP Morgan Chase Bank NA	537,523
Put Purchased	68,000	03/31/2023	1045	03/28/2008	JP Morgan Chase Bank NA	264,328
Put Purchased	16,300	03/31/2023	1045	03/28/2008	JP Morgan Chase Bank NA	61,718
Put Purchased	68,000	03/31/2023	1045	03/28/2008	JP Morgan Chase Bank NA	286,894
Put Purchased	60,000	03/31/2023	1045	09/28/2008	JP Morgan Chase Bank NA	225,369
Put Purchased	137,000	03/31/2023	1045	09/28/2008	JP Morgan Chase Bank NA	537,523
Put Purchased	68,000	03/31/2023	1045	09/28/2008	JP Morgan Chase Bank NA	264,328
Put Purchased	16,300	03/31/2023	1045	09/28/2008	JP Morgan Chase Bank NA	61,718
Put Purchased	68,000	03/31/2023	1045	09/28/2008	JP Morgan Chase Bank NA	286,894
Put Purchased	16,400	03/31/2023	1045	03/28/2008	JP Morgan Chase Bank NA	58,412
Put Purchased	16,400	03/31/2023	1045	09/28/2008	JP Morgan Chase Bank NA	58,412
Put Purchased	17,000	03/31/2023	1010	03/28/2008	JP Morgan Chase Bank NA	59,705
Put Purchased	17,000	03/31/2023	1010	09/28/2008	JP Morgan Chase Bank NA	59,705
Put Purchased	28,000	03/31/2023	1200	03/28/2008	JP Morgan Chase Bank NA	121,971
Put Purchased	28,000	03/31/2023	1200	09/28/2008	JP Morgan Chase Bank NA	121,971
Put Purchased	27,800	03/31/2023	1200	03/28/2008	Goldman Sachs International	137,145
Put Purchased	27,800	03/31/2023	1200	09/28/2008	Goldman Sachs International	137,145
Put Purchased	4,000	05/01/2023	3800	10/31/2008	Goldman Sachs International	121,504
Put Purchased	14,000	05/31/2023	2800	11/28/2008	JP Morgan Chase Bank NA	254,400
Put Purchased	15,184	06/19/2023	1677	12/31/2008	Goldman Sachs International	196,760
Put Purchased	11,867	06/19/2023	1677	12/31/2008	Goldman Sachs International	153,780
Put Purchased	21,209	06/30/2023	1677	12/31/2008	Goldman Sachs International	284,194
Put Purchased	26,564	06/30/2023	1677	12/31/2008	Goldman Sachs International	350,036
Put Purchased	7,083	06/30/2023	1677	12/31/2008	Goldman Sachs International	93,333
0799999. Subtotal - Put Options - Other						281,450,984
0899999. Subtotal - Put Options						281,450,984
1299999. Subtotal - Caps						
1699999. Subtotal - Floors						

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
2099999. Subtotal - Insurance Futures Call Options						
2499999. Subtotal - Insurance Futures Put Options						
2599999. Subtotal - Hedging						
2799999. Subtotal - Other						536,458,560
9999999 - Totals						536,458,560

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
Call Purchased	2,500	10/31/2022	13830.82	11/14/2007	JP Morgan Chase Bank NA		Closing Sale	01/04/2008			(284,297)		(284,297)			
Call Purchased	6,484	09/30/2022	13830.82	10/09/2007	Goldman Sachs International		Closing Sale	01/04/2008			(766,989)		(766,989)			
Call Purchased	2,107	10/31/2022	13830.82	10/26/2007	Goldman Sachs International		Closing Sale	01/04/2008			(235,557)		(235,557)			
Call Purchased	9,300	10/31/2022	13830.82	11/16/2007	Goldman Sachs International		Closing Sale	01/04/2008			(1,155,649)		(1,155,649)			
Call Purchased	6,924	10/31/2017	8410.9	11/07/2007	JP Morgan Chase Bank NA		Closing Sale	01/09/2008			(605,248)		(605,248)			
Call Purchased	6,300	10/31/2017	8410.9	11/12/2007	JP Morgan Chase Bank NA		Closing Sale	01/09/2008			(460,599)		(460,599)			
Call Purchased	5,300	10/31/2022	13830.82	11/14/2007	JP Morgan Chase Bank NA		Closing Sale	01/09/2008			(694,506)		(694,506)			
Call Purchased	13,848	10/31/2017	8410.9	10/19/2007	Credit Suisse International		Closing Sale	01/09/2008			(1,190,090)		(1,190,090)			
Call Purchased	4,501	10/31/2017	8410.9	10/26/2007	Goldman Sachs International		Closing Sale	01/09/2008			(385,468)		(385,468)			
Option to purchase swap	1	01/16/2008	6.72%	12/16/2003	Lehman Brothers Special Financing	1,948,050	Expiration	01/16/2008	1,948,050				(375,714)	(1,572,336)		
Option to purchase swap	1	01/16/2008	6.72%	12/16/2003	Lehman Brothers Special Financing	1,953,900	Expiration	01/16/2008	1,953,900				(363,625)	(1,590,275)		
Option to purchase swap	1	02/19/2008	6.73%	12/16/2003	Lehman Brothers Special Financing	1,961,370	Expiration	02/19/2008	1,961,370				(406,645)	(1,554,725)		
Option to purchase swap	1	02/19/2008	6.73%	12/16/2003	Lehman Brothers Special Financing	1,967,260	Expiration	02/19/2008	1,967,260				(357,030)	(1,610,230)		
Option to purchase swap	1	03/17/2008	6.73%	12/16/2003	Lehman Brothers Special Financing	1,974,690	Expiration	03/17/2008	1,974,690				(349,220)	(1,625,470)		
Option to purchase swap	1	03/17/2008	6.73%	12/16/2003	Lehman Brothers Special Financing	1,980,620	Expiration	03/17/2008	1,980,620				(350,269)	(1,630,351)		
Call Purchased	20	03/25/2008	1385	07/25/2001	Merrill Lynch Financial Markets	645,300	Closing Sale	03/25/2008	645,300		91,253		(952,124)			
Option to purchase swap	1	04/16/2008	6.74%	12/16/2003	Lehman Brothers Special Financing	1,988,010	Expiration	04/16/2008	1,988,010				(342,228)	(1,645,782)		
Option to purchase swap	1	04/16/2008	6.74%	12/16/2003	Lehman Brothers Special Financing	1,993,980	Expiration	04/16/2008	1,993,980				(343,256)	(1,650,724)		
Option to purchase swap	1	05/16/2008	6.74%	12/16/2003	Lehman Brothers Special Financing	2,001,330	Expiration	05/16/2008	2,001,330				(336,943)	(1,664,387)		
Option to purchase swap	1	05/16/2008	6.74%	12/16/2003	Lehman Brothers Special Financing	2,007,340	Expiration	05/16/2008	2,007,340				(337,955)	(1,669,385)		
Call Purchased	10	05/20/2008	1475	03/13/2002	BNP Paribas	240,460	Expiration	05/20/2008	240,460				(240,460)			
Call Purchased	10,113	02/06/2018	1670.9122	02/06/2008	Goldman Sachs International	16,897,935	Closing Sale	06/11/2008	16,897,935		3,564,000		(13,333,935)			
Option to purchase swap	1	06/16/2008	6.74%	12/16/2003	Lehman Brothers Special Financing	2,014,650	Expiration	06/16/2008	2,014,650				(332,031)	(1,682,619)		
Option to purchase swap	1	06/16/2008	6.74%	12/16/2003	Lehman Brothers Special Financing	2,020,700	Expiration	06/16/2008	2,020,700				(333,028)	(1,687,672)		
Call Purchased	40,450	01/29/2018	1710.62	01/29/2008	Goldman Sachs International	14,117,050	Closing Sale	06/19/2008	14,117,050		13,977,000		(140,050)			
Call Purchased	20,225	01/31/2018	1728.162	01/31/2008	Goldman Sachs International	7,088,802	Closing Sale	06/24/2008	7,088,802		6,589,000		(499,802)			
Call Purchased	20,225	02/12/2018	1723.29	02/12/2008	Goldman Sachs International	7,139,425	Closing Sale	06/24/2008	7,139,425		6,622,001		(517,424)			
Call Purchased	18,285	02/13/2023	2112.37	02/13/2008	Lehman Brothers OTC	2,825,056	Closing Sale	06/26/2008	2,825,056		6,101,001		3,275,946			
Call Purchased	18,534	02/13/2023	2044.87	02/12/2008	JP Morgan Chase Bank NA	7,042,920	Closing Sale	06/26/2008	7,042,920		6,414,994		(627,926)			
Call Purchased	10	07/15/2008	1410	03/26/2002	Merrill Lynch Financial Markets	261,700	Expiration	07/16/2008	261,700				(261,700)			
Option to purchase swap	1	07/16/2008	6.75%	12/16/2003	Lehman Brothers Special Financing	2,024,640	Expiration	07/16/2008	2,024,640				(325,787)	(1,698,853)		
Option to purchase swap	1	07/16/2008	6.75%	12/16/2003	Lehman Brothers Special Financing	2,030,720	Expiration	07/16/2008	2,030,720				(326,765)	(1,703,955)		
Option to purchase swap	1	08/18/2008	6.75%	12/16/2003	Lehman Brothers Special Financing	2,027,970	Closing Sale	08/18/2008	2,027,970				(321,553)	(1,706,417)		
Option to purchase swap	1	08/18/2008	6.75%	12/16/2003	Lehman Brothers Special Financing	2,034,060	Closing Sale	08/18/2008	2,034,060				(322,118)	(1,711,942)		
Option to purchase swap	1	10/24/2008	4.10%	04/24/2008	Lehman Brothers Finance SA	2,110,600	Closing Sale	08/22/2008	2,110,600		884,500		(1,226,100)			
Option to purchase swap	1	08/29/2008	5.25%	04/29/2008	Merrill Lynch Capital Services	528,750	Expiration	08/28/2008	528,750				(528,750)			
Option to purchase swap	1	08/29/2008	3.50%	04/29/2008	Merrill Lynch Capital Services	523,875	Expiration	08/29/2008	523,875				(523,875)			
Call Purchased	12,556	06/18/2018	2710.01	06/19/2008	Goldman Sachs International		Closing Sale	09/08/2008			(828,696)		(828,696)			
Call Purchased	9,928	06/18/2018	2710.01	06/19/2008	Goldman Sachs International		Closing Sale	09/08/2008			(655,248)		(655,248)			
Call Purchased	6,843	06/29/2018	2590	06/24/2008	Goldman Sachs International		Closing Sale	09/10/2008			(308,115)		(308,115)			
Call Purchased	10,960	06/30/2023	3410	06/24/2008	Goldman Sachs International		Closing Sale	09/10/2008			(574,609)		(574,609)			
Option to purchase swap	1	11/13/2008	3.25%	06/13/2008	Credit Suisse International	1,175,000	Closing Sale	09/15/2008	1,175,000		5,100,000		3,925,000			
Option to purchase swap	1	10/28/2008	3.60%	08/22/2008	Merrill Lynch Capital Services	195,000	Closing Sale	09/15/2008	195,000		1,300,000		1,105,000			
Call Purchased	10	06/02/2009	1208	08/07/2002	Lehman Brothers Finance SA	144,090	Closing Sale	09/16/2008	144,090		111,863		(32,227)			
Call Purchased	16	08/02/2011	1325	08/13/2004	Lehman Brothers Finance SA	258,960	Closing Sale	09/16/2008	258,960		267,888		8,928			
Call Purchased	17	07/14/2011	1350	08/13/2004	Lehman Brothers Finance SA	258,740	Closing Sale	09/16/2008	258,740		264,084		5,344			
Call Purchased	15	04/21/2009	1255	06/06/2002	Lehman Brothers Finance SA	354,765	Closing Sale	09/16/2008	354,765		117,830		(236,935)			
Call Purchased	4,400	05/31/2023	7450	05/15/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(979,984)		(979,984)			
Call Purchased	17,330	07/29/2011	3679	07/31/2008	Lehman Brothers OTC	122,900	Closing Sale	09/16/2008	122,900		(446,748)		(569,648)			
Call Purchased	26,500	04/30/2009	2760	04/21/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(589,527)		(589,527)			
Call Purchased	2,200	04/29/2011	2380	04/21/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(380,543)		(380,543)			
Call Purchased	12,400	08/31/2009	2340	08/28/2008	Lehman Brothers OTC	908,100	Closing Sale	09/16/2008	908,100		(1,131,231)		(2,039,331)			
Call Purchased	3,000	06/30/2023	7500	06/10/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(357,446)		(357,446)			
Call Purchased	6,000	06/30/2023	6800	06/11/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(1,037,733)		(1,037,733)			
Call Purchased	32,000	06/30/2015	1050	07/01/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			572,866		572,866			
Call Purchased	3,000	07/31/2023	7000	07/31/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(191,573)		(191,573)			
Call Purchased	5,500	08/31/2023	9500	08/07/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(246,264)		(246,264)			
Call Purchased	10,000	11/30/2012	3456.64	05/31/2008	Lehman Brothers OTC	324,229	Closing Sale	09/16/2008	324,229		(2,136,501)		(2,460,730)			
Call Purchased	25,000	11/30/2012	3456.64	05/31/2008	Lehman Brothers OTC	845,238	Closing Sale	09/16/2008	845,238		(5,632,263)		(6,477,501)			
Call Purchased	6,000	07/31/2008	4800	07/31/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(259,968)		(259,968)			
Call Purchased	10,000	08/31/2018	4800	08/06/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(693,110)		(693,110)			
Option to purchase swap	1	09/16/2008	6.76%	12/16/2003	Lehman Brothers Special Financing	2,027,970	Expiration	09/16/2008	2,027,970				(314,390)	(1,713,580)		
Option to purchase swap	1	09/16/2008	6.76%	12/16/2003	Lehman Brothers Special Financing	2,034,060	Expiration	09/16/2008	2,034,060				(315,334)	(1,718,726)		

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
Option to purchase swap	1	10/24/2008	4.60%	04/24/2008	Lehman Brothers Finance SA	1,630,125	Closing Sale	09/16/2008	1,630,125		164,282		(1,465,844)			
Option to purchase swap	1	11/25/2008	3.50%	06/25/2008	Merrill Lynch Capital Services	1,397,500	Closing Sale	09/17/2008	1,397,500		5,200,000		3,802,500			
Option to purchase swap	1	02/17/2009	3.25%	08/14/2008	Merrill Lynch Capital Services	792,000	Closing Sale	09/19/2008	792,000		1,650,000		858,000			
Option to purchase swap	1	02/01/2009	3.25%	08/15/2008	Credit Suisse International	470,250	Closing Sale	09/19/2008	470,250		825,000		354,750			
Option to purchase swap	1	08/18/2011	2.50%	09/15/2008	Credit Suisse International	2,725,000	Closing Sale	09/19/2008	2,725,000		950,000		(1,775,000)			
Option to purchase swap	1	01/20/2015	.3%	09/15/2008	Credit Suisse International	1,309,000	Closing Sale	09/19/2008	1,309,000		549,000		(760,000)			
Call Purchased	90,000	12/22/2009	.1650	09/18/2008	Credit Suisse International	1,053,000	Closing Sale	09/22/2008	1,053,000		928,350		(124,650)			
Call Purchased	45,000	12/22/2009	.1500	09/18/2008	Credit Suisse International	1,375,875	Closing Sale	09/22/2008	1,375,875		1,433,475		57,600			
Call Purchased	40,000	12/22/2009	.1350	09/18/2008	Credit Suisse International	2,959,000	Closing Sale	09/22/2008	2,959,000		3,084,600		125,600			
Call Purchased	20	10/07/2008	.1210	11/07/2001	UBS AG	622,080	Closing Sale	10/07/2008	622,080		180,404		(441,676)			
Option to purchase swap	1	02/20/2009	3.75%	08/20/2008	Merrill Lynch Capital Services	735,000	Closing Sale	10/07/2008	735,000		2,600,000		1,865,000			
Option to purchase swap	1	08/18/2011	2.50%	09/15/2008	Credit Suisse International	2,725,000	Closing Sale	10/07/2008	2,725,000		3,400,000		675,000			
Option to purchase swap	1	01/02/2009	2.60%	10/02/2008	Credit Suisse International	2,000,000	Closing Sale	10/07/2008	2,000,000		3,750,000		1,750,000			
Option to purchase swap	1	10/16/2008	6.77%	12/16/2003	Lehman Brothers Special Financing	2,017,980	Expiration	10/16/2008	2,017,980				(308,315)	(1,709,665)		
Option to purchase swap	1	10/16/2008	6.77%	12/16/2003	Lehman Brothers Special Financing	2,024,040	Expiration	10/16/2008	2,024,040				(309,241)	(1,714,799)		
Option to purchase swap	1	11/13/2008	.6%	06/13/2008	Credit Suisse International	1,148,000	Expiration	11/13/2008	1,148,000				(1,148,000)			
Option to purchase swap	1	04/07/2009	1.90%	10/07/2008	Credit Suisse International	3,400,000	Closing Sale	11/13/2008	3,400,000		2,900,000		(500,000)			
Option to purchase swap	1	11/25/2008	5.50%	06/25/2008	Merrill Lynch Capital Services	1,912,500	Expiration	11/14/2008	1,912,500				(1,912,500)			
Option to purchase swap	1	02/17/2009	5.25%	08/14/2008	Merrill Lynch Capital Services	823,250	Closing Sale	11/14/2008	823,250		185,000		(638,250)			
Option to purchase swap	1	02/20/2009	5.50%	08/20/2008	Merrill Lynch Capital Services	277,500	Closing Sale	11/14/2008	277,500		125,000		(152,500)			
Option to purchase swap	1	04/06/2009	3.50%	10/06/2008	BNP Paribas	535,500	Closing Sale	11/14/2008	535,500		742,500		207,000			
Option to purchase swap	1	04/06/2009	3.50%	10/06/2008	BNP Paribas	535,500	Closing Sale	11/14/2008	535,500		742,500		207,000			
Option to purchase swap	1	04/07/2009	.3%	10/07/2008	BNP Paribas	3,480,000	Closing Sale	11/14/2008	3,480,000		3,405,000		(75,000)			
Option to purchase swap	1	04/22/2009	3.25%	10/22/2008	Merrill Lynch Capital Services	3,050,000	Closing Sale	11/14/2008	3,050,000		3,000,000		(50,000)			
Option to purchase swap	1	11/17/2008	6.77%	12/16/2003	Lehman Brothers Special Financing	2,011,320	Expiration	11/17/2008	2,011,320				(305,099)	(1,706,221)		
Option to purchase swap	1	11/17/2008	6.77%	12/16/2003	Lehman Brothers Special Financing	2,017,360	Expiration	11/17/2008	2,017,360				(306,016)	(1,711,345)		
Option to purchase swap	1	02/17/2009	5.25%	08/15/2008	Credit Suisse International	346,500	Closing Sale	11/17/2008	346,500		58,500		(288,000)			
Option to purchase swap	1	01/02/2009	3.80%	10/02/2008	Credit Suisse International	1,365,000	Closing Sale	11/17/2008	1,365,000		10,500		(1,354,500)			
Option to purchase swap	1	04/06/2009	.3%	10/06/2008	Credit Suisse International	525,000	Closing Sale	11/17/2008	525,000		557,500		32,500			
Option to purchase swap	1	04/06/2009	.3%	10/06/2008	Credit Suisse International	525,000	Closing Sale	11/17/2008	525,000		557,500		32,500			
Option to purchase swap	1	01/20/2015	.3%	09/15/2008	Credit Suisse International	1,309,000	Closing Sale	11/20/2008	1,309,000		3,257,400		1,948,400			
Option to purchase swap	1	10/16/2009	.2%	10/16/2008	JP Morgan Chase Bank NA	1,400,000	Closing Sale	11/20/2008	1,400,000		4,350,000		2,950,000			
Option to purchase swap	1	10/16/2009	.2%	10/16/2008	JP Morgan Chase Bank NA	1,400,000	Closing Sale	11/20/2008	1,400,000		4,350,000		2,950,000			
Option to purchase swap	1	10/16/2009	5.50%	10/16/2008	JP Morgan Chase Bank NA	1,470,000	Closing Sale	11/21/2008	1,470,000		770,000		(700,000)			
Option to purchase swap	1	10/16/2009	5.50%	10/16/2008	JP Morgan Chase Bank NA	1,470,000	Closing Sale	11/21/2008	1,470,000		770,000		(700,000)			
Call Purchased	20	11/25/2008	.1330	12/12/2001	Bear Stearns International	611,560	Expiration	11/26/2008	611,560				(611,560)			
Option to purchase swap	1	06/18/2009	1.50%	11/20/2008	BNP Paribas	2,135,000	Closing Sale	12/03/2008	2,135,000		2,196,000		61,000			
Option to purchase swap	1	06/18/2009	1.50%	11/20/2008	BNP Paribas	3,186,200	Closing Sale	12/03/2008	3,186,200		3,204,000		17,800			
Call Purchased	20	12/02/2008	.1310	02/06/2002	BNP Paribas	543,600	Expiration	12/04/2008	543,600				(543,600)			
Call Purchased	220	12/20/2008	.1250	10/02/2008	UBS AG	550,660	Closing Sale	12/15/2008	550,660		880		(549,780)			
Call Purchased	120	03/21/2009	.1350	10/02/2008	UBS AG	228,360	Closing Sale	12/15/2008	228,360		4,680		(223,680)			
Call Purchased	170	12/20/2008	.1350	10/02/2008	UBS AG	116,110	Closing Sale	12/15/2008	116,110		680		(115,430)			
Call Purchased	10	12/16/2008	.1340	06/05/2002	BNP Paribas	202,480	Expiration	12/16/2008	202,480				(202,480)			
Call Purchased	1,000	03/31/2009	138	12/03/2008	MSE	2,980,275	Closing Sale	12/16/2008	2,980,275		4,305,466		1,325,191			
Call Purchased	1,000	03/31/2009	138	12/03/2008	MSE	3,634,962	Closing Sale	12/16/2008	3,634,962		4,305,463		670,501			
Option to purchase swap	1	12/16/2008	6.77%	12/16/2003	Lehman Brothers Special Financing	1,994,670	Expiration	12/16/2008	1,994,670				(301,834)	(1,692,836)		
Option to purchase swap	1	12/16/2008	6.77%	12/16/2003	Lehman Brothers Special Financing	2,000,660	Expiration	12/16/2008	2,000,660				(302,740)	(1,697,920)		
Option to purchase swap	1	11/16/2009	1.50%	11/20/2008	JP Morgan Chase Bank NA	5,625,000	Closing Sale	12/16/2008	5,625,000		5,900,000		275,000			
Call Purchased	2,000	03/31/2009	128	12/03/2008	MSE	2,551,180	Closing Sale	12/17/2008	2,551,180		4,636,566		2,085,386			
Call Purchased	600	03/31/2009	128	12/03/2008	MSE	765,354	Closing Sale	12/18/2008	765,354		1,532,876		767,522			
Call Purchased	1,400	03/31/2009	128	12/03/2008	MSE	1,785,826	Closing Sale	12/18/2008	1,785,826		3,398,553		1,612,727			
Call Purchased	600	03/31/2009	128	12/03/2008	MSE	884,884	Closing Sale	12/18/2008	884,884		1,456,521		571,818			
Expired Option to Purchase Swap								12/31/2008					(2,175,546)	2,175,546		
0399999. Subtotal - Call Options - Other						182,634,276	XXX	XXX	182,634,276	XXX	111,188,514		(33,948,989)	(37,894,669)		
0499999. Subtotal - Call Options						182,634,276	XXX	XXX	182,634,276	XXX	111,188,514		(33,948,989)	(37,894,669)		
Knock Put Purchased	10	01/08/2008	.1957	03/21/2002	Merrill Lynch Financial Markets	59,000	Expiration	01/08/2008	59,000				(59,000)			
Put Purchased	85,139	08/31/2023	1303.82	09/28/2006	Goldman Sachs International	11,418,647	Closing Sale	06/11/2008	11,418,647		12,274,728		856,081			
Put Purchased	38,213	08/31/2023	1303.82	09/28/2006	Goldman Sachs International	5,125,040	Closing Sale	06/11/2008	5,125,040		5,509,275		384,236			
Put Purchased	6,375	02/06/2018	3170.816	02/06/2008	Goldman Sachs International	4,264,875	Closing Sale	06/11/2008	4,264,875		3,701,000		(563,875)			
Put Purchased	56,991	07/01/2024	1589.04	07/20/2007	Goldman Sachs International	9,308,357	Closing Sale	06/19/2008	9,308,357		10,358,000		1,049,643			
Put Purchased	34,914	10/02/2023	1335.85	10/25/2006	Goldman Sachs International	4,470,043	Closing Sale	06/19/2008	4,470,043		5,284,000		813,957			
Put Purchased	58,504	10/26/2021	1183.72	11/17/2005	Goldman Sachs International	10,213,435	Closing Sale	06/19/2008	10,213,435		10,280,001		66,566			
Put Purchased	18,103	04/28/2023	1301.12	05/09/2006	Goldman Sachs International	2,975,827	Closing Sale	06/19/2008	2,975,827		3,425,998		450,171			

