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ANNUAL STATEMENT

For the Year Ended December 31, 2009

of the Condition and Affairs of the

FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code.....65, 65 (Current Period) (Prior Period) NAIC Company Code..... 21482 Employer's ID Number..... 05-0316605

Organized under the Laws of Rhode Island State of Domicile or Port of Entry Rhode Island Country of Domicile US

Incorporated/Organized..... October 31, 1835 Commenced Business..... October 31, 1835

Statutory Home Office	270 Central Avenue….. Johnston ..... RI ..... 02919-4949 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	270 Central Avenue….. Johnston ..... RI ..... 02919-4949 *(Street and Number) (City or Town, State and Zip Code)*	401-275-3000 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 7500….. Johnston ..... RI ..... 02919-0750 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	270 Central Avenue….. Johnston ..... RI ..... 02919-4949 *(Street and Number) (City or Town, State and Zip Code)*	401-275-3000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black *(Name)*	401-415-1559 *(Area Code) (Telephone Number) (Extension)*
	jeffrey.black@fmglobal.com *(E-Mail Address)*	401-946-8306 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Shivan Sivaswamy Subramaniam	President and CEO	2. John James Pomeroy	Secretary and Sr. Vice President
3. William Alfred Mekrut	Treasurer		

OTHER

Antonius Rudolfus Henricus Bosman	Vice Chairman	Jeffrey Alfred Burchill	Senior Vice President
Jonathan William Hall #	Executive Vice President	Paul Edward LaFleche	Senior Vice President
Thomas Alan Lawson #	Executive Vice President	Jeanne Ruth Lieb	Senior Vice President
John James Pomeroy	Senior Vice President	Enzo Rebula	Senior Vice President

DIRECTORS OR TRUSTEES

Antonius Rudolfus Henricus Bosman #	Walter Joseph Galvin	Mary Lynch Howell	John Anderson Luke, Jr
Gracia Catherine Martore	Robert Joseph O'Toole	John R. Paolian #	David Pulman
Edward Joseph Rapp #	Elisabeth Struckell	Shivan Sivaswamy Subramaniam	James Conrad Thyen
Alfred Joseph Verrecchia			

State of Rhode Island
County of Providence

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.

(Signature)	(Signature)	(Signature)
Shivan Sivaswamy Subramaniam	John James Pomeroy	Theresa Ann Molloy
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and CEO	Secretary and Sr. Vice President	VP Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 5th day of February 2010

John A. Soares III Notary Public
Expires July 5, 2013

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	127,219,007	1.4	127,219,007	1.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies		0.0		0.0
1.22 Issued by U.S. government sponsored agencies		0.0		0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	307,544,732	3.4	307,544,732	3.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations	26,284,720	0.3	26,284,720	0.3
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	50,960	0.0	50,960	0.0
1.43 Revenue and assessment obligations	1,085,708,432	11.9	1,085,708,432	11.9
1.44 Industrial development and similar obligations		0.0		0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	3,825,338	0.0	3,825,338	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	526,903,827	5.8	526,903,827	5.8
1.513 All other	117,013,452	1.3	117,013,452	1.3
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0		0.0
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		0.0		0.0
1.523 All other		0.0		0.0
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	405,730,154	4.5	405,730,154	4.5
2.2 Unaffiliated non-U.S. securities (including Canada)	148,499,246	1.6	148,499,246	1.6
2.3 Affiliated securities		0.0		0.0
3. Equity interests:				
3.1 Investments in mutual funds	403,949,049	4.4	403,949,049	4.4
3.2 Preferred stocks:				
3.21 Affiliated		0.0		0.0
3.22 Unaffiliated		0.0		0.0
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated		0.0		0.0
3.32 Unaffiliated	2,930,963,739	32.2	2,930,963,739	32.2
3.4 Other equity securities:				
3.41 Affiliated	2,271,212,046	25.0	2,271,212,046	25.0
3.42 Unaffiliated		0.0		0.0
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated		0.0		0.0
3.52 Unaffiliated		0.0		0.0
4. Mortgage loans:				
4.1 Construction and land development		0.0		0.0
4.2 Agricultural		0.0		0.0
4.3 Single family residential properties		0.0		0.0
4.4 Multifamily residential properties		0.0		0.0
4.5 Commercial loans		0.0		0.0
4.6 Mezzanine real estate loans		0.0		0.0
5. Real estate investments:				
5.1 Property occupied by company	140,213,497	1.5	140,213,497	1.5
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0		0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0		0.0
6. Contract loans		0.0		0.0
7. Receivables for securities	9,374,100	0.1	9,374,100	0.1
8. Cash, cash equivalents and short-term investments	257,636,327	2.8	257,636,327	2.8
9. Other invested assets	337,617,237	3.7	337,617,237	3.7
10. Total invested assets	9,099,745,863	100.0	9,099,745,863	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,454,872
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	138,683,894	
2.2	Additional investment made after acquisition (Part 2, Column 9)		138,683,894
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
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		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	925,269	
8.2	Totals, Part 3, Column 9		925,269
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		140,213,497
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		140,213,497

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
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		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		261,952,897
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	56,677,266	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	44,995,506	101,672,772
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(11,936,340)	
	5.2 Totals, Part 3, Column 9		(11,936,340)
6.	Total gain (loss) on disposals, Part 3, Column 19		2,022,186
7.	Deduct amounts received on disposals, Part 3, Column 16		12,675,279
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	3,419,000	
	10.2 Totals, Part 3, Column 11		3,419,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		337,617,237
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		337,617,237

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,890,414,101
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,670,670,005
3.	Accrual of discount		6,206,549
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	18,241,871	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,075,457,585	
	4.4 Part 4, Column 11	13,965,538	1,107,664,994
5.	Total gain (loss) on disposals, Part 4, Column 19		27,248,904
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,329,694,631
7.	Deduct amortization of premium		12,223,466
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	1,539,852	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	5,883,732	
	9.4 Part 4, Column 13	(2,041,831)	5,381,753
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		8,354,904,703
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		8,354,904,703

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	131,044,342	132,923,928	130,512,756	131,069,112
Governments (Including all obligations	2. Canada	307,544,732	306,878,411	309,192,897	292,776,000
guaranteed by governments)	3. Other Countries				
	4. Totals	438,589,074	439,802,339	439,705,653	423,845,112
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	26,284,720	26,963,561	26,803,551	24,345,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	50,960	52,167	51,090	50,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	1,612,612,268	1,668,887,595	1,631,735,942	1,556,159,884
Industrial and Miscellaneous, Credit Tenant	8. United States	536,152,562	574,160,509	538,305,726	570,660,847
Loans and Hybrid Securities (Unaffiliated)	9. Canada	132,975,693	138,322,169	133,395,312	131,096,947
	10. Other Countries	2,114,600	2,021,800	2,047,950	2,200,000
	11. Totals	671,242,855	714,504,478	673,748,988	703,957,794
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,748,779,877	2,850,210,140	2,772,045,224	2,708,357,790
PREFERRED STOCKS	14. United States		17,600		
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	17,600	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	17,600	0	
COMMON STOCKS	20. United States	3,100,570,497	3,100,570,497	1,861,383,705	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	161,917,089	161,917,089	112,825,919	
	22. Other Countries	72,425,193	72,425,193	49,089,234	
	23. Totals	3,334,912,779	3,334,912,779	2,023,298,858	
Parent, Subsidiaries and Affiliates	24. Totals	2,271,212,046	2,271,212,046	1,510,821,486	
	25. Total Common Stocks	5,606,124,825	5,606,124,825	3,534,120,344	
	26. Total Stocks	5,606,124,825	5,606,142,425	3,534,120,344	
	27. Total Bonds and Stocks	8,354,904,702	8,456,352,565	6,306,165,568	

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 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 Class 1	9,539,633	4,929,725	112,749,647	1,216,162	2,609,176	131,044,343	4.5	78,603,274	2.8	131,044,343	
1.2 Class 2						0	0.0		0.0		
1.3 Class 3						0	0.0		0.0		
1.4 Class 4						0	0.0		0.0		
1.5 Class 5						0	0.0		0.0		
1.6 Class 6						0	0.0		0.0		
1.7 Totals	9,539,633	4,929,725	112,749,647	1,216,162	2,609,176	131,044,343	4.5	78,603,274	2.8	131,044,343	0
2. **All Other Governments**											
2.1 Class 1	3,548,648	139,891,083	80,069,935	33,678,101	53,905,612	311,093,379	10.7	219,351,669	7.8	307,439,489	3,653,890
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	3,548,648	139,891,083	80,069,935	33,678,101	53,905,612	311,093,379	10.7	219,351,669	7.8	307,439,489	3,653,890
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1		11,958,815	7,411,418		6,914,487	26,284,720	0.9	21,008,777	0.7	26,284,720	
3.2 Class 2						0	0.0	5,482,581	0.2		
3.3 Class 3						0	0.0		0.0		
3.4 Class 4						0	0.0		0.0		
3.5 Class 5						0	0.0		0.0		
3.6 Class 6						0	0.0		0.0		
3.7 Totals	0	11,958,815	7,411,418	0	6,914,487	26,284,720	0.9	26,491,358	0.9	26,284,720	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1					50,960	50,960	0.0	50,986	0.0	50,960	
4.2 Class 2						0	0.0		0.0		
4.3 Class 3						0	0.0		0.0		
4.4 Class 4						0	0.0		0.0		
4.5 Class 5						0	0.0		0.0		
4.6 Class 6						0	0.0		0.0		
4.7 Totals	0	0	0	0	50,960	50,960	0.0	50,986	0.0	50,960	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	2,858,203	309,894,648	387,188,938	211,361,355	536,184,498	1,447,487,642	49.8	1,383,707,552	49.0	1,447,487,642	
5.2 Class 2	4,415,331	49,131,297	38,345,833	57,783,325	4,067,592	153,743,378	5.3	136,635,089	4.8	150,261,300	3,482,078
5.3 Class 3				14,902,810		14,902,810	0.5	13,656,245	0.5	14,902,810	
5.4 Class 4						0	0.0		0.0		
5.5 Class 5						0	0.0		0.0		
5.6 Class 6						0	0.0		0.0		
5.7 Totals	7,273,534	359,025,945	425,534,771	284,047,490	540,252,090	1,616,133,830	55.6	1,533,998,886	54.3	1,612,651,752	3,482,078

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 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	151,380,063	112,533,359	169,257,232	12,944,581	86,100,033	532,215,268	18.3	702,853,567	24.9	497,442,626	34,772,642
6.2 Class 2	5,436,550	63,188,642	56,229,748	1,194,843	17,409,760	143,459,543	4.9	169,257,986	6.0	124,023,177	19,436,366
6.3 Class 3	5,709,408	17,102,663	19,119,955	250,797	2,352,665	44,535,488	1.5	27,577,991	1.0	31,644,895	12,890,593
6.4 Class 4	1,045,550	21,719,105	31,085,652	1,733,742	1,720,758	57,304,807	2.0	42,054,642	1.5	31,623,594	25,681,212
6.5 Class 5		17,097,062	22,686,834	1,386,553	599,114	41,769,563	1.4	22,199,053	0.8	20,772,251	20,997,313
6.6 Class 6	158,080	1,179,165	1,396,963		42,110	2,776,318	0.1	987,387	0.0	2,168,799	607,519
6.7 Totals	163,729,651	232,819,996	299,776,384	17,510,516	108,224,440	822,060,987	28.3	964,930,626	34.2	707,675,342	114,385,645
7. **Credit Tenant Loans**											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2						0	0.0		0.0		
7.3 Class 3						0	0.0		0.0		
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Hybrid Securities**											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
9. **Parent, Subsidiaries and Affiliates**											
9.1 Class 1						0	0.0		0.0		
9.2 Class 2						0	0.0		0.0		
9.3 Class 3						0	0.0		0.0		
9.4 Class 4						0	0.0		0.0		
9.5 Class 5						0	0.0		0.0		
9.6 Class 6						0	0.0		0.0		
9.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 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) 167,326,547	579,207,630	756,677,170	259,200,199	685,764,766	2,448,176,312	84.2	XXX	XXX	2,409,749,780	38,426,532
10.2 Class 2	(d) 9,851,881	112,319,939	94,575,581	58,978,168	21,477,352	297,202,921	10.2	XXX	XXX	274,284,477	22,918,444
10.3 Class 3	(d) 5,709,408	17,102,663	19,119,955	15,153,607	2,352,665	59,438,298	2.0	XXX	XXX	46,547,705	12,890,593
10.4 Class 4	(d) 1,045,550	21,719,105	31,085,652	1,733,742	1,720,758	57,304,807	2.0	XXX	XXX	31,623,594	25,681,212
10.5 Class 5	(d) 0	17,097,062	22,686,834	1,386,553	599,114	(c) 41,769,563	1.4	XXX	XXX	20,772,251	20,997,313
10.6 Class 6	(d) 158,080	1,179,165	1,396,963	0	42,110	(c) 2,776,318	0.1	XXX	XXX	2,168,799	607,519
10.7 Totals	184,091,466	748,625,564	925,542,155	336,452,269	711,956,765	(b) 2,906,668,219	100.0	XXX	XXX	2,785,146,606	121,521,613
10.8 Line 10.7 as a % of Col. 6	6.3	25.8	31.8	11.6	24.5	100.0	XXX	XXX	XXX	95.8	4.2
11. **Total Bonds Prior Year**											
11.1 Class 1	283,526,465	516,937,889	643,189,285	191,755,340	770,166,847	XXX	XXX	2,405,575,826	85.2	2,374,782,119	30,793,707
11.2 Class 2	12,116,700	145,808,919	91,131,351	46,229,592	16,089,094	XXX	XXX	311,375,656	11.0	291,390,872	19,984,784
11.3 Class 3	1,510,600	10,540,278	12,584,715	14,011,245	2,587,398	XXX	XXX	41,234,236	1.5	37,866,104	3,368,132
11.4 Class 4	1,042,541	14,287,544	25,685,788	1,038,769		XXX	XXX	42,054,642	1.5	35,755,327	6,299,315
11.5 Class 5	725,000	5,524,314	14,975,551		974,188	XXX	XXX	(c) 22,199,053	0.8	18,850,450	3,348,603
11.6 Class 6		450,710	277,679		258,998	XXX	XXX	(c) 987,387	0.0	962,387	25,000
11.7 Totals	298,921,306	693,549,654	787,844,369	253,034,946	790,076,525	XXX	XXX	(b) 2,823,426,800	100.0	2,759,607,259	63,819,541
11.8 Line 11.7 as a % of Col. 8	10.6	24.6	27.9	9.0	28.0	XXX	XXX	100.0	XXX	97.7	2.3
12. **Total Publicly Traded Bonds**											
12.1 Class 1	167,326,547	560,802,209	740,772,107	259,200,198	681,648,719	2,409,749,780	82.9	2,374,782,119	84.1	2,409,749,780	XXX
12.2 Class 2	9,851,881	103,186,542	82,896,620	58,978,169	19,371,265	274,284,477	9.4	291,390,872	10.3	274,284,477	XXX
12.3 Class 3	5,709,408	11,108,730	12,474,091	14,902,810	2,352,665	46,547,704	1.6	37,866,104	1.3	46,547,704	XXX
12.4 Class 4	1,045,550	13,459,486	14,034,317	1,363,484	1,720,758	31,623,595	1.1	35,755,327	1.3	31,623,595	XXX
12.5 Class 5		10,518,516	9,227,356	1,026,379		20,772,251	0.7	18,850,450	0.7	20,772,251	XXX
12.6 Class 6		1,010,050	1,116,639		42,110	2,168,799	0.1	962,387	0.0	2,168,799	XXX
12.7 Totals	183,933,386	700,085,533	860,521,130	335,471,040	705,135,517	2,785,146,606	95.8	2,759,607,259	97.7	2,785,146,606	XXX
12.8 Line 12.7 as a % of Col. 6	6.6	25.1	30.9	12.0	25.3	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.3	24.1	29.6	11.5	24.3	95.8	XXX	XXX	XXX	95.8	XXX
13. **Total Privately Placed Bonds**											
13.1 Class 1		18,405,421	15,905,064		4,116,048	38,426,533	1.3	30,793,707	1.1	XXX	38,426,533
13.2 Class 2		9,133,397	11,678,961		2,106,086	22,918,444	0.8	19,984,784	0.7	XXX	22,918,444
13.3 Class 3		5,993,933	6,645,864	250,796		12,890,593	0.4	3,368,132	0.1	XXX	12,890,593
13.4 Class 4		8,259,619	17,051,335	370,257		25,681,211	0.9	6,299,315	0.2	XXX	25,681,211
13.5 Class 5		6,578,546	13,459,478	360,175	599,114	20,997,313	0.7	3,348,603	0.1	XXX	20,997,313
13.6 Class 6	158,080	169,115	280,324			607,519	0.0	25,000	0.0	XXX	607,519
13.7 Totals	158,080	48,540,031	65,021,026	981,228	6,821,248	121,521,613	4.2	63,819,541	2.3	XXX	121,521,613
13.8 Line 13.7 as a % of Col. 6	0.1	39.9	53.5	0.8	5.6	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.0	1.7	2.2	0.0	0.2	4.2	XXX	XXX	XXX	XXX	4.2

(a) Includes $.....121,521,613 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....17,284,891 current year, $.....0 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....225,938 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....3,548,648; NAIC 2 $.....0; NAIC 3 $.....249,564; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

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 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	9,539,633	4,929,725	112,749,647			127,219,005	4.4	73,926,327	2.6	127,219,005	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities				1,216,162	2,609,176	3,825,338	0.1	4,676,947	0.2	3,825,338	
1.7 Totals	9,539,633	4,929,725	112,749,647	1,216,162	2,609,176	131,044,343	4.5	78,603,274	2.8	131,044,343	0
2. **All Other Governments**											
2.1 Issuer Obligations	3,548,648	139,891,083	80,069,935	33,678,101	53,905,612	311,093,379	10.7	219,351,669	7.8	307,439,489	3,653,890
2.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0		0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
2.3 Defined						0	0.0		0.0		
2.4 Other						0	0.0		0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
2.5 Defined						0	0.0		0.0		
2.6 Other						0	0.0		0.0		
2.7 Totals	3,548,648	139,891,083	80,069,935	33,678,101	53,905,612	311,093,379	10.7	219,351,669	7.8	307,439,489	3,653,890
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations		11,958,815	7,411,418		6,914,487	26,284,720	0.9	26,491,358	0.9	26,284,720	
3.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0		0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
3.3 Defined						0	0.0		0.0		
3.4 Other						0	0.0		0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
3.5 Defined						0	0.0		0.0		
3.6 Other						0	0.0		0.0		
3.7 Totals	0	11,958,815	7,411,418	0	6,914,487	26,284,720	0.9	26,491,358	0.9	26,284,720	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations					50,960	50,960	0.0	50,986	0.0	50,960	
4.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0		0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
4.3 Defined						0	0.0		0.0		
4.4 Other						0	0.0		0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
4.5 Defined						0	0.0		0.0		
4.6 Other						0	0.0		0.0		
4.7 Totals	0	0	0	0	50,960	50,960	0.0	50,986	0.0	50,960	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	7,273,534	358,059,283	383,684,510	249,411,233	90,801,440	1,089,230,000	37.5	955,697,212	33.8	1,085,747,922	3,482,078
5.2 Single Class Mortgage-Backed/Asset-Backed Securities		966,662	41,850,261	34,636,257	449,450,650	526,903,830	18.1	578,301,675	20.5	526,903,830	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
5.3 Defined						0	0.0		0.0		
5.4 Other						0	0.0		0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
5.5 Defined						0	0.0		0.0		
5.6 Other						0	0.0		0.0		
5.7 Totals	7,273,534	359,025,945	425,534,771	284,047,490	540,252,090	1,616,133,830	55.6	1,533,998,887	54.3	1,612,651,752	3,482,078

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 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	159,729,651	230,410,596	259,085,251	11,614,545	35,806,556	696,646,599	24.0	865,382,489	30.7	595,166,806	101,479,793
6.2 Single Class Mortgage-Backed/Asset-Backed Securities	4,000,000	2,409,400	29,231,537	4,992,502	52,005,146	92,638,585	3.2	76,292,032	2.7	79,732,733	12,905,852
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined			2,442,052	903,469	6,616,636	9,962,157	0.3		0.0	9,962,157	
6.4 Other						0	0.0		0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
6.5 Defined						0	0.0		0.0		
6.6 Other			9,017,544		13,796,102	22,813,646	0.8	23,256,105	0.8	22,813,646	
6.7 Totals	163,729,651	232,819,996	299,776,384	17,510,516	108,224,440	822,060,987	28.3	964,930,626	34.2	707,675,342	114,385,645
7. **Credit Tenant Loans**											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Single Class Mortgage-Backed Securities						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Hybrid Securities**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0		0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
8.3 Defined						0	0.0		0.0		
8.4 Other						0	0.0		0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
8.5 Defined						0	0.0		0.0		
8.6 Other						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
9. **Parent, Subsidiaries and Affiliates**											
9.1 Issuer Obligations						0	0.0		0.0		
9.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0		0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
9.3 Defined						0	0.0		0.0		
9.4 Other						0	0.0		0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
9.5 Defined						0	0.0		0.0		
9.6 Other						0	0.0		0.0		
9.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 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	180,091,466	745,249,502	843,000,761	294,703,879	187,479,055	2,250,524,663	77.4	XXX	XXX	2,141,908,902	108,615,761
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	4,000,000	3,376,062	71,081,798	40,844,921	504,064,972	623,367,753	21.4	XXX	XXX	610,461,901	12,905,852
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	0	0	2,442,052	903,469	6,616,636	9,962,157	0.3	XXX	XXX	9,962,157	0
10.4 Other	0	0	0	0	0	0	0.0	XXX	XXX	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
10.5 Defined	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.6 Other	0	0	9,017,544	0	13,796,102	22,813,646	0.8	XXX	XXX	22,813,646	0
10.7 Totals	184,091,466	748,625,564	925,542,155	336,452,269	711,956,765	2,906,668,219	100.0	XXX	XXX	2,785,146,606	121,521,613
10.8 Line 10.7 as a % of Col. 6	6.3	25.8	31.8	11.6	24.5	100.0	XXX	XXX	XXX	95.8	4.2
11. **Total Bonds Prior Year**											
11.1 Issuer Obligations	298,921,306	688,322,947	732,511,254	190,841,690	230,302,844	XXX	XXX	2,140,900,041	75.8	2,081,881,390	59,018,651
11.2 Single Class Mortgage-Backed/Asset-Backed Securities		5,226,707	46,312,698	62,193,256	545,537,994	XXX	XXX	659,270,655	23.4	654,469,764	4,800,891
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined						XXX	XXX	0	0.0		
11.4 Other						XXX	XXX	0	0.0		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
11.5 Defined						XXX	XXX	0	0.0		
11.6 Other			9,020,417		14,235,688	XXX	XXX	23,256,105	0.8	23,256,105	
11.7 Totals	298,921,306	693,549,654	787,844,369	253,034,946	790,076,526	XXX	XXX	2,823,426,801	100.0	2,759,607,259	63,819,542
11.8 Line 11.7 as a % of Col. 8	10.6	24.6	27.9	9.0	28.0	XXX	XXX	100.0	XXX	97.7	2.3
12. **Total Publicly Traded Bonds**											
12.1 Issuer Obligations	179,933,386	696,709,472	790,885,588	293,722,651	180,657,807	2,141,908,904	73.7	2,081,881,390	73.7	2,141,908,904	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities	4,000,000	3,376,061	58,175,946	40,844,920	504,064,972	610,461,899	21.0	654,469,764	23.2	610,461,899	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined			2,442,052	903,469	6,616,636	9,962,157	0.3	0	0.0	9,962,157	XXX
12.4 Other						0	0.0	0	0.0	0	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
12.5 Defined						0	0.0	0	0.0	0	XXX
12.6 Other			9,017,544		13,796,102	22,813,646	0.8	23,256,105	0.8	22,813,646	XXX
12.7 Totals	183,933,386	700,085,533	860,521,130	335,471,040	705,135,517	2,785,146,606	95.8	2,759,607,259	97.7	2,785,146,606	XXX
12.8 Line 12.7 as a % of Col. 6	6.6	25.1	30.9	12.0	25.3	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.3	24.1	29.6	11.5	24.3	95.8	XXX	XXX	XXX	95.8	XXX
13. **Total Privately Placed Bonds**											
13.1 Issuer Obligations	158,080	48,540,031	52,115,174	981,228	6,821,248	108,615,761	3.7	59,018,651	2.1	XXX	108,615,761
13.2 Single Class Mortgage-Backed/Asset-Backed Securities			12,905,852			12,905,852	0.4	4,800,891	0.2	XXX	12,905,852
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined						0	0.0	0	0.0	XXX	0
13.4 Other						0	0.0	0	0.0	XXX	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
13.5 Defined						0	0.0	0	0.0	XXX	0
13.6 Other						0	0.0	0	0.0	XXX	0
13.7 Totals	158,080	48,540,031	65,021,026	981,228	6,821,248	121,521,613	4.2	63,819,542	2.3	XXX	121,521,613
13.8 Line 13.7 as a % of Col. 6	0.1	39.9	53.5	0.8	5.6	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.0	1.7	2.2	0.0	0.2	4.2	XXX	XXX	XXX	XXX	4.2

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	269,355,109	269,355,109			
2. Cost of short-term investments acquired	444,784,957	444,784,957			
3. Accrual of discount	71,837	71,837			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(24,058)	(24,058)			
6. Deduct consideration received on disposals	559,821,062	559,821,062			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	154,366,783	154,366,783	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	154,366,783	154,366,783	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

Sch. DB-Pt. C-Verification
NONE

Sch. DB-Pt. D-Verification
NONE

Sch. DB-Pt. E-Verification
NONE

Sch. DB-Pt. F-Sn. 1
NONE

Sch. DB-Pt. F-Sn. 2
NONE

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,098,196	1,098,196	
2. Cost of cash equivalents acquired	468,406,359	387,859,164	80,547,195
3. Accrual of discount	66,412	66,412	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	(8,949)	(8,949)	
6. Deduct consideration received on disposals	385,483,463	385,483,463	
7. Deduct amortization of premium	9,800	9,800	
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	84,068,755	3,521,560	80,547,195
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	84,068,755	3,521,560	80,547,195