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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
							Indicate Exercise, Expiration, Maturity or Sale						14	15 Used to Adjust Basis of Hedged Item	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		Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized		Deferred	Other Investment/ Miscellaneous Income
Put Purchased	10,642	04/28/2023	1301.12	05/09/2006	Goldman Sachs International	1,899,825	Closing Sale	06/19/2008	1,899,825		2,014,002		114,177			
Put Purchased	5,547	07/01/2024	1736.37	07/20/2007	Goldman Sachs International	981,137	Closing Sale	06/19/2008	981,137		1,191,000		209,863			
Put Purchased	12,579	07/01/2024	1653.69	07/20/2007	Goldman Sachs International	2,104,879	Closing Sale	06/19/2008	2,104,879		2,452,001		347,121			
Put Purchased	7,843	06/01/2021	1236.99	12/16/2005	Goldman Sachs International	1,339,606	Closing Sale	06/19/2008	1,339,606		1,268,000		(71,606)			
Put Purchased	15,686	04/01/2024	1648.1976	04/17/2007	Goldman Sachs International	2,471,615	Closing Sale	06/19/2008	2,471,615		3,074,000		602,385			
Put Purchased	4,740	12/01/2022	1299.3	06/16/2006	Goldman Sachs International	747,825	Closing Sale	06/19/2008	747,825		836,000		88,175			
Put Purchased	6,878	01/31/2017	1263.44	02/24/2006	Goldman Sachs International	1,290,772	Closing Sale	06/19/2008	1,290,772		1,227,000		(63,772)			
Put Purchased	15,810	10/02/2023	1469.44	10/25/2006	Goldman Sachs International	2,207,180	Closing Sale	06/19/2008	2,207,180		2,387,000		179,820			
Put Purchased	48,963	02/25/2021	1183.72	11/17/2005	Goldman Sachs International	7,876,790	Closing Sale	06/19/2008	7,876,790		7,407,999		(468,791)			
Put Purchased	23,345	05/27/2020	1183.72	11/17/2005	Goldman Sachs International	3,695,037	Closing Sale	06/19/2008	3,695,037		3,526,001		(169,036)			
Put Purchased	8,239	04/28/2022	1298.82	05/09/2006	Goldman Sachs International	1,315,033	Closing Sale	06/19/2008	1,315,033		1,517,000		201,968			
Put Purchased	24,457	01/29/2018	3240.22	01/29/2008	Goldman Sachs International	15,897,050	Closing Sale	06/19/2008	15,897,050		14,484,000		(1,413,050)			
Put Purchased	50,175	04/01/2024	1458.5128	04/17/2007	Goldman Sachs International	6,834,613	Closing Sale	06/24/2008	6,834,613		8,028,998		1,194,386			
Put Purchased	45,494	02/16/2008	1505.2974	03/13/2007	Goldman Sachs International	7,155,870	Closing Sale	06/24/2008	7,155,870		7,686,002		530,132			
Put Purchased	45,208	12/29/2023	1463.69	01/10/2007	Goldman Sachs International	6,742,032	Closing Sale	06/24/2008	6,742,032		7,243,999		501,967			
Put Purchased	47,814	04/30/2024	1521.65	05/15/2007	Goldman Sachs International	6,935,000	Closing Sale	06/24/2008	6,935,000		8,222,000		1,287,000			
Put Purchased	44,851	01/31/2024	1653.98	02/13/2007	Goldman Sachs International	6,135,998	Closing Sale	06/24/2008	6,135,998		7,132,000		996,002			
Put Purchased	44,293	05/31/2024	1591.84	06/26/2007	Goldman Sachs International	6,708,046	Closing Sale	06/24/2008	6,708,046		8,281,002		1,572,955			
Put Purchased	61,901	07/31/2024	1629.9	08/24/2007	Goldman Sachs International	12,466,286	Closing Sale	06/24/2008	12,466,286		12,037,999		(428,287)			
Put Purchased	16,029	02/28/2024	1758.525	03/13/2007	Goldman Sachs International	3,250,784	Closing Sale	06/24/2008	3,250,784		3,643,999		393,215			
Put Purchased	14,542	01/31/2024	1653.98	02/13/2007	Goldman Sachs International	2,317,000	Closing Sale	06/24/2008	2,317,000		2,907,000		589,999			
Put Purchased	16,108	04/30/2024	1719.54	05/15/2007	Goldman Sachs International	2,715,000	Closing Sale	06/24/2008	2,715,000		3,488,999		773,999			
Put Purchased	18,120	11/30/2023	1596.72	12/20/2006	Goldman Sachs International	2,999,690	Closing Sale	06/24/2008	2,999,690		3,390,000		390,310			
Put Purchased	7,088	05/31/2024	1800.01	06/26/2007	Goldman Sachs International	1,266,997	Closing Sale	06/24/2008	1,266,997		1,669,000		402,003			
Put Purchased	3,050	05/31/2024	1813.78	06/26/2007	Goldman Sachs International	551,566	Closing Sale	06/24/2008	551,566		729,000		177,434			
Put Purchased	5,651	05/31/2024	1760.21	06/26/2007	Goldman Sachs International	977,246	Closing Sale	06/24/2008	977,246		1,273,000		295,755			
Put Purchased	6,049	07/31/2024	1695.39	08/24/2007	Goldman Sachs International	1,278,007	Closing Sale	06/24/2008	1,278,007		1,262,000		(16,007)			
Put Purchased	13,923	07/31/2024	1659.01	08/24/2007	Goldman Sachs International	2,861,480	Closing Sale	06/24/2008	2,861,480		2,792,000		(69,480)			
Put Purchased	12,750	01/31/2018	3248.1482	01/31/2008	Goldman Sachs International	8,492,066	Closing Sale	06/24/2008	8,492,066		7,647,000		(845,066)			
Put Purchased	12,750	02/06/2018	3257.12	02/12/2008	Goldman Sachs International	8,542,500	Closing Sale	06/24/2008	8,542,500		7,679,000		(863,500)			
Put Purchased	79,759	02/25/2022	1183.72	11/17/2005	Goldman Sachs International	14,002,841	Closing Sale	06/26/2008	14,002,841		13,802,997		(199,844)			
Put Purchased	58,504	11/26/2021	1183.72	11/17/2005	Goldman Sachs International	10,235,105	Closing Sale	06/26/2008	10,235,105		11,085,999		850,894			
Put Purchased	25,281	02/28/2023	1275.54	03/10/2006	Goldman Sachs International	4,529,326	Closing Sale	06/26/2008	4,529,326		4,386,999		(142,327)			
Put Purchased	28,246	06/30/2023	1276.55	07/13/2006	Goldman Sachs International	5,230,010	Closing Sale	06/26/2008	5,230,010		5,684,999		454,989			
Put Purchased	5,105	01/31/2023	1271.12	03/10/2006	Goldman Sachs International	910,029	Closing Sale	06/26/2008	910,029		911,000		971			
Put Purchased	21,096	01/31/2018	1271.12	03/10/2006	Goldman Sachs International	3,923,670	Closing Sale	06/26/2008	3,923,670		3,771,001		(152,670)			
Put Purchased	28,557	11/26/2020	1183.72	11/17/2005	Goldman Sachs International	4,576,402	Closing Sale	06/26/2008	4,576,402		4,997,001		420,599			
Put Purchased	27,448	08/27/2020	1183.72	11/17/2005	Goldman Sachs International	4,368,179	Closing Sale	06/26/2008	4,368,179		4,160,999		(207,180)			
Put Purchased	6,660	06/30/2021	1250.79	01/26/2006	Goldman Sachs International	1,107,076	Closing Sale	06/26/2008	1,107,076		1,115,000		7,924			
Put Purchased	25,475	05/31/2023	1303.82	09/28/2006	Goldman Sachs International	3,355,271	Closing Sale	06/26/2008	3,355,271		4,015,999		660,727			
Put Purchased	16,191	10/31/2023	1515.73	11/28/2006	Goldman Sachs International	2,647,055	Closing Sale	06/26/2008	2,647,055		2,851,000		203,945			
Put Purchased	11,614	02/13/2023	4477.2	02/13/2008	Lehman Brothers OTC	2,415,795	Closing Sale	06/26/2008	2,415,795		9,878,005		7,462,209			
Put Purchased	11,776	02/13/2023	4396.65	02/12/2008	JP Morgan Chase Bank NA	9,538,560	Closing Sale	06/26/2008	9,538,560		9,731,000		192,440			
Knock Put Purchased	20	07/22/2008	1793	02/13/2002	UBS AG	69,400	Expiration	07/22/2008	69,400				(69,400)			
Put Purchased	31,098	06/18/2018	1489.72	06/19/2008	Credit Suisse International		Closing Sale	09/08/2008			1,037,740		1,037,740			
Put Purchased	75,009	06/18/2018	670.84	06/19/2008	Goldman Sachs International		Closing Sale	09/08/2008			502,708		502,708			
Put Purchased	24,589	06/18/2018	1489.72	06/19/2008	Credit Suisse International		Closing Sale	09/08/2008			820,535		820,535			
Put Purchased	59,309	06/18/2018	670.84	06/24/2008	Goldman Sachs International		Closing Sale	09/08/2008			397,491		397,491			
Put Purchased	2,500	09/19/2008	64	09/05/2008	Credit Suisse International	1,269,750	Closing Sale	09/08/2008	1,269,750		920,000		(349,750)			
Put Purchased	2,500	09/19/2008	65	09/05/2008	Credit Suisse International	1,519,250	Closing Sale	09/08/2008	1,519,250		1,170,000		(349,250)			
Put Purchased	46,044	06/28/2013	760	06/24/2008	Goldman Sachs International		Closing Sale	09/10/2008			128,415		128,415			
Put Purchased	16,949	06/29/2018	1420	06/24/2008	Goldman Sachs International		Closing Sale	09/10/2008			421,840		421,840			
Put Purchased	40,880	06/29/2018	640	06/24/2008	Goldman Sachs International		Closing Sale	09/10/2008			130,424		130,424			
Put Purchased	8,248	06/30/2023	1677	06/24/2008	Goldman Sachs International		Closing Sale	09/10/2008			255,587		255,587			
Put Purchased	68,000	11/30/2022	1089	05/31/2008	Lehman Brothers OTC	308,570	Closing Sale	09/16/2008	308,570		(139,197)		(447,767)			
Put Purchased	29,000	01/31/2018	1150	07/31/2008	Lehman Brothers OTC	168,800	Closing Sale	09/16/2008	168,800		614,921		446,121			
Put Purchased	60,000	03/31/2015	1208	03/28/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			283,700		283,700			
Put Purchased	34,000	03/29/2013	1250	02/28/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			241,329		241,329			
Put Purchased	10,500	04/28/2023	1560	04/01/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			405,122		405,122			
Put Purchased	17,000	04/30/2010	1582	04/01/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			165,319		165,319			
Put Purchased	10,500	04/30/2018	1445	04/01/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			329,971		329,971			
Put Purchased	29,000	04/29/2011	1573.2	04/09/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			473,532		473,532			
Put Purchased	33,700	04/30/2010	1633	04/10/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			496,139		496,139			

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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
Put Purchased	45,600	04/30/2009	.1710	04/14/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(129,763)		(129,763)			
Put Purchased	31,000	04/30/2013	.1350	04/17/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			881,692		881,692			
Put Purchased	15,000	04/30/2018	.1400	05/05/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			874,302		874,302			
Put Purchased	35,000	05/31/2013	.1460	05/20/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			1,438,062		1,438,062			
Put Purchased	57,000	05/29/2015	.1350	05/30/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			2,452,920		2,452,920			
Put Purchased	30,000	06/28/2013	.1440	06/02/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			1,094,179		1,094,179			
Put Purchased	11,000	06/30/2015	.4500	07/01/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(189,250)		(189,250)			
Put Purchased	15,000	05/31/2018	.1400	05/15/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			711,068		711,068			
Put Purchased	8,500	07/31/2018	.2200	07/31/2008	Lehman Brothers OTC		Closing Sale	09/16/2008			(3,275,773)		(3,275,773)			
Put Purchased	6,520	09/19/2008	1289.54	06/26/2008	Goldman Sachs International	365,147	Closing Sale	09/19/2008	365,147		66,700		(298,447)			
Put Purchased	16,764	09/19/2008	1289.54	06/26/2008	Goldman Sachs International	938,853	Closing Sale	09/19/2008	938,853		171,496		(767,357)			
Put Purchased	45,000	12/22/2009	.1050	09/17/2008	Credit Suisse International	3,915,900	Closing Sale	09/25/2008	3,915,900		2,917,800		(998,100)			
Put Purchased	45,000	12/22/2009	.950	09/17/2008	Credit Suisse International	3,087,000	Closing Sale	09/25/2008	3,087,000		1,840,050		(1,246,950)			
Put Purchased	55,000	12/22/2009	.850	09/17/2008	Credit Suisse International	2,102,100	Closing Sale	09/25/2008	2,102,100		1,316,150		(785,950)			
Knock Put Purchased	20	10/07/2008	.1575	02/13/2002	UBS AG	84,000	Closing Sale	10/07/2008	84,000		553,592		469,594			
Put Purchased	84,483	06/17/2013	799.56	06/19/2008	Goldman Sachs International		Closing Sale	10/30/2008			8,454,423		8,454,423			
Put Purchased	66,801	06/17/2013	799.56	06/19/2008	Goldman Sachs International		Closing Sale	10/30/2008			6,684,941		6,684,941			
Knock Put Purchased	20	11/04/2008	.1698	02/13/2002	UBS AG	78,000	Expiration	11/04/2008	78,000				(78,000)			
Knock Put Purchased	20	12/09/2008	.1723	02/13/2002	UBS AG	76,000	Expiration	12/09/2008	76,000				(76,000)			
Put Purchased	320	12/20/2008	.950	10/02/2008	UBS AG	688,960	Closing Sale	12/15/2008	688,960		2,603,840		1,914,880			
Put Purchased	210	03/21/2009	.850	10/02/2008	UBS AG	410,130	Closing Sale	12/15/2008	410,130		1,674,120		1,263,990			
Put Purchased	260	12/20/2008	.850	10/02/2008	UBS AG	245,180	Closing Sale	12/15/2008	245,180		363,220		118,040			
0799999. Subtotal - Put Options - Other						260,058,513	XXX	XXX	260,058,513	XXX	302,881,347		42,822,834			
0899999. Subtotal - Put Options						260,058,513	XXX	XXX	260,058,513	XXX	302,881,347		42,822,834			
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						442,692,789	XXX	XXX	442,692,789	XXX	414,069,861		8,873,845	(37,894,669)		
9999999 - Totals						442,692,789	XXX	XXX	442,692,789	XXX	414,069,861		8,873,845	(37,894,669)		

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
Call Written	120	01/23/2009	900	12/18/2008	MSE	1,349,586	1,349,586		810,000	810,000			
Call Written	200	02/20/2009	850	11/26/2008	MSE	4,499,310	4,499,310		4,035,000	4,035,000			
Call Written	120	02/20/2009	900	12/18/2008	MSE	1,997,346	1,997,346		1,461,000	1,461,000			
Call Written	320	03/20/2009	850	11/25/2008	MSE	7,518,896	7,518,896		7,472,000	7,472,000			
Call Written	160	03/20/2009	1050	12/01/2008	MSE	3,839,448	3,839,448		4,576,000	4,576,000			
Call Written	400	03/20/2009	900	12/08/2008	MSE	9,768,620	9,768,620		6,290,000	6,290,000			
Call Written	1,200	03/20/2009	900	12/10/2008	MSE	26,708,250	26,708,250		18,870,000	18,870,000			
Call Written	120	03/20/2009	900	12/18/2008	MSE	2,459,586	2,459,586		1,887,000	1,887,000			
Call Written	7,100	04/30/2009	2240	04/24/2008	Barclays Bank PLC	745,997	745,997		(742,091)	(742,091)			
Call Written	14,000	04/30/2009	2280	04/29/2008	JP Morgan Chase Bank NA	1,193,718	1,193,718		(1,188,176)	(1,188,176)			
Call Written	400	06/19/2009	1500	09/11/2008	Credit Suisse International	508,000	508,000		9,000	9,000			
Call Written	35,000	12/18/2009	840	12/05/2008	BNP Paribas	5,094,950	5,094,950		5,445,022	5,445,022			
Call Written	50,000	12/18/2009	900	11/06/2008	Merrill Lynch International	7,241,500	7,241,500		5,835,000	5,835,000			
Call Written	42,000	05/28/2010	3200	05/16/2008	Merrill Lynch International	320,586	320,586		(917,914)	(917,914)			
Call Written	36,000	06/30/2010	3200	06/11/2008	JP Morgan Chase Bank NA	232,457	232,457		(646,602)	(646,602)			
Call Written	29,000	04/29/2011	3560	04/24/2008	Goldman Sachs International	188,057	188,057		(821,381)	(821,381)			

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
Call Written	15,000	04/29/2011	.3600	04/29/2008	Merrill Lynch International	81,225	81,225		(351,330)	(351,330)			
Call Written	8,200	05/31/2011	.2500	05/19/2008	Merrill Lynch International	490,565	490,565		(2,011,042)	(2,011,042)			
Call Written	13,600	04/30/2013	.3355.3	04/03/2008	Merrill Lynch International	333,037	333,037		(2,159,602)	(2,159,602)			
Call Written	13,600	04/30/2013	.3361.85	04/09/2008	Merrill Lynch International	301,767	301,767		(1,895,601)	(1,895,601)			
Call Written	13,800	04/30/2013	.3361.85	04/11/2008	Merrill Lynch International	283,440	283,440		(1,726,623)	(1,726,623)			
Call Written	5,400	04/30/2013	.4420	04/21/2008	Merrill Lynch International	35,346	35,346		(235,428)	(235,428)			
Call Written	50,000	11/29/2013	.1390	11/21/2008	BNP Paribas				5,437,026	5,437,026			
Call Written	6,576	01/31/2018	.3233.51	02/05/2008	JP Morgan Chase Bank NA	4,274,400	4,274,400		1,713,083	1,713,083			
Call Written	12,750	03/18/2018	.3139.93	03/19/2008	Credit Suisse International	8,464,725	8,464,725		3,717,099	3,717,099			
Call Written	9,600	04/30/2018	.4720	04/14/2008	Credit Suisse International	182,192	182,192		(1,935,037)	(1,935,037)			
Call Written	9,300	04/30/2018	.4720	04/17/2008	Merrill Lynch International	205,594	205,594		(2,370,820)	(2,370,820)			
Call Written	60,000	11/30/2018	.1900	11/26/2008	Merrill Lynch International	36,000,000	36,000,000		36,726,216	36,726,216			
Call Written	11,776	02/21/2023	.4600	02/19/2008	JP Morgan Chase Bank NA	9,538,560	9,538,560		3,511,047	3,511,047			
0399999. Subtotal - Call Options - Other						133,857,158	133,857,158	XXX	90,792,846	90,792,846			
0499999. Subtotal - Call Options						133,857,158	133,857,158	XXX	90,792,846	90,792,846			
Put Written	120	01/23/2009	.900	12/18/2008	MSE	1,229,586	1,229,586		807,000	807,000			
Knock Put Written	20	02/17/2009	.1281	03/21/2002	Merrill Lynch Financial Markets	60,000	60,000						
Put Written	200	02/20/2009	.850	11/26/2008	MSE	3,911,810	3,911,810		1,535,000	1,535,000			
Put Written	120	02/20/2009	.900	12/18/2008	MSE	1,919,586	1,919,586		1,458,000	1,458,000			
Put Written	320	03/20/2009	.850	11/25/2008	MSE	7,810,146	7,810,146		3,472,000	3,472,000			
Put Written	160	03/20/2009	.1050	12/01/2008	MSE	3,887,448	3,887,448		1,380,000	1,380,000			
Put Written	400	03/20/2009	.900	12/08/2008	MSE	9,398,620	9,398,620		6,280,000	6,280,000			
Put Written	1,200	03/20/2009	.900	12/10/2008	MSE	29,045,730	29,045,730		18,840,000	18,840,000			
Put Written	120	03/20/2009	.900	12/18/2008	MSE	2,339,586	2,339,586		1,884,000	1,884,000			
Put Written	44,000	04/30/2009	.1850	04/29/2008	JP Morgan Chase Bank NA	1,320,000	1,320,000		16,280,836	16,280,836			
Knock Put Written	15	07/21/2009	.1050	12/18/2002	IXIS	42,810	42,810						
Put Written	144,000	07/31/2009	.1400	07/15/2008	Credit Suisse International				14,975,624	14,975,624			
Knock Put Written	20	08/25/2009	.1090	12/18/2002	IXIS	49,240	49,240						
Knock Put Written	20	09/01/2009	.1023	03/26/2003	IXIS	52,760	52,760		2	2			
Knock Put Written	10	09/08/2009	.1059	02/12/2003	UBS AG	17,160	17,160						
Knock Put Written	12	09/22/2009	.954	02/12/2003	UBS AG	31,188	31,188		180	180			
Knock Put Written	15	09/29/2009	.987	12/18/2002	IXIS	52,815	52,815		49	49			
Knock Put Written	25	10/06/2009	.930	12/18/2002	IXIS	104,600	104,600		2,772	2,772			
Knock Put Written	25	10/27/2009	.1053	12/18/2002	IXIS	85,025	85,025		367	367			
Knock Put Written	18	11/17/2009	.1092	02/12/2003	UBS AG	35,478	35,478		85	85			
Knock Put Written	23	12/01/2009	.1074	02/12/2003	UBS AG	48,576	48,576		309	309			
Knock Put Written	13	12/15/2009	.1074	03/26/2003	IXIS	36,712	36,712		216	216			
Put Written	35,000	12/18/2009	.840	12/05/2008	BNP Paribas	5,275,200	5,275,200		3,611,960	3,611,960			
Put Written	50,000	12/18/2009	.900	11/06/2008	Merrill Lynch International	7,250,000	7,250,000		6,610,000	6,610,000			
Knock Put Written	17	12/22/2009	.1101	02/12/2003	UBS AG	33,031	33,031		125	125			
Knock Put Written	13	01/12/2010	.1057	03/26/2003	IXIS	39,559	39,559		530	530			
Knock Put Written	20	02/09/2010	.1018	03/26/2003	IXIS	69,720	69,720		2,720	2,720			
Knock Put Written	25	02/23/2010	.990	03/26/2003	IXIS	96,050	96,050		6,757	6,757			
Knock Put Written	18	04/27/2011	.1353	09/29/2004	BNP Paribas	11,412	11,412		484	484			
Knock Put Written	20	06/20/2011	.1379	09/29/2004	BNP Paribas	10,380	10,380		415	415			
Knock Put Written	12	06/30/2011	.1356	09/29/2004	BNP Paribas	7,812	7,812		430	430			
Knock Put Written	34	08/10/2011	.1336	09/29/2004	BNP Paribas	28,526	28,526		2,213	2,213			
Knock Put Written	10	08/15/2011	.1311	09/29/2004	BNP Paribas	8,320	8,320		1,037	1,037			
Knock Put Written	15	09/14/2011	.1367	09/29/2004	BNP Paribas	10,305	10,305		634	634			
Put Written	80,000	11/29/2013	.750	11/21/2008	BNP Paribas				(4,754,920)	(4,754,920)			
Put Written	10,432	01/31/2018	.1689.59	02/05/2008	JP Morgan Chase Bank NA	3,651,200	3,651,200		7,689,796	7,689,796			
Put Written	20,124	03/18/2018	.1640.6	03/19/2008	Credit Suisse International	6,974,978	6,974,978		14,374,984	14,374,984			
Put Written	100,000	11/30/2018	.935	11/26/2008	Merrill Lynch International	30,000,000	30,000,000		30,752,778	30,752,778			
Put Written	18,534	02/21/2023	.2167	02/19/2008	JP Morgan Chase Bank NA	7,042,920	7,042,920		17,422,172	17,422,172			
0799999. Subtotal - Put Options - Other						121,988,289	121,988,289	XXX	142,638,555	142,638,555			
0899999. Subtotal - Put Options						121,988,289	121,988,289	XXX	142,638,555	142,638,555			
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					

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
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other						255,845,447	255,845,447	XXX	233,431,401	233,431,401			
9999999 - Totals						255,845,447	255,845,447	XXX	233,431,401	233,431,401			

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
Call Written	16,764	09/19/2008	1289.54	06/26/2008	Goldman Sachs International	938,853
Call Written	6,520	09/19/2008	1289.54	06/30/2008	Goldman Sachs International	365,147
Call Written	32,000	11/21/2008	1050	10/06/2008	Credit Suisse International	2,307,200
Call Written	70,000	12/19/2008	1000	11/03/2008	Merrill Lynch International	3,096,800
Call Written	90,000	12/19/2008	860	11/12/2008	Goldman Sachs International	5,260,124
Call Written	90,000	12/19/2008	890	11/14/2008	Merrill Lynch International	4,590,000
Call Written	55,000	01/16/2009	900	10/10/2008	Credit Suisse International	3,911,050
Call Written	130,000	01/16/2009	1100	10/15/2008	BNP Paribas	3,355,300
Call Written	120	01/23/2009	900	12/18/2008	MSE	1,349,586
Call Written	120	02/20/2009	900	12/18/2008	MSE	1,997,346
Call Written	200	02/20/2009	850	11/26/2008	MSE	4,499,310
Call Written	120	03/20/2009	900	12/18/2008	MSE	2,459,586
Call Written	320	03/20/2009	850	11/25/2008	MSE	7,518,896
Call Written	160	03/20/2009	1050	12/01/2008	MSE	3,839,448
Call Written	400	03/20/2009	900	12/08/2008	MSE	9,768,620
Call Written	1,200	03/20/2009	900	12/10/2008	MSE	26,708,250
Call Written	14,000	04/30/2009	2280	04/29/2008	JP Morgan Chase Bank NA	1,193,718
Call Written	3,500	04/30/2009	2220	04/21/2008	Lehman Brothers OTC	
Call Written	7,100	04/30/2009	2240	04/24/2008	Barclays Bank PLC	745,997
Call Written	400	06/19/2009	1500	09/11/2008	Credit Suisse International	508,000
Call Written	75,000	11/06/2009	830	11/19/2008	Merrill Lynch International	6,090,000
Call Written	50,000	12/18/2009	900	11/06/2008	Merrill Lynch International	7,241,500
Call Written	35,000	12/18/2009	840	12/05/2008	BNP Paribas	5,094,950
Call Written	42,000	05/28/2010	3200	05/16/2008	Merrill Lynch International	320,586
Call Written	72,000	05/28/2010	3200	05/30/2008	Lehman Brothers OTC	
Call Written	36,000	06/30/2010	3200	06/11/2008	JP Morgan Chase Bank NA	232,457
Call Written	14,600	04/26/2011	3540	04/21/2008	Lehman Brothers OTC	
Call Written	29,000	04/29/2011	3560	04/24/2008	Goldman Sachs International	188,057
Call Written	15,000	04/29/2011	3600	04/29/2008	Merrill Lynch International	81,225
Call Written	34,000	05/31/2011	3550	05/14/2008	Lehman Brothers OTC	
Call Written	8,200	05/31/2011	2500	05/19/2008	Merrill Lynch International	490,565
Call Written	36,000	05/31/2011	3600	05/27/2008	Lehman Brothers OTC	
Call Written	30,000	06/30/2011	3600	06/03/2008	Lehman Brothers OTC	
Call Written	24,000	06/30/2011	3650	06/10/2008	Lehman Brothers OTC	
Call Written	13,600	04/30/2013	3355.3	04/03/2008	Merrill Lynch International	333,037
Call Written	13,600	04/30/2013	3361.85	04/09/2008	Merrill Lynch International	301,767
Call Written	13,800	04/30/2013	3361.85	04/11/2008	Merrill Lynch International	283,440
Call Written	5,400	04/30/2013	4420	04/21/2008	Merrill Lynch International	35,346
Call Written	50,000	11/29/2013	1390	11/21/2008	BNP Paribas	
Call Written	24,457	01/29/2018	3240.22	01/29/2008	Goldman Sachs International	15,897,050
Call Written	12,750	01/31/2018	3248.1482	01/31/2008	Goldman Sachs International	8,492,066
Call Written	6,576	01/31/2018	3233.51	02/05/2008	JP Morgan Chase Bank NA	4,274,400
Call Written	6,375	02/06/2018	3170.816	02/06/2008	Goldman Sachs International	4,264,875
Call Written	12,750	02/06/2018	3257.12	02/12/2008	Goldman Sachs International	8,542,500
Call Written	12,750	03/18/2018	3139.93	03/19/2008	Credit Suisse International	8,464,725
Call Written	9,600	04/30/2018	4720	04/14/2008	Credit Suisse International	182,192
Call Written	9,300	04/30/2018	4720	04/17/2008	Credit Suisse International	205,594
Call Written	6,800	04/30/2018	7400	04/24/2008	Lehman Brothers OTC	
Call Written	60,000	11/30/2018	1900	11/26/2008	Merrill Lynch International	36,000,000
Call Written	11,776	02/13/2023	4396.65	02/12/2008	JP Morgan Chase Bank NA	9,538,560
Call Written	11,614	02/13/2023	4477.2	02/13/2008	Lehman Brothers OTC	2,415,795
Call Written	11,776	02/21/2023	4600	02/19/2008	JP Morgan Chase Bank NA	9,538,560
0399999. Subtotal - Call Options - Other						212,922,478
0499999. Subtotal - Call Options						212,922,478
Put Written	35,000	11/21/2008	1000	10/06/2008	Credit Suisse International	1,431,500
Put Written	70,000	12/19/2008	950	11/03/2008	Merrill Lynch International	4,215,400
Put Written	90,000	12/19/2008	860	11/12/2008	Goldman Sachs International	6,068,252
Put Written	90,000	12/19/2008	890	11/14/2008	Merrill Lynch International	6,390,000
Put Written	55,000	01/16/2009	850	10/10/2008	Credit Suisse International	4,467,650
Put Written	150,000	01/16/2009	900	10/15/2008	BNP Paribas	8,700,000
Put Written	120	01/23/2009	900	12/18/2008	MSE	1,229,586
Put Written	120	02/20/2009	900	12/18/2008	MSE	1,919,586
Put Written	200	02/20/2009	850	11/26/2008	MSE	3,911,810
Put Written	120	03/20/2009	900	12/18/2008	MSE	2,339,586

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
Put Written	320	03/20/2009	850	11/25/2008	MSE	7,810,146
Put Written	160	03/20/2009	1050	12/01/2008	MSE	3,887,448
Put Written	400	03/20/2009	900	12/08/2008	MSE	9,398,620
Put Written	1,200	03/20/2009	900	12/10/2008	MSE	29,045,730
Put Written	44,000	04/30/2009	1850	04/29/2008	JP Morgan Chase Bank NA	1,320,000
Put Written	144,000	07/31/2009	1400	07/15/2008	Credit Suisse International	
Put Written	75,000	11/06/2009	830	11/19/2008	Merrill Lynch International	6,086,250
Put Written	50,000	12/18/2009	900	11/06/2008	Merrill Lynch International	7,250,000
Put Written	35,000	12/18/2009	840	12/05/2008	BNP Paribas	5,275,200
Put Written	80,000	11/29/2013	750	11/21/2008	BNP Paribas	
Put Written	40,450	01/29/2018	1710.62	01/29/2008	Goldman Sachs International	14,117,050
Put Written	20,225	01/31/2018	1728.162	01/31/2008	Goldman Sachs International	7,088,802
Put Written	10,432	01/31/2018	1689.59	02/05/2008	JP Morgan Chase Bank NA	3,651,200
Put Written	10,113	02/06/2018	1670.9122	02/06/2008	Goldman Sachs International	16,897,935
Put Written	20,225	02/12/2018	1723.29	02/12/2008	Goldman Sachs International	7,139,425
Put Written	20,124	03/18/2018	1640.6	03/19/2008	Credit Suisse International	6,974,978
Put Written	100,000	11/30/2018	935	11/26/2008	Merrill Lynch International	30,000,000
Put Written	18,534	02/13/2023	2044.87	02/12/2008	JP Morgan Chase Bank NA	7,042,920
Put Written	18,285	02/13/2023	2112.37	02/13/2008	Lehman Brothers OTC	2,825,056
Put Written	18,534	02/21/2023	2167	02/19/2008	JP Morgan Chase Bank NA	7,042,920
Put Written	20,979	12/29/2023	1645.23	06/19/2008	JP Morgan Chase Bank NA	4,001,000
0799999. Subtotal - Put Options - Other						217,528,050
0899999. Subtotal - Put Options						217,528,050
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						430,450,528
9999999 - Totals						430,450,528

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated 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	8 Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	9 Termination Date	10 Book Value	11 *	12 Consideration Paid on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis	16 Deferred	
Call Written	6,375	02/06/2018	3170.816	02/06/2008	Goldman Sachs International	4,264,875	Closing Purchase	06/11/2008	4,264,875		4,355,000		(90,125)			
Call Written	24,457	01/29/2018	3240.22	01/29/2008	Goldman Sachs International	15,897,050	Closing Purchase	06/19/2008	15,897,050		16,290,000		(392,950)			
Call Written	12,750	01/31/2018	3248.1482	01/31/2008	Goldman Sachs International	8,492,066	Closing Purchase	06/24/2008	8,492,066		8,149,000		343,066			
Call Written	12,750	02/06/2018	3257.12	02/12/2008	Goldman Sachs International	8,542,500	Closing Purchase	06/24/2008	8,542,500		8,147,000		395,500			
Call Written	11,776	02/13/2023	4396.65	02/12/2008	JP Morgan Chase Bank NA	9,538,560	Closing Purchase	06/26/2008	9,538,560		8,538,000		1,000,560			
Call Written	11,614	02/13/2023	4477.2	02/13/2008	Lehman Brothers OTC	2,415,795	Closing Purchase	06/26/2008	2,415,795		8,249,999		(5,834,203)			
Call Written	16,764	09/19/2008	1289.54	06/26/2008	Goldman Sachs International	938,853	Expiration	09/19/2008	938,853				938,853			
Call Written	6,520	09/19/2008	1289.54	06/26/2008	Goldman Sachs International	365,147	Expiration	09/19/2008	365,147				365,147			
Call Written	36,000	05/31/2011	3600	05/27/2008	Lehman Brothers OTC		Closing Purchase	09/16/2008			(813,463)		813,463			
Call Written	3,500	04/30/2009	2220	04/21/2008	Lehman Brothers OTC		Closing Purchase	09/16/2008			(546,682)		546,682			
Call Written	72,000	05/28/2010	3200	05/16/2008	Lehman Brothers OTC		Closing Purchase	09/16/2008			(1,717,764)		1,717,764			
Call Written	14,600	04/26/2011	3540	04/21/2008	Lehman Brothers OTC		Closing Purchase	09/16/2008			(395,403)		395,403			
Call Written	34,000	05/31/2011	3550	05/14/2008	Lehman Brothers OTC		Closing Purchase	09/16/2008			(895,932)		895,932			
Call Written	30,000	06/30/2011	3600	06/03/2008	Lehman Brothers OTC		Closing Purchase	09/16/2008			(666,640)		666,640			

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
Call Written	24,000	06/30/2011	3650	06/10/2008	Lehman Brothers OTC		Closing Purchase	09/16/2008			(567,529)		567,528			
Call Written	6,800	04/30/2018	7400	04/24/2008	Lehman Brothers OTC		Closing Purchase	09/16/2008			(252,212)		252,212			
Call Written	32,000	11/21/2008	1050	10/06/2008	Credit Suisse International	2,307,200	Expiration	11/21/2008	2,307,200				2,307,200			
Call Written	55,000	01/16/2009	900	10/10/2008	Credit Suisse International	3,911,050	Closing Purchase	12/10/2008	3,911,050		3,300,000		611,050			
Call Written	70,000	12/19/2008	1000	11/03/2008	Merrill Lynch International	3,096,800	Closing Purchase	12/10/2008	3,096,800		192,500		2,904,300			
Call Written	90,000	12/19/2008	860	11/12/2008	Goldman Sachs International	5,260,124	Closing Purchase	12/10/2008	5,260,124		5,198,400		61,724			
Call Written	90,000	12/19/2008	890	11/14/2008	Merrill Lynch International	4,590,000	Closing Purchase	12/10/2008	4,590,000		2,776,500		1,813,500			
Call Written	75,000	11/06/2009	830	11/19/2008	Merrill Lynch International	6,090,000	Closing Purchase	12/10/2008	6,090,000		8,025,000		(1,935,000)			
Call Written	130,000	01/16/2009	1100	10/15/2008	BNP Paribas	3,355,300	Closing Purchase	12/10/2008	3,355,300		547,300		2,808,000			
0399999. Subtotal - Call Options - Other						79,065,320	XXX	XXX	79,065,320	XXX	67,913,074		11,152,246			
0499999. Subtotal - Call Options						79,065,320	XXX	XXX	79,065,320	XXX	67,913,074		11,152,246			
Knock Put Written	10	01/08/2008	1519	03/21/2002	Merrill Lynch Financial Markets	30,000	Expiration	01/08/2008	30,000				30,000			
Knock Put Written	20	07/22/2008	1392	02/13/2002	UBS AG	3,100	Expiration	07/22/2008	3,100				3,100			
Knock Put Written	20	10/07/2008	1223	02/13/2002	UBS AG	4,000	Closing Purchase	10/07/2008	4,000		4,000					
Knock Put Written	20	11/04/2008	1318	02/13/2002	UBS AG	3,700	Expiration	11/04/2008	3,700				3,700			
Knock Put Written	20	12/09/2008	1338	02/13/2002	UBS AG	3,400	Expiration	12/09/2008	3,400				3,400			
Put Written	10,113	02/06/2018	1670.9122	02/06/2008	Goldman Sachs International	16,897,935	Closing Purchase	06/11/2008	16,897,935		3,206,000		13,691,935			
Put Written	40,450	01/29/2018	1710.62	01/29/2008	Goldman Sachs International	14,117,050	Closing Purchase	06/19/2008	14,117,050		12,918,000		1,199,050			
Put Written	20,225	01/31/2018	1728.162	01/31/2008	Goldman Sachs International	7,088,802	Closing Purchase	06/24/2008	7,088,802		6,643,999		444,802			
Put Written	20,225	02/12/2018	1723.29	02/12/2008	Goldman Sachs International	7,139,425	Closing Purchase	06/24/2008	7,139,425		6,613,001		526,424			
Put Written	18,534	02/13/2023	2044.87	02/12/2008	JP Morgan Chase Bank NA	7,042,920	Closing Purchase	06/26/2008	7,042,920		7,161,999		(119,079)			
Put Written	18,285	02/13/2023	2112.37	02/13/2008	Lehman Brothers OTC	2,825,056	Closing Purchase	06/26/2008	2,825,056		7,433,001		(4,607,946)			
Put Written	20,979	12/29/2023	1645.23	06/19/2008	JP Morgan Chase Bank NA	4,001,000	Closing Purchase	12/04/2008	4,001,000		12,985,000		(8,984,000)			
Put Written	35,000	11/21/2008	1000	10/06/2008	Credit Suisse International	1,431,500	Closing Purchase	11/21/2008	1,431,500		8,279,250		(6,847,750)			
Put Written	55,000	01/16/2009	850	10/10/2008	Credit Suisse International	4,467,650	Closing Purchase	12/10/2008	4,467,650		2,227,500		2,240,152			
Put Written	70,000	12/19/2008	950	11/03/2008	Merrill Lynch International	4,215,400	Closing Purchase	12/10/2008	4,215,400		4,217,500		(2,100)			
Put Written	90,000	12/19/2008	860	11/12/2008	Goldman Sachs International	6,068,252	Closing Purchase	12/10/2008	6,068,252		1,371,600		4,696,652			
Put Written	90,000	12/19/2008	890	11/14/2008	Merrill Lynch International	6,390,000	Closing Purchase	12/10/2008	6,390,000		2,790,000		3,600,000			
Put Written	75,000	11/06/2009	830	11/19/2008	Merrill Lynch International	6,086,250	Closing Purchase	12/10/2008	6,086,250		2,444,250		3,642,000			
Put Written	150,000	01/16/2009	900	10/15/2008	BNP Paribas	8,700,000	Closing Purchase	12/10/2008	8,700,000		9,190,500		(490,500)			
0799999. Subtotal - Put Options - Other						96,515,440	XXX	XXX	96,515,440	XXX	87,485,600		9,029,840			
0899999. Subtotal - Put Options						96,515,440	XXX	XXX	96,515,440	XXX	87,485,600		9,029,840			
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						175,580,760	XXX	XXX	175,580,760	XXX	155,398,674		20,182,086			
9999999 - Totals						175,580,760	XXX	XXX	175,580,760	XXX	155,398,674		20,182,086			