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:. sweep accounts

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
272 Central Avenue - House	LS	Johnston	RI	07/01/1969	03/01/1994	17,694		15,835	15,835	152			(152)		5,400	5,400
335 Central Avenue - Land & Other Structures		Johnston	RI	07/01/1969	03/01/1994	2,869,521		1,371,152	1,371,152	44,554			(44,554)			
341-343 Central Avenue - Houses	LS	Johnston	RI	07/01/1977	03/01/1994	128,520		32,510	32,510	318			(318)		18,115	18,115
350 Central Avenue - Day Care Center	LS	Johnston	RI	07/01/1977	03/01/1994	299,602		134,749	134,749	7,515			(7,515)		46,200	46,200
412 Deer View Drive - House	LS	Johnston	RI	07/01/1969	03/01/1994	18,279		8,684	8,684	196			(196)		4,800	4,800
330-335 Central Avenue (Atwood & Borden Avenue) - Land		Johnston	RI	07/01/1969	03/01/1994	937,569		796,473	796,473	22,534			(22,534)			
Rotary Drive Off - Land		Johnston	RI	07/01/1972	03/01/1994	20,200		20,200	20,200	-			0			
270 Central Avenue - Office Building		Johnston	RI	10/01/2009		138,683,894		137,833,894	137,833,894	850,000			(850,000)		850,000	850,000
0299999. Properties Occupied by the Reporting Entity - Administrative						142,975,279	0	140,213,497	140,213,497	925,269	0	0	(925,269)	0	924,515	924,515
0399999. Total - Properties Occupied by the Reporting Entity						142,975,279	0	140,213,497	140,213,497	925,269	0	0	(925,269)	0	924,515	924,515
0699999. Totals						142,975,279	0	140,213,497	140,213,497	925,269	0	0	(925,269)	0	924,515	924,515

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
270 Central Avenue-Office Building	Johnston	RI	10/01/2009	Self Constructed-Placed into service 10/01/09	138,683,894		137,833,894	
0199999. Total - Acquired by Purchase					138,683,894	0	137,833,894	0
0399999. Totals					138,683,894	0	137,833,894	0

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
100008 10 1	TH LEE PUTNAM INTERNET PARTNERS		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		01/06/2000	1	20,729,065	10,484,072	10,484,072	35		3,419,000					
380886 G4 7	GOLDMAN SACHS HEDGE FUND OPPO		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		12/01/2009	1	33,000,000	33,000,000	33,000,000								
38098G 90 9	GOLDMAN SACHS PRINCETON FUND,		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		12/01/2009	1	17,000,000	17,000,000	17,000,000								
617447 55 2	MORGAN STANLEY INST OF HEDGE F		WEST CONSHOH	PA	UNITED PARTNERSHIP AGREEMENT		06/28/2004	1	112,000,000	115,399,781	115,399,781	9,239,325							
617449 G2 3	MORGAN STANLEY PRIVATE MARKET		WEST CONSHOH	PA	UNITED PARTNERSHIP AGREEMENT		01/18/2008	1	12,228,635	12,228,635	12,228,635						48,218		
G2690# 10 0	ESG PARTNERS (Bermuda) LP - ESREF		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		11/14/1997	1	4,393,500	1,773	1,773	591							
G3927R 90 9	CSFB GLOBAL INVESTMENT FUND		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		11/08/2005	1	67,657,973	52,906,289	52,906,289	(11,129,847)					272,186		
380990 22 6	GOLDMAN SACHS PRIVATE EQUITY		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		08/28/2007	1	35,248,303	31,314,641	31,314,641	(2,988,076)					161,907		
007999 02 2	MSPE-ADVENT LATIN AMERICAN PE F		NEW YORK	NY	MORGAN STANLEY		07/30/2007	1	987,420	1,022,648	1,022,648	84,575							
032996 11 8	MSPE-ANACAP DERBY CO-INVESTME		LONDON	GB	MORGAN STANLEY		08/05/2009	1	1,263,901	1,174,732	1,174,732	(89,169)							
048996 12 8	MSPE-ATLANTIC STREET CAPITAL		STAMFORD	CT	MORGAN STANLEY		03/26/2008	1	574,321	576,955	576,955	24,327							
091994 43 4	MSPE-BLACKSTONE CAPITAL PARTNE		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	1,600,000	239,151	239,151	(880,371)							
092999 01 0	MSPE-BRAZOS EQUITY FUND II L.P.		DALLAS	TX	MORGAN STANLEY		12/06/2005	1	1,787,312	1,548,376	1,548,376	(264,293)					328		
118995 26 5	MSPE-BUCK HOLDINGS CO-INVESTOR		NEW YORK	NY	MORGAN STANLEY		07/03/2007	1	1,516,437	1,899,888	1,899,888	374,627					137,600		
141994 65 7	MSPE-CARDINAL VENTURE PARTNER		NEW YORK	NY	MORGAN STANLEY		01/12/2009	1	1,694,865	1,694,865	1,694,865								
G19558 26 5	MSPE-CATALYST FUND LP II		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	1,502,296	1,641,032	1,641,032	(212,308)							
12599C 90 7	MSPE-CDR CCMG CO INVESTORS L.P		NEW YORK	NY	MORGAN STANLEY		12/13/2005	1	493,449	462,220	462,220	138,820							
125990 05 1	MSPE-CDR USF CO-INVESTOR, L.P.		CAYMAN ISLAND	GB	MORGAN STANLEY		06/25/2007	1	500,000	500,114	500,114	(11)							
156990 08 7	MSPE-CERBERUS CG INVESTOR I LLC		NEW YORK	NY	MORGAN STANLEY		07/23/2007	1	1,734,658	325,183	325,183	(1,001,222)					3,123		
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PA		ALEXANDRIA	VA	MORGAN STANLEY		10/31/2006	1	537,808	424,090	424,090	(153,240)							
197990 A0 4	MSPE-COLUMBIA CAPITAL EQUITY PA		ALEXANDRIA	VA	MORGAN STANLEY		02/22/2006	1	1,742,443	2,098,982	2,098,982	(5,873)							
200995 21 5	MSPE-COMMANDER LTD CO		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	1,600,000	1,750,134	1,750,134	131,420							
223995 43 2	MSPE-COWEN INVESTMENT HOLDING		NEW YORK	NY	MORGAN STANLEY		07/31/2006	1	117,849	445,623	445,623	121,978					1,167		
225996 32 1	MSPE-CREO CAPITAL PARTNERS II, L		PACIFIC PALISAD	CA	MORGAN STANLEY		07/09/2007	1	1,616,762	650,631	650,631	(264,399)							
267990 01 8	MSPE-DUTCH CABLE , LP		NEW YORK	NY	MORGAN STANLEY		01/23/2007	1	657,073	858,928	858,928	143,581							
279992 14 3	MSPE-EDEN II, LP		NEW YORK	NY	MORGAN STANLEY		09/25/2007	1	409,765	217,363	217,363	(81,523)							
27999E 00 6	MSPE-EDGESTONE CAPITAL EQUITY		TORONTO	ON	MORGAN STANLEY		04/12/2006	1	1,139,945	838,360	838,360	(267,791)					1,776		
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNE		NEW YORK	NY	MORGAN STANLEY		11/21/2007	1	273,780	250,268	250,268	(3,457)							
349990 01 0	MSPE-FORTRESS INVESTMENT FUND		NEW YORK	NY	MORGAN STANLEY		07/10/2006	1	2,390,485	1,503,947	1,503,947	(638,087)							
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL 2		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1	538,500	687,968	687,968	49,047							
G30993 21 9	MSPE-FP WRCA COINVESTMENT FUN		CAYMAN ISLAND	GB	MORGAN STANLEY		02/02/2007	1	1,288,489	2,439,366	2,439,366	1,150,273							
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III		NEW YORK	NY	MORGAN STANLEY		10/31/2006	1	726,462	345,879	345,879	(186,326)							
401996 53 3	MSPE-GUGGENHEIM AVIATION INV FU		NEW YORK	NY	MORGAN STANLEY		10/28/2006	1	2,194,026	1,941,256	1,941,256	(94,660)							
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, L		MIAMI	FL	MORGAN STANLEY		02/23/2007	1	304,650	305,607	305,607	(94,841)					2,265		
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTN		NEW YORK	NY	MORGAN STANLEY		02/23/2007	1	273,095	310,179	310,179	5,074							
441995 78 4	MSPE-HOUSTATONIC EQUITY INVEST		NEW YORK	NY	MORGAN STANLEY		11/15/2007	1	625,000	669,461	669,461	52,985							
616990 22 2	MSPE-IGPS CO-INVESTMENT LLC		COS COB	CT	MORGAN STANLEY		04/17/2007	1	1,600,000	2,438,153	2,438,153	94,424							
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP		NEW YORK	NY	MORGAN STANLEY		06/20/2007	1	1,164,592	1,125,273	1,125,273	(264,747)					4,903		
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUN		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1	358,155	443,724	443,724	60,018					588		
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP		LAQUINTA	GA	MORGAN STANLEY		04/10/2006	1	772,709	753,452	753,452	(101,605)					71,877		
531994 92 9	MSPE-LIBERTY PARTNERS II, LP		NEW YORK	NY	MORGAN STANLEY		04/25/2008	1	704,403	897,986	897,986	137,794							
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP		NEW YORK	NY	MORGAN STANLEY		07/26/2007	1	2,139,803	1,672,901	1,672,901	(1,105,483)					29,967		
536990 02 1	MSPE-LION/ORANGINA COINVESTORS		NEW YORK	NY	MORGAN STANLEY		05/25/2006	1				(374,657)							
542997 45 7	MSPE-LONE STAR FUND VI, LP		DALLAS	TX	MORGAN STANLEY		01/29/2009	1	1,794,943	2,601,797	2,601,797	806,854					170,120		
584997 42 3	MSPE-M/C VENTURE PARTNERS IV, L		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	325,558	137,166	137,166	(89,527)							
552990 04 8	MSPE-M/C VENTURE PARTNERS V, LP		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	1,227,836	1,214,925	1,214,925	(91,035)							
556998 24 3	MSPE-MADISON INTL REAL ESTATE L		NEW YORK	NY	MORGAN STANLEY		11/08/2007	1	1,471,146	1,108,232	1,108,232	(319,479)							
576990 04 8	MSPE-MATLIN PATTERSON GLOBAL O		NEW YORK	NY	MORGAN STANLEY		06/22/2007	1	1,657,500	982,848	982,848	(653,040)							
578997 89 2	MSPE-MBK PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		09/19/2006	1	2,044,824	2,043,866	2,043,866	220,166							