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						
INT RATE SWAP - 3M LIBOR	70,000,000	05/07/2009	-3.92%	05/07/2008	Merrill Lynch International				(5,619,049)	(5,619,049)			(517,003)	207,883
INT RATE SWAP - 3M LIBOR	270,000,000	06/09/2009	-2.98%	06/09/2008	Credit Suisse International				(1,744,528)	(1,744,528)			(369,817)	897,183
INT RATE SWAP - 3M LIBOR	280,000,000	08/01/2009	3.06%	08/01/2008	Merrill Lynch Capital Services				4,605,833	4,605,833			51,592	1,071,811
INT RATE SWAP - 3M LIBOR	80,000,000	08/28/2009	-3.01%	08/28/2008	Credit Suisse International				(1,492,243)	(1,492,243)			(262,267)	325,235
INT RATE SWAP - 3M LIBOR	165,000,000	01/17/2010	3.14%	07/17/2008	Credit Suisse International				3,723,717	3,723,717			(400,872)	844,254
INT RATE SWAP - 3M LIBOR	165,000,000	01/17/2010	3.14%	07/17/2008	Credit Suisse International				3,723,717	3,723,717			(400,872)	844,254
INT RATE SWAP - 3M LIBOR	119,000,000	04/21/2010	-2.97%	04/21/2008	Credit Suisse International				(2,015,039)	(2,015,039)			289,038	680,575
INT RATE SWAP - 3M LIBOR	155,000,000	04/25/2010	-3.10%	04/25/2008	Barclays Bank PLC				(3,267,219)	(3,267,219)			(534)	890,220
INT RATE SWAP - 3M LIBOR	120,000,000	06/13/2010	-3.75%	06/13/2008	Merrill Lynch International				(4,148,066)	(4,148,066)			(633,244)	723,187
INT RATE SWAP - 3M LIBOR	120,000,000	08/14/2010	3.41%	08/14/2008	Merrill Lynch Capital Services				5,042,040	5,042,040			355,019	764,199
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	10/01/2008	HSBC Bank U.S.A., NA				3,286,660	3,286,660			(256,133)	794,355
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	10/01/2008	HSBC Bank U.S.A., NA				3,286,660	3,286,660			(256,133)	794,355
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	10/01/2008	HSBC Bank U.S.A., NA				3,286,660	3,286,660			(256,133)	794,355
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	10/01/2008	HSBC Bank U.S.A., NA				3,286,660	3,286,660			(256,133)	794,355
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	10/02/2008	Credit Suisse International				(5,478,329)	(5,478,329)			293,116	1,093,103
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	10/02/2008	Credit Suisse International				(5,478,329)	(5,478,329)			293,116	1,093,103
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	10/02/2008	Credit Suisse International				(5,478,329)	(5,478,329)			293,116	1,093,103
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	10/02/2008	Credit Suisse International				(5,478,329)	(5,478,329)			293,116	1,093,103
INT RATE SWAP - 3M LIBOR	150,000,000	10/08/2010	2.96%	10/08/2008	HSBC Bank U.S.A., NA				3,496,646	3,496,646			(496,995)	998,436
INT RATE SWAP - 3M LIBOR	150,000,000	10/08/2010	2.96%	10/08/2008	HSBC Bank U.S.A., NA				3,496,646	3,496,646			(496,995)	998,436
INT RATE SWAP - 3M LIBOR	150,000,000	10/09/2010	-2.88%	10/09/2008	Credit Suisse International				(3,235,029)	(3,235,029)			529,708	999,218
INT RATE SWAP - 3M LIBOR	150,000,000	10/09/2010	-2.88%	10/09/2008	Credit Suisse International				(3,235,029)	(3,235,029)			529,708	999,218
INT RATE SWAP - 3M LIBOR	75,000,000	10/10/2010	2.83%	10/10/2008	HSBC Bank U.S.A., NA				1,488,362	1,488,362			(305,513)	500,000
INT RATE SWAP - 3M LIBOR	75,000,000	10/10/2010	2.83%	10/10/2008	HSBC Bank U.S.A., NA				1,488,362	1,488,362			(305,513)	500,000
INT RATE SWAP - 3M LIBOR	55,000,000	10/20/2010	-2.98%	10/20/2008	Credit Suisse International				(1,262,753)	(1,262,753)			178,907	369,520
INT RATE SWAP - 3M LIBOR	76,000,000	03/20/2011	2.56%	03/20/2008	Barclays Bank PLC				2,199,235	2,199,235			(180,335)	566,471
INT RATE SWAP - 3M LIBOR	70,000,000	04/14/2011	-2.85%	04/14/2008	Credit Suisse International				(1,635,726)	(1,635,726)			295,190	529,518
INT RATE SWAP - 3M LIBOR	105,000,000	04/28/2011	-3.59%	04/28/2008	Merrill Lynch International				(4,694,810)	(4,694,810)			(358,104)	800,995
INT RATE SWAP - 3M LIBOR	39,000,000	06/03/2011	3.80%	06/03/2008	Barclays Bank PLC				2,037,907	2,037,907			241,144	303,662
INT RATE SWAP - 3M LIBOR	8,000,000	06/24/2011	4.08%	06/24/2008	Merrill Lynch International				484,575	484,575			44,947	63,034
INT RATE SWAP - 3M LIBOR	100,000,000	07/16/2011	-3.83%	07/16/2008	Merrill Lynch Capital Services				(6,125,582)	(6,125,582)			(50,422)	797,566
INT RATE SWAP - 3M LIBOR	59,000,000	07/29/2011	-3.91%	07/29/2008	Credit Suisse International				(3,913,892)	(3,913,892)			(185,782)	473,891
INT RATE SWAP - 3M LIBOR	120,000,000	08/01/2011	-3.88%	08/01/2008	Merrill Lynch Capital Services				(7,937,945)	(7,937,945)			(435,111)	964,883
INT RATE SWAP - 3M LIBOR	40,000,000	08/01/2011	-3.88%	08/01/2008	Merrill Lynch Capital Services				(2,645,982)	(2,645,982)			(145,037)	321,628
INT RATE SWAP - 3M LIBOR	40,000,000	08/28/2011	-3.69%	08/28/2008	Merrill Lynch Capital Services				(2,500,957)	(2,500,957)			(134,423)	326,258
INT RATE SWAP - 3M LIBOR	60,000,000	10/07/2011	3.51%	10/07/2008	HSBC Bank U.S.A., NA				2,797,180	2,797,180			(129,631)	499,249
INT RATE SWAP - 3M LIBOR	60,000,000	10/07/2011	3.51%	10/07/2008	HSBC Bank U.S.A., NA				2,797,180	2,797,180			(129,631)	499,249
INT RATE SWAP - 3M LIBOR	50,000,000	10/27/2011	-3.08%	10/27/2008	Credit Suisse International				(1,778,983)	(1,778,983)			50,042	420,193
INT RATE SWAP - 3M LIBOR	50,000,000	10/27/2011	-3.08%	10/27/2008	Credit Suisse International				(1,778,983)	(1,778,983)			50,042	420,193
INT RATE SWAP - 3M LIBOR	115,000,000	03/10/2013	3.60%	03/10/2008	Barclays Bank PLC				8,471,938	8,471,938			705,164	1,177,620
INT RATE SWAP - 3M LIBOR	69,000,000	03/12/2013	3.49%	03/12/2008	Barclays Bank PLC				4,755,869	4,755,869			358,184	707,040
INT RATE SWAP - 3M LIBOR	160,000,000	03/19/2013	3.15%	03/19/2008	Barclays Bank PLC				8,857,125	8,857,125			418,489	1,643,303
INT RATE SWAP - 3M LIBOR	45,000,000	04/04/2013	-3.61%	04/04/2008	Barclays Bank PLC				(2,866,522)	(2,866,522)			(110,915)	464,455
INT RATE SWAP - 3M LIBOR	45,000,000	04/18/2013	-3.64%	04/18/2008	Credit Suisse International				(2,862,774)	(2,862,774)			(100,577)	466,570
INT RATE SWAP - 3M LIBOR	25,000,000	04/21/2013	-3.82%	04/21/2008	Credit Suisse International				(1,792,296)	(1,792,296)			(85,536)	259,457
INT RATE SWAP - 3M LIBOR	13,000,000	05/07/2013	4.04%	05/07/2008	Merrill Lynch International				1,357,170	1,357,170			91,853	135,612
INT RATE SWAP - 3M LIBOR	50,000,000	05/29/2013	-4.01%	05/29/2008	Barclays Bank PLC				(4,226,989)	(4,226,989)			(381,947)	525,231
INT RATE SWAP - 3M LIBOR	48,000,000	05/30/2013	-4.10%	05/30/2008	Merrill Lynch International				(4,230,544)	(4,230,544)			(390,092)	504,381
INT RATE SWAP - 3M LIBOR	24,000,000	06/03/2013	4.21%	06/03/2008	Credit Suisse International				2,227,843	2,227,843			206,416	252,428
INT RATE SWAP - 3M LIBOR	32,000,000	06/03/2013	-4.19%	06/03/2008	Barclays Bank PLC				(2,941,454)	(2,941,454)			(271,252)	336,571
INT RATE SWAP - 3M LIBOR	50,000,000	06/09/2013	4.17%	06/09/2008	Merrill Lynch International				4,542,569	4,542,569			402,346	526,882
INT RATE SWAP - 3M LIBOR	60,000,000	06/10/2013	4.13%	06/10/2008	Merrill Lynch International				5,336,088	5,336,088			461,879	632,456
INT RATE SWAP - 3M LIBOR	50,000,000	06/12/2013	-4.48%	06/12/2008	Credit Suisse International				(5,212,361)	(5,212,361)			(467,368)	527,376
INT RATE SWAP - 3M LIBOR	40,000,000	06/17/2013	-4.52%	06/17/2008	Credit Suisse International				(4,253,656)	(4,253,656)			(370,526)	422,558
INT RATE SWAP - 3M LIBOR	35,000,000	06/17/2013	-4.52%	06/17/2008	Credit Suisse International				(3,721,949)	(3,721,949)			(324,210)	369,739
INT RATE SWAP - 3M LIBOR	3,000,000	06/24/2013	4.43%	06/24/2008	Credit Suisse International				309,852	309,852			22,356	31,761
INT RATE SWAP - 3M LIBOR	10,000,000	06/26/2013	4.44%	06/26/2008	Merrill Lynch International				1,034,089	1,034,089			66,692	105,935
INT RATE SWAP - 3M LIBOR	70,000,000	06/27/2013	-4.51%	06/27/2008	Credit Suisse International				(7,453,910)	(7,453,910)			(426,039)	741,774
INT RATE SWAP - 3M LIBOR	10,000,000	07/03/2013	4.21%	07/03/2008	Credit Suisse International				1,037,346	1,037,346			33,264	106,164
INT RATE SWAP - 3M LIBOR	60,000,000	07/16/2013	-4.20%	07/16/2008	Merrill Lynch Capital Services				(6,082,177)	(6,082,177)			(131,591)	639,531
INT RATE SWAP - 3M LIBOR	60,000,000	08/18/2013	-4.17%	08/18/2008	Credit Suisse International				(6,288,544)	(6,288,544)			(329,793)	645,755
INT RATE SWAP - 3M LIBOR	48,000,000	08/28/2013	-4.07%	08/28/2008	Merrill Lynch Capital Services				(4,795,007)	(4,795,007)			(223,463)	518,151

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	23,000,000	09/23/2013	4.00%	09/23/2008	HSBC Bank U.S.A., NA				2,231,523	2,231,523			55,271	250,123
INT RATE SWAP - 3M LIBOR	23,000,000	09/23/2013	4.00%	09/24/2008	HSBC Bank U.S.A., NA				2,231,523	2,231,523			55,271	250,123
INT RATE SWAP - 3M LIBOR	45,000,000	10/01/2013	3.81%	10/01/2008	Credit Suisse International				3,482,157	3,482,157			(18,425)	490,519
INT RATE SWAP - 3M LIBOR	45,000,000	10/01/2013	3.81%	10/01/2008	Credit Suisse International				3,482,157	3,482,157			(18,425)	490,519
INT RATE SWAP - 3M LIBOR	60,000,000	10/08/2013	3.67%	10/08/2008	Credit Suisse International				4,181,736	4,181,736			(100,235)	655,362
INT RATE SWAP - 3M LIBOR	60,000,000	10/08/2013	3.67%	10/08/2008	Credit Suisse International				4,181,736	4,181,736			(100,235)	655,362
INT RATE SWAP - 3M LIBOR	70,000,000	10/09/2013	-3.63%	10/09/2008	Credit Suisse International				(4,715,518)	(4,715,518)			127,614	764,812
INT RATE SWAP - 3M LIBOR	70,000,000	10/09/2013	-3.63%	10/09/2008	Credit Suisse International				(4,715,518)	(4,715,518)			127,614	764,812
INT RATE SWAP - 3M LIBOR	13,650,000	10/10/2013	3.49%	10/10/2008	Credit Suisse International				816,950	816,950			(35,333)	149,182
INT RATE SWAP - 3M LIBOR	13,650,000	10/10/2013	3.49%	10/10/2008	Credit Suisse International				816,950	816,950			(35,333)	149,182
INT RATE SWAP - 3M LIBOR	21,000,000	10/27/2013	-3.57%	10/27/2008	BNP Paribas				(1,381,399)	(1,381,399)			3,004	230,642
INT RATE SWAP - 3M LIBOR	21,000,000	10/27/2013	-3.57%	10/27/2008	BNP Paribas				(1,381,399)	(1,381,399)			3,004	230,642
INT RATE SWAP - 3M LIBOR	175,000,000	11/12/2013	3.56%	11/12/2008	BNP Paribas				11,912,272	11,912,272			304,028	1,930,296
INT RATE SWAP - 3M LIBOR	230,000,000	11/17/2013	-3.41%	11/17/2008	HSBC Bank U.S.A., NA				(14,026,351)	(14,026,351)			(340,261)	2,540,578
INT RATE SWAP - 3M LIBOR	120,000,000	03/19/2015	3.60%	03/19/2008	Barclays Bank PLC				10,333,985	10,333,985			501,463	1,496,329
INT RATE SWAP - 3M LIBOR	34,000,000	03/20/2015	3.58%	03/20/2008	Barclays Bank PLC				2,881,258	2,881,258			124,400	424,055
INT RATE SWAP - 3M LIBOR	129,000,000	05/02/2015	4.16%	05/02/2008	Credit Suisse International				14,251,418	14,251,418			1,015,449	1,623,926
INT RATE SWAP - 3M LIBOR	150,000,000	05/06/2015	-2.86%	05/06/2008	Merrill Lynch International				(678,616)	(678,616)			(80,214)	1,889,940
INT RATE SWAP - 3M LIBOR	5,000,000	06/24/2015	4.63%	06/24/2008	Merrill Lynch International				704,380	704,380			42,324	63,656
INT RATE SWAP - 3M LIBOR	13,000,000	06/26/2015	4.66%	06/27/2008	Credit Suisse International				1,851,040	1,851,040			88,729	165,576
INT RATE SWAP - 3M LIBOR	35,000,000	07/28/2015	4.47%	07/28/2008	Credit Suisse International				5,016,612	5,016,612			193,258	448,826
INT RATE SWAP - 3M LIBOR	34,000,000	09/10/2015	-4.32%	09/10/2008	Merrill Lynch Capital Services				(4,572,512)	(4,572,512)			(165,085)	439,852
INT RATE SWAP - 3M LIBOR	85,000,000	09/10/2015	-4.15%	09/10/2008	Merrill Lynch Capital Services				(10,519,768)	(10,519,768)			(369,730)	1,099,629
INT RATE SWAP - 3M LIBOR	43,000,000	09/23/2015	4.17%	09/23/2008	Credit Suisse International				5,421,403	5,421,403			123,407	557,781
INT RATE SWAP - 3M LIBOR	42,000,000	09/23/2015	4.17%	09/23/2008	Credit Suisse International				5,295,324	5,295,324			120,537	544,810
INT RATE SWAP - 3M LIBOR	25,000,000	10/09/2015	3.84%	10/09/2008	HSBC Bank U.S.A., NA				2,322,778	2,322,778			(27,942)	325,360
INT RATE SWAP - 3M LIBOR	25,000,000	10/09/2015	3.84%	10/09/2008	HSBC Bank U.S.A., NA				2,322,778	2,322,778			(27,942)	325,360
INT RATE SWAP - 3M LIBOR	77,500,000	10/20/2015	4.27%	10/20/2008	BNP Paribas				9,289,972	9,289,972			(54,541)	1,010,889
INT RATE SWAP - 3M LIBOR	77,500,000	10/20/2015	4.27%	10/20/2008	BNP Paribas				9,289,972	9,289,972			(54,541)	1,010,889
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.88%	10/28/2008	Credit Suisse International				2,018,714	2,018,714			9,082	274,365
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.87%	10/28/2008	Credit Suisse International				2,005,025	2,005,025			8,714	274,365
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.88%	10/28/2008	Credit Suisse International				2,018,714	2,018,714			9,082	274,365
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.87%	10/28/2008	Credit Suisse International				2,005,025	2,005,025			8,714	274,365
INT RATE SWAP - 3M LIBOR	35,000,000	10/29/2015	3.92%	10/29/2008	Merrill Lynch Capital Services				3,471,795	3,471,795			18,093	457,368
INT RATE SWAP - 3M LIBOR	35,000,000	10/30/2015	4.06%	10/30/2008	BNP Paribas				3,795,643	3,795,643			28,549	457,461
INT RATE SWAP - 3M LIBOR	125,000,000	11/12/2015	3.92%	11/12/2008	BNP Paribas				12,711,470	12,711,470			278,924	1,637,770
INT RATE SWAP - 3M LIBOR	160,000,000	12/01/2015	3.18%	12/01/2008	BNP Paribas				8,449,143	8,449,143			123,472	2,104,387
INT RATE SWAP - 3M LIBOR	80,000,000	12/29/2015	2.37%	12/29/2008	BNP Paribas				82,925	82,925			761	1,058,091
INT RATE SWAP - 3M LIBOR	62,000,000	12/30/2015	2.35%	12/30/2008	BNP Paribas				(24,922)	(24,922)			(1,008)	820,183
INT RATE SWAP - 3M LIBOR	62,000,000	12/30/2015	2.35%	12/30/2008	Merrill Lynch Capital Services				(24,922)	(24,922)			(1,008)	820,183
INT RATE SWAP - 3M LIBOR	50,000,000	03/31/2018	4.16%	03/31/2008	Barclays Bank PLC				7,363,322	7,363,322			384,433	760,345
INT RATE SWAP - 3M LIBOR	25,000,000	04/18/2018	-4.34%	04/18/2008	Barclays Bank PLC				(3,742,391)	(3,742,391)			(179,389)	381,199
INT RATE SWAP - 3M LIBOR	32,000,000	05/06/2018	4.31%	05/06/2008	Merrill Lynch International				4,850,949	4,850,949			310,077	489,244
INT RATE SWAP - 3M LIBOR	40,000,000	06/12/2018	4.81%	06/12/2008	Merrill Lynch International				7,737,225	7,737,225			447,303	614,817
INT RATE SWAP - 3M LIBOR	25,000,000	06/13/2018	4.78%	06/13/2008	Merrill Lynch International				4,764,076	4,764,076			273,111	384,317
INT RATE SWAP - 3M LIBOR	73,000,000	06/23/2018	4.87%	06/23/2008	Credit Suisse International				14,555,462	14,555,462			714,300	1,123,854
INT RATE SWAP - 3M LIBOR	20,000,000	06/24/2018	4.82%	06/24/2008	Credit Suisse International				3,897,938	3,897,938			189,109	307,950
INT RATE SWAP - 3M LIBOR	50,000,000	06/26/2018	4.79%	06/26/2008	Merrill Lynch International				9,598,567	9,598,567			424,378	770,101
INT RATE SWAP - 3M LIBOR	50,000,000	06/26/2018	4.79%	06/26/2008	Merrill Lynch International				9,598,567	9,598,567			424,378	770,101
INT RATE SWAP - 3M LIBOR	40,000,000	06/30/2018	4.76%	06/30/2008	Merrill Lynch International				7,581,207	7,581,207			286,730	616,441
INT RATE SWAP - 3M LIBOR	40,000,000	06/30/2018	4.76%	06/30/2008	Merrill Lynch International				7,581,207	7,581,207			286,730	616,441
INT RATE SWAP - 3M LIBOR	32,000,000	07/16/2018	4.65%	07/16/2008	Credit Suisse International				6,096,015	6,096,015			136,226	494,305
INT RATE SWAP - 3M LIBOR	4,400,000	08/04/2018	4.67%	08/04/2008	Credit Suisse International				859,839	859,839			31,026	68,145
INT RATE SWAP - 3M LIBOR	2,200,000	08/04/2018	4.67%	08/04/2008	Credit Suisse International				429,919	429,919			15,513	34,072
INT RATE SWAP - 3M LIBOR	11,000,000	08/04/2018	4.67%	08/04/2008	Credit Suisse International				2,149,597	2,149,597			77,565	170,362
INT RATE SWAP - 3M LIBOR	4,400,000	08/04/2018	4.67%	08/04/2008	Credit Suisse International				859,839	859,839			31,026	68,145
INT RATE SWAP - 3M LIBOR	33,000,000	08/18/2018	4.64%	08/18/2008	Credit Suisse International				6,400,351	6,400,351			238,516	512,121
INT RATE SWAP - 3M LIBOR	60,000,000	08/27/2018	4.51%	08/27/2008	Merrill Lynch Capital Services				10,899,765	10,899,765			371,029	932,336
INT RATE SWAP - 3M LIBOR	38,000,000	09/04/2018	4.47%	09/04/2008	Credit Suisse International				6,772,675	6,772,675			216,881	591,073
INT RATE SWAP - 3M LIBOR	48,000,000	09/17/2018	4.21%	09/17/2008	Credit Suisse International				7,407,084	7,407,084			203,963	748,011
INT RATE SWAP - 3M LIBOR	48,000,000	09/17/2018	4.21%	09/17/2008	Credit Suisse International				7,407,084	7,407,084			203,963	748,011
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	10/01/2008	Credit Suisse International				3,714,020	3,714,020			17,576	390,368
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	10/01/2008	Credit Suisse International				3,714,020	3,714,020			17,576	390,368