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 Desig-nation	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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
578990 01 2	MSPE-MBO CAPITAL 2		NEW YORK	NY	MORGAN STANLEY		05/22/2006	1	1,139,700	1,035,185	1,035,185	(106,932)							
552990 14 5	MSPE-MEDAI/COMMUNICATIONS PAR		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	32,714	57,922	57,922	(69,303)					15,407		
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.		NEW YORK	NY	MORGAN STANLEY		12/13/2005	1	1,263,042	1,869,472	1,869,472	354,898					1,015		
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL OF		LOS ANGELES	CA	MORGAN STANLEY		06/16/2006	1	2,232,000	3,250,650	3,250,650	190,065							
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITI		NEW YORK	NY	MORGAN STANLEY		11/28/2006	1	1,439,924	1,437,748	1,437,748	91,022							
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL F		NEW YORK	NY	MORGAN STANLEY		06/01/2006	1	1,259,822	874,559	874,559	(240,782)							
696990 0A 9	MSPE-PALOMON EQUITY FUND L.P.		LONDON	GB	MORGAN STANLEY		01/24/2006	1	2,009,782	1,791,839	1,791,839	(152,127)							
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FU		NEW YORK	NY	MORGAN STANLEY		08/22/2007	1	345,000	299,488	299,488	(17,465)							
74699K 02 3	MSPE-QUAD PARTNERS II, LP		WILMINGTON	DE	MORGAN STANLEY		01/02/2008	1	132,125	102,054	102,054	1,013							
746990 04 3	MSPE-QUAD PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		05/23/2007	1	696,093	851,283	851,283	49,179							
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITE		CAYMAN ISLAND	GB	MORGAN STANLEY		01/10/2007	1	1,031,858	1,107,961	1,107,961	(4,781)							
786993 66 7	MSPE-SAGENT HOLDING CO		NEW YORK	NY	MORGAN STANLEY		05/19/2009	1	800,000	800,000	800,000								
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROW		CAYMAN ISLAND	GB	MORGAN STANLEY		07/14/2006	1	446,170	439,178	439,178	16,031							
125999 46 6	MSPE-SIGHTLINE HEALTHCARE FUND		MINNEAPOLIS	MN	MORGAN STANLEY		09/25/2006	1	557,489	240,005	240,005	(192,761)							
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND		MINNEAPOLIS	MN	MORGAN STANLEY		10/30/2006	1	223,609	227,502	227,502	(34,922)							
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND		MINNEAPOLIS	MN	MORGAN STANLEY		10/31/2006	1	413,793	432,468	432,468	(171,739)							
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTA		MINNEAPOLIS	MN	MORGAN STANLEY		04/21/2006	1	1,238,160	1,226,034	1,226,034	(442,849)							
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTO		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	400,000	207,289	207,289	(294,365)							
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTO		NEW YORK	NY	MORGAN STANLEY		06/01/2006	1	400,000	326,888	326,888	(239,701)							
871990 08 1	MSPE-SYMPHONY EVOLUTION INVES		ROCKVILLE	MD	MORGAN STANLEY		06/16/2006	1	340,000	192,417	192,417	(231,534)							
871999 01 7	MSPE-SYMPHONY ICON INVESTORS L		NEW YORK	NY	MORGAN STANLEY		06/01/2007	1	400,000	420,445	420,445	40,443							
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNE		NEW YORK	NY	MORGAN STANLEY		10/31/2006	1	1,646,179	532,984	532,984	(946,444)							
884998 80 8	MSPE-THL EQUITY FUND VI INTERMEI		NEW YORK	NY	MORGAN STANLEY		03/19/2007	1	622,000	186,728	186,728	(435,272)							
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		01/24/2007	1	966,216	820,389	820,389	(54,924)					3,269		
930991 23 7	MSPE-WAGGIN TRAIN LLC		NEW YORK	NY	MORGAN STANLEY		11/15/2007	1	1,059,000	1,042,572	1,042,572	(16,527)					20,149		
941998 63 5	MSPE-WATERFORD WEDGWOOD (KP		NEW YORK	NY	MORGAN STANLEY		05/28/2009	1	1,000,000	1,000,000	1,000,000	(0)							
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES		WAYZATA	MN	MORGAN STANLEY		02/22/2006	1	2,323,200	2,265,458	2,265,458	(507,411)							
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									372,027,613	337,617,236	337,617,236	(11,936,340)	0	3,419,000	0	0	945,866	0	XXX
Any Other Class of Asset - Affiliated																			
30270@ AA 6	FM APPROVALS LLC		JOHNSTON	RI	TRANSACTION WITH AFFILIATE		01/04/2002	1	14,315,560										
3899999. Total - Any Other Class of Asset - Affiliated									14,315,560	0	0	0	0	0	0	0	0	0	XXX
3999999. Subtotal - Unaffiliated									372,027,613	337,617,236	337,617,236	(11,936,340)	0	3,419,000	0	0	945,866	0	XXX
4099999. Subtotal - Affiliated									14,315,560	0	0	0	0	0	0	0	0	0	XXX
4199999. Totals									386,343,173	337,617,236	337,617,236	(11,936,340)	0	3,419,000	0	0	945,866	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
G3927R 90 9	CSFB GLOBAL INVESTMENT FUND	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/08/2005	1		7,010,752		
380886 G4 7	GOLDMAN SACHS HEDGE FUND OPPORTUNITIES 2008 LLC	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	12/01/2009	1	33,000,000			
38098G 90 9	GOLDMAN SACHS PRINCETON FUND, LLC	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	12/01/2009	1	17,000,000			
380990 22 6	GOLDMAN SACHS PRIVATE EQUITY	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007	1		14,456,007		
617447 55 2	MORGAN STANLEY INST OF HEDGE FUNDS	WEST CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	06/28/2004	1		10,000,000		
617449 G2 3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP	WEST CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/18/2008	1		4,680,841		
007999 02 2	MSPE-ADVENT LATIN AMERICAN PE FD IV	NEW YORK	NY	MORGAN STANLEY	07/30/2007	1		364,000		
032996 11 5	MSPE-ANACAP DERBY CO-INVESTMENT LP	LONDON	GB	MORGAN STANLEY	08/05/2009	1	1,263,901			
048996 12 8	MSPE-ATLANTIC STREET CAPITAL	STAMFORD	CT	MORGAN STANLEY	03/26/2008	1		182,723		
092999 01 0	MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX	MORGAN STANLEY	12/06/2005	1		139,681		
141994 65 7	MSPE-CARDINAL VENTURE PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	01/12/2009	1	1,617,681	77,184		
G19558 26 5	MSPE-CATALYST FUND LP II	NEW YORK	NY	MORGAN STANLEY	12/27/2006	1		420,000		
156990 08 7	MSPE-CERBERUS CG INVESTOR I LLC	NEW YORK	NY	MORGAN STANLEY	07/23/2007	1		4,279		
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III	ALEXANDRIA	VA	MORGAN STANLEY	10/31/2006	1		38,065		
197990 A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV	ALEXANDRIA	VA	MORGAN STANLEY	02/22/2006	1		271,892		
223995 43 2	MSPE-COWEN INVESTMENT HOLDINGS, LLC	NEW YORK	NY	MORGAN STANLEY	07/31/2006	1		36,817		
225996 32 1	MSPE-CREO CAPITAL PARTNERS II, LP	PACIFIC PALISADES	CA	MORGAN STANLEY	07/09/2007	1		81,282		
279992 14 3	MSPE-EDEN II, LP	NEW YORK	NY	MORGAN STANLEY	09/25/2007	1		99,599		
27999E 00 6	MSPE-EDGESTONE CAPITAL EQUITY FUND III	TORONTO	ON	MORGAN STANLEY	04/12/2006	1		195,678		
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	11/21/2007	1		88,452		
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1		174,000		
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, LP	NEW YORK	NY	MORGAN STANLEY	06/01/2006	1		43,321		
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	10/31/2006	1		124,294		
401996 53 3	MSPE-GUGGENHEIM AVIATION INV FUND II	NEW YORK	NY	MORGAN STANLEY	10/28/2006	1		1,162,551		
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	MIAMI	FL	MORGAN STANLEY	02/23/2007	1		54,600		
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS L.P.	NEW YORK	NY	MORGAN STANLEY	02/23/2007	1		77,698		
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC	NEW YORK	NY	MORGAN STANLEY	11/15/2007	1		437,500		
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP	NEW YORK	NY	MORGAN STANLEY	06/20/2007	1		349,897		
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1		421,341		
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA	MORGAN STANLEY	04/10/2006	1		474,590		
531994 92 9	MSPE-LIBERTY PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	04/25/2008	1		28,810		
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP	NEW YORK	NY	MORGAN STANLEY	07/26/2007	1		423,937		
542997 45 7	MSPE-LONE STAR FUND VI, LP	DALLAS	TX	MORGAN STANLEY	01/29/2009	1	1,995,684			
552990 04 8	MSPE-M/C VENTURE PARTNERS V, LP	BOSTON	MA	MORGAN STANLEY	01/18/2008	1		12,922		
556998 24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY	NEW YORK	NY	MORGAN STANLEY	11/08/2007	1		447,120		
576990 04 8	MSPE-MATLIN PATTERSON GLOBAL OPPORTUNITIES	NEW YORK	NY	MORGAN STANLEY	06/22/2007	1		500,250		
578997 89 2	MSPE-MBK PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	09/19/2006	1		176,345		
578990 02 1	MSPE-MBO CAPITAL 2	NEW YORK	NY	MORGAN STANLEY	05/22/2006	1		165,570		
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.	NEW YORK	NY	MORGAN STANLEY	12/13/2005	1		137,490		
696990 0A 9	MSPE-PALOMON EQUITY FUND L.P.	LONDON	GB	MORGAN STANLEY	01/24/2006	1		608,522		
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND	NEW YORK	NY	MORGAN STANLEY	08/22/2007	1		120,000		
74699K 02 3	MSPE-QUAD PARTNERS II, LP	WILMINGTON	DE	MORGAN STANLEY	01/02/2008	1		15,881		
746990 04 3	MSPE-QUAD PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	05/23/2007	1		15,274		
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED	CAYMAN ISLANDS	GB	MORGAN STANLEY	01/10/2007	1		84,026		
786993 66 7	MSPE-SAGENT HOLDING CO	NEW YORK	NY	MORGAN STANLEY	05/19/2009	1	800,000			
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I	CAYMAN ISLANDS	GB	MORGAN STANLEY	07/14/2006	1		81,000		
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV LP	MINNEAPOLIS	MN	MORGAN STANLEY	10/31/2006	1		41,964		
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE FUND LP	MINNEAPOLIS	MN	MORGAN STANLEY	04/21/2006	1		84,420		
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	10/31/2006	1		303,632		
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	01/24/2007	1		226,099		
941998 63 5	MSPE-WATERFORD WEDGWOOD (KPS COINVESTMENT)	NEW YORK	NY	MORGAN STANLEY	05/28/2009	1	1,000,000			
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES	WAYZATA	MN	MORGAN STANLEY	02/22/2006	1		55,200		
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							56,677,266	44,995,506	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
3999999. Subtotal - Unaffiliated							56,677,266	44,995,506	0	XXX
4199999. Totals							56,677,266	44,995,506	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
100000 10 8	GE INVESTMENTS PARTNERS II	STAMFORD	CT	UNITED PARTNERSHIP AGREEMEN	01/14/1992	12/31/2008						0			1,851		1,851	1,851	
100001 10 6	GE INVESTMENTS PARTNERS IV	STAMFORD	CT	UNITED PARTNERSHIP AGREEMEN	10/01/1997	12/31/2008						0			35,415		35,415	35,415	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	37,266	0	37,266	37,266	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
G3927R 90 9	CSFB GLOBAL INVESTMENT FUND	NEW YORK	NY	UNITED PARTNERSHIP AGREEMEN	11/08/2005	01/01/2009						0		2,864,990	3,404,325		539,335	539,335	
380990 22 6	GOLDMAN SACHS PRIVATE EQUITY	NEW YORK	NY	UNITED PARTNERSHIP AGREEMEN	08/28/2007	05/22/2009						0		1,938,792	2,210,206		271,414	271,414	
007999 02 2	MSPE-ADVENT LATIN AMERICAN PE FD IV	NEW YORK	NY	MORGAN STANLEY	07/30/2007	11/17/2009						0		41,580	154,000		112,420	112,420	
048996 12 8	MSPE-ATLANTIC STREET CAPITAL	STAMFORD	CT	MORGAN STANLEY	03/26/2008	04/02/2009						0		13,705	13,705			0	
092999 01 0	MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX	MORGAN STANLEY	12/06/2005	01/02/2009						0		44,924	69,496		24,572	24,572	
118995 26 5	MSPE-BUCK HOLDINGS CO-INVESTORS LP	NEW YORK	NY	MORGAN STANLEY	07/03/2007	12/03/2009						0		83,563	188,923		105,360	105,360	
G19558 26 5	MSPE-CATALYST FUND LP II	NEW YORK	NY	MORGAN STANLEY	12/27/2006	10/01/2009						0		117,704	117,704			0	
156990 08 7	MSPE-CERBERUS CG INVESTOR I LLC	NEW YORK	NY	MORGAN STANLEY	07/23/2007	02/06/2009						0		4,279	4,279			0	
197990 A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV	ALEXANDRIA	VA	MORGAN STANLEY	02/22/2006	09/24/2009						0		231,691	231,691			0	
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III	ALEXANDRIA	VA	MORGAN STANLEY	10/31/2006	02/04/2009						0		45,416	69,496		24,080	24,080	
223995 43 2	MSPE-COWEN INVESTMENT HOLDINGS, LLC	NEW YORK	NY	MORGAN STANLEY	07/31/2006	04/14/2009						0		1,195	1,195			0	
27999E 00 6	MSPE-EDGESTONE CAPITAL EQUITY FUND III	TORONTO	ON	MORGAN STANLEY	04/12/2006	03/25/2009						0		66,634	75,246		8,612	8,612	
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	10/31/2006	11/23/2009						0		2,463	2,463			0	
401996 53 3	MSPE-GUGGENHEIM AVIATION INV FUND II	NEW YORK	NY	MORGAN STANLEY	10/28/2006	01/01/2009						0		374,491	374,491			0	
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	MIAMI	FL	MORGAN STANLEY	02/23/2007	01/01/2009						0		6,076	6,076			0	
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP	NEW YORK	NY	MORGAN STANLEY	06/20/2007	12/29/2009						0			2,913		2,913	2,913	
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	01/16/2009						0		186,136	186,136			0	
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA	MORGAN STANLEY	04/10/2006	02/02/2009						0		654,318	668,232		13,914	13,914	
531994 92 9	MSPE-LIBERTY PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	04/25/2008	07/01/2009						0		763	763			0	
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP	NEW YORK	NY	MORGAN STANLEY	07/26/2007	03/02/2009						0		254,906	254,906			0	
536990 02 1	MSPE-LION/ORANGINA COINVESTORS LP	NEW YORK	NY	MORGAN STANLEY	05/25/2006	11/20/2009						0		270,750	979,733		708,983	708,983	
542997 45 7	MSPE-LONE STAR FUND VI LP	DALLAS	TX	MORGAN STANLEY	01/29/2009	03/27/2009						0		200,741	200,741			0	
556998 24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY	NEW YORK	NY	MORGAN STANLEY	11/08/2007	03/31/2009						0		13,964	25,358		11,394	11,394	
576990 04 8	MSPE-MATLIN PATTERSON GLOBAL OPPORTUNITIE	NEW YORK	NY	MORGAN STANLEY	06/22/2007	02/20/2009						0		55,250	55,250			0	
578997 89 2	MSPE-MBK PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	09/19/2006	07/22/2009						0		3,074	3,074			0	
552990 14 5	MSPE-MEDAI/COMMUNICATIONS PARTNERS III	BOSTON	MA	MORGAN STANLEY	01/18/2008	02/20/2009						0			22,172		22,172	22,172	
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.	NEW YORK	NY	MORGAN STANLEY	12/13/2005	09/11/2009						0		972,309	1,050,531		78,222	78,222	
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, LI	NEW YORK	NY	MORGAN STANLEY	11/28/2006	10/26/2009						0		160,077	160,077			0	
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I	CAYMAN ISLANDS	GB	MORGAN STANLEY	07/14/2006	08/07/2009						0		66,541	79,223		12,682	12,682	
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	01/24/2007	04/30/2009						0		4,617	4,617			0	
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES	WAYZATA	MN	MORGAN STANLEY	02/22/2006	01/15/2009						0		122,400	122,400			0	
444444 44 2	PRIVATE EQUITY INVESTORS IV	NEW YORK	NY	UNITED PARTNERSHIP AGREEMEN	02/09/2000	03/31/2009						0		1,849,744	1,898,591		48,847	48,847	
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffi							0	0	0	0	0	0	0	10,653,093	12,638,013	0	1,984,920	1,984,920	0
3999999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	10,653,093	12,675,279	0	2,022,186	2,022,186	0
4199999. Totals							0	0	0	0	0	0	0	10,653,093	12,675,279	0	2,022,186	2,022,186	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
U.S. Government - Issuer Obligations																					
912810 DW 5	U S TREASURY	SD..	..		1	98,313	123.789	123,789	100,000	99,247		90			7.250	7.400	MN	4,566	7,250	07/29/1992	05/15/2016
912828 CT 5	U S TREASURY	LS...	..		1	4,894,141	107.883	5,394,150	5,000,000	4,929,725		13,362			4.250	4.590	FA	80,265	212,500	03/30/2007	08/15/2014
912828 DL 1	U S TREASURY	SD..	..		1	9,118,480	100.383	9,591,596	9,555,000	9,539,633		123,456			3.500	4.840	FA	126,318	326,982	02/01/2007	02/15/2010
912828 DM 9	U S TREASURY	LS...	..		1	1,900,781	106.281	2,125,620	2,000,000	1,932,750		11,349			4.000	4.740	FA	30,217	80,000	01/19/2007	02/15/2015
912828 EE 6	U S TREASURY	LS...	..		1	941,094	107.031	1,070,310	1,000,000	960,792		5,893			4.250	5.060	FA	16,053	42,500	06/14/2006	08/15/2015
912828 EW 6	U S TREASURY	LS...	..		1	11,685,000	107.867	12,944,040	12,000,000	11,781,486		29,900			4.500	4.840	FA	203,967	540,000	08/31/2006	02/15/2016
912828 FF 2	U S TREASURY	LS...	..		1	4,106,055	111.531	4,461,240	4,000,000	4,080,315		(10,584)			5.125	4.750	MN	26,616	205,000	10/09/2007	05/15/2016
912828 FQ 8	U S TREASURY	LS...	..		1	1,016,250	109.969	1,099,690	1,000,000	1,012,280		(1,550)			4.875	4.650	FA	18,414	48,750	04/18/2007	08/15/2016
912828 GS 3	U S TREASURY	LS...	..		1	16,589,063	106.898	17,103,680	16,000,000	16,483,365		(56,200)			4.500	4.010	MN	93,481	720,000	01/31/2008	05/15/2017
912828 HR 4	U S TREASURY		..		1	19,652,461	99.180	19,836,000	20,000,000	19,710,538		34,576			3.500	3.700	FA	264,402	525,000	10/14/2009	02/15/2018
912828 HZ 6	U S TREASURY		..		1	16,013,438	101.539	15,738,545	15,500,000	15,993,167		(20,271)			3.875	3.430	MN	77,982	300,313	07/31/2009	05/15/2018
912828 JH 4	U S TREASURY	LS...	..		1	1,542,891	102.133	1,531,995	1,500,000	1,538,112		(3,690)			4.000	3.650	FA	22,663	60,000	09/09/2008	08/15/2018
912828 KD 1	U S TREASURY	LS...	..		1	18,742,945	92.063	18,044,348	19,600,000	18,786,937		43,991			2.750	3.270	FA	203,590	269,500	06/30/2009	02/15/2019
912828 LJ 7	U S TREASURY	LS...	..		1	20,381,250	98.313	19,662,600	20,000,000	20,370,660		(10,590)			3.625	3.390	FA	273,845		08/31/2009	08/15/2019
0199999. U.S. Government - Issuer Obligations						126,682,162	XXX	128,727,603	127,255,000	127,219,007	0	159,732	0	0	XXX	XXX	XXX	1,442,379	3,337,795	XXX	XXX
U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																					
36200Q 2T 0	GNMA PASS-THRU X SINGLE FAMILY		..	2	1	961,184	110.781	1,042,256	940,824	956,098		(2,826)			7.000	6.370	MON	5,488	65,858	03/21/2002	02/01/2032
36200Q JJ 4	GNMA PASS-THRU X SINGLE FAMILY		..	2	1	614,426	110.781	658,745	594,636	610,089		(4,650)			7.000	6.060	MON	3,469	41,625	05/17/2002	03/01/2032
36201M 2F 8	GNMA PASS-THRU X SINGLE FAMILY		..	2	1	1,051,419	110.781	1,126,066	1,016,478	1,042,989		(5,414)			7.000	6.060	MON	5,929	71,148	05/17/2002	05/01/2032
36202C 6Y 4	GOVT NATL MTGE ASSN #2687		..	2	1	548,107	106.986	597,987	558,936	550,414		2,035			6.000	6.430	MON	2,571	33,542	01/11/1999	12/01/2028
36204J NZ 5	GNMA PASS-THRU X SINGLE FAMILY		..	2	1	445,779	110.918	542,848	489,414	455,149		7,102			7.000	9.640	MON	2,848	34,409	09/01/2006	02/01/2024
36209D H9 8	GOVT NATL MTGE ASSN 468356		..	2	1	209,681	106.827	228,423	213,824	210,599		1,170			6.000	6.450	MON	1,069	12,829	02/22/1999	02/01/2029
0299999. U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						3,830,596	XXX	4,196,325	3,814,112	3,825,338	0	(2,583)	0	0	XXX	XXX	XXX	21,374	259,411	XXX	XXX
0399999. Total - U.S. Government						130,512,758	XXX	132,923,928	131,069,112	131,044,345	0	157,149	0	0	XXX	XXX	XXX	1,463,753	3,597,206	XXX	XXX
All Other Governments - Issuer Obligations																					
135087 XG 4	CANADA GOVT		C		1FE	4,381,955	123.150	4,344,732	3,528,000	4,355,006		(18,861)			5.750	4.170	JD	17,229	202,860	05/22/2009	06/01/2033
135087 XM 1	CANADA GOVT		C		1FE	10,780,955	109.716	10,621,606	9,681,000	10,653,129		(127,826)			5.250	2.180	JD	43,167	254,126	07/08/2009	06/01/2013
135087 XW 9	CANADA GOVT		C		1FE	2,929,922	115.050	2,877,401	2,501,000	2,924,743		(5,179)			5.000	3.980	JD	10,621	64,752	05/21/2009	06/01/2037
135087 YB 4	CANADA GOVT		C		1FE	18,216,342	105.180	17,459,880	16,600,000	18,009,033		(200,196)			4.000	2.550	JD	56,395	664,000	12/17/2008	06/01/2016
135087 YG 3	CANADA GOVT		C		1FE	4,509,455	104.638	4,487,924	4,289,000	4,505,341		(4,114)			3.750	1.610	JD	13,698		12/15/2009	06/01/2012
135087 YL 2	CANADA GOVT		C		1FE	9,881,674	105.515	9,964,837	9,444,000	9,831,490		(38,862)			4.250	3.670	JD	33,448	308,371	12/12/2008	06/01/2018
135087 YN 8	CANADA GOVT		C		1FE	1,363,535	103.976	1,332,972	1,282,000	1,351,204		(12,331)			3.500	1.860	JD	3,821	44,870	05/12/2009	06/01/2013
135087 YQ 1	CANADA GOVT		C		1FE	17,857,456	98.567	16,620,368	16,862,000	17,840,667		(16,171)			4.000	3.680	JD	57,442	674,480	12/17/2008	06/01/2041
135087 YR 9	CANADA GOVT		C		1FE	16,438,126	101.100	15,871,689	15,699,000	16,398,833		(39,293)			3.750	3.190	JD	50,138	481,707	06/23/2009	06/01/2019
135087 YU 2	CANADA GOVT		C		1FE	2,459,228	96.470	2,450,338	2,540,000	2,465,431		6,203			2.000	2.640	JD	4,233	25,400	07/21/2009	12/01/2014
135087 YX 6	CANADA GOVT		C		1FE	3,578,284	100.183	3,585,550	3,579,000	3,578,370		86			2.000	2.000	MS	24,124	18,042	08/13/2009	09/01/2012
135087 YY 4	CANADA GOVT		C		1FE	38,614,313	99.565	38,644,163	38,813,000	38,644,729		30,416			1.250	1.480	JD	41,319	135,580	09/23/2009	12/01/2011
135087 YZ 1	CANADA GOVT		C		1FE	8,576,013	97.687	8,504,630	8,706,000	8,577,437		1,424			3.500	3.670	JD	25,951	70,125	11/05/2009	06/01/2020
13509P BD 4	CANADA HSG TR NO 1		C		1FE	3,653,890	106.569	3,894,031	3,654,000	3,653,890					4.550	4.550	JD	7,389	166,257	09/20/2007	12/15/2012
13509P BP 7	CANADA HSG TR NO 1		C		1FE	8,667,541	100.136	8,698,814	8,687,000	8,667,541					2.700	2.750	JD	10,954	117,275	07/02/2009	12/15/2013
13509P BB 8	CANADA HSG TR NO 1		C		1FE	45,388,659	104.901	45,210,233	43,098,000	45,388,659					4.000	2.120	JD	80,513	861,960	07/02/2009	06/15/2012
13509P BN 2	CANADA HSG TR NO 1		C		1FE	8,592,977	101.823	8,371,887	8,222,000	8,573,059		(19,918)			4.100	3.530	JD	15,744	337,102	05/20/2009	12/15/2018
13509P BZ 5	CANADA HSG TR NO 1		C		1FE	62,875	99.214	62,505	63,000	62,875					2.750	2.790	MS	472		09/16/2009	09/15/2014
13521J AA 9	CANADA POST CORP		C		1FE	4,196,349	136.777	3,850,273	2,815,000	3,732,198		(126,534)			10.350	4.300	MS	86,923	291,353	11/13/2007	03/15/2016
110709 EK 4	BRITISH COLUMBIA PROV CDA		C		1FE	3,604,055	111.075	3,459,986	3,115,000	3,554,619		(13,742)			5.700	4.590	JD	6,829	177,555	02/21/2006	06/18/2029
11070Z CC 6	BRITISH COLUMBIA PROV MTN		C		1FE	7,118,097	108.577	6,834,922	6,295,000	7,035,888		(24,533)			5.620	4.660	FA	131,706	353,779	02/10/2006	08/17/2028
11070Z DK 7	BRITISH COLUMBIA PROV MTN		C		1FE	4,886,874	108.195	4,863,365	4,495,000	4,790,422		(24,648)			5.300	4.440	JD	9,817	238,235	10/13/2005	06/17/2019
651333 FQ 4	NEWFOUNDLAND PROVINCE		C		1FE	2,943,152	94.194	2,788,142	2,960,000	2,943,933		294			4.500	4.530	AO	27,811	133,200	11/22/2006	04/17/2037
642866 FZ 5	NEW BRUNSWICK PROVINCE		C		1FE	16,939	94.876	17,078	18,000	16,978		18			4.550	4.930	MS	219	819	09/06/2007	03/26/2037
669827 FT 9	NOVA SCOTIA PROVINCE	LS...	C		1FE	1,991,800	106.481	2,129,620	2,000,000	1,993,787		711			5.125	5.170	JJ	44,132	102,500	01/18/2007	01/26/2017
669827 FV 4	NOVA SCOTIA PROV CDA		C		1FE	4,339,082	98.363	4,278,791	4,350,000	4,339,171		89			4.150	4.180	MN	18,053		11/18/2009	11/25/2019
683234 UF 3	ONTARIO PROV CDA		C		1FE	8,415,306	108.398	8,330,386	7,685,000	8,298,593		(116,712)			5.000	2.950	MS	121,065	384,250	02/18/2009	03/08/2014
683234 YL 6	ONTARIO PROV CDA		I.		1FE	1,498,350	108.827	1,632,405	1,500,000	1,498,857		148			5.450	5.460	AO	14,533	81,750	04/20/2006	04/27/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
683234 ZQ 4	ONTARIO PROV CDA		C		1FE	7,787,609	101.471	7,925,900	7,811,000	7,791,742		3,843			4.200	4.230	MS	104,219	245,784	04/24/2009	03/08/2018
683234 SL 3	ONTARIO PROV CDA		C		1FE	18,210,882	113.272	18,497,318	16,330,000	18,119,970		(39,663)			5.850	5.040	MS	300,987	955,305	12/17/2008	03/08/2033
748148 RK 1	QUEBEC PROVINCE		C		1FE	7,058,582	109.150	7,770,389	7,119,000	7,091,505		6,778			5.250	5.360	AO	94,205	373,748	06/18/2004	10/01/2013
748148 QJ 5	QUEBEC PROVINCE		C		1FE	4,410,450	113.309	5,098,905	4,500,000	4,421,810		2,172			6.000	6.150	AO	68,055	270,000	03/28/2003	10/01/2029
74814Z DE 0	QUEBEC PROVINCE		U		1FE	10,156,319	104.422	9,893,985	9,475,000	10,088,348		(26,159)			5.350	4.750	JD	43,053	506,913	05/10/2007	06/01/2025