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	25,000,000	10/01/2018	4.25%	10/01/2008	Credit Suisse International				3,714,020	3,714,020			17,576	390,368
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	10/01/2008	Credit Suisse International				3,714,020	3,714,020			17,576	390,368
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	10/02/2008	HSBC Bank U.S.A., NA				(6,723,298)	(6,723,298)			(28,729)	640,295
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	10/02/2008	HSBC Bank U.S.A., NA				(6,723,298)	(6,723,298)			(28,729)	640,295
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	10/02/2008	HSBC Bank U.S.A., NA				(6,723,298)	(6,723,298)			(28,729)	640,295
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	10/02/2008	HSBC Bank U.S.A., NA				(6,723,298)	(6,723,298)			(28,729)	640,295
INT RATE SWAP - 3M LIBOR	26,000,000	10/03/2018	4.33%	10/03/2008	Credit Suisse International				4,014,521	4,014,521			5,128	406,098
INT RATE SWAP - 3M LIBOR	25,000,000	10/07/2018	4.27%	10/07/2008	Credit Suisse International				3,723,832	3,723,832			(9,738)	390,701
INT RATE SWAP - 3M LIBOR	25,000,000	10/07/2018	4.27%	10/07/2008	Credit Suisse International				3,723,832	3,723,832			(9,738)	390,701
INT RATE SWAP - 3M LIBOR	32,500,000	10/08/2018	4.18%	10/08/2008	HSBC Bank U.S.A., NA				4,588,182	4,588,182			(15,817)	507,984
INT RATE SWAP - 3M LIBOR	32,500,000	10/08/2018	4.18%	10/08/2008	HSBC Bank U.S.A., NA				4,588,182	4,588,182			(15,817)	507,984
INT RATE SWAP - 3M LIBOR	50,000,000	10/09/2018	4.11%	10/09/2008	Credit Suisse International				6,714,614	6,714,614			(25,083)	781,625
INT RATE SWAP - 3M LIBOR	50,000,000	10/09/2018	4.11%	10/09/2008	Credit Suisse International				6,714,614	6,714,614			(25,083)	781,625
INT RATE SWAP - 3M LIBOR	36,000,000	10/10/2018	4.24%	10/10/2008	Credit Suisse International				5,234,426	5,234,426			(32,031)	562,850
INT RATE SWAP - 3M LIBOR	25,000,000	10/14/2018	4.43%	10/14/2008	Merrill Lynch Capital Services				4,051,058	4,051,058			(20,654)	391,090
INT RATE SWAP - 3M LIBOR	15,000,000	10/28/2018	4.09%	10/28/2008	BNP Paribas				2,006,672	2,006,672			12,131	235,120
INT RATE SWAP - 3M LIBOR	15,000,000	10/28/2018	4.09%	10/28/2008	BNP Paribas				2,006,672	2,006,672			12,131	235,120
INT RATE SWAP - 3M LIBOR	25,000,000	10/29/2018	4.10%	10/29/2008	BNP Paribas				3,370,584	3,370,584			20,639	391,921
INT RATE SWAP - 3M LIBOR	25,000,000	10/30/2018	4.26%	10/30/2008	BNP Paribas				3,743,889	3,743,889			29,076	391,977
INT RATE SWAP - 3M LIBOR	25,000,000	11/04/2018	4.31%	11/04/2008	BNP Paribas				3,858,505	3,858,505			48,714	392,198
INT RATE SWAP - 3M LIBOR	65,000,000	11/17/2018	4.06%	11/17/2008	BNP Paribas				8,652,718	8,652,718			147,561	1,021,584
INT RATE SWAP - 3M LIBOR	300,000,000	11/24/2018	3.35%	11/24/2008	BNP Paribas				20,799,867	20,799,867			349,551	4,719,640
INT RATE SWAP - 3M LIBOR	60,000,000	12/22/2018	2.27%	12/22/2008	BNP Paribas				(1,613,799)	(1,613,799)				947,629
INT RATE SWAP - 3M LIBOR	55,000,000	12/29/2018	2.54%	12/29/2008	BNP Paribas				(154,084)	(154,084)			1,020	869,506
INT RATE SWAP - 3M LIBOR	50,000,000	11/09/2027	5.32%	11/09/2007	Barclays Bank PLC				18,611,250	18,611,250			1,117,889	1,085,655
INT RATE SWAP - 3M LIBOR	9,000,000	11/09/2027	5.32%	11/09/2007	Barclays Bank PLC				3,350,025	3,350,025			201,220	195,418
INT RATE SWAP - 3M LIBOR	9,000,000	12/06/2027	4.85%	12/06/2007	Barclays Bank PLC				2,705,321	2,705,321			143,415	195,806
INT RATE SWAP - 3M LIBOR	21,000,000	12/07/2027	4.85%	12/07/2007	Barclays Bank PLC				6,312,415	6,312,415			334,635	456,914
INT RATE SWAP - 3M LIBOR	93,000,000	01/03/2028	4.97%	01/03/2008	Goldman Sachs International				30,998,273	30,998,273			2,575,238	2,027,332
INT RATE SWAP - 3M LIBOR	15,000,000	03/12/2028	-4.89%	03/12/2008	Barclays Bank PLC				(4,844,407)	(4,844,407)			(246,955)	328,634
INT RATE SWAP - 3M LIBOR	15,000,000	03/31/2028	4.64%	03/31/2008	Barclays Bank PLC				4,273,674	4,273,674			169,671	329,061
INT RATE SWAP - 3M LIBOR	30,000,000	04/01/2028	4.67%	04/01/2008	Credit Suisse International				8,359,986	8,359,986			333,815	658,170
INT RATE SWAP - 3M LIBOR	15,000,000	04/14/2028	4.57%	04/14/2008	Credit Suisse International				3,917,318	3,917,318			121,314	329,393
INT RATE SWAP - 3M LIBOR	6,000,000	05/06/2028	4.71%	05/06/2008	Merrill Lynch International				1,720,897	1,720,897			73,728	131,966
INT RATE SWAP - 3M LIBOR	12,000,000	06/03/2028	5.04%	06/03/2008	Credit Suisse International				4,028,989	4,028,989			160,310	264,443
INT RATE SWAP - 3M LIBOR	17,000,000	06/13/2028	5.10%	06/13/2008	Credit Suisse International				5,855,111	5,855,111			215,561	374,895
INT RATE SWAP - 3M LIBOR	50,000,000	06/17/2028	5.12%	06/17/2008	Credit Suisse International				17,411,224	17,411,224			624,824	1,102,947
INT RATE SWAP - 3M LIBOR	50,000,000	06/17/2028	5.12%	06/17/2008	Credit Suisse International				17,411,224	17,411,224			624,824	1,102,947
INT RATE SWAP - 3M LIBOR	47,000,000	06/23/2028	5.12%	06/23/2008	Merrill Lynch International				16,413,627	16,413,627			521,866	1,037,214
INT RATE SWAP - 3M LIBOR	3,000,000	06/24/2028	5.07%	06/24/2008	Merrill Lynch International				1,022,608	1,022,608			32,251	66,210
INT RATE SWAP - 3M LIBOR	32,000,000	06/26/2028	5.04%	06/26/2008	Credit Suisse International				10,747,042	10,747,042			313,380	706,340
INT RATE SWAP - 3M LIBOR	35,000,000	06/26/2028	5.04%	06/26/2008	Credit Suisse International				11,754,577	11,754,577			342,759	772,559
INT RATE SWAP - 3M LIBOR	25,000,000	06/27/2028	5.11%	06/27/2008	Credit Suisse International				8,676,558	8,676,558			228,517	551,867
INT RATE SWAP - 3M LIBOR	30,000,000	06/30/2028	5.02%	06/30/2008	Credit Suisse International				10,000,133	10,000,133			254,415	662,382
INT RATE SWAP - 3M LIBOR	30,000,000	06/30/2028	5.02%	06/30/2008	Credit Suisse International				10,000,133	10,000,133			254,415	662,382
INT RATE SWAP - 3M LIBOR	40,000,000	07/07/2028	4.96%	07/07/2008	Credit Suisse International				13,498,700	13,498,700			259,453	883,616
INT RATE SWAP - 3M LIBOR	4,200,000	08/04/2028	4.97%	08/04/2008	Merrill Lynch Capital Services				1,428,442	1,428,442			34,726	92,958
INT RATE SWAP - 3M LIBOR	9,800,000	08/04/2028	4.97%	08/04/2008	Merrill Lynch Capital Services				3,333,030	3,333,030			81,028	216,902
INT RATE SWAP - 3M LIBOR	16,000,000	08/12/2028	5.01%	08/12/2008	Merrill Lynch Capital Services				5,585,144	5,585,144			145,371	354,326
INT RATE SWAP - 3M LIBOR	35,000,000	08/27/2028	4.79%	08/27/2008	Credit Suisse International				10,949,596	10,949,596			250,189	775,910
INT RATE SWAP - 3M LIBOR	24,000,000	09/04/2028	4.76%	09/04/2008	Merrill Lynch Capital Services				7,420,536	7,420,536			159,753	532,316
INT RATE SWAP - 3M LIBOR	38,000,000	09/10/2028	-4.65%	09/10/2008	Merrill Lynch Capital Services				(11,041,245)	(11,041,245)			(223,054)	843,190
INT RATE SWAP - 3M LIBOR	39,000,000	09/12/2028	-4.53%	09/12/2008	Merrill Lynch Capital Services				(10,638,916)	(10,638,916)			(211,858)	865,501
INT RATE SWAP - 3M LIBOR	39,000,000	09/18/2028	4.29%	09/18/2008	Credit Suisse International				9,149,106	9,149,106			166,564	865,867
INT RATE SWAP - 3M LIBOR	20,000,000	09/23/2028	4.66%	09/23/2008	HSBC Bank U.S.A., NA				5,871,314	5,871,314			83,940	444,191
INT RATE SWAP - 3M LIBOR	18,000,000	09/23/2028	4.66%	09/23/2008	HSBC Bank U.S.A., NA				5,284,183	5,284,183			75,546	399,772
INT RATE SWAP - 3M LIBOR	16,000,000	09/29/2028	4.79%	09/29/2008	Credit Suisse International				5,001,544	5,001,544			41,272	355,503
INT RATE SWAP - 3M LIBOR	7,500,000	10/10/2028	4.26%	10/10/2008	Credit Suisse International				1,640,373	1,640,373			(6,336)	166,771
INT RATE SWAP - 3M LIBOR	7,500,000	10/10/2028	4.26%	10/10/2008	Credit Suisse International				1,640,373	1,640,373			(6,336)	166,771
INT RATE SWAP - 3M LIBOR	16,000,000	10/20/2028	4.44%	10/20/2008	BNP Paribas				3,948,038	3,948,038			(5,896)	356,027
INT RATE SWAP - 3M LIBOR	16,000,000	10/20/2028	4.44%	10/20/2008	BNP Paribas				3,948,038	3,948,038			(5,896)	356,027
INT RATE SWAP - 3M LIBOR	15,000,000	10/29/2028	4.04%	10/29/2008	Credit Suisse International				2,789,145	2,789,145			10,704	333,986
INT RATE SWAP - 3M LIBOR	15,000,000	10/30/2028	4.18%	10/30/2008	BNP Paribas				3,123,074	3,123,074			15,222	334,010

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	16,000,000	11/04/2028	4.31%	11/04/2008	HSBC Bank U.S.A., NA				3,656,495	3,656,495			31,050	356,377
INT RATE SWAP - 3M LIBOR	40,000,000	11/12/2028	-4.26%	11/12/2008	BNP Paribas				(8,957,504)	(8,957,504)			(108,039)	891,441
INT RATE SWAP - 3M LIBOR	40,000,000	11/17/2028	4.13%	11/17/2008	HSBC Bank U.S.A., NA				8,103,488	8,103,488			94,351	891,752
INT RATE SWAP - 3M LIBOR	85,000,000	11/24/2028	3.34%	11/24/2008	BNP Paribas				6,862,353	6,862,353			98,821	1,895,900
INT RATE SWAP - 3M LIBOR	21,000,000	05/14/1933	4.81%	05/14/2008	Merrill Lynch International				7,603,623	7,603,623			283,251	518,366
INT RATE SWAP - 3M LIBOR	20,000,000	06/17/1938	5.17%	06/17/2008	Credit Suisse International				9,705,625	9,705,625			255,642	542,806
INT RATE SWAP - 3M LIBOR	20,000,000	06/17/1938	5.17%	06/17/2008	Credit Suisse International				9,705,629	9,705,629			255,642	542,806
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/1938	4.61%	10/02/2008	Credit Suisse International				3,741,498	3,741,498			11,408	272,743
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/1938	4.61%	10/02/2008	Credit Suisse International				3,741,498	3,741,498			11,408	272,743
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/1938	4.61%	10/02/2008	Credit Suisse International				3,741,498	3,741,498			11,408	272,743
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/1938	4.61%	10/02/2008	Credit Suisse International				3,741,498	3,741,498			11,408	272,743
INT RATE SWAP - 3M LIBOR	13,000,000	10/03/1938	4.53%	10/03/2008	HSBC Bank U.S.A., NA				4,668,385	4,668,385			9,205	354,583
INT RATE SWAP - 3M LIBOR	13,000,000	10/07/1938	4.47%	10/07/2008	Credit Suisse International				4,483,096	4,483,096			927	354,649
INT RATE SWAP - 3M LIBOR	15,000,000	10/08/1938	4.32%	10/08/2008	Credit Suisse International				4,730,218	4,730,218			(2,407)	409,229
INT RATE SWAP - 3M LIBOR	15,000,000	10/08/1938	4.32%	10/08/2008	Credit Suisse International				4,730,218	4,730,218			(2,407)	409,229
INT RATE SWAP - 3M LIBOR	6,000,000	10/10/1938	4.24%	10/10/2008	HSBC Bank U.S.A., NA				1,785,467	1,785,467			(5,325)	163,707
INT RATE SWAP - 3M LIBOR	6,000,000	10/10/1938	4.24%	10/10/2008	HSBC Bank U.S.A., NA				1,785,467	1,785,467			(5,325)	163,707
INT RATE SWAP - 3M LIBOR	9,000,000	10/20/1938	4.42%	10/20/2008	Credit Suisse International				3,005,204	3,005,204			(3,716)	245,675
INT RATE SWAP - 3M LIBOR	9,000,000	10/20/1938	4.42%	10/20/2008	Credit Suisse International				3,005,204	3,005,204			(3,716)	245,675
INT RATE SWAP - 3M LIBOR	12,000,000	10/29/1938	3.96%	10/29/2008	BNP Paribas				2,898,519	2,898,519			6,962	327,704
INT RATE SWAP - 3M LIBOR	12,000,000	10/30/1938	4.11%	10/30/2008	BNP Paribas				3,263,019	3,263,019			10,703	327,719
INT RATE SWAP - 3M LIBOR	13,000,000	11/04/1938	4.29%	11/04/2008	BNP Paribas				4,033,398	4,033,398			24,919	355,095
INT RATE SWAP - 3M LIBOR	40,000,000	12/18/1938	2.58%	12/18/2008	Merrill Lynch Capital Services				(1,525,372)	(1,525,372)			8,528	1,094,836
INT RATE SWAP - 3M LIBOR	40,000,000	12/18/1938	2.62%	12/18/2008	HSBC Bank U.S.A., NA				(1,229,869)	(1,229,869)			9,051	1,094,836
INT RATE SWAP - 3M LIBOR	75,000,000	12/24/1938	-2.62%	12/24/2008	BNP Paribas				2,230,415	2,230,415			(13,734)	2,053,389
INT RATE SWAP - 3M LIBOR	36,000,000	12/29/1938	-2.73%	12/29/2008	BNP Paribas				262,842	262,842			(1,053)	985,855
INT RATE SWAP - 3M LIBOR	10,000,000	12/29/1938	-2.72%	12/29/2008	BNP Paribas				88,308	88,308			(288)	273,849
INT RATE SWAP - 3M LIBOR	20,000,000	12/30/1938	-2.71%	12/30/2008	BNP Paribas				206,421	206,421			124	547,723
INT RATE SWAP - 3M LIBOR	20,000,000	12/30/1938	-2.73%	12/30/2008	Merrill Lynch Capital Services				155,429	155,429			117	547,723
Total Return Swap - LBUSTRUU	53,007,437	01/05/2009	1.95%	10/10/2008	Merrill Lynch Capital Services				(1,795,042)	(1,795,042)			(2,673,515)	31,235
Total Return Swap - GDDUEAFE	12,797,235	02/17/2009	1.98%	02/11/2008	JP Morgan Chase Bank NA				(698,246)	(698,246)			7,646,802	23,120
Total Return Swap - GDDUEAFE	12,848,060	02/19/2009	2.14%	02/12/2008	Barclays Bank PLC				(752,568)	(752,568)			7,606,512	23,700
Total Return Swap - GDDUEAFE	12,658,690	02/23/2009	2.05%	02/15/2008	JP Morgan Chase Bank NA				(1,029,649)	(1,029,649)			7,782,941	24,285
Total Return Swap - GDDUEAFE	18,667,338	03/02/2009	2.08%	02/22/2008	Barclays Bank PLC				(1,304,431)	(1,304,431)			11,983,727	38,734
Total Return Swap - GDDUEAFE	18,893,240	03/28/2009	1.37%	03/24/2008	JP Morgan Chase Bank NA				7,593,228	7,593,228			11,760,505	46,705
Total Return Swap - GDDUEAFE	17,313,978	05/26/2009	-2.30%	05/21/2008	Merrill Lynch International				2,585,558	2,585,558			(13,113,612)	55,131
Total Return Swap - S&P 500	32,899,586	05/27/2009	-2.11%	05/21/2008	Barclays Bank PLC				1,917,974	1,917,974			(17,810,432)	105,116
Total Return Swap - S&P 500	33,112,815	06/03/2009	-2.13%	05/27/2008	Goldman Sachs International				294,334	294,334			(17,602,586)	107,935
Total Return Swap - LBUSTRUU	255,802,143	06/05/2009	1.91%	05/30/2008	Merrill Lynch International				(8,838,713)	(8,838,713)			(6,226,471)	839,245
Total Return Swap - LBUSTRUU	54,071,998	06/05/2009	1.91%	05/30/2008	Merrill Lynch International				(1,868,346)	(1,868,346)			(1,316,165)	177,401
Total Return Swap - LBUSTRUU	91,506,457	06/05/2009	1.91%	05/30/2008	Merrill Lynch International				(3,161,816)	(3,161,816)			(2,227,355)	300,218
Total Return Swap - LBUSTRUU	14,557,846	06/05/2009	1.91%	05/30/2008	Merrill Lynch International				(503,016)	(503,016)			(354,352)	47,762
Total Return Swap - S&P 500	33,284,738	06/10/2009	-2.09%	06/03/2008	Credit Suisse International				1,028,360	1,028,360			(17,408,975)	110,949
Total Return Swap - S&P 500	33,284,738	06/10/2009	-2.09%	06/03/2008	Credit Suisse International				1,028,360	1,028,360			(17,408,975)	110,949
Total Return Swap - LBUSTRUU	39,075,264	07/05/2009	1.92%	07/01/2008	Merrill Lynch International				(1,347,094)	(1,347,094)			(1,105,138)	140,058
Total Return Swap - LBUSTRUU	51,627,540	07/05/2009	1.85%	07/10/2008	Merrill Lynch Capital Services				(1,798,653)	(1,798,653)			(1,067,132)	185,049
Total Return Swap - LBUSTRUU	39,075,264	07/05/2009	1.92%	07/01/2008	Merrill Lynch International				(1,347,094)	(1,347,094)			(1,105,138)	140,058
Total Return Swap - GDDUEAFE	32,645,533	07/14/2009	4.72%	07/08/2008	Barclays Bank PLC				2,384,879	2,384,879			18,056,207	119,824
Total Return Swap - GDDUEAFE	33,013,950	07/15/2009	4.55%	07/09/2008	JP Morgan Chase Bank NA				(592,931)	(592,931)			17,643,595	121,488
Total Return Swap - GDDUEAFE	10,172,161	07/21/2009	4.33%	07/15/2008	JP Morgan Chase Bank NA				(530,844)	(530,844)			5,013,637	38,004
Total Return Swap - GDDUEAFE	10,558,779	08/25/2009	2.05%	08/20/1980	Merrill Lynch International				(1,579,021)	(1,579,021)			4,563,091	42,655
Total Return Swap - GDDUEAFE	21,652,849	09/11/2009	2.01%	09/08/2008	Merrill Lynch International				(1,255,067)	(1,255,067)			8,572,257	90,400
Total Return Swap - LBUSTRUU	106,679,872	10/05/2009	1.40%	10/17/2008	Merrill Lynch Capital Services				(3,629,806)	(3,629,806)			(6,183,645)	466,195
Total Return Swap - LBUSTRUU	94,964,734	10/05/2009	1.95%	10/09/2008	Merrill Lynch Capital Services				(3,231,076)	(3,231,076)			(3,589,136)	414,999
Total Return Swap - LBUSTRUU	106,679,872	10/05/2009	1.40%	10/17/2008	Merrill Lynch Capital Services				(3,629,806)	(3,629,806)			(6,183,645)	466,195
Total Return Swap - LBUSTRUU	51,960,350	10/05/2009	1.85%	10/03/2008	Merrill Lynch Capital Services				(1,798,653)	(1,798,653)			(1,668,177)	227,069
Total Return Swap - LBUSTRUU	51,960,350	10/05/2009	1.85%	10/03/2008	Merrill Lynch Capital Services				(1,798,653)	(1,798,653)			(1,668,177)	227,069
Total Return Swap - GDDUEAFE	93,118,627	10/13/2009	4.60%	10/06/2008	Barclays Bank PLC				7,890,817	7,890,817			7,890,817	412,808
Total Return Swap - GDDUEAFE	94,145,359	10/14/2009	1.57%	10/08/2008	JP Morgan Chase Bank NA				(4,590,939)	(4,590,939)			6,405,438	418,097
Total Return Swap - GDDUEAFE	20,628,478	11/03/2009	2.03%	10/28/2008	JP Morgan Chase Bank NA				(1,141,167)	(1,141,167)			(548,239)	94,625
Total Return Swap - LBUSTRUU	53,553,672	11/05/2009	1.95%	10/27/2008	Barclays Bank PLC				(1,795,042)	(1,795,042)			(3,301,701)	246,467
Total Return Swap - GDDUEAFE	56,146,796	11/24/2009	1.90%	11/19/2008	Merrill Lynch International				(6,048,996)	(6,048,996)			(6,048,996)	266,328
Total Return Swap - LBUSTRUU	103,730,917	12/01/2009	0.78%	11/19/2008	Merrill Lynch Capital Services				(3,665,813)	(3,665,813)			(3,665,813)	497,326