74814Z EE 9	QUEBEC PROV MEDIUM TERM		C		1FE	3,112,090	100.907	3,128,117	3,100,000	3,111,344		(746)			4.500	0.170	JD	91,921	139,500	05/05/2009	12/01/2019
803854 JF 6	SASKATCHEWAN PROV CDA		C		1FE	5,698,687	109.683	5,851,588	5,335,000	5,529,816		(39,190)			5.250	4.330	JD	22,254	280,088	05/05/2005	06/03/2014
803854 JA 7	SASKATCHEWAN PROV CDA		C		1FE	7,795,074	113.565	7,523,681	6,625,000	7,704,314		(24,607)			5.800	4.650	MS	125,253	384,250	01/31/2006	09/05/2033
0499999. All Other Governments - Issuer Obligations						309,192,897	XXX	306,878,411	292,776,000	307,544,732	0	(867,103)	0	0	XXX	XXX	XXX	1,807,693	9,345,936	XXX	XXX
1099999. Total - All Other Governments						309,192,897	XXX	306,878,411	292,776,000	307,544,732	0	(867,103)	0	0	XXX	XXX	XXX	1,807,693	9,345,936	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
011855 CE 1	ALASKA STUDENT LN CORP ED LN				1FE	2,117,040	104.613	2,092,260	2,000,000	2,077,740		(15,782)			5.000	4.030	JD	8,333	100,000	05/16/2007	06/01/2014
38122N AQ 5	GOLDEN STATE HOLDINGS				1FE	6,944,010	117.387	7,043,220	6,000,000	6,914,487		(11,881)			6.750	5.670	JD	33,750	405,000	05/18/2007	06/01/2039
57420P DC 7	MARYLAND STATE				1FE	5,194,128	107.624	5,165,952	4,800,000	5,034,476		(62,909)			5.500	3.950	JD	22,000	264,000	05/15/2007	06/01/2013
745281 X7 5	PUERTO RICO HOUSING	C			1FE	63,352	101.545	66,004	65,000	64,781		83			5.000	5.150	JD	1,896	3,250	06/28/1972	06/01/2012
751073 FA 0	RALEIGH DURHAM NC AOT AUTH				1FE	2,762,613	106.368	2,802,797	2,635,000	2,710,644		(20,789)			5.000	4.070	MN	21,958	131,750	05/23/2007	05/01/2013
751073 FB 8	RALEIGH DURHAM NC AOT AUTH				1FE	2,107,980	106.497	2,129,940	2,000,000	2,071,174		(14,728)			5.000	4.090	MN	16,667	100,000	05/23/2007	05/01/2014
751073 FG 7	RALEIGH DURHAM NC AOT AUTH				1FE	2,024,789	103.524	1,961,780	1,895,000	1,999,222		(10,247)			5.000	4.210	MN	15,792	94,750	05/16/2007	05/01/2018
875288 DF 6	TAMPA FL UTIL TAX & SPEC REV				1FE	5,589,639	115.184	5,701,608	4,950,000	5,412,196		(70,386)			5.750	3.920	AO	71,156	284,625	05/21/2007	10/01/2015
1199999. U.S. States, Territories & Possessions - Issuer Obligations						26,803,551	XXX	26,963,561	24,345,000	26,284,720	0	(206,639)	0	0	XXX	XXX	XXX	191,552	1,383,375	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						26,803,551	XXX	26,963,561	24,345,000	26,284,720	0	(206,639)	0	0	XXX	XXX	XXX	191,552	1,383,375	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
74514L AN 7	PUERTO RICO COMMONWEALTH	C			1FE	30,654	106.948	32,084	30,000	30,576		(16)			5.125	4.970	JJ	769	1,538	06/30/2004	07/01/2030
74514L BJ 5	PUERTO RICO COMMONWEALTH	C			1FE	20,436	100.417	20,083	20,000	20,384		(11)			5.125	4.970	JJ	513	1,025	06/30/2004	07/01/2030
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						51,090	XXX	52,167	50,000	50,960	0	(27)	0	0	XXX	XXX	XXX	1,282	2,563	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						51,090	XXX	52,167	50,000	50,960	0	(27)	0	0	XXX	XXX	XXX	1,282	2,563	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010608 J7 3	ALABAMA ST PUB SCH & COLL				1FE	3,254,940	111.795	3,353,850	3,000,000	3,247,490		(7,450)			5.000	3.300	MN	26,250		10/22/2009	05/01/2015
010608 ZZ 3	ALABAMA ST PUB SCH & COLL				1FE	1,534,862	111.257	1,596,538	1,435,000	1,483,713		(14,205)			5.000	3.850	MS	23,917	71,750	03/03/2006	03/01/2013
011832 CA 8	ALASKA ST HSG FIN CORP				1FE	2,086,985	100.815	1,960,852	1,945,000	2,003,623		(13,259)			5.800	4.940	JD	9,401	112,810	09/04/2002	12/01/2013
011832 TM 4	ALASKA ST HSG FIN CORP				1FE	1,417,001	104.993	1,354,410	1,290,000	1,331,562		(13,260)			4.875	3.690	JD	5,241	62,888	10/04/2002	12/01/2012
011842 NU 1	ALASKA ST INTL ARPTS REVS				1FE	1,056,920	105.643	1,056,430	1,000,000	1,025,797		(8,710)			5.000	3.990	AO	12,500	50,000	03/17/2006	10/01/2012
011855 AT 0	ALASKA STUDENT LN CORP ED				1FE	2,130,880	104.411	2,088,220	2,000,000	2,050,176		(19,436)			5.000	3.900	JD	8,333	100,000	07/20/2005	06/01/2012
011855 AW 3	ALASKA STUDENT LLN CORPED LN REV				1FE	2,661,325	104.023	2,600,575	2,500,000	2,597,077		(15,659)			5.000	4.190	JD	10,417	125,000	08/05/2005	06/01/2015
017357 UP 7	ALLEGHENY CNTY PA SAN AUTH SWRREV				2FE	1,196,236	110.218	1,223,420	1,110,000	1,153,113		(9,998)			5.000	3.920	JD	4,625	55,500	04/04/2005	12/01/2013
040507 HC 2	ARIZONA HEALTH FACS AUTH REV				1FE	2,103,760	108.037	2,160,740	2,000,000	2,076,480		(10,966)			5.000	4.270	JJ	50,000	100,000	06/04/2007	01/01/2016
040507 KJ 3	ARIZONA HEALTH FACS AUTH				1FE	5,248,100	108.829	5,441,450	5,000,000	5,218,321		(22,128)			5.250	4.590	JJ	131,250	220,938	08/21/2008	01/01/2018
04057P EC 8	ARIZONA SCH FACS BRD CTFS				1FE	2,125,640	109.561	2,191,220	2,000,000	2,082,998		(12,739)			5.000	4.170	MS	33,333	100,000	06/14/2006	09/01/2015
040688 HM 8	ARIZONA WTR INFRASTRUCTUR				1FE	4,420,560	113.946	4,557,840	4,000,000	4,369,760		(30,719)			5.000	3.850	AO	50,000	200,000	04/16/2008	10/01/2019
041429 8H 7	ARLINGTON CNTY VA				1FE	3,435,840	114.063	3,421,890	3,000,000	3,433,075		(2,765)			5.000	1.140	MN	25,000		12/17/2009	11/01/2013
04780M FL 8	ATLANTA GA ARPT REV				1FE	3,175,650	104.130	3,123,900	3,000,000	3,067,912		(31,963)			5.250	4.060	JJ	78,750	157,500	06/09/2006	01/01/2012
04780M JX 8	ATLANTA GA ARPT REV				1FE	2,104,780	101.155	2,023,100	2,000,000	2,058,780		(27,457)			6.125	4.570	JJ	61,250	122,500	04/11/2008	01/01/2012
047870 KB 5	ATLANTA GA WTR & WASTE WT				2FE	5,295,368	107.838	5,736,982	5,320,000	5,295,526		158			6.000	6.050	MN	53,200	111,720	06/17/2009	11/01/2022
051556 EJ 3	AURORA COLO CTFS PARTN				1FE	1,808,554	111.510	1,873,368	1,680,000	1,757,237		(13,969)			5.000	3.960	JD	7,000	84,000	02/08/2006	12/01/2014
056212 CM 3	BABYLON N Y INDL DEV AGY				1FE	2,802,797	106.544	2,791,453	2,620,000	2,794,815		(7,982)			5.000	3.900	JJ	47,669		08/14/2009	01/01/2017
091089 FZ 0	BIRMINGHAM ALA WTRWKS & SWR BRD				1FE	3,264,420	112.693	3,380,790	3,000,000	3,252,166		(6,030)			5.250	4.650	JJ	78,750	157,500	11/27/2007	01/01/2033
091096 BC 0	BIRMINGHAM ALA WTRWKS BRD				1FE	6,265,926	110.662	6,318,800	5,710,000	6,211,417		(54,508)			5.000	3.090	JJ	142,750	47,583	05/20/2009	01/01/2015
091096 BD 8	BIRMINGHAM ALA WTRWKS BRD				1FE	4,410,226	109.564	4,388,038	4,005,000	4,377,228		(32,998)			5.000	3.280	JJ	100,125	33,375	05/20/2009	01/01/2016
091096 BG 1	BIRMINGHAM ALA WTRWKS BRD				1FE	2,153,975	108.507	2,143,013	1,975,000	2,144,689		(9,285)			5.000	3.860	JJ	49,375	16,458	05/20/2009	01/01/2019
115065 MH 4	BROWARD CNTY FLA SCH BRD				1FE	1,704,496	109.833	1,757,328	1,600,000	1,668,639		(13,681)			5.000	3.950	JJ	40,000	80,000	04/10/2007	07/01/2014
116421 XH 6	BROWNSVILLE TEX INDPT SCH				1FE	1,505,309	115.037	1,581,759	1,375,000	1,454,956		(12,518)			5.000	3.840	FA	25,972	68,750	08/25/2005	08/15/2015
118217 AP 3	BUCKEYE OHIO TOB SETTLEMENT FING AUTH				2FE	8,262,141	89.726	7,859,998	8,760,000	8,303,154		20,081			5.125	5.650	AO	77,319	224,475	12/13/2007	06/01/2024
130178 RW 8	CALIFORNIA EDL FACS AUTH REV				1FE	1,207,841	103.938	1,221,272	1,175,000	1,207,822		(19)			5.000	4.820	AO	14,688		12/01/2009	10/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
130178 SC 1	CALIFORNIA EDL FACS AUTH REV				1FE	2,622,275	105.731	2,643,275	2,500,000	2,622,162		(113)			5.250	4.930	AO	32,813		11/24/2009	10/01/2039
13033K 7E 3	CALIFORNIA HSG FIN AGY RE				1FE	2,075,325	93.397	1,928,648	2,065,000	2,075,087		(145)			4.600	4.570	FA	39,579	94,990	05/01/2007	02/01/2041
13033L EJ 2	CALIFORNIA HEALTH FACS FING				1FE	2,484,459	91.087	2,518,556	2,765,000	2,484,771		312			5.000	5.710	FA	26,882		12/01/2009	08/15/2039
13033W LB 7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV				1FE	3,422,928	116.983	3,392,507	2,900,000	3,422,255		(673)			5.000	3.900	JJ	60,417		12/03/2009	07/01/2036
13033W M5 9	CALIFORNIA INFRASTRUCTURE				1FE	10,655,900	108.420	10,842,000	10,000,000	10,449,100		(135,796)			5.000	3.450	FA	208,333	500,000	06/05/2008	02/01/2013
130575 Y8 0	CALIFORNIA RURAL HOME MTG				1FE	340,000	99.417	338,018	340,000	340,000					4.200	4.200	FA	5,950	14,280	02/14/2007	02/01/2039
13057N AJ 3	CALIF RURAL HOME MTG FIN AUTH HOME BUYER				1FE	705,000	98.672	695,638	705,000	705,000					4.300	4.300	FA	12,631	59,769	09/01/2009	08/01/2024
130629 6K 9	CALIFORNIA STATE				2FE	1,111,290	107.847	1,078,470	1,000,000	1,027,402		(13,497)			5.500	4.000	JD	4,583	55,000	01/06/2003	12/01/2011
13062R 3F 3	CALIFORNIA STATE				2FE	2,762,604	109.830	2,855,580	2,600,000	2,703,027		(17,547)			5.000	4.140	MS	43,333	130,000	05/24/2006	03/01/2015
13062R FP 8	CALIFORNIA STATE				2FE	3,732,435	109.710	3,839,850	3,500,000	3,649,488		(24,608)			5.000	4.100	MN	29,167	175,000	06/07/2006	05/01/2015
13062R LP 1	CALIFORNIA STATE				2FE	2,741,725	110.491	2,762,275	2,500,000	2,630,245		(26,671)			5.000	3.710	JD	10,417	125,000	07/13/2005	06/01/2014
13062T RP 1	CALIFORNIA STATE				2FE	3,684,555	110.438	3,727,283	3,375,000	3,573,424		(37,623)			5.000	3.640	AO	42,188	168,750	12/05/2006	10/01/2014
13063A 4L 5	CALIFORNIA STATE				2FE	15,347,250	106.007	15,901,050	15,000,000	15,331,328		(15,922)			5.500	5.230	AO	206,250	412,500	03/25/2009	04/01/2021
13063B AF 9	CALIFORNIA STATE				2FE	9,500,827	106.523	9,294,132	8,725,000	9,482,899		(17,928)			5.000	3.700	AO	92,097		10/09/2009	10/01/2017
13066Y AA 7	CALIFORNIA ST DEPT WTR RES PW				1FE	3,300,000	100.000	3,300,000	3,300,000	3,300,000					5.000	5.000	MN	27,500		12/24/2009	05/01/2022
13066Y BV 0	CALIFORNIA ST DEPT WTR RES PW				1FE	922,717	101.613	873,872	860,000	863,249		(9,507)			5.500	4.340	MN	7,883	47,300	01/23/2003	05/01/2010
13067J LA 7	CALIFORNIA ST ECONOMIC RE				1FE	12,043,647	107.061	12,365,546	11,550,000	12,035,659		(7,988)			5.000	4.400	JJ	89,833		10/30/2009	07/01/2018
130684 LE 1	CALIFORNIA ST PUB WKS BRD				2FE	563,415	105.955	529,775	500,000	537,461		(6,090)			5.500	3.940	JD	2,292	27,500	06/03/2005	06/01/2015
130795 D6 1	CALIFORNIA STATEWIDE CMNT				1FE	4,647,205	107.979	4,589,108	4,250,000	4,622,053		(25,152)			5.000	2.800	AO	53,125	69,653	09/08/2009	04/01/2014
130795 RW 9	CALIFORNIA STATEWIDE CMNT				1FE	5,143,022	109.917	5,166,099	4,700,000	5,072,593		(41,804)			5.250	4.010	JJ	123,375	246,750	03/13/2008	07/01/2017
136542 GG 6	CANADIAN RIV MUN WTR AUTH REX CONTRACT				1FE	1,896,534	107.491	1,934,838	1,800,000	1,838,418		(17,036)			5.000	3.940	FA	34,000	90,000	05/03/2006	02/15/2012
154727 GU 9	OKLAHOMA MUNI P				1FE	844,082	110.422	905,460	820,000	843,375		(707)			5.000	3.790	JJ			11/30/2009	07/01/2012
154727 HB 0	OKLAHOMA STATE				1FE	1,858,009	108.104	1,951,277	1,805,000	1,856,453		(1,556)			5.000	3.790	JJ			11/30/2009	07/01/2012
160131 AL 2	CHARLESTON EDL EXCELLENCE FIN CORP				1FE	2,131,420	107.353	2,147,060	2,000,000	2,095,449		(11,669)			5.000	4.190	JD	8,333	100,000	09/28/2006	12/01/2016
160853 KN 6	CHARLOTTE-MECKLENBURG HOSP AUTH				1FE	1,528,035	109.270	1,639,050	1,500,000	1,522,786		(2,277)			5.000	4.770	JJ	34,583	75,000	08/10/2007	01/15/2018
167592 P4 0	CHICAGO ILL O HARE INTL ARPT REV				1FE	8,531,520	111.286	8,902,880	8,000,000	8,410,751		(49,137)			5.250	4.390	JJ	210,000	420,000	06/12/2007	01/01/2017
167592 QB 3	CHICAGO ILL O'HARE INTL ARPT				1FE	5,285,850	101.151	5,057,550	5,000,000	5,117,885		(55,321)			5.500	4.250	JJ	137,500	275,000	10/20/2006	01/01/2012
176553 BX 2	CITIZENS PPTY INS CORP FL				1FE	15,865,119	103.207	15,584,257	15,100,000	15,603,984		(108,811)			5.000	4.110	MS	251,667	755,000	08/22/2007	03/01/2014
180847 T5 4	CLARK CNTY NEV				1FE	2,968,131	111.836	3,058,715	2,735,000	2,871,912		(32,759)			5.000	3.590	MN	22,792	136,750	12/07/2006	11/01/2013
18085P LG 7	CLARK CNTY NEV				1FE	5,313,350	106.609	5,330,450	5,000,000	5,308,673		(4,677)			5.000	4.380	JJ	67,361		09/24/2009	07/01/2023
181059 DU 7	CLARK CNTY NEV SCH DIST F				1FE	7,077,067	116.301	7,646,791	6,575,000	7,023,111		(24,110)			5.000	4.320	JD	14,611	328,750	08/31/2007	06/15/2023
181108 SM 4	CLARK CNTY WASH PUB UTIL				1FE	1,698,185	113.762	1,774,687	1,560,000	1,640,053		(14,254)			5.000	3.860	JJ	39,000	78,000	08/18/2005	01/01/2015
181234 WW 1	CLARK CNTY WASH SCH DIST				1FE	1,107,210	110.874	1,108,740	1,000,000	1,034,916		(11,082)			5.250	3.970	JD	4,375	52,500	08/13/2002	12/01/2012
182521 BJ 2	CLARKSVILLE TENN NAT GAS ACQUIS CORP				1FE	2,078,240	104.533	2,090,660	2,000,000	2,049,276		(8,709)			5.000	4.440	JD	4,444	100,000	06/23/2006	12/15/2014
184346 AH 7	CLAYTON N MEX JAIL PROJ RV				2FE	1,884,093	99.650	1,743,875	1,750,000	1,846,510		(12,028)			5.000	4.060	MN	14,583	87,500	09/22/2006	11/01/2016
184540 ZJ 4	CLEAR CREEK TEX INDPT SCH				1FE	4,569,920	114.717	4,588,680	4,000,000	4,525,117		(44,803)			5.000	3.320	FA	75,556	200,000	01/22/2009	02/15/2019
194653 FR 7	COLLIER CNTY FLA SCH BRD				1FE	1,768,327	104.190	1,677,459	1,610,000	1,633,846		(20,466)			5.000	3.640	FA	30,411	80,500	08/15/2002	02/15/2011
196725 AE 5	COLORADO ST DEPT CORRECTIONS CTFS PARTN				1FE	2,974,517	110.054	3,059,501	2,780,000	2,874,416		(27,533)			5.000	3.850	MS	46,333	139,000	02/10/2006	03/01/2013
20772G 4U 9	CPMMECTOCIT ST				1FE	3,418,890	113.369	3,401,070	3,000,000	3,411,096		(7,794)			5.000	1.460	JJ	11,667		11/30/2009	01/01/2014
207758 HL 0	CONNECTICUT ST SPL TAX OB				1FE	5,651,200	113.093	5,654,650	5,000,000	5,572,832		(78,368)			5.000	2.930	FA	104,167	126,389	01/22/2009	02/01/2016
235036 MF 4	DALLAS FORT WORTH TEX INT				1FE	2,339,269	104.750	2,362,113	2,255,000	2,317,683		(9,222)			5.000	4.450	MN	18,792	112,750	07/20/2007	11/01/2015
246380 2G 3	DELAWARE ST				1FE	5,884,050	116.172	5,808,600	5,000,000	5,773,596		(110,454)			5.000	2.230	JJ	125,000	106,250	01/14/2009	01/01/2016
251237 6N 8	DETROIT MICH SEW DISP REV				1FE	10,884,000	109.637	10,963,700	10,000,000	10,864,597		(19,403)			6.500	5.620	JJ	298,472	25,278	06/05/2009	07/01/2024
251237 Z3 0	DETROIT MICH SEW DISP REV				1FE	2,181,720	115.177	2,303,540	2,000,000	2,170,526		(5,062)			5.000	4.360	JJ	50,000	100,000	09/10/2007	07/01/2030
251255 S4 8	DETROIT MICH WTR SUPPLY S				1FE	2,188,604	106.438	2,219,232	2,085,000	2,141,124		(20,990)			5.000	3.860	JJ	52,125	104,250	08/29/2007	07/01/2012
253363 NW 1	DICKINSON TEX INDPT SCH D				1FE	6,540,666	107.636	6,689,577	6,215,000	6,508,908		(20,033)			5.000	4.450	FA	117,394	310,750	05/12/2008	02/15/2021
25477G AN 5	DISTRICT COLUMBIA INCOME				1FE	3,102,870	112.192	3,365,760	3,000,000	3,098,372		(4,498)			5.000	4.650	JD	12,500	105,000	03/12/2009	12/01/2022
270852 AB 2	EAST BATON ROUGE PARISH L				1FE	2,900,000	100.000	2,900,000	2,900,000	2,900,000					5.000	5.000	MON	5,236		12/23/2009	12/01/2028
274536 EZ 0	EAST PORTER CNTY SCH BLDG				2FE	1,220,951	106.613	1,199,396	1,125,000	1,156,771		(14,771)			5.000	3.550	JJ	25,938	56,250	05/06/2005	01/15/2012
283767 Z4 6	EL PASO TEX INDPT SCH DIST				1FE	1,719,119	113.603	1,794,927	1,580,000	1,641,651		(15,495)			5.250	4.080	FA	31,337	82,950	06/23/2004	08/15/2013
29270C FG 5	ENERGY NORTHWEST WASH ELEC				1FE	5,466,900	114.306	5,715,300	5,000,000	5,247,687		(64,730)			5.500	3.970	JJ	137,500	275,000	06/06/2006	07/01/2013
29270C LP 8	ENERGY NORTHWEST WASH ELEC				1FE	5,294,750	106.515	5,325,750	5,000,000	5,090,891		(57,846)			5.000	3.740	JJ	125,000	250,000	03/23/2006	07/01/2011
29270C LT 0	ENERGY NORTHWEST WASH ELEC				1FE	4,358,787	114.953	4,713,073	4,100,000	4,266,556		(26,527)			5.000	4.160	JJ	102,500	205,000	10/17/2008	07/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
29270C PY 5	ENERGY NORTHWEST WASH ELEC				1FE	6,417,180	112.607	6,756,420	6,000,000	6,245,453		(64,475)			5.000	3.740	JJ	150,000	300,000	03/22/2007	07/01/2013
29270C QZ 1	ENERGY NORTHWEST WASH ELEC				1FE	5,408,400	114.382	5,719,100	5,000,000	5,303,715		(61,243)			5.000	3.520	JJ	125,000	311,111	03/27/2008	07/01/2014
29270C RA 5	ENERGY NORTHWEST WASH ELEC				1FE	5,440,950	114.953	5,747,650	5,000,000	5,346,896		(56,082)			5.000	3.590	JJ	125,000	311,111	04/09/2008	07/01/2015
296117 AT 1	ESCAMBIA CNTY FLA HEALTH FACS AUTH				1FE	2,137,400	106.750	2,135,000	2,000,000	2,052,997		(26,838)			5.250	3.770	MN	13,417	105,000	09/14/2006	11/15/2011
296117 AV 6	ESCAMBIA CNTY FLA HEALTH				1FE	4,859,240	110.440	4,969,800	4,500,000	4,697,557		(46,290)			5.250	4.010	MN	30,188	236,250	08/04/2006	11/15/2013
296177 FY 9	ESCAMBIA CNTY FLA UTILS AUTH UTIL				1FE	5,880,476	105.804	5,538,839	5,235,000	5,495,222		(123,219)			6.250	3.650	JJ	163,594	327,188	09/25/2006	01/01/2012
303822 BN 9	FAIRFAX CNTY VA ECONOMIC DEV AUTH RES				1FE	2,808,925	103.504	2,587,600	2,500,000	2,564,445		(57,321)			6.100	3.650	FA	63,542	152,500	06/10/2005	02/01/2011
34074G AG 9	FLORIDA HURRINCANE CATASTROPHE FD FIN				1FE	6,412,140	107.566	6,453,960	6,000,000	6,183,904		(68,671)			5.250	3.950	JJ	157,500	315,000	06/15/2006	07/01/2012
341426 SB 1	FLORIDA ST BRD ED CAP OUT				1FE	5,263,900	111.445	5,572,250	5,000,000	5,210,589		(23,615)			5.000	4.320	JD	20,833	250,000	08/27/2007	06/01/2017
342815 KU 0	FLORIDA ST MUN LN COUNCIL				2FE	1,404,232	108.142	1,357,182	1,255,000	1,314,591		(14,151)			5.250	3.900	MN	10,981	65,888	11/08/2002	11/01/2013
342816 VD 4	FLORIDA ST MUN PWR AGY RE				1FE	5,185,500	106.701	5,335,050	5,000,000	5,171,997		(10,575)			5.250	4.860	AO	65,625	272,708	09/05/2008	10/01/2021
342816 XV 2	FLORIDA ST MUN PWR AGY RE				1FE	3,378,955	106.747	3,581,362	3,355,000	3,378,045		(909)			5.250	5.170	AO	44,034	74,858	04/16/2009	10/01/2023
346843 BM 6	FORT BEND TEX INDPT SCH D				1FE	3,302,130	115.037	3,451,110	3,000,000	3,240,374		(38,162)			5.000	3.420	FA	56,667	150,000	04/15/2008	08/15/2015
346843 BP 9	FORT BEND TEX INDPT SCH D				1FE	2,746,425	114.979	2,874,475	2,500,000	2,708,767		(23,282)			5.000	3.730	FA	47,222	125,000	04/15/2008	08/15/2017
366119 PV 1	GARLAND TEX				1FE	3,608,753	115.180	3,749,109	3,255,000	3,488,422		(40,683)			5.250	3.700	FA	64,558	170,888	11/29/2006	02/15/2015
373384 PL 4	GEORGIA ST				1FE	3,559,440	116.315	3,489,450	3,000,000	3,558,130		(1,310)			5.000	2.760	JJ	3,750		12/01/2009	07/01/2019
373538 R7 4	GEORGIA ST HSG & FIN AUTH				1FE	219,030	100.515	211,082	210,000	215,379		(600)			4.850	4.440	JD	849	10,185	01/28/2003	06/01/2017
38122N AA 0	GOLDEN ST TOB SECURITIZATION CORP				1FE	16,484,947	121.189	16,578,655	13,680,000	16,431,379		(24,952)			7.900	6.410	JD	90,060	1,080,720	08/29/2007	06/01/2042
38122N AC 6	GOLDEN ST TOB SECURITIZATION CORP				1FE	1,472,556	120.858	1,450,296	1,200,000	1,466,044		(2,524)			7.800	6.200	JD	7,800	93,600	03/08/2007	06/01/2042
38122N AR 3	GOLDEN ST TOB SECURITIZATION CORP				1FE	4,841,813	116.974	4,930,454	4,215,000	4,825,975		(7,486)			6.625	5.620	JD	23,270	278,921	09/27/2007	06/01/2040
38122N BV 3	GOLDEN ST TOB SECURITIZATION CORP				1FE	1,688,985	113.255	1,698,825	1,500,000	1,673,027		(4,001)			5.500	4.680	JD	6,875	82,500	08/26/2005	06/01/2033
38122N GA 4	GOLDEN ST TOB SECURITIZATION CORP	@			2FE	1,605,940	85.338	1,706,760	2,000,000	1,695,502		20,745				1.230	N/A	1,111		07/28/2005	06/01/2023
38122N NY 4	GOLDEN ST TOB SECURITIZATION CORP				2FE	4,547,828	90.322	4,267,715	4,725,000	4,562,016		5,878			4.500	4.790	JD	17,719	212,625	08/02/2007	06/01/2027
386442 RX 7	REF-SER A				1FE	3,548,090	108.749	3,534,343	3,250,000	3,359,707		(42,763)			5.000	3.530	JD	13,542	162,500	04/15/2005	06/01/2012
392274 VK 9	GREATER ORLANDO AVIATION AUTH				1FE	4,785,307	106.849	4,968,479	4,650,000	4,748,463		(17,286)			5.000	4.490	AO	58,125	178,750	03/31/2009	10/01/2014
396066 DN 9	GREENVILLE CNTY S C SCH D				1FE	2,127,900	111.446	2,228,920	2,000,000	2,070,263		(16,254)			5.000	4.020	JD	8,333	100,000	03/22/2006	12/01/2013
396066 DP 4	GREENVILLE CNTY S C SCH D				1FE	1,966,217	111.907	2,064,684	1,845,000	1,918,985		(13,330)			5.000	4.090	JD	7,688	92,250	03/22/2006	12/01/2014
39715R AL 8	GREENWOOD FIFTY SCH FACS				1FE	3,824,678	110.269	3,942,117	3,575,000	3,768,058		(20,182)			5.000	4.190	JD	14,896	178,750	01/26/2007	12/01/2017
401784 WH 2	GUILFORD CNTY N C				1FE	5,860,550	115.887	5,794,350	5,000,000	5,756,107		(104,443)			5.000	2.320	FA	104,167	123,611	01/13/2009	02/01/2016
40222P AR 3	GULF COAST WASTE DISP AUTH TEX				1FE	3,700,000	100.000	3,700,000	3,700,000	3,700,000					5.000	5.000	JJ	92,500	608	11/23/2009	07/01/2034
414003 Q7 1	HARRIS CNTY TEX				1FE	5,482,561	111.190	5,298,204	4,765,000	5,072,940		(180,651)			8.000	3.850	FA	144,009	381,200	08/29/2007	08/15/2011
414004 ZX 2	HARRIS CNTY TEX				1FE	8,243,272	108.919	8,495,682	7,800,000	8,195,422		(9,734)			5.000	4.630	FA	147,333	390,000	06/23/2004	08/15/2032
432308 UZ 5	HILLSBOROUGH CNTY FLA AVI				1FE	2,145,280	107.087	2,141,740	2,000,000	2,088,353		(21,450)			5.250	3.970	AO	26,250	105,000	03/29/2007	10/01/2013
432308 VA 9	HILLSBOROUGH CNTY FLA AVI				1FE	1,052,420	107.481	1,074,810	1,000,000	1,036,065		(6,690)			5.250	4.400	AO	13,125	52,500	06/13/2007	10/01/2014
43231K AA 4	HILLSBOROUGH CNTY FLA EDL				2FE	379,505	100.135	350,473	350,000	368,840		(1,810)			5.750	4.940	AO	5,031	20,125	03/28/2003	04/01/2018
43232V PF 2	HILLSBOROUGH CNTY FLA SCH				1FE	3,906,527	106.239	3,787,420	3,565,000	3,832,872		(26,052)			5.000	3.950	JJ	89,125	178,250	01/11/2007	07/01/2018
432342 CF 8	HILLSBOROUGH CNTY FLA SOLID WASTE & RES				1FE	5,141,376	98.992	4,751,616	4,800,000	5,057,281		(27,946)			5.000	4.170	MS	80,000	240,000	11/02/2006	09/01/2017
438689 GJ 4	HONOLULU HAWAII CITY & CNTY BRD				1FE	2,076,420	106.309	2,126,180	2,000,000	2,053,516		(6,939)			5.000	4.520	JJ	50,000	100,000	06/22/2006	07/01/2016
438701 NG 5	HONOLULU HAWAII CITY & CN				1FE	4,725,282	113.174	4,781,602	4,225,000	4,704,532		(20,751)			5.000	2.760	JJ	53,986		09/16/2009	07/01/2015
442331 RL 0	HOUSTON TEX				1FE	1,253,994	107.676	1,259,809	1,170,000	1,253,756		(238)			5.000	4.400	MS	17,225		11/30/2009	03/01/2027
442402 6U 2	HOUSTON TEX INDPT SCH DIS				1FE	2,099,060	110.890	2,217,800	2,000,000	2,090,339		(6,931)			5.000	4.440	FA	37,778	100,000	09/17/2008	02/15/2020
442403 BP 5	HOUSTON TEX INDPT SCH DIS				1FE	2,161,480	115.007	2,300,140	2,000,000	2,116,344		(15,072)			5.000	3.990	FA	37,778	100,000	10/25/2006	08/15/2016
442403 DA 6	HOUSTON TEX INDPT SCH DIS				1FE	1,097,670	115.132	1,151,320	1,000,000	1,080,705		(9,738)			5.000	3.700	FA	18,889	50,000	03/11/2008	02/15/2017
442403 FA 4	HOUSTON TEX INDPT SCH DIS				1FE	1,389,096	114.654	1,375,848	1,200,000	1,387,062		(2,034)			5.000	1.790	FA	10,000		12/09/2009	02/15/2015
442565 Q3 4	HOWARD CNTY MD				1FE	2,194,396	116.596	2,157,026	1,850,000	2,191,297		(3,099)			5.000	2.010	FA	5,910		12/01/2009	08/15/2016
45189F CN 2	ILLINOIS DEV FIN AUTH REV				1FE	1,077,910	110.445	1,104,450	1,000,000	1,035,536		(8,528)			5.500	4.460	AO	13,750	55,000	06/07/2004	10/01/2013
45200B AK 4	ILLINOIS FIN AUTH REV				1FE	1,395,071	109.560	1,413,324	1,290,000	1,342,885		(12,812)			5.250	4.060	AO	16,931	67,725	08/18/2005	10/01/2013
45200F TC 3	ILLINOIS FIN AUTH REV				1FE	4,000,000	100.000	4,000,000	4,000,000	4,000,000					5.000	5.000	FA	75,556	642	11/24/2009	08/15/2038
45200P GC 5	ILLINOIS HEALTH FACS AUTH REV				1FE	304,731	101.981	290,646	285,000	286,420		(3,709)			6.000	4.630	MN	2,185	17,100	07/13/2004	05/15/2010
452024 CZ 3	ILLINOIS MUN ELEC AGY PWR SUPP				1FE	3,210,000	109.607	3,288,210	3,000,000	3,159,214		(22,493)			5.250	4.250	FA	65,625	157,500	08/24/2007	02/01/2016
452024 DA 7	ILLINOIS MUN ELEC AGY PWR SUPP				1FE	2,722,132	109.627	2,790,007	2,545,000	2,684,821		(16,534)			5.250	4.340	FA	55,672	133,613	08/24/2007	02/01/2017
452227 CS 8	ILLINOIS ST SALES TAX REV				1FE	1,063,610	105.383	1,053,830	1,000,000	1,063,539		(71)			5.000	4.400	JD	1,111		12/17/2009	06/15/2024
454798 PR 4	INDIANA HEALTH FAC FING AUTH REV				1FE	2,638,600	104.092	2,602,300	2,500,000	2,536,253		(27,826)			5.000	3.800	AO	31,250	125,000	02/08/2006	04/01/2011
454798 PS 2	INDIANA HEALTH FAC FING AUTH REV				1FE	1,517,236	105.534	1,477,476	1,400,000	1,434,706		(18,008)			5.000	3.590	MN	11,667	70,194	01/21/2005	11/01/2011