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
0799999. Subtotal - Swaps - Other								XXX	551,545,089	551,545,089			(3,668,193)	142,301,313
0899999. Subtotal - Swaps								XXX	551,545,089	551,545,089			(3,668,193)	142,301,313
1299999. Subtotal - Forwards								XXX						
2599999. Subtotal - Hedging								XXX						
2799999. Subtotal - Other								XXX	551,545,089	551,545,089			(3,668,193)	142,301,313
9999999 - Totals								XXX	551,545,089	551,545,089			(3,668,193)	142,301,313

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						
Total Return Swap - LBUSTRUU	53,007,437	01/05/2009	1.95%	10/10/2008	Merrill Lynch Capital Services	
Total Return Swap - GDDUEAFE	12,797,235	02/17/2009	1.98%	02/11/2008	JP Morgan Chase Bank NA	
Total Return Swap - GDDUEAFE	12,848,060	02/19/2009	2.14%	02/12/2008	Barclays Bank PLC	
Total Return Swap - GDDUEAFE	12,658,690	02/23/2009	2.05%	02/15/2008	JP Morgan Chase Bank NA	
Total Return Swap - GDDUEAFE	18,667,338	03/02/2009	2.08%	02/22/2008	Barclays Bank PLC	
Total Return Swap - GDDUEAFE	18,893,240	03/28/2009	1.37%	03/24/2008	JP Morgan Chase Bank NA	
INT RATE SWAP - 3M LIBOR	150,000,000	05/07/2009	-2.86%	05/02/2008	Merrill Lynch Intrl	
Total Return Swap - GDDUEAFE	17,313,978	05/26/2009	-2.30%	05/21/2008	Merrill Lynch International	
Total Return Swap - S&P 500	32,899,586	05/27/2009	-2.11%	05/21/2008	Barclays Bank PLC	
Total Return Swap - S&P 500	33,112,815	06/03/2009	-2.13%	05/27/2008	Goldman Sachs International	
Total Return Swap - LBUSTRUU	91,506,457	06/05/2009	1.91%	05/30/2008	Merrill Lynch International	
Total Return Swap - LBUSTRUU	14,557,846	06/05/2009	1.91%	05/30/2008	Merrill Lynch International	
Total Return Swap - LBUSTRUU	255,802,143	06/05/2009	1.91%	05/30/2008	Merrill Lynch International	
Total Return Swap - LBUSTRUU	54,071,998	06/05/2009	1.91%	05/30/2008	Merrill Lynch International	
INT RATE SWAP - 3M LIBOR	270,000,000	06/09/2009	-2.98%	06/05/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	06/09/2009	-4.72%	06/05/2008	Credit Suisse FB Intrl	
Total Return Swap - S&P 500	33,284,738	06/10/2009	-2.09%	06/03/2008	Credit Suisse International	
Total Return Swap - S&P 500	33,284,738	06/10/2009	-2.09%	06/03/2008	Credit Suisse International	
Total Return Swap - LBUSTRUU	39,075,264	07/05/2009	1.92%	07/01/2008	Merrill Lynch International	
Total Return Swap - LBUSTRUU	51,627,540	07/05/2009	1.85%	07/10/2008	Merrill Lynch Capital Services	
Total Return Swap - LBUSTRUU	39,075,264	07/05/2009	1.92%	07/01/2008	Merrill Lynch International	
Total Return Swap - GDDUEAFE	32,645,533	07/14/2009	4.72%	07/08/2008	Barclays Bank PLC	
Total Return Swap - GDDUEAFE	33,013,950	07/15/2009	4.55%	07/09/2008	JP Morgan Chase Bank NA	
Total Return Swap - GDDUEAFE	10,172,161	07/21/2009	4.33%	07/15/2008	JP Morgan Chase Bank NA	
INT RATE SWAP - 3M LIBOR	280,000,000	08/01/2009	3.06%	07/30/2008	Merrill Lynch Capital Services	
Total Return Swap - GDDUEAFE	10,558,779	08/25/2009	2.05%	08/20/2080	Merrill Lynch International	
INT RATE SWAP - 3M LIBOR	280,000,000	08/28/2009	-3.01%	08/26/2008	Credit Suisse FB Intrl	
Total Return Swap - GDDUEAFE	21,652,849	09/11/2009	2.01%	09/08/2008	Merrill Lynch International	
Total Return Swap - LBUSTRUU	51,960,350	10/05/2009	1.85%	10/03/2008	Merrill Lynch Capital Services	
Total Return Swap - LBUSTRUU	51,960,350	10/05/2009	1.85%	10/03/2008	Merrill Lynch Capital Services	
Total Return Swap - LBUSTRUU	106,679,872	10/05/2009	1.40%	10/17/2008	Merrill Lynch Capital Services	
Total Return Swap - LBUSTRUU	94,964,734	10/05/2009	1.95%	10/09/2008	Merrill Lynch Capital Services	
Total Return Swap - LBUSTRUU	106,679,872	10/05/2009	1.40%	10/17/2008	Merrill Lynch Capital Services	
Total Return Swap - GDDUEAFE	93,118,627	10/13/2009	4.60%	10/06/2008	Barclays Bank PLC	
Total Return Swap - GDDUEAFE	94,145,359	10/14/2009	1.57%	10/08/2008	JP Morgan Chase Bank NA	
Total Return Swap - GDDUEAFE	20,628,478	11/03/2009	2.03%	10/28/2008	JP Morgan Chase Bank NA	
Total Return Swap - LBUSTRUU	53,553,672	11/05/2009	1.95%	10/27/2008	Barclays Bank PLC	
Total Return Swap - GDDUEAFE	56,146,796	11/24/2009	1.90%	11/19/2008	Merrill Lynch International	
Total Return Swap - LBUSTRUU	103,730,917	12/01/2009	0.78%	11/19/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	165,000,000	01/17/2010	3.14%	07/15/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	165,000,000	01/17/2010	3.14%	07/15/2008	Credit Suisse FB Intrl	

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	120,000,000	01/29/2010	-3.00%	01/25/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	119,000,000	04/21/2010	-2.97%	04/17/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	155,000,000	04/25/2010	-3.10%	04/23/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	120,000,000	06/13/2010	-3.75%	06/11/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	120,000,000	08/14/2010	3.41%	08/12/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	09/29/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	09/29/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	09/29/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	120,000,000	10/01/2010	3.12%	09/29/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	75,000,000	10/02/2010	3.14%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	75,000,000	10/02/2010	3.14%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	165,000,000	10/02/2010	-3.43%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	75,000,000	10/02/2010	3.14%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	75,000,000	10/02/2010	3.14%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	150,000,000	10/08/2010	2.96%	10/06/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	150,000,000	10/08/2010	2.96%	10/06/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	150,000,000	10/09/2010	-2.88%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	150,000,000	10/09/2010	-2.88%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	32,350,000	10/10/2010	2.67%	10/08/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	32,350,000	10/10/2010	2.67%	10/08/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	75,000,000	10/10/2010	2.83%	10/08/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	75,000,000	10/10/2010	2.83%	10/08/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	55,000,000	10/20/2010	-2.98%	10/16/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	55,000,000	10/20/2010	-2.98%	10/16/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	02/26/2011	3.13%	02/22/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	115,000,000	03/12/2011	2.88%	03/10/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	76,000,000	03/20/2011	2.56%	03/18/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	80,000,000	04/01/2011	-2.89%	03/28/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	04/03/2011	-2.93%	04/01/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	04/14/2011	-2.85%	04/10/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	105,000,000	04/29/2011	-3.59%	04/25/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	39,000,000	06/03/2011	3.80%	05/30/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	8,000,000	06/24/2011	4.08%	06/20/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	100,000,000	07/16/2011	-3.83%	07/14/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	59,000,000	07/29/2011	-3.91%	07/25/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	120,000,000	08/01/2011	-3.88%	07/30/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	40,000,000	08/01/2011	-3.88%	07/30/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	39,000,000	08/12/2011	3.76%	08/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	08/28/2011	-3.69%	08/26/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	60,000,000	10/07/2011	3.51%	10/03/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	60,000,000	10/07/2011	3.51%	10/03/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	50,000,000	10/27/2011	-3.08%	10/23/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	10/27/2011	-3.08%	10/23/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	139,000,000	01/04/2013	-4.19%	01/02/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	115,000,000	02/11/2013	3.57%	02/07/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	115,000,000	02/13/2013	3.46%	02/11/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	02/19/2013	3.63%	02/14/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	8,000,000	02/19/2013	3.63%	02/14/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	105,000,000	02/19/2013	3.63%	02/15/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	115,000,000	02/19/2013	3.67%	02/15/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	220,000,000	02/22/2013	-3.91%	02/20/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	115,000,000	03/10/2013	3.60%	03/06/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	69,000,000	03/12/2013	3.49%	03/10/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	160,000,000	03/19/2013	3.15%	03/17/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	115,000,000	03/31/2013	-3.42%	03/27/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	45,000,000	04/01/2013	-3.46%	03/28/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	04/03/2013	-3.48%	04/01/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	45,000,000	04/04/2013	-3.61%	04/02/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	45,000,000	04/18/2013	-3.64%	04/16/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	04/21/2013	-3.82%	04/17/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	117,000,000	05/02/2013	-3.89%	04/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	05/07/2013	-3.92%	05/02/2008	Merrill Lynch Intrl	

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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	50,000,000	05/29/2013	-4.01%	05/27/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	48,000,000	05/30/2013	-4.10%	05/28/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	32,000,000	06/03/2013	-4.19%	05/30/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	24,000,000	06/03/2013	4.21%	05/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	06/09/2013	4.17%	06/05/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	60,000,000	06/10/2013	4.13%	06/06/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	06/12/2013	-4.48%	06/10/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	06/17/2013	-4.52%	06/13/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	35,000,000	06/17/2013	-4.52%	06/13/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	3,000,000	06/24/2013	4.43%	06/20/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	10,000,000	06/26/2013	4.44%	06/24/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	06/27/2013	-4.51%	06/25/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	06/30/2013	-4.35%	06/26/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	10,000,000	07/03/2013	4.21%	07/01/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	60,000,000	07/16/2013	-4.20%	07/14/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	60,000,000	08/18/2013	-4.17%	08/14/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	48,000,000	08/28/2013	-4.07%	08/26/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	87,000,000	09/17/2013	3.65%	09/15/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	88,000,000	09/17/2013	3.65%	09/15/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	115,000,000	09/18/2013	3.35%	09/16/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	23,000,000	09/23/2013	4.00%	09/19/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	23,000,000	09/23/2013	4.00%	09/22/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	45,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	45,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	60,000,000	10/08/2013	3.67%	10/06/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	60,000,000	10/08/2013	3.67%	10/06/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	10/09/2013	-3.63%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	10/09/2013	-3.63%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	13,650,000	10/10/2013	3.49%	10/08/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	13,650,000	10/10/2013	3.49%	10/08/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	21,000,000	10/27/2013	-3.57%	10/23/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	21,000,000	10/27/2013	-3.57%	10/23/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	175,000,000	11/12/2013	3.56%	11/07/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	230,000,000	11/17/2013	-3.41%	11/13/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	60,000,000	05/14/2014	-3.95%	05/12/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	120,000,000	03/19/2015	3.60%	03/17/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	129,000,000	05/02/2015	4.16%	04/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	13,000,000	05/06/2015	4.04%	05/01/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	35,000,000	06/11/2015	-4.54%	06/09/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	5,000,000	06/24/2015	4.63%	06/20/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	13,000,000	06/26/2015	4.66%	06/25/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	35,000,000	07/28/2015	4.47%	07/24/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	34,000,000	09/10/2015	-4.32%	09/08/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	85,000,000	09/10/2015	-4.15%	09/08/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	43,000,000	09/23/2015	4.17%	09/19/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	42,000,000	09/23/2015	4.17%	09/19/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	10/09/2015	3.84%	10/07/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	25,000,000	10/09/2015	3.84%	10/07/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	77,500,000	10/20/2015	4.27%	10/16/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	77,500,000	10/20/2015	4.27%	10/16/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.88%	10/24/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.88%	10/24/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.87%	10/24/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	21,000,000	10/28/2015	3.87%	10/24/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	35,000,000	10/29/2015	3.92%	10/27/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	35,000,000	10/30/2015	4.06%	10/28/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	125,000,000	11/12/2015	3.92%	11/07/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	160,000,000	12/01/2015	3.18%	11/21/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	80,000,000	12/29/2015	2.37%	12/24/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	62,000,000	12/30/2015	2.35%	12/24/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	62,000,000	12/30/2015	2.35%	12/24/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	200,000,000	01/03/2018	4.67%	01/02/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	15,000,000	01/10/2018	-4.46%	01/08/2008	Lehman Brothers Special Financing	

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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	7,000,000	01/10/2018	-4.46%	01/08/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	5,000,000	01/10/2018	-4.46%	01/08/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	65,000,000	01/24/2018	4.16%	01/22/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	65,000,000	01/25/2018	-4.17%	01/23/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	40,000,000	01/29/2018	4.34%	01/25/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	188,000,000	02/01/2018	4.31%	01/30/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	65,000,000	02/11/2018	4.39%	02/07/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	63,000,000	03/10/2018	-4.48%	03/06/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	125,000,000	03/17/2018	-4.27%	03/13/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	50,000,000	03/31/2018	4.16%	03/27/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	12,000,000	04/03/2018	-4.20%	04/01/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	13,000,000	04/04/2018	-4.27%	04/02/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	04/18/2018	-4.34%	04/16/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	25,000,000	04/21/2018	-4.42%	04/17/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	32,000,000	04/22/2018	-4.50%	04/18/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	32,000,000	05/06/2018	4.31%	05/01/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	06/12/2018	4.81%	06/10/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	06/13/2018	4.78%	06/11/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	75,000,000	06/17/2018	-4.87%	06/13/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	06/17/2018	-4.87%	06/13/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	73,000,000	06/23/2018	4.87%	06/19/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	20,000,000	06/24/2018	4.82%	06/20/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	30,000,000	06/24/2018	4.82%	06/20/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	06/26/2018	4.79%	06/24/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	06/26/2018	4.79%	06/24/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	06/30/2018	4.76%	06/26/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	06/30/2018	4.76%	06/26/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	07/01/2018	-4.71%	06/27/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	07/01/2018	-4.74%	06/27/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	25,000,000	07/03/2018	4.64%	07/01/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	60,000,000	07/07/2018	4.71%	07/02/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	32,000,000	07/16/2018	4.65%	07/14/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	4,400,000	08/04/2018	4.67%	07/31/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	11,000,000	08/04/2018	4.67%	07/31/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	4,400,000	08/04/2018	4.67%	07/31/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	2,200,000	08/04/2018	4.67%	07/31/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	33,000,000	08/18/2018	4.64%	08/14/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	60,000,000	08/27/2018	4.51%	08/25/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	38,000,000	09/04/2018	4.47%	09/02/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	13,000,000	09/10/2018	-4.49%	09/08/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	63,000,000	09/10/2018	-4.37%	09/08/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	48,000,000	09/17/2018	4.21%	09/15/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	48,000,000	09/17/2018	4.21%	09/15/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	65,000,000	09/18/2018	3.89%	09/16/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	09/29/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	09/29/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	09/29/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	10/01/2018	4.25%	09/29/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	09/30/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	09/30/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	09/30/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	41,000,000	10/02/2018	-4.43%	09/30/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	26,000,000	10/03/2018	4.33%	10/01/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	32,000,000	10/07/2018	4.34%	10/03/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	32,000,000	10/07/2018	4.34%	10/03/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	10/07/2018	4.27%	10/03/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	32,500,000	10/08/2018	4.18%	10/06/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	32,500,000	10/08/2018	4.18%	10/06/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	42,000,000	10/09/2018	-4.15%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	42,000,000	10/09/2018	-4.15%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	10/09/2018	4.11%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	10/09/2018	4.11%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	36,000,000	10/10/2018	4.24%	10/08/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	10/14/2018	4.43%	10/10/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	15,000,000	10/28/2018	4.09%	10/24/2008	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	15,000,000	10/28/2018	4.09%	10/24/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	10/29/2018	4.10%	10/27/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	10/30/2018	4.26%	10/28/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	25,000,000	11/04/2018	4.31%	10/31/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	65,000,000	11/17/2018	4.06%	11/13/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	125,000,000	11/21/2018	3.67%	11/18/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	300,000,000	11/24/2018	3.35%	11/20/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	55,000,000	12/29/2018	2.54%	12/24/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	203,000,000	01/03/2028	4.97%	01/03/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	8,000,000	01/10/2028	-4.83%	01/08/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	24,000,000	02/19/2028	-5.02%	02/14/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	8,000,000	02/19/2028	-5.02%	02/14/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	70,000,000	02/29/2028	-5.07%	02/27/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	15,000,000	03/12/2028	-4.89%	03/10/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	15,000,000	03/31/2028	4.64%	03/27/2008	Barclays Bank PLC	
INT RATE SWAP - 3M LIBOR	30,000,000	04/01/2028	4.67%	03/28/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	8,000,000	04/03/2028	-4.67%	04/01/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	8,000,000	04/04/2028	-4.70%	04/02/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	15,000,000	04/14/2028	4.57%	04/10/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	30,000,000	04/25/2028	4.71%	04/23/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	6,000,000	05/06/2028	4.71%	05/01/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	12,000,000	06/03/2028	5.04%	05/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	17,000,000	06/13/2028	5.10%	06/11/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	06/17/2028	5.12%	06/13/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	50,000,000	06/17/2028	5.12%	06/13/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	47,000,000	06/23/2028	5.12%	06/19/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	3,000,000	06/24/2028	5.07%	06/20/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	32,000,000	06/26/2028	5.04%	06/24/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	35,000,000	06/26/2028	5.04%	06/24/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	25,000,000	06/27/2028	5.11%	06/25/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	30,000,000	06/30/2028	5.02%	06/26/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	30,000,000	06/30/2028	5.02%	06/26/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	20,000,000	07/03/2028	-4.90%	07/01/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	07/07/2028	4.96%	07/02/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	16,000,000	07/17/2028	-4.84%	07/15/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	40,000,000	07/24/2028	-5.09%	07/22/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	9,800,000	08/04/2028	4.97%	07/31/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	4,200,000	08/04/2028	4.97%	07/31/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	15,000,000	08/08/2028	5.09%	08/06/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	10,000,000	08/08/2028	5.09%	08/06/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	16,000,000	08/12/2028	5.01%	08/08/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	25,000,000	08/14/2028	-4.97%	08/12/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	35,000,000	08/27/2028	4.79%	08/25/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	24,000,000	09/04/2028	4.76%	09/02/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	12,000,000	09/08/2028	-4.64%	09/04/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	12,000,000	09/08/2028	-4.64%	09/04/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	38,000,000	09/10/2028	-4.65%	09/08/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	39,000,000	09/12/2028	-4.53%	09/10/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	39,000,000	09/18/2028	4.29%	09/16/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	20,000,000	09/23/2028	4.66%	09/19/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	18,000,000	09/23/2028	4.66%	09/19/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	16,000,000	09/29/2028	4.79%	09/25/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	7,500,000	10/10/2028	4.26%	10/08/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	7,500,000	10/10/2028	4.26%	10/08/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	16,000,000	10/20/2028	4.44%	10/16/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	16,000,000	10/20/2028	4.44%	10/16/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	15,000,000	10/29/2028	4.04%	10/27/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	15,000,000	10/30/2028	4.18%	10/28/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	16,000,000	11/04/2028	4.31%	10/31/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	40,000,000	11/12/2028	-4.26%	11/07/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	40,000,000	11/17/2028	4.13%	11/13/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	85,000,000	11/24/2028	3.34%	11/20/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	21,000,000	05/14/2033	4.81%	05/12/2008	Merrill Lynch Intrl	
INT RATE SWAP - 3M LIBOR	94,000,000	01/03/2038	5.02%	01/02/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	19,000,000	02/19/2038	-5.10%	02/14/2008	Goldman Sachs Intrl	