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
454798 QA 0	INDIANA HEALTH FAC FING A				1FE	1,897,128	106.760	1,921,680	1,800,000	1,856,762		(15,630)			5.000	3.980	MN	15,000	90,250	04/25/2007	05/01/2013
455057 GT 0	INDIANA ST FIN AUTH REV				1FE	5,452,822	113.936	5,730,981	5,030,000	5,285,121		(56,949)			5.000	3.650	FA	104,792	251,500	11/30/2006	02/01/2014
455057 HB 8	INDIANA ST FIN AUTH REV				1FE	2,211,420	110.772	2,215,440	2,000,000	2,180,982		(16,393)			5.000	3.810	FA	41,667	100,000	02/06/2008	02/01/2019
455059 AD 7	INDIANA ST FIN AUTH ENVIR				2FE	5,000,000	104.046	5,202,300	5,000,000	5,000,000					4.900	4.900	JJ	122,500	14,972	06/03/2009	01/01/2016
45528S QT 6	INDIANAPOLIS IND LOC PUB IMPT BD BK				1FE	2,132,920	104.356	2,087,120	2,000,000	2,091,639		(13,205)			5.000	4.130	JJ	50,000	100,000	09/14/2006	01/01/2016
45528S QU 3	INDIANAPOLIS IND LOC PUB IMPT BD BK				1FE	1,796,274	103.810	1,780,342	1,715,000	1,773,068		(6,935)			5.000	4.430	JJ	42,875	85,750	06/07/2006	01/01/2017
46935M AJ 3	JACKSONVILLE FLA AVIATION AUTHREV				1FE	2,511,019	105.725	2,516,255	2,380,000	2,444,463		(21,784)			5.000	3.950	AO	29,750	119,000	10/19/2006	10/01/2012
485093 BR 8	KANSAS CITY MO SCH DIST BLDG				2	5,504,900	102.417	5,120,850	5,000,000	5,082,662		(73,687)			5.000	3.430	FA	104,167	250,000	09/24/2003	02/01/2011
490580 CR 6	KENT HOSP FIN AUTH MICH R				1FE	1,568,595	107.614	1,614,210	1,500,000	1,567,473		(589)			5.500	5.220	JJ	38,042	82,500	03/28/2008	01/15/2047
490728 VJ 8	KENT ST UNIV OHIO UNIV RE				1FE	9,922,817	108.358	9,502,997	8,770,000	9,901,355		(21,461)			5.000	3.500	MN	73,083	29,233	09/25/2009	05/01/2020
496153 AE 7	KINGS RIV CONSV DIST CALI				2FE	2,287,525	102.551	2,158,699	2,105,000	2,145,454		(29,154)			5.000	3.510	MN	17,542	105,250	09/30/2004	05/01/2011
511773 AK 9	LAKELAND FLA WTR & WASTEW				1FE	1,782,568	109.629	1,786,953	1,630,000	1,677,557		(16,095)			5.000	3.870	AO	20,375	81,500	08/21/2002	10/01/2012
516840 QP 3	LAREDO TEX INDPT SCH DIST				1FE	4,410,606	107.037	4,351,054	4,065,000	4,390,493		(20,113)			5.000	4.120	FA	84,688	203,250	01/15/2009	08/01/2021
523510 DK 8	LEE CNTY FLA SOLID WASTE SYS REV				1FE	3,989,290	104.533	4,003,614	3,830,000	3,927,277		(18,045)			5.000	4.400	AO	47,875	191,500	04/26/2006	10/01/2014
526430 KA 0	LEON CNTY FLA CAP IMPT REV				1FE	4,845,330	109.524	4,928,580	4,500,000	4,759,824		(39,635)			5.000	3.870	AO	56,250	225,000	10/11/2007	10/01/2015
537428 WP 5	LITTLE ROCK ARK SCH DIST				1FE	1,067,240	100.166	1,001,660	1,000,000	1,052,129		(3,929)			5.500	4.840	FA	22,917	55,000	10/28/2005	02/01/2020
542424 FP 6	LONG BEACH CALIF HBR REV				1FE	2,209,580	108.083	2,161,660	2,000,000	2,093,789		(37,042)			6.000	3.910	MN	15,333	120,000	09/20/2006	05/15/2012
542424 KH 8	LONG BEACH CALIF HBR REV				1FE	1,108,454	105.806	1,110,963	1,050,000	1,076,159		(10,335)			5.000	3.890	MN	6,708	52,500	09/20/2006	05/15/2012
544712 Y7 1	LOS ANGELES CNTY CALIF ME				1FE	5,572,800	113.177	5,432,496	4,800,000	5,555,214		(17,586)			5.000	2.670	JJ	46,000		10/07/2009	07/01/2017
54627A DE 4	LOUISIANA HSG FIN AGY SINGLE FAMILY MTG				1FE	1,145,000	99.846	1,143,237	1,145,000	1,145,000					4.850	4.850	JD	4,628	55,533	10/11/2007	06/01/2019
546398 B6 4	LOUISIANA PUB FACS AUTH R				1FE	2,043,107	102.044	2,117,413	2,075,000	2,043,961		854			5.000	5.200	JJ	40,059		07/31/2009	07/01/2019
54811B HM 6	LOWER COLO RIV AUTH TEX T				1FE	6,509,065	109.872	6,614,294	6,020,000	6,451,810		(37,168)			5.000	4.070	MN	38,461	301,000	05/14/2008	05/15/2019
56052E ZQ 4	MAINE ST HSG AUTH MTG PUR				1FE	1,100,424	101.276	1,088,717	1,075,000	1,097,196		(1,514)			5.150	4.900	MN	7,074	55,363	09/07/2007	11/15/2020
564385 3D 2	MANSFIELD TEX INDPT SCH DIST				1FE	1,108,390	114.805	1,148,050	1,000,000	1,062,543		(10,917)			5.000	3.650	FA	18,889	50,000	06/08/2005	02/15/2015
564385 5R 9	MANSFIELD TEX INDPT SCH DIST				1FE	2,137,300	115.132	2,302,640	2,000,000	2,100,103		(11,841)			5.000	4.180	FA	37,778	100,000	08/04/2006	02/15/2017
574192 C4 0	MARYLAND STATE				1FE	5,604,800	115.996	5,799,800	5,000,000	5,473,373		(67,695)			5.000	3.300	MS	73,611	250,000	01/08/2008	03/15/2016
574192 E8 9	MARYLAND STATE				1FE	5,644,150	116.109	5,805,450	5,000,000	5,511,648		(68,630)			5.000	3.260	FA	104,167	250,000	01/10/2008	08/01/2016
574192 L2 4	MARYLAND ST				1FE	5,475,890	116.529	5,779,838	4,960,000	5,404,501		(50,423)			5.000	3.630	JJ	114,356	239,044	07/21/2008	07/15/2017
57429R BM 4	MARYLAND ST TRANSN AUTH G				1FE	3,226,650	116.209	3,486,270	3,000,000	3,197,724		(27,908)			5.250	4.030	MS	52,500	110,688	12/11/2008	03/01/2016
575827 6M 7	MASSACHUSETTS ST				1FE	2,749,369	117.004	2,732,043	2,335,000	2,742,620		(6,749)			5.500	1.720	MN	21,404		11/25/2009	11/01/2014
57582N KF 1	MASSACHUSETTS ST				1FE	1,231,131	112.273	1,235,003	1,100,000	1,186,049		(10,425)			5.375	4.070	JJ	29,563	59,125	05/02/2005	01/01/2017
57586C YT 6	MASSACHUSETTS ST HEALTH & EDL FACS				1FE	1,206,316	107.822	1,239,953	1,150,000	1,195,758		(4,346)			5.000	4.430	JJ	28,750	57,500	06/07/2007	07/01/2018
576004 FA 8	MASSACHUSETTS ST SPL OBLI				1FE	5,644,380	111.961	5,877,953	5,250,000	5,465,639		(49,537)			5.000	3.870	JD	11,667	262,500	02/28/2006	12/15/2013
57604P A5 3	MASSACHUSETTS ST WTR POLLUTN ABATEMENT				1FE	5,431,850	115.934	5,796,700	5,000,000	5,431,850					5.000	4.080	FA	104,167	250,000	08/12/2008	08/01/2020
584002 NL 9	MECKLENBURG CNTY NC				1FE	3,036,693	116.568	2,972,484	2,550,000	3,032,690		(4,003)			5.000	2.430	MS	32,229		12/01/2009	03/01/2018
590545 JW 0	MESA ARIZ UTIL SYS REV				1FE	5,499,350	112.046	5,602,300	5,000,000	5,459,066		(40,284)			5.250	3.650	JJ	131,250	131,250	05/01/2009	07/01/2016
592041 PY 7	MET GOVT NASHVILLE & DAVI				1FE	5,718,150	115.066	5,753,300	5,000,000	5,634,136		(84,014)			5.000	2.610	AO	62,500	250,000	02/20/2009	10/01/2015
592646 LW 1	METROPOLITAN WASH D C ARP				1FE	4,250,440	107.803	4,312,120	4,000,000	4,114,226		(38,466)			5.250	4.140	AO	52,500	210,000	03/30/2006	10/01/2012
592659 V6 0	METROPOLITAN WTR DIST SOU				1FE	1,324,010	108.715	1,320,887	1,215,000	1,323,984		(26)			5.000	4.250	MS	1,519		12/23/2009	03/01/2027
59333P GA 0	MIAMI-DADE CNTY FLA AVIAT				1FE	3,779,784	103.750	3,735,000	3,600,000	3,661,441		(33,277)			5.000	3.980	AO	45,000	180,000	03/28/2006	10/01/2011
59333P KK 3	MIAMI-DADE CNTY FLA AVIATION REV				1FE	3,773,350	103.879	3,635,765	3,500,000	3,687,332		(28,499)			5.000	3.950	AO	43,750	175,000	11/02/2006	10/01/2015
59334D EK 6	MIAMI-DADE CNTY FLA WTR &				1FE	5,453,650	109.288	5,464,400	5,000,000	5,399,470		(37,175)			5.250	4.150	AO	65,625	262,500	07/11/2008	10/01/2018
59455T GQ 9	MICHIGAN MUN BD AUTH REV				1FE	3,249,090	104.710	3,141,300	3,000,000	3,063,313		(42,893)			5.000	3.460	JD	12,500	150,000	04/28/2005	06/01/2011
59455T GT 3	MICHIGAN MUN BD AUTH REV				1FE	2,135,780	109.965	2,199,300	2,000,000	2,077,763		(15,787)			5.000	4.030	JD	8,333	100,000	02/03/2006	06/01/2014
594653 N8 6	MICHIGAN ST HSG DEV AUTH				1FE	297,540	101.164	293,376	290,000	292,136		(1,428)			5.125	4.580	JD	1,239	14,863	12/07/2005	06/01/2011
59465E 7P 2	MICHIGAN ST HOOSP FIN AUTH REV				1FE	2,593,200	107.440	2,686,000	2,500,000	2,544,947		(14,615)			5.000	4.310	MN	20,833	125,347	06/29/2006	11/01/2012
59465H KD 7	MICHIGAN ST HOSP FIN AUTH				1FE	5,312,556	114.287	5,920,067	5,180,000	5,297,453		(13,386)			6.000	5.600	JD	25,900	326,340	10/29/2008	12/01/2016
59465M LV 5	MICHIGAN ST HSG DEV AUTH				1FE	1,772,645	102.953	1,801,678	1,750,000	1,762,081		(2,934)			4.150	3.950	AO	18,156	72,625	03/03/2006	10/01/2013
59469W AS 8	MICHIGAN ST STRATEGIC FD				2FE	5,651,043	102.909	5,917,268	5,750,000	5,692,133		18,003			4.625	5.000	JD	22,161	265,938	08/28/2007	12/01/2012
603789 2M 9	MINNEAPOLIS MINN SPL SCH DIST NO 001				1FE	2,511,304	108.855	2,498,222	2,295,000	2,507,169		(4,135)			4.000	0.950	FA	38,250		12/07/2009	02/01/2013
60534Q RF 0	MISSISSIPPI DEV BANK SPL OLG				1FE	1,907,033	100.453	1,903,584	1,895,000	1,904,692		(774)			4.500	4.430	NOV	14,213	85,275	10/27/2006	11/01/2019
60636W KT 1	MISSOURI ST HWYS & TRANS COMMN ST RD				1FE	4,896,765	115.323	5,189,535	4,500,000	4,841,250		(39,653)			5.000	3.800	MN	37,500	225,000	07/22/2008	05/01/2017
60636X LD 3	MISOURI ST HSG DEV COMMN SINGLE FAMILY				1FE	4,227,811	102.202	4,348,695	4,255,000	4,228,580		519			5.150	5.190	MS	73,044	219,133	07/24/2008	09/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
613041 GQ 9	MONTGOMERY ALA BMC SPL CA				1FE	2,676,697	110.169	3,145,325	2,855,000	2,855,000		85,986			5.000	5.070	JJ	69,392	142,750	11/01/2004	11/15/2012
613340 N8 7	MONTGOMERY CNTY MD				1FE	4,139,819	111.566	4,127,942	3,700,000	4,127,785		(12,034)			5.000	0.860	MN	14,903		11/24/2009	11/01/2012
626207 CS 1	MUNICIPAL ELEC AUTH GA	@			1FE	90,000	100.000	90,000	90,000	90,000							N/A	750	1,837	01/12/2007	01/01/2026
63968A LK 9	NEBRASKA PUB PWR DIST REV				1FE	2,877,450	113.306	3,002,609	2,650,000	2,813,176		(29,248)			5.000	3.640	JJ	66,250	132,500	09/13/2007	01/01/2015
644682 C5 3	NEW HAMPSHIRE ST				1FE	3,447,360	114.647	3,439,410	3,000,000	3,444,755		(2,605)			5.000	1.330	MS	3,750		12/15/2009	03/01/2014
64579X BG 8	NEW JERSEY HEALTH CARE FA				1FE	3,279,900	108.916	3,267,480	3,000,000	3,157,716		(30,100)			5.000	3.770	MS	44,167	150,000	08/25/2005	09/15/2014
64579X BK 9	NEW JERSEY HEALTH CARE FA				1FE	2,105,700	108.977	2,179,540	2,000,000	2,084,320		(9,035)			5.000	4.350	MS	29,444	100,000	07/13/2007	09/15/2017
645916 K3 0	NEW JERSEY ECONOMIC DEV AUTH				1FE	2,711,050	111.412	2,785,300	2,500,000	2,594,841		(23,637)			5.000	3.870	MS	41,667	125,000	08/18/2004	09/01/2013
646046 LC 4	NEW JERSEY ST CTFS PARTN				1FE	2,085,880	108.604	2,172,080	2,000,000	2,055,895		(8,878)			5.000	4.410	JD	4,444	100,000	05/31/2006	06/15/2015
646133 GT 9	NEW JERSEY ST TRAN CORP CTFS				1FE	5,387,400	112.618	5,630,900	5,000,000	5,262,885		(49,826)			5.250	4.010	MS	77,292	262,500	05/25/2007	09/15/2014
646135 3A 9	NEW JERSEY ST TRANSN TR DE AU				1FE	2,807,550	113.554	2,838,850	2,500,000	2,670,468		(30,776)			5.250	3.730	JD	5,833	131,250	09/23/2004	12/15/2014
646135 5F 6	NEW JERSEY ST TRANSN TR F				1FE	1,683,360	113.554	1,703,310	1,500,000	1,600,436		(18,118)			5.250	3.750	JD	3,500	78,750	01/06/2005	12/15/2014
646136 DY 4	NEW JERSEY ST TRNSN TR FD AUTH				1FE	7,802,955	110.613	8,019,443	7,250,000	7,697,938		(30,978)			5.250	4.520	JD	16,917	380,625	05/24/2006	12/15/2020
646136 HK 0	NEW JERSEY ST TRANSN TR FD				1FE	2,283,020	119.747	2,394,940	2,000,000	2,168,996		(30,392)			5.750	3.860	JD	62,611	115,000	01/09/2006	12/15/2014
646136 VK 4	NEW JERSEY ST TRANSN TR F				1FE	8,571,040	109.261	8,740,880	8,000,000	8,509,739		(46,160)			5.000	4.140	JD	17,778	400,000	08/20/2008	12/15/2018
646139 XV 2	NEW JERSEY ST TPK AUTH TPK RE				1FE	2,220,770	118.243	2,157,935	1,825,000	2,000,350		(40,255)			6.000	3.410	JJ	54,750	109,500	01/15/2004	01/01/2014
647200 HX 5	NEW MEXICO MTG FIN AUTH				1FE	614,975	98.389	605,092	615,000	615,000					4.050	4.040	JJ	12,454	24,908	10/13/2005	07/01/2026
64763H CL 7	NEW ORLEANS LA AVIATION B				1FE	1,389,839	101.112	1,365,012	1,350,000	1,380,900		(4,385)			5.000	4.550	JJ	33,750	67,500	11/09/2007	01/01/2016
64763H DE 2	NEW ORLEANS LA AVIATION B				1FE	2,165,810	99.758	2,104,894	2,110,000	2,154,993		(5,328)			5.000	4.630	JJ	52,750	105,500	11/09/2007	01/01/2017
649519 AA 3	NEW YORK LIBERTY DEV CORP				1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					5.000	5.000	JD	417		12/23/2009	12/01/2049
64966C E5 6	NEW YORK, NY				1FE	2,453,226	111.418	2,562,614	2,300,000	2,367,543		(17,161)			5.000	4.110	FA	47,917	115,000	07/13/2004	08/01/2013
64966C V8 1	NEW YORK NY				1FE	1,070,890	111.418	1,114,180	1,000,000	1,031,383		(7,984)			5.000	4.050	FA	20,833	50,000	08/04/2004	08/01/2013
64966E D5 3	NEW YORK NY				1FE	4,065,713	105.933	3,972,488	3,750,000	3,830,699		(54,691)			5.000	3.430	JD	15,625	187,500	06/06/2005	06/01/2011
64966F LY 8	NEW YORK N Y				1FE	6,515,160	111.600	6,696,000	6,000,000	6,256,591		(64,156)			5.000	3.740	MS	100,000	300,000	09/14/2005	09/01/2013
64971K AW 6	NEW YORK N Y CITY TRANSIT				1FE	1,663,380	108.877	1,633,155	1,500,000	1,541,319		(18,700)			5.250	3.860	FA	32,813	78,750	08/21/2002	02/01/2012
64971K BD 7	NEW YORK N Y CITY TRANSIT				1FE	6,950,515	104.432	6,761,972	6,475,000	6,871,890		(12,555)			5.250	4.750	FA	141,641	339,938	10/23/2002	02/01/2029
64971S DF 3	NEW YORK N Y CITY INDL DE				2FE	2,063,740	100.000	2,000,000	2,000,000	2,000,000		(16,646)			5.000	4.140	JJ	50,000	100,000	11/29/2005	01/01/2010
64971S DJ 5	NEW YORK N Y CITY INDL DE				2FE	2,051,380	104.045	2,080,900	2,000,000	2,023,790		(7,240)			5.000	4.570	JJ	50,000	100,000	11/17/2005	01/01/2013
649791 AD 2	NEW YORK ST				1FE	2,721,290	104.380	2,724,318	2,610,000	2,717,315		(3,975)			3.000	1.000	FA	6,090		11/24/2009	02/01/2012
64982P YW 6	NY DORMITORY AU				1FE	1,931,283	110.146	1,927,555	1,750,000	1,909,357		(4,283)			5.250	4.570	JJ	45,938	91,875	04/08/2004	07/01/2031
64983Q MH 9	NEW YORK ST DORM AUTH REVS NON ST				1FE	3,493,832	105.767	3,458,581	3,270,000	3,426,063		(18,551)			5.000	4.210	FA	68,125	163,500	02/10/2006	02/01/2017
64983Q UE 7	NEW YORK ST DORM AUTH REVS NON ST				1FE	3,168,690	106.250	3,187,500	3,000,000	3,168,385		(305)			5.000	4.580	JJ	75,000		11/23/2009	07/01/2031
64983R BD 8	NEW YORK ST DORM AUTH REV				1FE	2,131,168	106.200	2,044,350	1,925,000	1,992,706		(30,334)			5.000	3.270	FA	36,361	96,250	02/04/2005	02/15/2012
64983T XE 8	NY DORMITORY AU				1FE	1,880,795	110.342	1,930,985	1,750,000	1,812,840		(13,661)			5.250	4.290	FA	34,708	91,875	06/18/2004	02/15/2014
64983W 8N 9	NEW YORK ST DORM AUTH REV				1FE	7,154,307	108.801	7,289,667	6,700,000	7,059,937		(18,037)			5.250	4.710	MN	44,946	351,750	10/26/2005	11/15/2023
64985Y DS 6	NEW YORK ST ENVIRONMENTAL				1FE	4,174,120	115.891	4,635,640	4,000,000	4,162,321		(11,056)			5.250	4.770	JD	9,333	210,000	12/01/2008	12/15/2020
649902 VZ 3	NEW YORK ST DORM AUTH ST				1FE	10,815,300	113.128	11,312,800	10,000,000	10,788,547		(26,753)			5.250	4.340	FA	262,500		06/26/2009	02/15/2021
649905 WC 6	NEW YORK ST DORM AUTH REVS				1FE	3,045,450	103.357	3,100,710	3,000,000	3,045,317		(133)			5.000	4.900	JJ	8,750		11/25/2009	07/01/2039
650028 GB 3	NEW YORK ST TWY AUTH ST P				1FE	4,431,520	111.496	4,459,840	4,000,000	4,193,832		(56,334)			5.000	3.390	MS	58,889	200,000	06/29/2005	03/15/2013
657902 2V 3	NORTH CAROLINA MED CARE C				1FE	2,108,260	103.063	2,061,260	2,000,000	2,037,472		(20,322)			5.000	3.880	AO	25,000	100,000	04/13/2006	10/01/2011
659154 2Z 0	NORTH EAST SINDPT SCH DIST TEX				1FE	1,829,579	117.003	1,831,097	1,565,000	1,828,925		(654)			5.250	3.980	FA	34,234		12/01/2009	02/01/2029
659154 6E 3	NORTH EAST INDPT SCH DIST TEX				1FE	1,170,550	115.451	1,154,510	1,000,000	1,168,713		(1,837)			5.000	2.230	FA	20,833		11/30/2009	08/01/2016
661057 AP 4	NORTH MIAMI FLA EDL FACS				2	1,713,952	103.801	1,588,155	1,530,000	1,597,050	(8,894)	(19,138)			5.000	3.550	AO	19,125	76,500	03/13/2003	04/01/2013
66585V AU 9	NORTHERN TOB SECURITIZATIION CORP				2FE	4,850,555	97.672	4,834,764	4,950,000	4,864,445		4,455			4.625	4.800	JD	19,078	228,938	08/11/2006	06/01/2023
677525 PZ 4	OHIO ST AIR QUALITY DEV AUTH REV				1FE	4,879,665	111.727	5,027,715	4,500,000	4,736,303		(48,403)			5.000	3.700	JD	18,750	225,000	11/29/2006	06/01/2014
67756B DK 3	OHIO ST HIGHER EDL FAC REV				1FE	1,174,400	116.445	1,164,450	1,000,000	1,132,360		(12,158)			6.250	4.410	AO	15,625	62,500	04/27/2006	10/01/2018
686507 BH 6	ORLANDO FLA UTILS COMMN U				1FE	2,684,750	112.280	2,807,000	2,500,000	2,609,072		(26,623)			5.000	3.740	AO	31,250	125,000	01/11/2007	10/01/2013
686543 PV 5	ORLANDO & ORANGE CNTY EXP				1FE	7,783,680	127.215	7,632,900	6,000,000	7,375,511		(180,641)			8.250	4.180	JJ	247,500	495,000	08/29/2007	07/01/2016
688028 FB 0	OSCEOLA CNTY FLA SCH BRD CTFS PARTN				1FE	2,671,400	110.686	2,767,150	2,500,000	2,657,156		(5,717)			5.250	4.710	JD	10,938	131,250	05/25/2007	06/01/2027
708792 S6 4	PENNDYLVANIA HSG FIN AGY				1FE	1,032,470	101.127	1,011,270	1,000,000	1,014,623		(4,916)			4.800	4.230	AO	12,000	48,000	02/16/2006	10/01/2012
708840 HU 0	PENNSYLVANIA INTERGOVERNM				1FE	4,366,720	112.186	4,487,440	4,000,000	4,344,986		(21,734)			5.000	3.660	JD	8,889	100,000	06/10/2009	06/15/2017
709141 Q8 1	PENNSYLVANIA ST				1FE	5,745,550	113.168	5,658,400	5,000,000	5,651,226		(94,324)			5.000	2.510	MS	83,333	250,000	02/05/2009	09/01/2015
70914P KY 7	PENNSYLVANIA ST				1FE	3,498,120	115.141	3,454,230	3,000,000	3,492,278		(5,842)			5.000	2.270	JJ	50,000		11/25/2009	07/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
717825 NH 2	PHILADELPHIA PA HOSPS & HIGHER ED				1FE	2,500,000	100.000	2,500,000	2,500,000	2,500,000					5.000	5.000	JJ	52,431	381	11/25/2009	07/01/2025
725209 FA 3	PITTSBURGH PA				1FE	5,285,300	108.091	5,404,550	5,000,000	5,154,806		(38,401)			5.000	4.080	MS	83,333	250,000	05/10/2006	09/01/2013
725304 RA 9	PITTSBURGH PA WTR & SWR				2FE	1,773,686	109.711	1,727,948	1,575,000	1,724,490		(37,404)			6.500	3.700	MS	34,125	102,375	09/02/2008	09/01/2013
727199 EG 2	PLANO TEX INDPT SCH DIST				1FE	4,930,200	114.353	5,145,885	4,500,000	4,817,732		(38,091)			5.000	3.850	FA	85,000	225,000	11/06/2006	02/15/2017
744434 AD 3	PUBLIC PWR GEMERATOOPM AGU MEB REV				1FE	4,549,641	110.908	4,796,771	4,325,000	4,481,520		(27,594)			5.000	4.190	JJ	108,125	216,250	06/08/2007	01/01/2015
745145 8M 7	PUERTO RICO COMWLTH				2FE	2,143,560	102.510	2,050,200	2,000,000	2,127,725		(3,723)			5.000	4.510	JJ	50,000	100,000	05/06/2005	07/01/2030
745145 AN 2	PUERTO RICO COMWLTH	C			2FE	112,600	101.236	101,236	100,000	101,168		(2,282)			5.500	3.120	JJ	2,750	5,500	08/18/2004	07/01/2010
745145 S2 9	PUERTO RICO COMWLTH				2FE	3,230,280	105.896	3,176,880	3,000,000	3,134,381		(50,476)			5.500	3.610	JJ	82,500	165,000	01/22/2008	07/01/2012
74514L MX 2	PUERTO RICO COMWLTH				2FE	5,873,945	105.802	5,819,110	5,500,000	5,761,604		(51,952)			5.250	4.080	JJ	144,375	288,750	10/04/2007	07/01/2014
745177 CD 5	PUERTO RICO COMWLTH GOVT DEV BK				2FE	5,843,400	104.300	5,892,950	5,650,000	5,743,302		(29,372)			5.000	4.390	JD	23,542	282,500	05/18/2006	12/01/2012
745177 CK 9	PUERTO RICO COMWKTH GOVT DEV BK				2FE	1,801,090	102.107	1,761,346	1,725,000	1,772,959		(8,346)			5.250	4.620	JJ	45,281	90,563	06/01/2006	01/01/2015
745190 GM 4	PUERTO RICO COMWLTH HWY				2FE	1,948,888	111.530	1,951,775	1,750,000	1,939,867		(2,420)			5.750	5.050	JJ	50,313	100,625	12/15/2005	07/01/2041
745190 HE 1	PUERTO RICO COMWLTH HWY & TRANSN AUTH				1FE	4,171,417	111.077	4,109,849	3,700,000	4,067,521		(30,869)			5.500	4.220	JJ	101,750	203,500	06/08/2006	07/01/2019
745190 HT 8	PUERTO RICO COMWLTH HWY				2FE	2,413,183	101.116	2,325,668	2,300,000	2,314,163		(27,500)			5.250	3.990	JJ	60,375	120,750	03/07/2006	07/01/2010
745190 ZD 3	PUERTO RICO COMWLTH HWY				2FE	4,301,898	100.899	3,829,117	3,795,000	4,231,385		(25,890)			5.500	4.300	JJ	104,363	208,725	02/16/2007	07/01/2022
745235 G2 1	PUERTO RICO PUB BLDGS AUTH REV GTD				2FE	1,111,880	105.650	1,056,500	1,000,000	1,042,847		(16,072)			5.500	3.690	JJ	27,500	55,000	05/25/2005	07/01/2012
745235 VS 7	PUERTO RICO PUB BLDGS AUTH RE				2FE	1,543,020	102.510	1,537,650	1,500,000	1,536,966		(1,219)			5.000	4.790	JJ	37,500	75,000	05/13/2004	07/01/2028
745235 ZK 0	PUERTO RICO PUB BLDGS AUTH RE				2FE	5,501,800	106.213	5,310,650	5,000,000	5,398,354		(52,025)			5.750	4.330	JJ	143,750	287,500	12/07/2007	07/01/2016
745235 ZW 4	PUERTO RICO PUB BLDFGS AUTH REV GTD				2FE	4,136,800	102.798	4,111,920	4,000,000	4,104,218		(16,379)			5.000	4.460	JJ	100,000	200,000	12/14/2007	07/01/2015
745266 AG 1	PUERTO RICO CONVENTION CT				2FE	1,048,480	103.047	1,030,470	1,000,000	1,014,819		(9,405)			5.000	3.970	JJ	25,000	50,000	03/15/2006	07/01/2011
745291 RH 9	PUERTO RICO PUB FIN CORP				3FE	15,956,990	102.778	14,902,810	14,500,000	14,902,810	1,290,628	(44,063)			5.750	4.990	FA	347,396	833,750	11/21/2005	08/01/2027
74529J HE 8	PUERTO RICO SALES TAX FIN				1FE	15,934,930	106.900	16,569,500	15,500,000	15,923,597		(11,333)			5.500	5.200	FA	457,035		06/11/2009	08/01/2022
759136 LN 2	REGIONAL TRANSN DIST COLO				1FE	7,900,481	116.399	8,322,529	7,150,000	7,872,155		(13,981)			5.000	4.350	MN	59,583	357,500	11/27/2007	11/01/2036
76541V HB 6	RICHMOND VA				1FE	1,088,750	108.020	1,080,200	1,000,000	1,088,678		(72)			5.000	4.320	JJ	1,250		12/09/2009	07/15/2029
785138 AG 3	SA ENERGY ACQUISITION PUB				1FE	2,629,975	108.471	2,711,775	2,500,000	2,588,409		(17,064)			5.250	4.380	FA	54,688	131,250	06/15/2007	08/01/2014
786107 LJ 9	SACRAMENTO CNTY CALIF ARP				1FE	6,020,108	104.354	6,193,410	5,935,000	6,017,345		(2,763)			5.000	4.830	JJ	126,119		07/17/2009	07/01/2020
796242 GF 6	SAN ANTONIO TEX ARPT SYS REV				1FE	2,253,200	107.658	2,153,160	2,000,000	2,096,208		(35,919)			6.000	3.960	JJ	60,000	120,000	04/15/2005	07/01/2012
796242 MH 5	SAN ANTONIO TEX ARPT SYS REV				1FE	3,956,373	106.960	3,957,520	3,700,000	3,861,741		(32,255)			5.000	3.930	JJ	92,500	185,000	11/16/2006	07/01/2014
796253 U5 9	SAN ANTONIO TEX ELEC & GA				1FE	4,484,800	113.547	4,541,880	4,000,000	4,464,361		(20,439)			5.000	3.340	FA	116,667		07/14/2009	02/01/2018
796253 VQ 2	SAN ANTONIO TEX ELEC & GA				1FE	3,268,620	111.879	3,356,370	3,000,000	3,125,418		(37,656)			5.250	3.800	FA	65,625	157,500	12/19/2005	02/01/2013
796253 WA 6	SAN ANTONIO TEX ELEC & GA				1FE	3,257,100	114.069	3,422,070	3,000,000	3,205,171		(46,000)			5.250	3.440	FA	65,625	157,500	11/07/2008	02/01/2014
79730A GC 6	SAN DIEGO CALIF PUB FACS				1FE	3,156,810	107.900	3,237,000	3,000,000	3,150,435		(6,375)			5.000	4.430	MN	19,167	75,833	05/07/2009	05/15/2021
79765A QJ 8	SAN FRANCISCO CALIF CITY				1FE	2,126,100	101.953	2,069,646	2,030,000	2,057,087		(19,422)			5.000	3.960	MN	16,917	101,500	03/28/2006	05/01/2011
798737 AC 6	SAN MANUEL ENTERTAINMENT			1	2Z	3,472,965	88.297	3,090,395	3,500,000	3,482,078		1,524			4.500	4.580	JD	13,125	157,500	12/08/2004	12/01/2016
805777 HK 8	SAYRE PA HEALTH CARE FACS AUT				1FE	588,764	107.446	612,442	570,000	576,895		(2,151)			5.300	4.850	JD	2,518	30,210	09/24/2003	12/01/2012
815618 BY 8	SEDWICK CNTY KANS SINGLE FAMILY MTGE				1FE	1,293,935	100.313	1,233,850	1,230,000	1,288,263		(1,853)			5.600	5.190	JD	5,740	68,880	09/06/2006	06/01/2028
837152 QW 0	SOUTH CAROLINA TRANSIT INFRASTRUCTURE				1FE	5,691,300	110.727	5,536,350	5,000,000	5,672,682		(18,618)			5.000	3.030	AO	62,500		10/01/2009	10/01/2017
83755V FN 9	SOUTH DAKOTA ST HEALTH & EDL				1FE	1,929,363	104.645	1,873,146	1,790,000	1,825,790		(22,747)			5.250	3.860	JJ	46,988	93,975	03/21/2007	07/01/2011
83786P AU 4	SOUTH FLA WTR MGMT DIST CTFS PARTN				1FE	2,433,596	111.659	2,517,910	2,255,000	2,384,345		(16,378)			5.000	4.020	AO	28,188	112,750	10/26/2006	10/01/2016
849476 GS 9	SPRING BRANCH TEX INDPT				1FE	2,646,423	116.828	2,792,189	2,390,000	2,549,679		(35,473)			5.625	3.840	FA	56,016	134,438	02/12/2007	02/01/2014
849476 GT 7	SPRING BRANCH TEX INDPT				1FE	4,057,433	118.186	4,290,152	3,630,000	3,919,488		(50,595)			5.625	3.880	FA	85,078	204,188	02/12/2007	02/01/2015
851010 ME 5	PRINGFIELD MO PUB BLDG CORP				1FE	2,149,120	105.075	2,101,500	2,000,000	2,094,155		(18,818)			5.000	3.850	JJ	50,000	100,000	12/07/2006	07/01/2014
875231 DW 9	TAMPA FLA REV				1FE	1,099,750	106.852	1,068,520	1,000,000	1,041,276		(13,317)			5.500	3.960	MN	7,028	55,000	04/07/2005	11/15/2012
876315 TU 6	TARRANT CNTY TEX				1FE	1,754,222	114.833	1,906,228	1,660,000	1,729,943		(11,022)			5.000	4.140	JJ	38,272	83,000	08/28/2007	07/15/2015
880459 XZ 0	TENNESSEE HSG DEV AGY				1FE	669,499	99.749	673,306	675,000	669,836		137			3.600	3.640	JJ	12,150	24,683	07/19/2007	07/01/2033
882721 Q9 7	TEXAS ST				1FE	2,291,943	114.888	2,309,249	2,010,000	2,245,600		(24,405)			5.000	3.360	AO	25,125	100,500	01/24/2008	04/01/2018
88283L CM 6	TEXAS ST RRANSN COMMN				1FE	5,435,800	112.139	5,606,950	5,000,000	5,322,934		(37,763)			5.000	3.960	AO	62,500	250,000	11/08/2006	04/01/2017
882854 PL 0	TEXAS WTR DEV BRD REV				1FE	3,213,854	115.225	3,381,854	2,935,000	3,156,529		(29,450)			5.000	3.690	JJ	67,668	146,750	12/13/2007	07/15/2016
882854 QY 1	TEXAS WATER DEV BRD				1FE	5,297,200	113.166	5,658,300	5,000,000	5,261,186		(24,881)			5.000	4.260	JJ	115,278	250,000	06/25/2008	07/15/2018
882854 TM 4	TEXAS WATER DEV BRD				1FE	3,281,850	112.146	3,364,380	3,000,000	3,275,546		(6,304)			5.000	4.050	JJ	55,417		07/29/2009	07/15/2022
888804 AW 1	TOBACCO SECURITIZATION AUTH				2FE	4,242,043	88.802	3,814,046	4,295,000	4,248,723		1,981			4.750	4.850	JD	17,001	204,013	05/26/2006	06/01/2025
888808 DB 5	TOBACCO SETTLEMENT FING				2FE	2,542,911	92.717	2,461,636	2,655,000	2,555,155		5,146			4.500	4.880	JD	9,956	119,475	08/15/2007	06/01/2023
88880M AF 8	TOBACCO SETTLEMENT AUTH WASH				2FE	2,276,064	103.924	2,182,404	2,100,000	2,148,708		(32,583)			6.250	4.540	JD	10,938	131,250	10/17/2005	06/01/2011
88880M AG 6	TOBACCO SETTLEMENT AUTH WASH				2FE	1,204,296	104.192	1,187,789	1,140,000	1,164,511		(9,392)			5.500	4.550	JD	5,225	62,700	05/26/2005	06/01/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
88880M AH 4	TOBACCO SETTLEMENT AUTH WASH				2FE	2,142,400	100.566	2,071,660	2,060,000	2,132,052		(2,485)			6.500	6.150	JD	11,158	133,900	03/24/2005	06/01/2026
898526 CX 4	TSASC INC NY				2FE	3,022,459	97.049	2,959,995	3,050,000	3,027,072		1,321			4.750	4.830	JD	12,073	144,875	02/03/2006	06/01/2022
899518 CR 3	TULSA CNTY OKLA INDL AUTH				1FE	8,145,081	111.309	8,253,562	7,415,000	8,092,242		(52,838)			5.000	2.760	MN	47,374	90,628	07/28/2009	05/15/2014
89978K AQ 9	TUOLUMNE WIND PROJ AUTH				1FE	1,467,315	104.037	1,560,555	1,500,000	1,468,161		846			5.000	5.240	JJ	34,792		06/25/2009	01/01/2022
910678 QN 4	UNITED INDPT SCH DIST TEX				1FE	2,785,692	113.189	2,942,914	2,600,000	2,710,884		(28,094)			5.000	3.730	FA	49,111	130,000	03/27/2007	08/15/2013
91335V HH 2	UNIV PITTSBURGH OF THE CO				1FE	3,573,405	116.282	3,837,306	3,300,000	3,560,830		(12,575)			5.500	4.610	MS	53,442	83,187	03/11/2009	09/15/2021
91412F 5J 2	UNIVERSITY CALIF REVS				1FE	8,072,325	114.977	8,623,275	7,500,000	8,048,761		(23,564)			5.500	4.710	MN	52,708	257,813	03/13/2009	05/15/2022
91425M BK 2	UNIVERSITY OF DELAWARE REV				1FE	1,167,220	115.858	1,158,580	1,000,000	1,166,169		(1,051)			5.000	1.970	MN	1,944		12/02/2009	11/01/2015
915137 SW 4	UNIVERSITY TEX UNIV REVS				1FE	2,280,800	114.030	2,280,600	2,000,000	2,118,773		(30,259)			5.250	3.490	FA	39,667	105,000	01/28/2004	08/15/2013
915137 TB 9	UNIVERSITY OF TEX UNIV REVS				1FE	1,114,600	117.038	1,170,380	1,000,000	1,088,108		(8,394)			5.250	4.030	FA	19,833	52,500	09/06/2006	08/15/2018
915260 AU 7	UNIVERSITY WIS HOSPS & CLINIC				1FE	1,794,956	100.693	1,716,816	1,705,000	1,708,534		(13,816)			5.500	4.650	AO	23,444	93,775	10/28/2002	04/01/2010
915260 AV 5	UNIVERSITY WIS HOSPS & CLINIC				1FE	1,892,682	103.031	1,854,558	1,800,000	1,816,148		(12,268)			5.500	4.750	AO	24,750	99,000	10/28/2002	04/01/2011
915260 BD 4	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1FE	400,000	100.000	400,000	400,000	400,000					5.000	5.000	AO	5,000	64	11/23/2009	04/01/2034
917565 HA 4	UTAH TRAN AUTH SALES TAX				1FE	3,350,460	114.658	3,439,740	3,000,000	3,311,945		(26,779)			5.250	3.920	JD	7,000	157,500	07/08/2008	06/15/2019
917565 HB 2	UTAH TRAN AUTH SALES TAX				1FE	3,563,630	111.887	3,916,045	3,500,000	3,559,163		(4,271)			5.000	4.790	JD	7,778	175,000	12/01/2008	06/15/2020
919061 EJ 6	VALDEZ ALASKA MARINE TERM REV				1FE	900,000	100.000	900,000	900,000	900,000					5.000	5.000	JJ	22,500	117	11/24/2009	07/01/2037
926325 HX 2	VICTORIA TEX INDPT SCH DI				1FE	1,302,531	113.814	1,343,005	1,180,000	1,285,259		(10,856)			5.000	3.710	FA	22,289	78,667	04/18/2008	02/15/2018
927780 8G 4	VIRGINIA COLLEGE BLDG AUT				1FE	929,080	116.438	931,504	800,000	929,001		(79)			5.000	3.250	FA	16,667		12/22/2009	02/01/2021
928109 SK 4	VIRGINIA ST				1FE	2,765,050	110.076	2,751,900	2,500,000	2,754,602		(10,448)			5.000	0.740	MN	20,833	62,500	11/24/2009	06/01/2012
928109 TW 7	VIRGINIA ST				1FE	1,372,400	110.682	1,383,525	1,250,000	1,372,017		(383)			5.000	4.230	JD	5,208	31,250	11/24/2009	06/01/2028
92812U UX 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1FE	2,092,125	102.260	2,147,460	2,100,000	2,093,828		874			4.550	4.600	JJ	47,775	95,550	11/08/2007	01/01/2016
92812U UY 2	VIRGINIA ST HSG DEV AUTH				1FE	2,092,125	102.425	2,150,925	2,100,000	2,093,705		814			4.550	4.600	JJ	47,775	95,550	11/08/2007	07/01/2016
92817P VN 1	VIRGINIA ST RES AUTH INFRASTRUCTURE REV				1FE	1,292,304	109.483	1,313,796	1,200,000	1,245,267		(10,743)			5.000	3.930	MN	10,000	60,000	04/14/2005	11/01/2013
930863 P5 8	WAKE CNTY N C				1FE	1,690,320	111.280	1,669,200	1,500,000	1,688,343		(1,977)			4.000	1.430	FA	25,000		12/08/2009	02/01/2015
938782 DR 7	WASHINGTON D C MET AREA				1FE	3,394,780	113.074	3,550,524	3,140,000	3,386,683		(8,097)			5.250	4.420	JJ	92,499		06/03/2009	07/01/2022
93974C BV 1	WASHINGTON ST				1FE	2,106,120	105.005	2,100,100	2,000,000	2,106,111		(9)			5.000	4.620	JJ	43,889		12/23/2009	07/01/2033
969887 MX 3	WILLIAMSON CNTY TEX				1FE	1,743,165	114.346	1,715,190	1,500,000	1,739,356		(3,809)			5.250	1.960	FA	29,750		11/24/2009	02/15/2015
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,104,569,962	XXX	1,116,751,576	1,026,980,000	1,085,708,441	1,281,734	(6,604,020)	0	0	XXX	XXX	XXX	16,145,510	40,474,392	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities																					
3128GC RP 9	FHLMC			2	1	66,190	107.466	71,650	66,671	66,363		89			6.500	6.620	MON	812	4,334	07/19/1999	07/01/2014
3128GC XJ 6	FHLMC			2	1	48,576	107.466	52,583	48,929	48,703		123			6.500	6.620	MON	680	3,180	07/19/1999	07/01/2014
3128GC YR 7	FHLMC			2	1	426,743	107.466	461,942	429,846	427,856		682			6.500	6.620	MON	5,355	27,940	07/19/1999	07/01/2014
3128GG 6S 7	FHLMC			2	1	712,407	109.146	750,592	687,693	701,347		(4,781)			8.000	6.940	MON	4,585	55,015	02/07/2001	05/01/2015
3128K1 B7 5	FHLMC			2	1	4,517,226	105.338	4,871,022	4,624,159	4,541,015		26,576			5.500	6.230	MON	21,194	254,329	03/30/2006	12/01/2030
3128K2 JM 2	FHLMC			2	1	3,001,919	105.338	3,237,034	3,072,981	3,018,604		25,257			5.500	6.220	MON	14,085	169,014	03/30/2006	01/01/2031
3128K4 YG 4	FHLMC			2	1	3,309,731	107.156	3,472,787	3,240,863	3,288,300		(6,432)			6.500	5.760	MON	17,555	210,656	03/23/2006	04/01/2036
3128K6 VR 8	FHLMC			2	1	8,814,517	100.135	9,207,710	9,195,258	8,875,123		58,357			4.500	5.290	MON	34,482	413,787	07/29/2005	07/01/2035
3128K7 4Z 8	FHLMC			2	1	490,247	110.094	517,268	469,838	486,302		(6,030)			7.000	5.850	MON	2,741	32,889	12/09/2005	09/01/2033
3128K7 MY 1	FHLMC			2	1	6,009,426	100.135	6,415,527	6,406,851	6,056,773		87,319			4.500	5.780	MON	24,026	288,308	01/31/2006	08/01/2035
3128K7 UX 4	FHLMC			2	1	10,249,348	100.135	10,769,742	10,755,177	10,329,234		74,266			4.500	5.400	MON	40,332	483,983	09/30/2005	09/01/2035
3128K9 F2 5	FHLMC			2	1	7,935,798	102.739	8,531,804	8,304,301	8,014,850		93,743			5.000	6.150	MON	34,601	415,215	03/07/2006	02/01/2036
3128KD 5D 3	FHLMC			2	1	2,880,924	107.156	3,041,234	2,838,130	2,868,982		(13)			6.500	6.020	MON	15,373	184,478	08/29/2006	08/01/2036
3128KF J3 5	FHLMC			2	1	2,061,095	109.097	2,190,079	2,007,458	2,045,248		(2,507)			7.000	6.130	MON	11,710	140,522	10/10/2006	10/01/2036
3128KF L2 4	FHLMC			2	1	2,195,279	109.097	2,328,585	2,134,415	2,178,003		36			7.000	6.070	MON	12,451	149,409	10/30/2006	10/01/2036
3128KM UW 3	FHLMC			2	1	8,788,656	104.869	9,318,567	8,885,845	8,809,511		9,383			5.500	5.780	MON	40,727	488,721	04/30/2007	03/01/2037
3128KQ HL 3	FHLMC			2	1	8,050,117	104.869	8,749,749	8,343,441	8,120,382		56,478			5.500	6.620	MON	38,241	458,889	07/31/2007	05/01/2037
3128LX FW 5	FHLMC			2	1	13,347,619	102.739	14,742,994	14,349,867	13,498,356		249,113			5.000	7.050	MON	59,791	717,493	06/23/2006	12/01/2035
3128M7 EK 8	FHLMC			2	1	8,507,424	96.536	8,368,663	8,668,951	8,507,424		5,510			4.000	4.420	MON	28,897	260,069	02/26/2009	02/01/2039
3128MJ B8 2	FHLMC			2	1	8,789,444	102.739	9,038,712	8,797,692	8,789,444		1,700			5.000	4.970	MON	36,657	439,885	06/08/2005	06/01/2035
3128MJ E8 9	FHLMC			2	1	4,557,647	109.097	4,833,671	4,430,613	4,521,606		(16,635)			7.000	6.070	MON	25,845	310,143	10/27/2006	10/01/2036
3128MM EC 3	FHLMC			2	1	957,314	106.966	1,017,170	950,924	954,741		(2,399)			6.000	5.710	MON	4,755	57,055	08/14/2006	07/01/2021
3128PC DJ 8	FHLMC			2	1	1,071,784	106.997	1,125,677	1,052,058	1,065,340		(5,763)			6.000	5.320	MON	5,260	63,123	02/13/2006	01/01/2021
3128PC MS 8	FHLMC			2	1	538,227	106.966	566,777	529,865	535,589		(2,801)			6.000	5.400	MON	2,649	31,792	03/16/2006	02/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3128PC TV 4	FHLMC			2	1	1,900,703	106.966	2,000,604	1,870,311	1,890,764		(4,943)			6.000	5.390	MON.	9,352	112,219	03/16/2006	03/01/2021
3128PC TW 2	FHLMC			2	1	1,737,661	105.041	1,796,081	1,709,875	1,728,574		(5,363)			6.000	5.390	MON.	8,549	102,593	03/16/2006	03/01/2021
3128PH N9 8	FHLMC			2	1	1,948,601	106.966	2,044,418	1,911,272	1,936,458		(8,688)			6.000	5.290	MON.	9,556	114,676	02/13/2006	01/01/2021
3128PH PL 9	FHLMC			2	1	950,275	106.966	997,766	932,785	944,562		(5,865)			6.000	5.320	MON.	4,664	55,967	02/13/2006	01/01/2021
31292G 5W 2	FHLMC			2	1	186,588	112.475	209,293	186,079	186,330		(40)			7.500	7.350	MON.	1,163	13,956	09/10/1999	09/01/2029
31292H AK 0	FHLMC			2	1	13,392	112.475	15,644	13,909	13,486		39			7.500	8.460	MON.	87	1,043	05/18/2000	01/01/2030
31292H QN 7	FHLMC			2	1	861,658	107.125	937,257	874,919	864,496		3,910			6.000	6.340	MON.	4,375	52,495	05/08/2002	05/01/2032
312930 5P 1	FHLMC			2	1	7,766,152	96.536	7,498,601	7,767,670	7,766,152		45			4.000	3.970	MON.	25,892	258,922	02/12/2009	03/01/2039
312932 JW 7	FHLMC			2	1	13,811,854	96.526	13,262,615	13,739,934	13,805,185		(7,961)			4.000	3.870	MON.	45,800	366,398	03/31/2009	04/01/2039
31293V JJ 2	FHLMC			2	1	37,611	108.250	42,906	39,636	38,074		81			6.500	7.800	MON.	215	2,576	09/10/1999	08/01/2029
31293X RS 9	FHLMC			2	1	108	112.475	126	112	109		5			7.500	8.500	MON.	1	8	05/18/2000	10/01/2029
31294B 6P 5	FHLMC			2	1	228,192	110.482	252,804	228,817	228,269		121			7.000	7.070	MON.	1,328	16,017	12/27/2000	10/01/2029
31294F PT 7	FHLMC			2	1	5,579	112.379	6,512	5,795	5,627		50			7.500	8.410	MON.	36	435	05/18/2000	05/01/2030
31294F T5 5	FHLMC			2	1	148	112.379	173	154	149		1			7.500	8.410	MON.	1	12	05/18/2000	05/01/2030
31294J YS 1	FHLMC			2	1	114,626	106.323	122,760	115,459	114,925		209			6.500	6.620	MON.	1,484	7,505	07/19/1999	07/01/2014
31294K TD 7	FHLMC			2	1	4,452,136	105.396	4,678,504	4,438,958	4,444,577		(2,691)			5.000	4.850	MON.	18,496	221,948	08/29/2003	09/01/2018
312962 GT 4	FHLMC			2	1	3,887,283	106.606	4,008,800	3,760,370	3,849,008		(32,643)			5.500	4.530	MON.	17,235	206,820	04/23/2004	10/01/2018
312963 AY 7	FHLMC			2	1	823,757	106.606	842,251	790,056	813,376		(15,324)			5.500	4.310	MON.	3,621	43,453	03/31/2004	11/01/2018
31296M 3Z 0	FHLMC			2	1	5,165,424	102.958	5,327,391	5,174,318	5,165,424		1,140			5.000	4.990	MON.	21,560	258,716	09/30/2003	09/01/2033
31296S M3 7	FHLMC			2	1	12,697,917	105.197	13,077,993	12,431,799	12,625,108		(55,939)			5.500	4.890	MON.	56,979	683,749	01/09/2004	01/01/2034
31296S M5 2	FHLMC			2	1	4,531,429	106.750	4,659,745	4,365,101	4,487,787		(37,739)			6.000	4.960	MON.	21,826	261,906	01/09/2004	01/01/2034
31297M AQ 1	FHLMC			2	1	2,051,483	105.135	2,139,784	2,035,265	2,045,327		(4,520)			5.500	5.180	MON.	9,328	111,940	03/09/2005	03/01/2035
31297M XV 5	FHLMC			2	1	3,468,914	103.187	3,737,146	3,621,704	3,493,120		36,196			5.000	6.210	MON.	15,090	181,085	11/10/2005	04/01/2030
31297P ME 8	FHLMC			2	1	1,420,537	107.625	1,469,609	1,365,490	1,407,869		1,132			6.500	5.430	MON.	7,396	88,757	04/07/2005	10/01/2034
31297T WF 6	FHLMC			2	1	6,721,168	102.739	7,222,409	7,029,821	6,784,194		64,909			5.000	6.150	MON.	29,291	351,491	11/09/2005	09/01/2035
31297U SF 8	FHLMC			2	1	3,140,591	103.187	3,383,436	3,278,920	3,171,165		21,677			5.000	6.110	MON.	13,662	163,946	11/10/2005	10/01/2030
31297V Y8 5	FHLMC			2	1	9,024,715	102.739	9,640,242	9,383,182	9,101,470		80,873			5.000	5.970	MON.	39,097	469,159	11/30/2005	11/01/2035
31298N FU 4	FHLMC			2	1	211,564	110.094	275,254	250,015	210,706		60			7.000	8.790	MON.	1,458	17,501	12/01/2005	05/01/2031
31371H X9 4	FEDERAL NATL MTG			2	1	938,708	108.281	1,129,350	1,042,979	950,019		13,806			6.500	9.830	MON.	10,549	67,774	12/01/2005	09/01/2029
31371J BD 5	FEDERAL NATL MTG			2	1	895,827	110.773	1,012,990	914,474	899,187		1,795			7.000	7.400	MON.	10,656	64,013	01/14/2000	02/01/2030
31371L T9 0	FEDERAL NATL MTG			2	1	953,990	107.075	972,267	908,022	940,130		(6,580)			6.000	4.620	MON.	9,047	54,481	10/13/2004	08/01/2019
31371N MC 6	FEDERAL NATL MTG			2	1	3,277,785	107.342	3,425,320	3,191,029	3,247,408		(17,291)			7.000	5.840	MON.	37,151	223,372	09/27/2007	10/01/2022
31379C XQ 9	FEDERAL NATL MTG			2	1	19,717	108.375	22,257	20,537	19,743		102			6.500	7.140	MON.	191	1,335	09/01/2006	03/01/2028
31379R WW 4	FEDERAL NATL MTG			2	1	259,675	110.879	298,127	268,876	260,171		286			7.000	7.960	MON.	3,133	18,821	06/08/2000	06/01/2028
31382Q M8 5	FEDERAL NATL MTG			2	1	22,762	108.090	25,015	23,143	22,971		89			6.500	6.940	MON.	248	1,504	07/15/1999	07/01/2014
31382S 2N 0	FEDERAL NATL MTG			2	1	25,246	108.090	27,744	25,667	25,477		109			6.500	6.940	MON.	275	1,668	07/15/1999	07/01/2014
31382S PZ 8	FEDERAL NATL MTG			2	1	6,372	108.090	7,002	6,478	6,414		50			6.500	6.820	MON.	70	421	07/15/1999	07/01/2014
31383K 6J 1	FEDERAL NATL MTG			2	1	34,627	108.090	38,053	35,205	34,942		104			6.500	6.940	MON.	376	2,288	07/15/1999	08/01/2014
31383K Y6 8	FEDERAL NATL MTG			2	1	50,884	108.090	55,919	51,734	51,350		197			6.500	6.940	MON.	554	3,363	07/15/1999	07/01/2014