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	6,000,000	02/19/2038	-5.10%	02/14/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	13,000,000	02/26/2038	-5.05%	02/22/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	6,000,000	04/03/2038	-4.74%	04/01/2008	Goldman Sachs Intrl	
INT RATE SWAP - 3M LIBOR	7,000,000	04/04/2038	-4.77%	04/02/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	20,000,000	06/17/2038	5.17%	06/13/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	20,000,000	06/17/2038	5.17%	06/13/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	16,000,000	07/16/2038	4.96%	07/14/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	27,000,000	07/24/2038	5.11%	07/22/2008	Lehman Brothers Special Financing	
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/2038	4.61%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/2038	4.61%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/2038	4.61%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	10,000,000	10/02/2038	4.61%	09/30/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	13,000,000	10/03/2038	4.53%	10/01/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	13,000,000	10/07/2038	4.47%	10/03/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	15,000,000	10/08/2038	4.32%	10/06/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	15,000,000	10/08/2038	4.32%	10/06/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	15,000,000	10/09/2038	-4.34%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	15,000,000	10/09/2038	-4.34%	10/07/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	6,000,000	10/10/2038	4.24%	10/08/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	6,000,000	10/10/2038	4.24%	10/08/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	9,000,000	10/20/2038	4.42%	10/16/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	9,000,000	10/20/2038	4.42%	10/16/2008	Credit Suisse FB Intrl	
INT RATE SWAP - 3M LIBOR	12,000,000	10/29/2038	3.96%	10/27/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	12,000,000	10/30/2038	4.11%	10/28/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	13,000,000	11/04/2038	4.29%	10/31/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	40,000,000	12/18/2038	2.58%	12/16/2008	Merrill Lynch Capital Services	
INT RATE SWAP - 3M LIBOR	40,000,000	12/18/2038	2.62%	12/16/2008	HSBC Bank U.S.A., NA	
INT RATE SWAP - 3M LIBOR	100,000,000	12/24/2038	-2.62%	12/22/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	36,000,000	12/29/2038	-2.73%	12/24/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	10,000,000	12/29/2038	-2.72%	12/24/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	20,000,000	12/30/2038	-2.71%	12/24/2008	BNP Paribas	
INT RATE SWAP - 3M LIBOR	20,000,000	12/30/2038	-2.73%	12/24/2008	Merrill Lynch Capital Services	
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						
INT RATE SWAP - 3M LIBOR	40,000,000	06/09/2009	-4.72%	06/05/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(3,419,577)		(3,419,577)			(346,783)
INT RATE SWAP - 3M LIBOR	200,000,000	08/28/2009	-3.01%	08/26/2008	Credit Suisse FB Intrl		Sale	12/19/2008			(2,033,576)		(2,033,576)			(233,796)
INT RATE SWAP - 3M LIBOR	120,000,000	01/29/2010	-3.00%	01/25/2008	Lehman Brothers Special Financing		Sale	09/17/2008								82,580
INT RATE SWAP - 3M LIBOR	75,000,000	10/02/2010	3.14%	09/30/2008	Credit Suisse FB Intrl		Sale	11/26/2008			1,209,898		1,209,898			(122,193)
INT RATE SWAP - 3M LIBOR	75,000,000	10/02/2010	3.14%	09/30/2008	Credit Suisse FB Intrl		Sale	11/26/2008			1,284,693		1,284,693			(122,193)
INT RATE SWAP - 3M LIBOR	75,000,000	10/02/2010	3.14%	09/30/2008	Credit Suisse FB Intrl		Sale	11/26/2008			1,284,693		1,284,693			(122,193)
INT RATE SWAP - 3M LIBOR	75,000,000	10/02/2010	3.14%	09/30/2008	Credit Suisse FB Intrl		Sale	11/26/2008			1,284,693		1,284,693			(122,193)
INT RATE SWAP - 3M LIBOR	32,350,000	10/10/2010	2.67%	10/08/2008	Credit Suisse FB Intrl		Sale	11/24/2008			98,192		98,192			(80,692)
INT RATE SWAP - 3M LIBOR	32,350,000	10/10/2010	2.67%	10/08/2008	Credit Suisse FB Intrl		Sale	11/24/2008			98,192		98,192			(80,692)
INT RATE SWAP - 3M LIBOR	55,000,000	10/20/2010	-2.98%	10/16/2008	Credit Suisse FB Intrl		Sale	12/19/2008			(1,340,419)		(1,340,419)			146,441
INT RATE SWAP - 3M LIBOR	70,000,000	02/26/2011	3.13%	02/22/2008	Credit Suisse FB Intrl		Sale	11/24/2008			1,114,753		1,114,753			129,306
INT RATE SWAP - 3M LIBOR	115,000,000	03/12/2011	2.88%	03/10/2008	Credit Suisse FB Intrl		Sale	11/19/2008			1,670,945		1,670,945			(12,588)
INT RATE SWAP - 3M LIBOR	80,000,000	04/01/2011	-2.89%	03/28/2008	Goldman Sachs Intrl		Sale	11/19/2008			(1,104,461)		(1,104,461)			81,611
INT RATE SWAP - 3M LIBOR	40,000,000	04/03/2011	-2.93%	04/01/2008	Goldman Sachs Intrl		Sale	11/19/2008			(584,891)		(584,891)			40,992
INT RATE SWAP - 3M LIBOR	39,000,000	08/12/2011	3.76%	08/07/2008	Credit Suisse FB Intrl		Sale	11/24/2008			1,170,181		1,170,181			110,379
INT RATE SWAP - 3M LIBOR	184,000,000	01/04/2013	-4.19%	01/02/2008	Goldman Sachs Intrl		Sale	01/25/2008			(5,831,618)		(5,831,618)			(507,207)
INT RATE SWAP - 3M LIBOR	115,000,000	02/11/2013	3.57%	02/07/2008	Lehman Brothers Special Financing		Sale	09/17/2008								363,844
INT RATE SWAP - 3M LIBOR	115,000,000	02/13/2013	3.46%	02/11/2008	Credit Suisse FB Intrl		Sale	11/19/2008			2,743,976		2,743,976			516,941
INT RATE SWAP - 3M LIBOR	70,000,000	02/19/2013	3.63%	02/14/2008	Lehman Brothers Special Financing		Sale	09/17/2008								246,021
INT RATE SWAP - 3M LIBOR	8,000,000	02/19/2013	3.63%	02/14/2008	Lehman Brothers Special Financing		Sale	09/17/2008								28,117
INT RATE SWAP - 3M LIBOR	105,000,000	02/19/2013	3.63%	02/15/2008	Lehman Brothers Special Financing		Sale	09/17/2008								62,516
INT RATE SWAP - 3M LIBOR	115,000,000	02/19/2013	3.67%	02/15/2008	Lehman Brothers Special Financing		Sale	09/17/2008								430,915
INT RATE SWAP - 3M LIBOR	220,000,000	02/22/2013	-3.91%	02/20/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(1,113,923)
INT RATE SWAP - 3M LIBOR	115,000,000	03/31/2013	-3.42%	03/27/2008	Goldman Sachs Intrl		Sale	11/19/2008			(2,377,308)		(2,377,308)			(293,771)
INT RATE SWAP - 3M LIBOR	45,000,000	04/01/2013	-3.46%	03/28/2008	Goldman Sachs Intrl		Sale	11/19/2008			(991,416)		(991,416)			(118,688)
INT RATE SWAP - 3M LIBOR	25,000,000	04/03/2013	-3.48%	04/01/2008	Goldman Sachs Intrl		Sale	11/19/2008			(570,182)		(570,182)			(62,255)
INT RATE SWAP - 3M LIBOR	117,000,000	05/02/2013	-3.89%	04/30/2008	Credit Suisse FB Intrl		Sale	11/20/2008			(5,502,652)		(5,502,652)			(637,248)
INT RATE SWAP - 3M LIBOR	25,000,000	06/30/2013	-4.35%	06/26/2008	Lehman Brothers Special Financing		Sale	09/17/2008								
INT RATE SWAP - 3M LIBOR	87,000,000	09/17/2013	3.65%	09/15/2008	Credit Suisse FB Intrl		Sale	11/19/2008			2,507,738		2,507,738			122,147
INT RATE SWAP - 3M LIBOR	88,000,000	09/17/2013	3.65%	09/15/2008	Credit Suisse FB Intrl		Sale	11/19/2008			2,536,563		2,536,563			123,551
INT RATE SWAP - 3M LIBOR	115,000,000	09/18/2013	3.35%	09/16/2008	Credit Suisse FB Intrl		Sale	11/14/2008			(151,614)		(151,614)			81,614
INT RATE SWAP - 3M LIBOR	50,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse FB Intrl		Sale	11/26/2008			2,111,958		2,111,958			(11,958)
INT RATE SWAP - 3M LIBOR	50,000,000	10/01/2013	3.81%	09/29/2008	Credit Suisse FB Intrl		Sale	11/26/2008			2,111,958		2,111,958			(109,454)
INT RATE SWAP - 3M LIBOR	60,000,000	05/14/2014	-3.95%	05/12/2008	Credit Suisse FB Intrl		Sale	11/20/2008			(3,169,708)		(3,169,708)			(340,948)
INT RATE SWAP - 3M LIBOR	35,000,000	06/11/2015	-4.54%	06/09/2008	Credit Suisse FB Intrl		Sale	11/20/2008			(3,083,285)		(3,083,285)			(275,998)
INT RATE SWAP - 3M LIBOR	200,000,000	01/03/2018	4.67%	01/02/2008	Goldman Sachs Intrl		Sale	11/06/2008			15,279,798		15,279,798			1,965,265
INT RATE SWAP - 3M LIBOR	15,000,000	01/10/2018	-4.46%	01/08/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(61,119)
INT RATE SWAP - 3M LIBOR	7,000,000	01/10/2018	-4.46%	01/08/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(28,522)
INT RATE SWAP - 3M LIBOR	5,000,000	01/10/2018	-4.46%	01/08/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(20,373)
INT RATE SWAP - 3M LIBOR	65,000,000	01/24/2018	4.16%	01/22/2008	Lehman Brothers Special Financing		Sale	09/17/2008								259,797
INT RATE SWAP - 3M LIBOR	65,000,000	01/25/2018	-4.17%	01/23/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(327,322)
INT RATE SWAP - 3M LIBOR	40,000,000	01/29/2018	4.34%	01/25/2008	Lehman Brothers Special Financing		Sale	09/17/2008								239,015
INT RATE SWAP - 3M LIBOR	188,000,000	02/01/2018	4.31%	01/30/2008	Goldman Sachs Intrl		Sale	11/19/2008			9,524,239		9,524,239			1,949,628
INT RATE SWAP - 3M LIBOR	65,000,000	02/11/2018	4.39%	02/07/2008	Lehman Brothers Special Financing		Sale	09/17/2008								470,201
INT RATE SWAP - 3M LIBOR	63,000,000	03/10/2018	-4.48%	03/06/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(495,814)
INT RATE SWAP - 3M LIBOR	125,000,000	03/17/2018	-4.27%	03/13/2008	Lehman Brothers Special Financing		Sale	09/17/2008								894,444
INT RATE SWAP - 3M LIBOR	12,000,000	04/03/2018	-4.20%	04/01/2008	Goldman Sachs Intrl		Sale	11/06/2008			(58,717)		(58,717)			(84,632)
INT RATE SWAP - 3M LIBOR	13,000,000	04/04/2018	-4.27%	04/02/2008	Credit Suisse FB Intrl		Sale	11/17/2008			(285,561)		(285,561)			(96,646)
INT RATE SWAP - 3M LIBOR	25,000,000	04/21/2018	-4.42%	04/17/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(1,453,043)		(1,453,043)			(193,397)
INT RATE SWAP - 3M LIBOR	32,000,000	04/22/2018	-4.50%	04/18/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(2,092,151)		(2,092,151)			(264,965)
INT RATE SWAP - 3M LIBOR	75,000,000	06/17/2018	-4.87%	06/13/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(7,358,909)		(7,358,909)			(641,789)
INT RATE SWAP - 3M LIBOR	70,000,000	06/17/2018	-4.87%	06/13/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(6,867,648)		(6,867,648)			(599,003)
INT RATE SWAP - 3M LIBOR	30,000,000	06/24/2018	4.82%	06/20/2008	Credit Suisse FB Intrl		Sale	11/24/2008			3,007,652		3,007,652			227,537
INT RATE SWAP - 3M LIBOR	25,000,000	07/01/2018	-4.74%	06/27/2008	Lehman Brothers Special Financing		Sale	09/17/2008								
INT RATE SWAP - 3M LIBOR	25,000,000	07/01/2018	-4.71%	06/27/2008	Credit Suisse FB Intrl		Sale	10/20/2008			(711,388)		(711,388)			(128,282)
INT RATE SWAP - 3M LIBOR	25,000,000	07/03/2018	4.64%	07/01/2008	Credit Suisse FB Intrl		Sale	11/24/2008			2,175,264		2,175,264			126,645
INT RATE SWAP - 3M LIBOR	60,000,000	07/07/2018	4.71%	07/02/2008	Lehman Brothers Special Financing		Sale	09/17/2008								
INT RATE SWAP - 3M LIBOR	13,000,000	09/10/2018	-4.49%	09/08/2008	Merrill Lynch Capital Services		Sale	10/20/2008			(114,700)		(114,700)			(25,300)
INT RATE SWAP - 3M LIBOR	63,000,000	09/10/2018	-4.37%	09/08/2008	Credit Suisse FB Intrl		Sale	11/18/2008			(2,475,162)		(2,475,162)			(184,838)
INT RATE SWAP - 3M LIBOR	65,000,000	09/18/2018	3.89%	09/16/2008	Credit Suisse FB Intrl		Sale	11/26/2008			3,785,413		3,785,413			129,587
INT RATE SWAP - 3M LIBOR	32,000,000	10/07/2018	4.34%	10/03/2008	Credit Suisse FB Intrl		Sale	12/08/2008			3,441,002		3,441,002			(3,502)
INT RATE SWAP - 3M LIBOR	32,000,000	10/07/2018	4.34%	10/03/2008	Credit Suisse FB Intrl		Sale	12/08/2008			3,441,002		3,441,002			(3,502)

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	42,000,000	10/09/2018	-4.15%	10/07/2008	Credit Suisse FB Intrl		Sale	11/17/2008			(412,973)		(412,973)			12,973
INT RATE SWAP - 3M LIBOR	42,000,000	10/09/2018	-4.15%	10/07/2008	Credit Suisse FB Intrl		Sale	11/17/2008			(412,973)		(412,973)			12,973
INT RATE SWAP - 3M LIBOR	125,000,000	11/21/2018	3.67%	11/18/2008	Credit Suisse FB Intrl		Sale	12/04/2008			7,781,901		7,781,901			88,099
INT RATE SWAP - 3M LIBOR	110,000,000	01/03/2028	4.97%	01/03/2008	Goldman Sachs Intrl		Sale	11/06/2008			10,354,950		10,354,950			2,564,354
INT RATE SWAP - 3M LIBOR	8,000,000	01/10/2028	-4.83%	01/08/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(47,337)
INT RATE SWAP - 3M LIBOR	24,000,000	02/19/2028	-5.02%	02/14/2008	Goldman Sachs Intrl		Sale	11/06/2008			(2,541,203)		(2,541,203)			(367,848)
INT RATE SWAP - 3M LIBOR	8,000,000	02/19/2028	-5.02%	02/14/2008	Goldman Sachs Intrl		Sale	11/06/2008			(847,031)		(847,031)			(122,616)
INT RATE SWAP - 3M LIBOR	70,000,000	02/29/2028	-5.07%	02/27/2008	Goldman Sachs Intrl		Sale	11/06/2008			(7,822,613)		(7,822,613)			(2,708,233)
INT RATE SWAP - 3M LIBOR	8,000,000	04/03/2028	-4.67%	04/01/2008	Goldman Sachs Intrl		Sale	11/06/2008			(457,626)		(457,626)			(79,014)
INT RATE SWAP - 3M LIBOR	8,000,000	04/04/2028	-4.70%	04/02/2008	Credit Suisse FB Intrl		Sale	11/20/2008			(1,870,669)		(1,870,669)			(81,623)
INT RATE SWAP - 3M LIBOR	30,000,000	04/25/2028	4.71%	04/23/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(221,433)
INT RATE SWAP - 3M LIBOR	20,000,000	07/03/2028	-4.90%	07/01/2008	Credit Suisse FB Intrl		Sale	10/20/2008			(1,111,890)		(1,111,890)			(110,638)
INT RATE SWAP - 3M LIBOR	16,000,000	07/17/2028	-4.84%	07/15/2008	Credit Suisse FB Intrl		Sale	11/17/2008			(1,759,336)		(1,759,336)			(81,610)
INT RATE SWAP - 3M LIBOR	40,000,000	07/24/2028	-5.09%	07/22/2008	Credit Suisse FB Intrl		Sale	11/17/2008			(5,841,633)		(5,841,633)			(262,528)
INT RATE SWAP - 3M LIBOR	15,000,000	08/08/2028	5.09%	08/06/2008	Lehman Brothers Special Financing		Sale	09/17/2008								
INT RATE SWAP - 3M LIBOR	10,000,000	08/08/2028	5.09%	08/06/2008	Lehman Brothers Special Financing		Sale	09/17/2008								
INT RATE SWAP - 3M LIBOR	25,000,000	08/14/2028	-4.97%	08/12/2008	Credit Suisse FB Intrl		Sale	11/14/2008			(3,171,545)		(3,171,545)			(139,286)
INT RATE SWAP - 3M LIBOR	12,000,000	09/08/2028	-4.64%	09/04/2008	Credit Suisse FB Intrl		Sale	11/14/2008			(965,808)		(965,808)			(41,692)
INT RATE SWAP - 3M LIBOR	12,000,000	09/08/2028	-4.64%	09/04/2008	Credit Suisse FB Intrl		Sale	11/14/2008			(965,808)		(965,808)			(41,692)
INT RATE SWAP - 3M LIBOR	113,000,000	01/03/2038	5.02%	01/02/2008	Goldman Sachs Intrl		Sale	01/25/2008			14,395,303		14,395,303			962,896
INT RATE SWAP - 3M LIBOR	19,000,000	02/19/2038	-5.10%	02/14/2008	Goldman Sachs Intrl		Sale	11/06/2008			(2,801,907)		(2,801,907)			(302,233)
INT RATE SWAP - 3M LIBOR	6,000,000	02/19/2038	-5.10%	02/14/2008	Goldman Sachs Intrl		Sale	11/06/2008			(884,971)		(884,971)			(95,442)
INT RATE SWAP - 3M LIBOR	13,000,000	02/26/2038	-5.05%	02/22/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(3,083,182)		(3,083,182)			(207,359)
INT RATE SWAP - 3M LIBOR	6,000,000	04/03/2038	-4.74%	04/01/2008	Goldman Sachs Intrl		Sale	11/06/2008			(510,029)		(510,029)			(61,846)
INT RATE SWAP - 3M LIBOR	7,000,000	04/04/2038	-4.77%	04/02/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(1,305,877)		(1,305,877)			(74,266)
INT RATE SWAP - 3M LIBOR	16,000,000	07/16/2038	4.96%	07/14/2008	Lehman Brothers Special Financing		Sale	09/17/2008								
INT RATE SWAP - 3M LIBOR	27,000,000	07/24/2038	5.11%	07/22/2008	Lehman Brothers Special Financing		Sale	09/17/2008								
INT RATE SWAP - 3M LIBOR	15,000,000	10/09/2038	-4.34%	10/07/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(1,631,450)		(1,631,450)			1,450
INT RATE SWAP - 3M LIBOR	15,000,000	10/09/2038	-4.34%	10/07/2008	Credit Suisse FB Intrl		Sale	11/19/2008			(1,631,450)		(1,631,450)			1,450
Total Return Swap LBUSTRUU	28,834	07/05/2009	2.85	06/10/2008	Lehman Brothers Special Financing		Sale	09/17/2008								(406,120)
0799999. Subtotal - Swaps - Other							XXX	XXX		XXX	2,806,997		2,806,997			(853,300)
0899999. Subtotal - Swaps							XXX	XXX		XXX	2,806,997		2,806,997			(853,300)
1299999. Subtotal - Forwards							XXX	XXX		XXX						
2599999. Subtotal - Hedging							XXX	XXX		XXX						
2799999. Subtotal - Other							XXX	XXX		XXX	2,806,997		2,806,997			(853,300)
9999999 - Totals							XXX	XXX		XXX	2,806,997		2,806,997			(853,300)