31383L CW 3	FEDERAL NATL MTG			2	1	85,072	108.090	93,490	86,493	85,845		352			6.500	6.940	MON.	928	5,622	07/15/1999	08/01/2014
31383M D9 1	FEDERAL NATL MTG			2	1	56,139	108.090	61,694	57,076	56,653		291			6.500	6.940	MON.	611	3,711	07/15/1999	07/01/2014
31383M WE 9	FEDERAL NATL MTG			2	1	19,616	108.090	21,557	19,943	19,746		54			6.500	6.820	MON.	214	1,296	07/15/1999	07/01/2014
31383M WF 6	FEDERAL NATL MTG			2	1	5,366	108.090	5,897	5,455	5,415		17			6.500	6.940	MON.	59	355	07/15/1999	07/01/2014
31383T JH 2	FEDERAL NATL MTG			2	1	733,842	108.281	830,561	767,040	741,327		5,696			6.500	7.520	MON.	8,298	49,858	09/10/1999	09/01/2029
31383W T9 2	FEDERAL NATL MTG			2	1	143,636	108.375	164,400	151,695	145,484		2,204			6.500	7.790	MON.	1,638	9,860	09/10/1999	09/01/2029
31384V RP 9	FEDERAL NATL MTG			2	1	217,106	107.765	234,551	217,650	217,106		177			7.000	6.940	MON.	2,510	15,236	04/18/2000	03/01/2015
31385C ZW 6	FEDERAL NATL MTG			2	1	1,209,126	107.169	1,302,730	1,215,584	1,209,838		1,381			6.000	6.030	MON.	11,870	72,935	04/05/2001	05/01/2016
31385N 7A 1	FEDERAL NATL MTG			2	1	73,168	110.665	82,730	74,757	73,438		1,065			7.000	7.430	MON.	871	5,233	10/02/2000	10/01/2030
31385W X8 7	FEDERAL NATL MTG			2	1	5,285,141	109.480	5,529,607	5,050,754	5,280,147		(39,361)			7.000	5.560	MON.	58,463	353,553	10/12/2005	09/01/2032
31386R 4X 4	FEDERAL NATL MTG			2	1	114,168	114.650	127,101	110,860	113,259		(33)			8.000	7.110	MON.	1,477	8,869	02/07/2001	02/01/2031
31387C XK 2	FEDERAL NATL MTG			2	1	178,961	110.665	195,483	176,643	178,320		(83)			7.000	6.540	MON.	2,058	12,365	06/22/2001	04/01/2031
31389F S4 5	FEDERAL NATL MTG			2	1	1,972,125	108.125	2,125,221	1,965,522	1,968,531		(799)			6.500	6.300	MON.	21,263	127,759	01/25/2002	02/01/2032
31390C MD 5	FEDERAL NATL MTG			2	1	1,701,706	108.560	1,757,320	1,618,746	1,669,836		(11,893)			6.500	4.990	MON.	17,455	105,218	09/20/2002	05/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31390F 4E 6	FEDERAL NATL MTG			2	1	947,557	110.361	1,011,447	916,482	939,749		(5,460)			7.000	6.050	MON.	10,305	64,154	05/31/2002	05/01/2032
31390F 4T 3	FEDERAL NATL MTG			2	1	367,771	108.831	377,428	346,800	359,647		(14,460)			7.000	5.230	MON.	4,025	24,276	09/20/2002	05/01/2017
31390F 4W 6	FEDERAL NATL MTG			2	1	770,920	108.831	791,163	726,961	753,890		(5,227)			7.000	5.230	MON.	8,437	50,887	09/20/2002	05/01/2017
31390G A6 4	FEDERAL NATL MTG			2	1	361,597	108.829	371,086	340,978	353,609		(4,982)			7.000	5.230	MON.	3,960	23,868	09/20/2002	05/01/2017
31390G CE 5	FEDERAL NATL MTG			2	1	577,677	110.361	616,628	558,733	572,894		(2,567)			7.000	6.040	MON.	6,514	39,111	05/31/2002	05/01/2032
31390J 3P 4	FEDERAL NATL MTG			2	1	1,107,290	112.848	1,171,578	1,038,186	1,095,378		(21,865)			7.500	5.600	MON.	12,965	77,864	02/11/2003	07/01/2032
31391Q JP 0	FEDERAL NATL MTG			2	1	3,727,721	106.875	3,872,662	3,623,544	3,698,451		(20,104)			6.000	5.150	MON.	36,197	217,413	11/20/2002	11/01/2032
31400S CJ 6	FEDERAL NATL MTG			2	1	4,961,245	104.230	5,144,585	4,935,795	4,949,206		(4,733)			4.500	4.270	MON.	36,624	222,111	09/30/2003	04/01/2018
31401B P4 1	FEDERAL NATL MTG			2	1	4,630,783	105.356	4,704,594	4,465,423	4,567,907		(31,096)			5.000	3.870	MON.	36,852	223,271	05/30/2003	05/01/2018
31402E R7 5	FEDERAL NATL MTG			2	1	9,299,455	103.036	9,468,650	9,189,611	9,267,655		(26,868)			5.000	4.640	MON.	75,936	459,481	06/30/2003	08/01/2033
31402G R4 7	FEDERAL NATL MTG			2	1	10,968,009	103.036	11,171,874	10,842,641	10,933,112		(22,574)			5.000	4.640	MON.	89,376	541,035	08/13/2003	07/01/2033
31402K VX 9	FEDERAL NATL MTG			2	1	1,702,405	106.637	1,761,721	1,652,068	1,684,770		(8,685)			5.500	4.610	MON.	15,073	90,864	10/31/2003	07/01/2018
31402L QU 9	FEDERAL NATL MTG			2	1	7,289,800	103.036	7,425,297	7,206,475	7,265,504		(16,990)			5.000	4.650	MON.	59,537	360,324	08/13/2003	08/01/2033
31403F PK 4	FEDERAL NATL MTG			2	1	4,704,532	107.875	4,800,691	4,450,235	4,652,512		(21,702)			6.500	4.930	MON.	48,171	289,265	02/10/2004	10/01/2033
31403J W6 9	FEDERAL NATL MTG			2	1	9,884,256	105.104	10,167,154	9,673,406	9,826,669		(43,122)			5.500	4.840	MON.	88,589	532,037	01/09/2004	12/01/2033
31403N GB 7	FEDERAL NATL MTG			2	1	2,545,635	105.104	2,610,311	2,483,547	2,532,292		(21,059)			5.500	4.710	MON.	22,303	136,595	03/31/2004	11/01/2033
31404G 2B 6	FEDERAL NATL MTG			2	1	3,243,760	105.231	3,322,086	3,156,944	3,215,354		(12,968)			5.000	4.210	MON.	26,195	157,847	02/27/2004	02/01/2019
31404M L4 8	FEDERAL NATL MTG			2	1	3,466,274	105.104	3,552,174	3,379,670	3,443,259		(16,703)			5.500	4.740	MON.	30,942	185,882	03/31/2004	03/01/2034
31404P LS 8	FEDERAL NATL MTG			2	1	7,651,494	103.980	8,173,131	7,860,283	7,690,783		43,062			4.500	5.180	MON.	58,724	353,713	03/24/2005	04/01/2019
31404W TV 8	FEDERAL NATL MTG			2	1	4,415,973	103.980	4,682,457	4,503,223	4,429,878		18,166			4.500	4.980	MON.	33,468	202,645	08/10/2005	05/01/2019
31405R AM 8	FEDERAL NATL MTG			2	1	11,406,389	105.104	11,775,166	11,203,328	11,350,271		(21,897)			5.500	4.930	MON.	102,612	616,183	10/20/2004	10/01/2034
31405R AN 6	FEDERAL NATL MTG			2	1	5,042,773	105.104	5,205,809	4,952,999	5,017,963		(23,005)			5.500	4.930	MON.	45,359	272,415	10/20/2004	10/01/2034
31405R BK 1	FEDERAL NATL MTG			2	1	3,664,524	105.104	3,783,001	3,599,287	3,646,495		(21,407)			5.500	4.930	MON.	32,967	197,961	10/20/2004	10/01/2034
31405R G3 4	FEDERAL NATL MTG			2	1	2,318,935	105.104	2,406,836	2,289,953	2,310,763		(4,431)			5.500	5.060	MON.	20,393	125,947	09/30/2004	09/01/2034
31406B F2 1	FEDERAL NATL MTG			2	1	4,322,037	105.104	4,476,552	4,259,157	4,303,931		(13,004)			5.500	5.010	MON.	35,657	234,143	09/01/2006	01/01/2035
31406C TB 4	FEDERAL NATL MTG			2	1	3,798,200	105.104	3,927,025	3,736,317	3,780,816		(4,437)			5.500	4.970	MON.	34,224	205,497	01/11/2005	12/01/2034
31406E ML 5	FEDERAL NATL MTG			2	1	10,488,771	105.041	10,838,075	10,317,881	10,428,434		(30,042)			5.500	4.890	MON.	93,587	567,483	01/11/2005	01/01/2035
31406E Z5 6	FEDERAL NATL MTG			2	1	2,227,615	102.942	2,333,271	2,266,572	2,234,572		6,068			5.000	5.330	MON.	18,873	113,329	03/09/2005	03/01/2035
31406K LR 9	FEDERAL NATL MTG			2	1	3,078,244	105.041	3,181,247	3,028,557	3,061,406		(6,400)			5.500	4.880	MON.	27,739	166,571	01/27/2005	01/01/2035
31406L JC 3	FEDERAL NATL MTG			2	1	3,057,426	105.041	3,305,309	3,146,664	3,066,530		13,021			5.500	6.450	MON.	28,817	173,067	04/10/2006	03/01/2035
31406M LG 9	FEDERAL NATL MTG			2	1	9,341,044	105.041	9,748,017	9,280,143	9,315,075		(17,847)			5.500	5.180	MON.	84,448	510,408	03/09/2005	01/01/2035
31407B HM 4	FEDERAL NATL MTG			2	1	3,725,966	105.041	4,028,050	3,834,717	3,740,490		22,561			5.500	6.400	MON.	35,124	210,909	04/10/2006	06/01/2035
31407E VE 0	FEDERAL NATL MTG			2	1	6,409,317	106.606	6,695,669	6,280,758	6,363,971		(28,754)			5.500	4.730	MON.	57,288	345,442	08/03/2005	07/01/2020
31407F DK 3	FEDERAL NATL MTG			2	1	4,591,788	103.792	5,032,918	4,849,013	4,611,997		78,101			4.500	6.320	MON.	35,703	218,206	06/11/2007	10/01/2020
31407L MV 6	FEDERAL NATL MTG			2	1	16,564,195	105.041	17,547,363	16,705,145	16,580,773		21,805			5.500	5.660	MON.	151,929	918,783	12/30/2005	06/01/2035
31407S A2 8	FEDERAL NATL MTG			2	1	2,853,513	102.817	3,082,756	2,998,273	2,871,555		22,632			5.000	6.240	MON.	24,731	149,914	03/30/2006	08/01/2035
31408H KX 2	FEDERAL NATL MTG			2	1	7,351,893	105.041	8,010,426	7,625,951	7,405,116		75,113			5.500	6.600	MON.	69,690	419,427	05/17/2006	02/01/2036
31409F E6 1	FEDERAL NATL MTG			2	1	6,510,709	104.869	6,883,698	6,564,042	6,514,453		10,084			5.500	5.660	MON.	59,464	361,022	02/28/2007	03/01/2036
31409T RE 0	FEDERAL NATL MTG			2	1	7,973,338	105.104	8,651,341	8,231,206	8,035,108		55,801			5.500	6.370	MON.	74,952	452,716	05/05/2006	04/01/2036
31409X 5A 3	FEDERAL NATL MTG			2	1	7,872,366	107.312	8,348,245	7,779,378	7,836,086		(11,849)			6.500	5.970	MON.	84,226	505,660	05/25/2006	05/01/2036
31410E 2N 7	FEDERAL NATL MTG			2	1	1,517,591	106.218	1,624,915	1,529,782	1,519,258		3,317			6.000	6.110	MON.	15,289	91,787	06/09/2006	07/01/2036
31410G PQ 0	FEDERAL NATL MTG			2	1	3,672,988	107.203	3,681,573	3,434,203	3,647,439		(39,793)			6.500	3.140	MON.	36,893	74,408	07/07/2009	11/01/2037
31410S 4X 2	FEDERAL NATL MTG			2	1	2,856,779	107.312	3,014,343	2,808,939	2,839,875		(8,402)			6.500	5.810	MON.	29,538	182,581	10/10/2006	09/01/2036
31410U GK 2	FEDERAL NATL MTG			2	1	6,478,216	104.791	7,115,499	6,790,138	6,543,357		64,496			5.500	6.930	MON.	61,582	373,458	06/12/2007	03/01/2037
31410W 3E 6	FEDERAL NATL MTG			2	1	1,247,385	107.446	1,304,803	1,214,369	1,235,818		(6,337)			7.000	5.840	MON.	14,116	85,006	09/27/2007	09/01/2022
31411A JG 1	FEDERAL NATL MTG			2	1	9,498,515	106.218	10,024,203	9,437,319	9,473,091		3,868			6.000	5.680	MON.	94,313	566,239	11/09/2006	11/01/2036
31411H P7 9	FEDERAL NATL MTG			2	1	11,247,965	106.218	11,847,484	11,153,854	11,210,367		(3,379)			6.000	5.630	MON.	110,953	669,231	12/27/2006	01/01/2037
31411N XZ 5	FEDERAL NATL MTG			2	1	9,016,719	104.791	9,723,771	9,279,145	9,071,903		35,559			5.500	6.300	MON.	84,694	510,353	06/06/2007	03/01/2037
31411W AU 1	FEDERAL NATL MTG			2	1	2,831,090	106.218	2,983,606	2,808,926	2,822,078		104			6.000	5.650	MON.	27,815	168,536	03/30/2007	04/01/2037
31411W FH 5	FEDERAL NATL MTG			2	1	7,554,460	106.825	8,066,922	7,551,510	7,551,510					6.000	5.850	MON.	74,755	453,091	06/12/2007	05/01/2022
31412L D2 3	FEDERAL NATL MTG			2	1	7,107,276	104.791	7,745,553	7,391,382	7,169,203		85,733			5.500	6.640	MON.	67,688	406,526	06/08/2007	03/01/2037
31412S 4L 6	FEDERAL NATL MTG			2	1	11,364,274	106.015	11,910,195	11,234,377	11,307,680		(49,405)			6.000	5.340	MON.	112,285	674,063	05/29/2008	04/01/2038
31412S 5T 8	FEDERAL NATL MTG			2	1	9,657,340	106.015	10,132,218	9,557,287	9,614,183		(32,355)			6.000	5.380	MON.	95,102	573,437	06/30/2008	05/01/2038
31414U 5K 0	FEDERAL NATL MTG			2	1	9,532,983	106.015	10,045,239	9,475,243	9,504,884		(21,836)			6.000	5.550	MON.	94,175	568,515	07/31/2008	05/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31416R QR 7	FEDERAL NATL MTG			2	1	15,590,713	99.916	15,580,155	15,593,150	15,590,713		58			4.500	4.430	MON.	116,858	233,897	06/30/2009	06/01/2039
2699999. U.S. Special Revenue - Single Class Mtg.-Backed/Asset-Backed Securities						527,165,980	XXX	552,136,019	529,179,884	526,903,827	0	535,542	0	0	XXX	XXX	XXX	3,908,343	27,685,286	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,631,735,942	XXX	1,668,887,595	1,556,159,884	1,612,612,268	1,281,734	(6,068,478)	0	0	XXX	XXX	XXX	20,053,853	68,159,678	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00081T AB 4	ACCO BRANDS CORP				5FE	231,250	93.000	232,500	250,000	232,500	100,556	1,944			7.625	8.980	FA	7,201	19,063	11/13/2007	08/15/2015
00104C AA 6	AES CORP				4FE	108,900	103.250	124,933	121,000	119,542	2,699	1,893			9.375	11.200	MS	3,340	11,344	01/22/2002	09/15/2010
00130H BA 2	AES CORP			1	3FE	652,375	102.500	639,600	624,000	630,405	35,646	(4,281)			8.750	7.920	MN	6,977	54,600	10/30/2003	05/15/2011
00130H BL 8	AES CORP				4FE	250,000	101.500	253,750	250,000	250,000	40,000				7.750	7.750	AO	4,090	19,375	10/09/2007	10/15/2015
00130H BN 4	AES CORP				4FE	125,000	101.750	127,188	125,000	125,000	28,125				8.000	8.000	JD	833	10,000	05/14/2008	06/01/2020
00130H BP 9	AES CORP				4FE	241,250	109.500	273,750	250,000	241,917		667			9.750	10.460	AO	5,146	13,068	04/21/2009	04/15/2016
001546 AG 5	AK STEEL CORP				3FE	125,156	101.000	126,250	125,000	125,093	27,626	(33)			7.750	7.710	JD	431	9,688	07/12/2007	06/15/2012
001706 AB 6	ASSOCIATED ATERIALS INC	@...			5FE	373,750	96.500	482,500	500,000	418,284	123,251	17,533				4.320	N/A	18,750	28,125	05/23/2007	03/01/2014
00184A AF 2	AOL TIME WARNER INC				2FE	2,128,380	109.474	2,189,480	2,000,000	2,064,361		(25,248)			6.875	5.380	MN	22,917	147,500	05/03/2007	05/01/2012
00206R AF 9	AT & T INC	LS...			1FE	999,160	106.688	1,066,880	1,000,000	999,445		165			4.950	4.960	JJ	22,825	49,500	12/04/2007	01/15/2013
00206R AM 4	AT&T INC				1FE	1,998,320	104.796	2,095,920	2,000,000	1,998,542		133			5.600	5.610	MN	14,311	112,000	05/08/2008	05/15/2018
00206R AR 3	AT&T INC	LS...			1FE	1,993,780	106.596	2,131,920	2,000,000	1,994,263		483			5.800	5.840	FA	43,822	61,867	01/30/2009	02/15/2019
00430X AB 3	ACCELLENT INC				5FE	258,750	96.250	240,625	250,000	240,625	70,560	(1,185)			10.500	9.760	JD	2,188	26,250	05/29/2007	12/01/2013
014477 AD 5	ALERIS INTERNATIONAL INC				6FE	15,000	0.522	1,305	250,000	1,305	(14,308)	613			9.000	150.260	JD	12,250		05/07/2007	12/15/2014
014477 AG 8	ALERIS INTERNATIONAL INC				6FE	52,500	0.500	2,500	500,000	2,500	(51,090)	1,040			10.000	96.050	JD			07/11/2007	12/15/2016
018772 AL 7	ALLIANCE ONE INTL INC				4FE	237,943	105.000	262,500	250,000	238,552		609			10.000	11.000	JJ	12,431		06/26/2009	07/15/2016
018772 AN 3	ALLIANCE ONE INTL INC				4FE	121,875	105.000	131,250	125,000	122,025		150			10.000	10.510	JJ	6,215		08/12/2009	07/15/2016
018804 AL 8	ALLIANT TECHSYSTEMS INC				4FE	375,950	99.000	371,250	375,000	371,250	33,877	(127)			6.750	6.700	AO	6,328	25,313	05/07/2007	04/01/2014
01958X BK 2	ALLIED WASTE NORTH AMERICA				2FE	373,594	104.394	391,478	375,000	374,556		321			6.375	6.470	AO	5,047	23,906	12/01/2006	04/15/2011
01958X BR 7	ALLIED WASTE NORTH AMERICA				2FE	244,688	106.500	266,250	250,000	245,845		494			7.125	7.450	MN	2,276	17,813	08/13/2007	05/15/2016
019736 AA 5	ALLISON TRANSMISSION INC				5FE	252,813	105.000	262,500	250,000	252,248	130,016	(267)			11.000	10.780	MN	4,583	27,500	10/16/2007	11/01/2015
02208R AA 4	ALTRA HOLDINGS INC				4FE	125,469	102.625	128,281	125,000	125,464		(4)			8.125	8.050	JD	1,016		11/17/2009	12/01/2016
02406P AG 5	AMERICAN AXLE & MFG INC				4FE	123,394	101.500	126,875	125,000	123,401		7			9.250	9.500	JJ	418		12/10/2009	01/15/2017
02580E CN 1	AMERICAN EXPRESS BK FSB	LS...			2FE	997,670	106.592	1,065,929	1,000,000	998,396		433			5.500	5.550	AO	11,458	55,000	04/11/2008	04/16/2013
0258M0 BY 4	AMERICAN EXPRESS CR CORP				2FE	491,470	103.200	516,000	500,000	498,138		1,926			5.000	5.420	JD	2,014	25,000	04/17/2006	12/02/2010
0258M0 CY 3	AMERICAN EXPRESS CR CORP				2FE	499,175	112.388	561,940	500,000	499,372		146			7.300	7.340	FA	13,282	36,500	08/15/2008	08/20/2013
0258M0 CZ 0	AMERICAN EXPRESS CR CORP	LS...			2FE	999,040	105.373	1,053,730	1,000,000	999,100		60			5.125	5.140	FA	17,938		08/20/2009	08/25/2014
026874 BT 3	AMERICAN INTL GROUP INC				2FE	333,599	93.885	469,425	500,000	333,599					8.250	14.810	FA	15,583	40,906	08/13/2008	08/15/2018
029912 AT 9	AMERICAN TOWER ORP				2FE	125,000	110.750	138,438	125,000	125,000	13,750				7.000	7.000	AO	1,847	8,750	09/24/2007	10/15/2017
03070Q AK 7	AMERISTAR CASINOS INC				4FE	246,371	103.750	259,375	250,000	246,719		347			9.250	9.610	JD	1,927	11,819	05/21/2009	06/01/2014
030981 AD 6	AMERIGAS PARTNERS L P				3FE	499,700	100.000	500,000	500,000	499,766	92,232	34			7.250	7.250	MN	4,128	36,250	02/26/2008	05/20/2015
03523T AB 4	ANHEUSER BUSCH INBEV WORLD				2FE	1,998,460	117.079	2,341,580	2,000,000	1,998,586		126			7.750	7.760	JJ	71,472	78,792	01/07/2009	01/15/2019
037411 AS 4	APACHE CORP	LS...			1FE	249,760	106.599	266,498	250,000	249,813		21			5.625	5.630	JJ	6,484	14,063	01/23/2007	01/15/2017
037411 AT 2	APACHE CORP				1FE	997,510	107.168	1,071,680	1,000,000	998,538		397			5.250	5.290	AO	11,083	52,500	04/11/2007	04/15/2013
037735 CF 2	APPALACHIAN PWR CO				2FE	1,993,540	104.001	2,080,020	2,000,000	1,997,885		1,591			5.550	5.630	AO	27,750	111,000	06/18/2007	04/01/2011
03841X AA 2	AQUILEX HOLDINGS LLC				4FE	121,916	99.750	124,688	125,000	121,922		6			11.125	11.650	JD	309		12/16/2009	12/15/2016
03939R AB 6	ARCH WESTN FIN LLC			1	4FE	518,050	99.250	509,153	513,000	509,153	63,657	(815)			6.750	6.560	JJ	17,314	34,628	04/12/2005	07/01/2011
045054 AA 1	ASHTEAD CAPITAL INC				4FE	271,875	100.125	250,313	250,000	250,313	123,496	(1,933)			9.000	7.650	FA	8,500	22,500	05/29/2007	08/15/2016
05336X AF 8	AVAGO TECHNOLOGIES FIN				3FE	283,125	110.125	275,313	250,000	275,313	104,677	(3,115)			11.875	9.550	JD	2,474	29,688	06/12/2007	12/01/2015
057741 AA 8	BALDOR ELECTRIC CO				4FE	791,250	102.250	766,875	750,000	763,303	207,941	(3,388)			8.625	7.800	FA	24,438	64,688	08/16/2007	02/15/2017
058498 AF 3	BALL CORP			1	3FE	502,338	101.250	506,250	500,000	501,261	6,636	(374)			6.875	6.770	JD	1,528	34,375	10/30/2006	12/15/2012
060505 DA 9	BANK OF AMERICA CORPORATION				1FE	72,250	98.710	98,710	100,000	73,851		1,601			5.420	10.720	MS	1,596	2,710	04/24/2009	03/15/2017
060505 DR 2	BANK OF AMERICA CORPORATION				3FE	104,375	96.274	120,343	125,000	104,375					8.000	9.570	JJ	4,194	10,000	10/03/2008	12/29/2099
06051G EA 3	BANK AMER FDG CORP				1FE	997,490	107.532	1,075,322	1,000,000	997,619		129			6.500	6.540	FA	27,625		07/23/2009	08/01/2016
06406H BJ 7	BANK NEW YORK MTN BK ENT				1FE	998,970	105.602	1,056,021	1,000,000	999,310		193			4.500	4.520	AO	11,250	45,000	03/19/2008	04/01/2013
06406H BP 3	BANK NEW YORK MTN BK ENT	LS...			1FE	998,050	97.739	977,399	1,000,000	998,050					4.600	4.620	JJ	5,750		11/06/2009	01/15/2020
071707 AP 8	BAUSCH & LOMB INC				5FE	498,750	105.500	527,500	500,000	498,568	123,450	118			9.875	9.920	MN	8,229	49,375	10/03/2008	11/01/2015
073902 KF 4	BEAR STEARNS COS INC				1FE	923,640	99.000	990,000	1,000,000	942,028		7,947			5.300	6.510	AO	8,981	53,000	08/01/2007	10/30/2015
079860 AG 7	BELLSOUTH CORP				1FE	1,017,410	107.099	1,070,990	1,000,000	1,009,290		(1,713)			5.200	4.970	MS	15,311	52,000	09/22/2004	09/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
085790 AP 8	BERRY PLASTICS CORP				4FE	201,250	91.375	228,438	250,000	206,658		5,408			5.844	10.230	JAJO	3,085	10,730	02/11/2009	02/15/2015
085791 AD 3	BERRY PLASTICS HOLDING CO				5FE	331,250	97.250	607,813	625,000	353,134	60,871	20,387			8.875	24.440	MS	16,332	55,469	11/28/2007	09/15/2014
095173 AG 5	BLOUNT INC				4FE	260,625	101.875	254,688	250,000	254,688	25,394	(1,957)			8.875	7.860	FA	9,245	22,188	05/03/2007	08/01/2012
097014 AH 7	BOEING CAP CORP				1FE	1,136,601	108.900	1,197,900	1,100,000	1,114,264		(4,220)			5.800	5.330	JJ	29,419	63,800	05/11/2006	01/15/2013
097395 AH 0	BOISE CASCADE LLC				5FE	138,000	90.125	135,188	150,000	135,188	49,759	1,428			7.125	8.640	AO	2,256	10,688	08/17/2007	10/15/2014
09747F AA 3	BOISE PAPER HLDGS LLC/FIN				4FE	251,103	103.625	259,063	250,000	251,092		(10)			9.000	8.910	MN	4,063		10/22/2009	11/11/2017
097751 AG 6	BOMBARDIER INC				3FE	225,625	103.250	258,125	250,000	230,472		4,847			6.750	10.620	MN	2,813	16,875	04/23/2009	05/01/2012
097751 AH 4	BOMBARDIER INC				3FE	415,531	99.000	495,000	500,000	440,038	22,619	10,211			6.300	9.750	MN	5,250	31,500	10/28/2008	05/01/2014
097751 AM 3	BOMBARDIER INC				3FE	208,750	103.875	207,750	200,000	206,037	31,038	(1,001)			8.000	7.250	MN	2,044	16,000	01/22/2007	11/15/2014
09852T AA 4	BONTEN MEDIA ACQUISTION				5FE	53,317	37.250	51,212	137,483	33,926	67,884	123	83,105		9.000	29.180	JD	6,930	5,625	12/01/2009	06/01/2015