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
S&P 500 MINI FUT	15	03/20/2009	675,224	675,075	(149)	12/31/2008	CME		(149)			74,250
0399999. Subtotal - Long Futures - Other			675,224	675,075	(149)	XXX	XXX		(149)			74,250
0499999. Subtotal - Long Futures			675,224	675,075	(149)	XXX	XXX		(149)			74,250
S&P 500 FUT	1,018	03/19/2009	222,320,563	229,075,450	(6,754,887)	12/22/2008	CME		(6,754,887)			25,195,500
RUSSELL 2000 MINI FUT	6,290	03/20/2009	281,777,156	310,537,300	(28,760,144)	12/12/2008	NYF-ICE		(28,760,144)			34,595,000
S&P 500 MINI FUT	10	03/20/2009	432,601	450,050	(17,449)	12/24/2008	CME		(17,449)			49,500
0799999. Subtotal - Short Futures - Other			504,530,320	540,062,800	(35,532,480)	XXX	XXX		(35,532,480)			59,840,000
0899999. Subtotal - Short Futures			504,530,320	540,062,800	(35,532,480)	XXX	XXX		(35,532,480)			59,840,000
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					

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
2599999. Subtotal - Hedging						XXX	XXX					
2799999. Subtotal - Other			505,205,544	540,737,875	(35,532,629)	XXX	XXX		(35,532,629)			59,914,250
9999999 - Totals			505,205,544	540,737,875	(35,532,629)	XXX	XXX		(35,532,629)			59,914,250

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
S&P 500 MINI FUT	189	03/20/2008	13,115,008	01/10/2008	CME	
S&P 500 MINI FUT	373	06/20/2008	24,675,553	03/13/2008	CME	
S&P 500 MINI FUT	295	09/19/2008	19,949,825	06/16/2008	CME	
S&P 500 MINI FUT	375	12/19/2008	19,830,054	09/16/2008	CME	
S&P 500 MINI FUT	101	03/20/2009	4,435,351	12/12/2008	CME	
S&P 500 FUT	236	03/19/2008	78,962,519	02/13/2008	CME	
S&P 500 FUT	1,791	06/19/2008	607,190,757	03/13/2008	CME	
S&P 500 FUT	1,563	09/18/2008	512,334,603	06/16/2008	CME	
S&P 500 FUT	4,019	12/18/2008	1,015,215,893	09/02/2008	CME	
RUSSELL 2000 FUT	136	06/19/2008	49,921,469	05/20/2008	CME	
RUSSELL 2000 FUT	393	09/18/2008	137,436,856	09/17/2008	CME	
RUSSELL 2000 FUT	142	12/31/2008	34,925,750	10/23/2008	NYF-ICE	
US 5Y NOTE FUT	428	01/06/2009	48,565,296	09/29/2008	CBT	
0399999. Subtotal - Long Futures - Other			2,566,558,934	XXX	XXX	
0499999. Subtotal - Long Futures			2,566,558,934	XXX	XXX	
S&P 500 MINI FUT	16	09/19/2008	1,012,161	07/31/2008	CME	
S&P 500 MINI FUT	381	12/19/2008	21,959,317	09/16/2008	CME	
S&P 500 MINI FUT	10	03/20/2009	432,601	12/24/2008	CME	
S&P 500 FUT	761	03/19/2008	256,869,568	01/24/2008	CME	
S&P 500 FUT	1,348	06/19/2008	462,144,995	03/13/2008	CME	
S&P 500 FUT	1,200	09/18/2008	388,967,391	06/24/2008	CME	
S&P 500 FUT	6,757	12/18/2008	1,623,000,500	09/09/2008	CME	
S&P 500 FUT	1,143	03/20/2009	249,645,304	12/12/2008	CME	
RUSSELL 2000 FUT	258	03/19/2008	90,134,963	02/11/2008	CME	
RUSSELL 2000 FUT	424	06/19/2008	141,020,096	03/13/2008	CME	
RUSSELL 2000 FUT	475	09/18/2008	170,688,836	06/16/2008	CME	
RUSSELL 2000 FUT	1,520	12/31/2008	413,869,335	09/16/2008	NYF-ICE	
RUSSELL 2000 MINI FUT	6,290	03/20/2009	281,777,156	12/12/2008	NYF-ICE	
RUSSELL 2000 MINI FUT	6,290	12/18/2008	283,679,000	12/12/2008	NYF-ICE	
0799999. Subtotal - Short Futures - Other			4,385,201,222	XXX	XXX	
0899999. Subtotal - Short Futures			4,385,201,222	XXX	XXX	
2099999. Subtotal - Insurance Futures Call Options				XXX	XXX	
2499999. Subtotal - Insurance Futures Put Options				XXX	XXX	
2599999. Subtotal - Hedging				XXX	XXX	
2799999. Subtotal - Other			6,951,760,156	XXX	XXX	
9999999 - Totals			6,951,760,156	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
S&P 500 MINI FUT	433	03/20/2008	31,032,466	28,630,002	(2,402,464)	12/19/2007	CME		01/02/2008	(2,402,464)		
S&P 500 MINI FUT	373	06/20/2008	24,675,553	25,285,687	610,134	03/13/2008	CME		03/13/2008	610,134		
S&P 500 MINI FUT	295	09/19/2008	19,949,825	18,126,154	(1,823,671)	06/16/2008	CME		06/30/2008	(1,823,671)		
S&P 500 MINI FUT	375	12/19/2008	19,830,054	17,667,086	(2,162,968)	09/16/2008	CME		10/01/2008	(2,162,968)		
S&P 500 MINI FUT	86	03/20/2009	3,759,705	3,758,338	(1,368)	12/12/2008	CME		12/17/2008	(1,368)		
S&P 500 FUT	375	03/19/2008	129,927,425	123,499,525	(6,427,900)	12/19/2007	CME		01/10/2008	(6,427,900)		
S&P 500 FUT	1,791	06/19/2008	607,190,757	608,362,416	1,171,659	03/13/2008	CME		06/16/2008	1,171,659		
S&P 500 FUT	1,563	09/18/2008	512,334,603	494,926,233	(17,408,370)	06/16/2008	CME		07/09/2008	(17,408,370)		
S&P 500 FUT	4,019	12/18/2008	1,015,215,893	925,612,963	(89,602,930)	09/02/2008	CME		09/10/2008	(89,602,930)		
RUSSELL 2000 FUT	136	06/19/2008	49,921,469	50,048,000	126,531	05/20/2008	CME		06/16/2008	126,531		
RUSSELL 2000 FUT	393	09/18/2008	137,436,856	151,581,951	14,145,095	09/17/2008	CME		09/18/2008	14,145,095		
RUSSELL 2000 FUT	142	12/31/2008	34,925,750	32,021,000	(2,904,750)	10/23/2008	NYF-ICE		12/12/2008	(2,904,750)		

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
US 5Y NOTE FUT	428	01/06/2009	48,565,296	48,562,056	(3,240)	09/29/2008	CBT		09/29/2008	(3,240)		
0399999. Subtotal - Long Futures - Other			2,634,765,651	2,528,081,411	(106,684,242)	XXX	XXX		XXX	(106,684,242)		
0499999. Subtotal - Long Futures			2,634,765,651	2,528,081,411	(106,684,242)	XXX	XXX		XXX	(106,684,242)		
S&P 500 MINI FUT	7	03/20/2008	513,287	492,036	21,251	12/19/2007	CME		01/10/2008	21,251		
S&P 500 MINI FUT	16	09/19/2008	1,012,161	1,023,448	(11,287)	07/31/2008	CME		09/18/2008	(11,287)		
S&P 500 MINI FUT	381	12/19/2008	21,959,317	21,459,036	500,281	09/16/2008	CME		09/30/2008	500,281		
S&P 500 FUT	1,265	03/19/2008	441,832,402	429,641,919	12,190,484	12/19/2007	CME		01/03/2008	12,190,484		
S&P 500 FUT	1,348	06/19/2008	462,144,995	456,930,430	5,214,565	03/13/2008	CME		03/28/2008	5,214,565		
S&P 500 FUT	1,200	09/18/2008	388,967,391	381,112,211	7,855,180	06/16/2008	CME		06/30/2008	7,855,180		
S&P 500 FUT	6,757	12/18/2008	1,623,000,500	1,557,267,135	65,733,366	09/09/2008	CME		09/17/2008	65,733,366		
S&P 500 FUT	125	03/20/2009	27,326,563	28,060,672	(734,110)	12/12/2008	CME		12/31/2008	(734,110)		
RUSSELL 2000 FUT	258	03/19/2008	90,134,962	86,095,632	4,039,332	02/11/2008	CME		03/13/2008	4,039,332		
RUSSELL 2000 FUT	424	06/19/2008	141,020,096	155,977,725	(14,957,629)	03/13/2008	CME		04/07/2008	(14,957,629)		
RUSSELL 2000 FUT	475	09/18/2008	170,688,836	180,213,481	(9,524,645)	06/16/2008	CME		06/30/2008	(9,524,645)		
RUSSELL 2000 FUT	1,520	12/31/2008	413,869,335	345,159,337	68,709,998	09/16/2008	NYF-ICE		10/29/2008	68,709,998		
RUSSELL 2000 MINI FUT	6,290	12/18/2008	283,679,000	283,695,804	(16,804)	12/12/2008	NYF-ICE		12/12/2008	(16,804)		
0799999. Subtotal - Short Futures - Other			4,066,148,845	3,927,128,866	139,019,982	XXX	XXX		XXX	139,019,982		
0899999. Subtotal - Short Futures			4,066,148,845	3,927,128,866	139,019,982	XXX	XXX		XXX	139,019,982		
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			6,700,914,496	6,455,210,277	32,335,740	XXX	XXX		XXX	32,335,740		
9999999 - Totals			6,700,914,496	6,455,210,277	32,335,740	XXX	XXX		XXX	32,335,740		

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		27,901,125	(81,057,000)	27,901,125	27,901,125	(81,057,000)	27,901,125	59,914,250	59,914,250
Barclays Bank PLC	YES	29,025,305	116,333,955	(31,398,724)	55,909,925	116,333,955	(31,398,724)	55,909,925	13,214,636	13,214,636
BNP Paribas	YES	97,090,000	154,977,344	(36,324,336)	21,563,008	154,977,344	(36,324,336)	21,563,008	28,400,683	28,400,683
Credit Suisse International	YES	448,750,000	570,673,921	(128,006,843)		570,673,921	(128,006,843)		49,098,195	43,015,273
Goldman Sachs International	YES	619,180,000	630,349,625	(30,358,637)		630,349,625	(30,358,637)		2,135,267	
IXIS Financial Products	YES		541,246	(13,413)	527,833	541,246	(13,413)	527,833		
HSBC Bank U.S.A., NA	YES	40,730,000	78,150,781	(42,149,411)		78,150,781	(42,149,411)		18,310,408	13,581,779
JP Morgan Chase Bank NA	YES	444,920,000	504,083,355	(72,967,131)		504,083,355	(72,967,131)		766,325	
Merrill Lynch Capital Services	YES		51,599,935	(89,757,889)		51,599,935	(89,757,889)		16,607,371	
Merrill Lynch Financial Markets	YES		652,169		652,169	652,169		652,169		
Merrill Lynch International	YES	149,811,000	257,952,680	(126,671,285)		257,952,680	(126,671,285)		13,768,435	
UBS AG	YES		245,112	(699)	244,414	245,112	(699)	244,414		
0299999. Total NAIC 1 Designation		1,829,506,305	2,365,560,123	(557,648,368)	78,897,348	2,365,560,123	(557,648,368)	78,897,348	142,301,321	98,212,371
0899999 - Totals		1,829,506,305	2,393,461,248	(638,705,368)	106,798,473	2,393,461,248	(638,705,368)	106,798,473	202,215,571	158,126,621

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					(626,508)	XXX
Wells Fargo Minneapolis, MN					(66,056,701)	XXX
Wells Fargo Minneapolis, MN					(9,147,281)	XXX
Wells Fargo Minneapolis, MN					(1,363,967,158)	XXX
Wells Fargo Minneapolis, MN					1,494,999,376	XXX
Boston Safe D&T Bank Boston, MA					(1,510,429)	XXX
Bank of America Chicago, IL					(3,184,228)	XXX
Wells Fargo Minneapolis, MN					(7,168,257)	XXX
Fleet Bank Hartford, CT					(23,433,142)	XXX
Wells Fargo Minneapolis, MN					13,567	XXX
Bank of America Chicago, IL					(1,663,294)	XXX
JPMorgan Chase Bank, N.A. Baton Rouge, LA					(63,727,637)	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			63,726	XXX
0199999. Totals - Open Depositories	XXX	XXX			(45,407,966)	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			(45,407,966)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			(45,407,966)	XXX

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

1. January	(116,682,267)	4. April	(88,910,237)	7. July	(112,353,076)	10. October	(125,410,309)
2. February	(132,914,283)	5. May	(122,600,278)	8. August	(133,343,988)	11. November	(93,838,838)
3. March	(131,009,904)	6. June	(126,026,387)	9. September	(134,512,927)	12. December	(45,407,965)

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
FEDERAL HOME LOAN BANK		12/09/2008	0.071	01/12/2009	43,699,065		9,276
FEDERAL HOME LOAN BANK		12/12/2008	0.010	01/05/2009	79,999,911		444
FEDERAL HOME LOAN BANK		12/12/2008	0.010	01/06/2009	49,999,931		278
FEDERAL HOME LOAN BANK		12/11/2008	0.010	01/07/2009	15,999,973		93
FEDERAL HOME LOAN BANK		12/12/2008	0.030	01/09/2009	87,999,413		1,467
FEDERAL HOME LOAN BANK		12/15/2008	0.010	01/13/2009	49,999,833		236
FEDERAL HOME LOAN BANK		12/15/2008	0.010	01/14/2009	99,999,639		542
FEDERAL HOME LOAN BANK		12/15/2008	0.010	01/16/2009	49,999,792		236
FEDERAL HOME LOAN BANK		12/22/2008	0.100	01/20/2009	89,495,276		2,486
FEDERAL HOME LOAN BANK		12/11/2008	0.020	01/21/2009	84,999,194		853
FEDERAL HOME LOAN BANK		12/16/2008	0.080	01/22/2009	49,997,667		1,778
FEDERAL HOME LOAN BANK		12/16/2008	0.080	01/23/2009	49,997,556		1,778
FEDERAL HOME LOAN BANK		12/17/2008	0.080	01/27/2009	49,097,163		1,637
FEDERAL HOME LOAN BANK		12/18/2008	0.080	01/28/2009	99,994,000		3,111
FEDERAL HOME LOAN BANK		12/17/2008	0.080	01/29/2009	29,998,133		1,000
FEDERAL HOME LOAN BANK		12/30/2008	0.005	01/30/2009	186,796,426		1,492
FEDERAL HOME LOAN BANK		12/19/2008	0.090	02/02/2009	97,092,232		3,156
FEDERAL HOME LOAN BANK		12/30/2008	0.010	02/04/2009	66,999,367		37
FEDERAL HOME LOAN BANK		12/26/2008	0.170	02/11/2009	49,990,319		1,417
FEDERAL HOME LOAN BANK		12/18/2008	0.100	02/13/2009	99,988,056		3,889
FEDERAL HOME LOAN BANK		12/31/2008	0.010	02/27/2009	74,998,812		21
FEDERAL HOME LOAN BANK		12/31/2008	0.030	03/12/2009	99,994,167		83
FEDERAL HOME LOAN BANK		12/31/2008	0.070	03/30/2009	49,991,444		97
0199999. U.S. Government - Issuer Obligations					1,657,127,369		35,407
0399999. Total - U.S. Government Bonds					1,657,127,369		35,407
1099999. Total - All Other Government Bonds							
1799999. Total - States, Territories and Possessions Bonds							
2499999. Total - Political Subdivisions Bonds							
FREDDIE MAC		11/19/2008	0.900	01/05/2009	24,997,500		26,875
FREDDIE MAC		12/15/2008	0.060	01/28/2009	46,797,894		1,326
FREDDIE MAC		12/17/2008	0.050	02/02/2009	53,597,618		1,331
FREDDIE MAC		12/23/2008	0.150	02/09/2009	47,492,281		1,781
FANNIE MAE		12/09/2008	0.050	01/07/2009	19,099,841		610
FANNIE MAE		12/22/2008	0.150	02/03/2009	95,386,883		3,975
FANNIE MAE		12/22/2008	0.150	02/04/2009	49,992,917		2,083
FANNIE MAE		12/23/2008	0.150	02/06/2009	49,992,500		1,875
2599999. Special Revenues - Issuer Obligations					387,357,434		39,856
3199999. Total - Special Revenues Bonds					387,357,434		39,856
DUKE ENERGY CORP 4-2		12/05/2008	4.770	01/05/2009	19,989,407		71,212
DUKE ENERGY CORP 4-2		12/10/2008	4.717	01/06/2009	29,980,360		86,110
DUKE ENERGY CORP 4-2		12/10/2008	4.768	01/07/2009	23,431,381		68,016
MICHIGAN CONSOLIDATED GAS 3-a-3		12/19/2008	5.766	01/05/2009	26,982,714		56,027
WISCONSIN ENERGY CORP 4-2		12/18/2008	4.008	01/05/2009	47,978,633		74,633
3299999. Public Utilities - Issuer Obligations					148,362,495		355,998
3899999. Total - Public Utilities Bonds					148,362,495		355,998
BNP PARIBAS FINANCE INC 3-a-3		12/31/2008	0.010	01/02/2009	62,399,983		17
BARCLAYS US FUNDING CORP 3-a-3		12/10/2008	1.196	01/12/2009	24,990,865		18,250
CVS/CAREMARK CORP 4-2		12/05/2008	6.281	01/02/2009	29,994,767		140,600
CATERPILLAR FINANCE SERVICES L 3-a-3		12/16/2008	0.250	01/26/2009	499,913		56
ABCP - FALCON DTC PV 4-2		12/10/2008	0.600	01/09/2009	20,025,329		7,343
ABCP - JUPITER SECURTIZATION C 4-2		12/31/2008	0.030	01/02/2009	42,799,964		36
KELLOGG CO 4-2		12/05/2008	4.217	01/08/2009	49,959,038		157,371
KELLOGG CO 4-2		12/08/2008	4.216	01/09/2009	49,953,202		139,869
ABCP - SALISBURY RECEIVABLES C 4-2		12/05/2008	1.151	01/12/2009	24,991,208		21,555
BANK OF SCOTLAND PLC 3-a-3		12/30/2008	0.290	01/07/2009	99,995,167		1,611
3999999. Industrial and Miscellaneous - Issuer Obligations					405,609,436		486,708
4599999. Total - Industrial and Miscellaneous Bonds					405,609,436		486,708
5399999. Total - Parent, Subsidiaries and Affiliates Bonds							
5499999. Total - Issuer Obligations					2,598,456,734		917,969
5599999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							
5699999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							
5799999. Total - Other Multi-Class Residential Mortgage-Backed Securities							
5899999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							

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
5999999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							
6099999. Total Bonds					2,598,456,734		917,969
8799999 - Total Cash Equivalents					2,598,456,734		917,969

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			189,959	217,707
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			35,938	41,188
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			114,247	148,867
23. Michigan MI						
24. Minnesota MN	B	Ins code 60a-10	1,576,062	1,861,877		
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	Ins code 408:20			571,236	744,336
31. New Jersey NJ						
32. New Mexico NM	B	Ins code 59a-5-19			114,105	132,566
33. New York NY						
34. North Carolina NC	B	Ins code 58-5-10	1,440,133	1,675,050		
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			600,216	663,152
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			1,132,278	1,294,477
59. Subtotal	XXX	XXX	3,016,195	3,536,927	2,757,979	3,242,293
DETAILS OF WRITE-INS						
5801. US Treasury Note 4.75% due 5/15/2014 MN 15	B	Collateral on bank loans			1,132,278	1,294,477
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			1,132,278	1,294,477

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