101137 AB 3	BOSTON SCIENTIFIC CORP				3FE	448,283	105.000	525,000	500,000	459,117	29,695	7,339			5.450	7.620	JD	1,211	27,250	10/28/2008	06/15/2014
101137 AH 0	BOSTON SCIENTIFIC CORP				3FE	241,250	104.500	261,250	250,000	244,191		2,941			6.000	7.710	JD	667	15,000	03/11/2009	06/15/2011
10138M AG 0	BOTTLING GROUP LLC	LS			1FE	856,218	108.184	919,564	850,000	854,692		(616)			5.500	5.390	AO	11,688	46,750	05/03/2007	04/01/2016
103304 BD 2	BOYD GAMING CORP				4FE	250,625	90.125	225,313	250,000	225,313	67,897	(84)			6.750	6.700	AO	3,563	16,875	05/04/2007	04/15/2014
110394 AB 9	BRISTOW GROUP INC				3FE	333,125	99.000	371,250	375,000	332,191	80,094	2,653			7.500	9.190	MS	8,281	28,125	12/17/2008	09/15/2017
111021 AD 3	BRITISH TELECOMMUNICATION				2FE	3,740,300	107.132	3,588,922	3,350,000	3,407,757		(57,000)			8.125	6.240	JD	12,097	297,313	06/06/2007	12/15/2010
11102A AA 9	BRITISH TELECOMMUNICATION				2FE	1,447,500	101.635	1,524,525	1,500,000	1,454,983		4,162			5.950	6.430	JJ	41,154	89,250	03/19/2008	01/15/2018
11102A AB 7	BRITISH TELECOM PLC				2FE	1,995,800	104.279	2,085,580	2,000,000	1,997,307		798			5.150	5.190	JJ	47,494	103,000	12/05/2007	01/15/2013
12189T BA 1	BURLINGTON NORTHN SANTA F	LS			2FE	1,995,030	106.225	2,124,500	2,000,000	1,995,736		396			5.750	5.780	MS	33,861	115,000	03/12/2008	03/15/2018
12489L AE 8	CB RICHARD ELLIS SVCS INC				3FE	121,091	111.000	138,750	125,000	121,251		159			11.625	12.250	JD	646	7,145	06/15/2009	06/15/2017
1248EP AC 7	CCO HLDGS LLC / CCO HLDGS				4FE	111,250	102.625	128,281	125,000	112,771		1,521			8.750	11.980	MN	1,398	13,008	05/11/2009	11/15/2013
12516U AA 3	CEMEX FINANCE LLC				4FE	625,000	104.750	654,688	625,000	625,000					9.500	9.500	JD	2,804		12/09/2009	12/14/2016
12543D AF 7	COMMUNITY HEALTH SYSTEMS				4FE	742,463	103.500	776,250	750,000	743,818	46,199	744			8.875	9.060	JJ	30,693	61,016	04/17/2009	07/15/2015
125581 FT 0	CIT GROUP INC				6Z	153,242	93.250	149,593	160,421	149,593	(3,740)	91			7.000	8.550	MN	655		12/10/2009	05/01/2013
125581 FU 7	CIT GROUP INC				6Z	229,865	92.875	223,489	240,634	223,489	(6,478)	102			7.000	8.230	MN	1,404		12/10/2009	05/01/2014
125581 FV 5	CIT GROUP INC				6Z	229,865	89.500	215,367	240,634	215,367	(14,577)	80			7.000	8.040	MN	1,404		12/10/2009	05/01/2015
125581 FW 3	CIT GROUP INC				6Z	383,108	88.000	352,930	401,057	352,930	(30,286)	108			7.000	7.900	MN	2,340		12/10/2009	05/01/2016
125581 FX 1	CIT GROUP INC				6Z	522,547	86.750	487,086	561,482	487,086	(35,654)	192			7.000	8.270	MN	3,275		12/10/2009	05/01/2017
12619A AB 1	CPG INTL				5FE	249,350	94.500	236,250	250,000	236,250	96,155	95			10.500	10.550	JJ	13,125	26,250	08/14/2007	07/01/2013
12626P AD 5	CRH AMER INC				2FE	2,501,405	108.321	2,708,025	2,500,000	2,500,383		(156)			6.950	6.940	MS	51,160	173,750	03/14/2002	03/15/2012
126304 AP 9	CSC HOLDING INC				3FE	246,563	103.250	258,125	250,000	248,203		1,316			7.625	8.240	AO	4,766	19,063	09/24/2008	04/01/2011
126304 AR 5	CSC HLDGS INC				3FE	27,520	103.250	33,040	32,000	28,839		1,146			6.750	11.800	AO	456	1,218	10/30/2008	04/15/2012
126304 AU 8	CSC HOLDING INC				3FE	473,125	106.500	532,500	500,000	476,811	33,823	2,988			8.500	9.580	JD	1,889	42,500	10/07/2008	06/15/2015
126304 AW 4	CSC HLDGS INC				3FE	222,213	106.500	266,250	250,000	226,143		3,931			8.500	11.370	AO	4,486	16,056	01/08/2009	04/15/2014
126304 AZ 7	CSC HLDGS INC				3FE	358,750	107.625	403,594	375,000	359,651		901			8.625	9.290	FA	12,219	16,441	03/16/2009	02/15/2019
126650 AV 2	CVS CORP	LS			2FE	559,919	105.941	635,646	600,000	575,176		4,458			4.875	5.890	MS	8,613	29,250	05/11/2006	09/15/2014
126650 BH 2	CVS CAREMARK				2FE	1,911,460	105.541	2,110,820	2,000,000	1,928,600		7,333			5.750	6.360	JD	9,583	115,000	07/31/2007	06/01/2017
12686C AW 9	CABLEVISION SYSTEMS CORP				4FE	359,063	105.750	396,563	375,000	362,533	29,942	4,344			8.000	9.520	AO	6,333	30,000	12/17/2008	04/15/2012
12686C AX 7	CABLEVISION SYS CORP				4FE	246,490	104.125	260,313	250,000	246,570		80			8.625	8.870	MS	5,870		09/09/2009	09/15/2017
136375 BS 0	CANADIAN NATL RY CO				1FE	995,710	106.781	1,067,810	1,000,000	996,786		701			4.950	5.030	JJ	22,825	49,500	04/24/2008	01/15/2014
13645R AG 9	CANADIAN PAC RY CO NEW				2FE	996,250	106.111	1,061,110	1,000,000	997,341		694			5.750	5.830	MN	7,347	57,500	05/14/2008	05/15/2013
14150B AC 8	CARDINAL HEALTH 409 INC				5FE	471,875	90.250	1,185,941	1,314,062	516,715	(1,683)	43,810			9.500	34.720	AO	26,354	118,750	10/19/2009	04/15/2015
144141 CT 3	CAROLINA PWR & LT CO				1FE	1,982,100	107.033	2,140,660	2,000,000	1,992,285		1,842			5.125	5.240	MS	30,181	102,500	09/08/2003	09/15/2013
146900 AF 2	CASCADES INC				3FE	246,335	101.000	252,500	250,000	246,363		28			7.750	8.000	JD	1,507		11/18/2009	12/15/2017
14743R AB 9	CASE CORP				3FE	257,500	98.750	246,875	250,000	246,875	73,844	(719)			7.250	6.790	JJ	8,358	18,125	01/23/2007	01/15/2016
147446 AN 8	CASE NEW HOLLAND INC				3FE	121,328	102.250	127,813	125,000	121,623		296			7.750	8.620	MS	3,606		08/11/2009	09/01/2013
14912L 3U 3	CATERPILLAR FINL SVCS MTN	LS			1FE	997,510	104.158	1,041,580	1,000,000	997,889		197			5.450	5.480	AO	11,506	54,500	03/19/2008	04/15/2018
14985V AA 9	CCM MERGER INC				5FE	244,725	81.125	202,813	250,000	202,813	73,409	654			8.000	8.370	FA	8,333	20,000	11/15/2005	08/01/2013
14987B AA 1	CC HLDGS GS V LLC/ CROWN				2FE	242,730	106.500	266,250	250,000	243,174		444			7.750	8.250	FMAN	3,229	9,741	04/15/2009	05/01/2017
15189Y AB 2	CENTERPOINT ENER RESOURCES				2FE	1,114,275	112.637	1,126,370	1,000,000	1,049,197		(13,484)			7.875	6.120	AO	19,688	78,750	09/22/2004	04/01/2013
161175 AA 2	CHARTER COMM NTS				4FE	387,500	102.750	513,750	500,000	418,431		26,708			8.000	16.750	AO	6,778	66,750	10/24/2008	04/30/2012
161175 AD 6	CHARTER COMMUNICATIONS OP				4FE	446,250	102.750	513,750	500,000	452,240		5,990			8.375	11.220	AO	7,095	48,625	04/20/2009	04/30/2014
162456 AM 9	CHATTEM INC			1	4FE	500,175	102.750	513,750	500,000	500,065	70,092	(27)			7.000	6.990	MS	11,667	35,000	04/01/2005	03/01/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
165167 BE 6	CHESAPEAKE ENERGY CORP				3FE	626,094	100.000	625,000	625,000	621,048	121,163	(116)			6.875	6.840	JJ	19,813	42,969	08/13/2007	01/15/2016
165167 BJ 5	CHESAPEAKE ENERGY CORP				3FE	340,863	101.250	339,188	335,000	338,053	61,037	(1,034)			7.000	6.610	FA	8,859	23,450	02/07/2007	08/15/2012
165167 BN 6	CHESAPEAKE ENERGY CORP				3FE	436,875	99.000	495,000	500,000	441,769		4,894			6.625	9.180	JJ	15,274	16,563	04/23/2009	01/15/2016
165167 BS 5	CHESAPEAKE ENERGY CORP				3FE	374,531	98.000	367,500	375,000	367,500	80,589	36			6.500	6.510	FA	9,208	24,375	05/29/2007	08/15/2017
165167 BY 2	CHESAPEAKE ENERGY CORP				3FE	93,353	104.750	99,513	95,000	94,057	12,134	223			7.625	7.950	JJ	3,340	7,244	06/27/2006	07/15/2013
165167 CC 9	CHESAPEAKE ENERGY CORP				3FE	125,000	100.750	125,938	125,000	125,000	27,500				7.250	7.250	JD	403	9,063	05/20/2008	12/15/2018
165167 CD 7	CHESAPEAKE ENERGY CORP				3FE	118,839	109.750	137,188	125,000	119,555		716			9.500	10.620	FA	4,486	6,366	01/28/2009	02/15/2015
166751 AJ 6	CHEVRON CORPORATION				1FE	3,498,915	105.337	3,686,795	3,500,000	3,498,986		71			4.950	4.950	MS	56,788	86,625	02/26/2009	03/03/2019
171276 AD 0	CHUKCHANSI ECONOMIC DEV				4FE	292,500	73.000	273,750	375,000	273,750	(22,050)	3,300			8.000	15.430	MN	8,917	15,000	10/13/2009	11/15/2013
171798 AA 9	CIMAREX ENERGY CO				3FE	252,500	101.000	252,500	250,000	251,998	57,200	(203)			7.125	6.980	MN	2,969	17,813	05/03/2007	05/01/2017
172967 BP 5	CITIGROUP INC				2FE	1,810,145	102.857	1,799,998	1,750,000	1,743,545		(4,929)			5.625	5.580	FA	33,906	91,406	04/29/2009	08/27/2012
172967 EQ 0	CITIGROUP INC				1FE	994,920	103.676	1,036,760	1,000,000	996,515		944			5.500	5.610	AO	12,222	55,000	04/04/2008	04/11/2013
172967 ES 6	CITIGROUP INC				1FE	996,450	100.541	1,005,410	1,000,000	996,900		276			6.125	6.170	MN	7,826	61,250	05/05/2008	05/15/2018
172967 EU 1	CITIGROUP INC				1FE	1,268,852	106.519	1,438,007	1,350,000	1,281,865		13,013			6.500	8.130	FA	32,175	43,875	02/27/2009	08/19/2013
172967 EZ 0	CITIGROUP INC				1FE	248,738	101.253	253,133	250,000	248,782		44			5.500	5.610	AO	2,903		09/15/2009	10/15/2014
17453B AP 6	CITIZENS COMMUNICATIONS				3FE	468,750	100.250	501,250	500,000	479,187	48,331	5,856			6.250	7.810	JJ	14,410	31,250	02/27/2008	01/15/2013
184502 AP 7	CLEAR CHANNEL				5FE	35,000	79.250	198,125	250,000	51,544		15,515			5.750	75.900	JJ	6,628	14,375	05/03/2007	01/15/2013
184502 AV 4	CLEAR CHANNEL				5FE	37,500	65.500	163,750	250,000	46,692	8,045	8,647			5.500	55.780	MS	4,049	13,750	05/21/2007	09/15/2014
18538A AA 8	CLEARWIRE ESCROW CORP 144				5FE	244,863	101.500	253,750	250,000	244,897		35			12.000	12.500	JD	1,833		11/24/2009	12/01/2015
18538T AA 7	CLEARWIRE COMM LLC 144A				5FE	367,204	101.500	380,625	375,000	367,302		98			12.000	12.500	JD	4,625		11/18/2009	12/01/2015
18889L AC 5	CLONDALKIN ACQUISITION				4FE	416,875	88.375	441,875	500,000	438,250	173,132	12,618			4.800	8.510	MJSD.	4,162	15,502	04/03/2008	12/15/2013
18911M AA 9	CLOUD PEAK ENERGY RES LLC				4FE	124,085	100.000	125,000	125,000	124,095		10			8.250	8.370	JD	1,031		11/20/2009	12/15/2017
20029P AN 9	COMCAST CABLE COMMUNICATION				2FE	2,857,205	112.370	2,809,250	2,500,000	2,657,067		(40,584)			7.125	5.110	JD	7,917	178,125	09/22/2004	06/15/2013
20030N AP 6	COMCAST CORP NEW				2FE	1,017,460	110.706	1,107,060	1,000,000	1,013,830		(1,522)			6.500	6.250	JJ	29,972	65,000	06/11/2007	01/15/2017
20030N AW 1	COMCAST CORP NEW				2FE	499,880	105.125	525,625	500,000	499,903		9			5.700	5.700	MN	3,642	28,500	05/02/2008	05/15/2018
20162U AA 3	COMMERCIAL BARGE LINE CO				4FE	356,929	104.000	390,000	375,000	357,596		668			12.500	13.500	JJ	22,656		07/01/2009	07/15/2017
202917 AA 8	COMMERZBANK AG				1FE	7,741,686	85.357	6,623,703	7,760,000	7,746,352		1,636			4.500	4.520	JD	15,520	349,200	11/16/2006	12/15/2016
204386 AF 3	CIE GENER DE GEOPHYSIQUE				3FE	250,000	99.250	248,125	250,000	248,125	93,125				7.500	7.490	MN	2,396	18,750	08/09/2007	05/15/2015
205768 AG 9	COMSTOCK RES INC				4FE	371,094	102.250	383,438	375,000	371,176		82			8.375	8.550	AO	7,154		10/29/2009	10/15/2017
20605P AA 9	CONCHO RES INC				4FE	123,223	105.000	131,250	125,000	123,272		49			8.625	8.870	AO	3,085		09/15/2009	10/01/2017
207410 AD 3	CONMED CORP				4FE	189,063	94.125	235,313	250,000	189,063					2.500	4.710	MN	799	6,250	03/04/2009	11/15/2024
20825R AB 7	CONOCOPHILLIPS AUS FDG CO				1FE	3,493,350	108.595	3,800,825	3,500,000	3,496,580		924			5.500	5.530	AO	40,639	192,500	04/06/2006	04/15/2013
209111 EE 9	CONSOLIDATED EDISON CO N Y				1FE	93,373	105.316	105,316	100,000	96,136		817			4.700	5.770	FA	1,958	4,700	05/11/2006	02/01/2014
21036P AF 5	CONSTELLATION BRANDS INC				3FE	474,844	101.375	506,875	500,000	477,196	18,355	1,986			7.250	8.030	MN	4,632	36,250	10/28/2008	05/15/2017
21036P AG 3	CONSTELLATION BRANDS INC				3FE	124,180	106.500	133,125	125,000	124,370	5,522	99			8.375	8.500	JD	465	10,469	11/28/2007	12/15/2014
210518 CQ 7	CONSUMERS ENERGY CO				2FE	996,170	104.579	1,045,790	1,000,000	996,678		288			5.650	5.690	MS	16,636	56,500	03/10/2008	09/15/2018
216648 AK 1	COOPER COS INC				3FE	474,063	97.250	486,250	500,000	478,727	43,949	2,902			7.125	8.150	FA	13,458	31,172	04/23/2009	02/15/2015
216871 AC 7	COOPER U S INC				1FE	1,499,175	109.246	1,638,690	1,500,000	1,499,381		63			6.100	6.100	JJ	45,750	91,500	06/13/2007	07/01/2017
22237L PA 4	COUNTRYWIDE HOME LOANS MT				1FE	92,710	102.129	102,129	100,000	97,970		1,558			4.000	5.740	MS	1,100	4,000	05/11/2006	03/22/2011
22541L AB 9	CREDIT SUISSE FIRST BOSTON				1FE	1,126,973	107.838	1,186,218	1,100,000	1,110,029		(4,950)			6.125	5.600	MN	8,609	67,375	05/11/2006	11/15/2011
22546Q AC 1	CREDIT SUISSE NEW YORK BR				1FE	5,009,600	102.697	5,134,875	5,000,000	5,009,316		(284)			5.300	5.270	FA	101,583		08/10/2009	08/13/2019
2254C0 TC 1	CS FIRST BOSTON NY BRH SR				1FE	2,993,970	106.643	3,199,305	3,000,000	2,995,824		1,110			5.000	5.040	MN	19,167	150,000	05/01/2008	05/15/2013
228188 AB 4	CROWN AMERS LLC / CROWN				4FE	500,000	103.250	516,250	500,000	500,000	5,000				7.625	7.620	MN	4,872	38,125	11/08/2005	11/15/2013
228188 AD 0	CROWN AMERS LLC / CROWN				4FE	500,000	103.500	517,500	500,000	500,000	2,500				7.750	7.750	MN	4,951	38,750	11/08/2005	11/15/2015
228227 AZ 7	CROWN CASTLE INTL CORP				4FE	485,520	106.500	532,500	500,000	487,206		1,686			9.000	9.630	JJ	20,750	21,000	04/21/2009	01/15/2015
23311R AB 2	DCP MIDSTREAM LLC				2FE	998,010	118.050	1,180,500	1,000,000	998,407		356			9.700	9.740	JD	8,083	98,886	11/19/2008	12/01/2013
23311R AC 0	DCP MIDSTREAM LLC	LS			2FE	492,110	123.046	615,230	500,000	492,592		482			9.750	10.000	MS	14,354	27,219	02/19/2009	03/15/2019
23327B AA 1	REABLE THERAPEUTICS FIN				5FE	501,460	105.500	527,500	500,000	502,282	101,132	368			10.875	10.740	MN	6,948	47,578	11/06/2009	11/15/2014
23331A AW 9	D R HORTON INC				3FE	202,500	94.000	235,000	250,000	206,939		4,439			5.250	9.580	FA	4,958	6,563	04/17/2009	02/15/2015
23918K AE 8	DAVITA INC NTS				4FE	244,313	100.250	250,625	250,000	246,567	8,145	923			6.625	7.110	MS	4,877	16,563	05/30/2008	03/15/2013
23918K AH 1	DAVITA INC				4FE	356,125	100.250	350,875	350,000	350,875	18,974	(599)			7.250	6.990	MS	7,472	25,375	10/05/2005	03/15/2015
242370 AA 2	DEAN FOODS CO				4FE	502,135	98.000	490,000	500,000	490,000	65,205	(205)			7.000	6.930	JD	2,917	35,000	05/09/2007	06/01/2016
244217 BG 9	DEERE JOHN CAPITAL CORP				1FE	2,108,820	110.934	2,218,680	2,000,000	2,054,514		(22,606)			7.000	5.660	MS	41,222	140,000	06/21/2007	03/15/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
245217 AQ 7	DEL MONTE CORP				3FE	245,680	103.000	257,500	250,000	245,741		61			7.500	7.750	AO	3,958		10/01/2009	10/15/2019
25156P AF 0	DEUTSCHE TELEKOM INTL FIN				2FE	479,945	106.151	530,755	500,000	489,141		2,667			5.250	5.930	JJ	11,594	26,250	04/11/2006	07/22/2013
25156P AL 7	DEUTSCHE TELEKOM INTL FIN				2FE	1,999,700	111.958	2,239,160	2,000,000	1,999,741		25			6.750	6.750	FA	49,125	135,750	08/12/2008	08/20/2018
252126 AD 9	DEX MEDIA WEST LLC/ DEX M			1	6FE	117,800	108.000	205,200	190,000	158,080	3,599	39,531			8.500	41.710	FA		8,075	04/01/2005	08/15/2010
252126 AF 4	DEX MEDIA WEST LLC/ DEX M			1	6FE	40,040	31.500	57,330	182,000	49,578		9,370			9.875	62.820	FA		8,986	04/01/2005	08/15/2013
25212E AC 4	DEX MEDIA INC	@		1	6FE	65,000	25.250	126,250	500,000	36,252		(29,130)				80.660	N/A	11,778		04/20/2005	11/15/2013
25380Q AB 5	DIGICEL LTD				4FE	112,001	111.000	138,750	125,000	113,533		1,532			12.000	14.980	AO	3,333	8,333	03/06/2009	04/11/2014
25380W AA 4	DIGICEL GROUP LTD				5FE	925,156	97.000	970,000	1,000,000	923,705	230,767	6,688			8.875	10.500	JJ	40,924	77,656	05/07/2009	01/15/2015
25459H AD 7	DIRECTV HOLDINGS/FINANCE				3FE	585,625	103.875	649,219	625,000	595,364	14,538	4,263			6.375	7.440	JD	1,771	39,844	08/13/2007	06/15/2015
25459H AG 0	DIRECTV HLDGS LLC / DIREC				3FE	683,435	109.250	819,375	750,000	690,934	7,796	6,278			7.625	9.240	MN	7,307	57,188	10/28/2008	05/15/2016
25468P CG 9	DISNEY WALT CO MTNS BE				1FE	1,995,540	109.748	2,194,960	2,000,000	1,996,404		367			6.000	6.030	JJ	54,667	120,000	07/12/2007	07/17/2017
256605 AQ 9	DOLE FOOD INC				4FE	324,983	120.250	389,610	324,000	324,973		(10)			13.875	13.750	MS	13,237	22,103	04/20/2009	03/15/2014
25746U AM 1	DOMINION RESOURCES INC				2FE	503,560	105.127	525,635	500,000	501,525		(430)			5.000	4.890	MS	7,361	25,000	09/22/2004	03/15/2013
25746U BE 8	DOMINION RES INC VA NEW				2FE	999,060	109.232	1,092,320	1,000,000	999,164		72			6.400	6.410	JD	2,844	64,000	06/12/2008	06/15/2018
257559 AG 9	DOMTAR CORP				3FE	240,393	117.500	293,750	250,000	240,811		419			10.750	11.500	JD	2,240	12,840	06/03/2009	06/01/2017
259603 AA 6	DOUGLAS DYNAMICS LLC / DO				4FE	490,000	94.000	470,000	500,000	470,000	210,000				7.750	8.130	JJ	17,868	38,750	04/01/2005	01/15/2012
260003 AH 1	DOVER CORP				1FE	1,000,299	105.810	1,058,100	1,000,000	1,000,259		(25)			5.450	5.440	MS	16,047	54,500	03/12/2008	03/15/2018
261608 AB 9	DRESSER-RAND GROUP INC				4FE	501,250	99.000	495,000	500,000	495,000	110,153	(153)			7.375	7.320	MN	6,146	36,875	12/03/2007	11/01/2014
26439X AB 9	DUKE ENERGY FIELD SVCS LL				2FE	540,340	103.962	519,810	500,000	507,771		(11,940)			7.875	5.300	FA	14,766	39,375	02/15/2007	08/16/2010
26816L AT 9	DYNEGY INC				4FE	375,000	95.000	356,250	375,000	356,250	90,000				8.375	8.370	MN	5,234	31,406	03/29/2006	05/01/2016
26816L AW 2	DYNEGY HOLDINGS INC				4FE	125,000	86.750	108,438	125,000	108,438	22,188				7.250	7.250	JD	755	9,688	05/17/2007	06/01/2015
26816L AX 0	DYNEGY HOLDINGS INC				4FE	120,000	93.500	116,875	125,000	116,875	29,083	292			7.750	8.280	JD	807	9,375	06/20/2007	06/01/2019
269246 AM 6	E TRADE FINANCIAL CORP				5FE	197,715	93.125	232,813	250,000	210,520	112,632	7,888			7.375	12.860	MS	5,429	18,438	04/23/2008	09/15/2013
27749T AA 3	EASTON-BELL SPORTS INC				5FE	123,456	103.625	129,531	125,000	123,468		12			9.750	9.990	JD	948		11/20/2009	12/01/2016
27876G BE 7	ECHOSTAR DBS				3FE	250,000	102.125	255,313	250,000	250,000	41,250				7.125	7.120	FA	7,422	17,813	06/18/2007	02/01/2016
27876G BF 4	ECHOSTAR DBS CORP				3FE	494,375	102.875	514,375	500,000	496,312	61,733	829			7.000	7.220	AO	8,750	35,000	08/13/2007	10/01/2013
27876G BH 0	ECHOSTAR DBS CORP				3FE	193,750	104.750	261,875	250,000	199,992		6,095			7.750	13.010	MN	1,668	19,375	12/17/2008	05/31/2015
281023 AR 2	EDISON MISSION ENERGY				4FE	196,875	85.000	212,500	250,000	201,740		4,713			7.750	12.150	JD	861	19,375	12/16/2008	06/15/2016
281023 AU 5	EDISON MISSION ENERGY				4FE	233,750	79.000	197,500	250,000	197,500	(21,368)	1,368			7.000	8.030	MN	2,236	17,500	07/01/2008	05/15/2017
281023 AX 9	EDISON MISSON ENERGY				4FE	369,688	75.750	284,063	375,000	284,063	(23,755)	317			7.200	7.370	MN	3,450	27,000	06/27/2007	05/15/2019
282645 AQ 3	EKSPORTFINANS A/S	LS			1FE	2,490,700	107.739	2,693,475	2,500,000	2,493,481		828			5.500	5.540	MN	13,750	137,500	05/18/2006	05/25/2016
28264Q GC 2	EKSPORTFINANS MTN BE				1FE	992,650	105.901	1,059,010	1,000,000	994,135		616			5.500	5.590	JD	28,264	55,000	06/19/2007	06/26/2017
28336L BS 7	EL PASO CORP				3FE	222,273	117.250	293,125	250,000	226,556		4,078			12.000	15.250	JD	1,583	30,000	12/09/2008	12/12/2013
28336L BT 5	EL PASO CORP				3FE	453,838	106.750	533,750	500,000	457,769		3,931			8.250	10.110	FA	15,583	21,313	03/12/2009	02/15/2016
283695 AZ 7	EL PASO NATURAL GAS				2FE	601,492	116.689	659,293	565,000	594,903		(1,484)			8.625	7.920	JJ	22,471	48,731	04/01/2005	01/15/2022
28660G AC 0	ELIZABETH ARDEN INC			1	4FE	247,600	98.500	246,250	250,000	245,435	82,589	345			7.750	7.960	JJ	8,934	19,375	03/06/2008	01/15/2014
29255W AG 5	ENCORE ACQUISITION CO				4FE	223,125	100.000	250,000	250,000	229,089	64,933	2,906			6.000	7.890	JJ	6,917	15,000	03/11/2008	07/15/2015
29255W AH 3	ENCORE ACQUISITION CO				4FE	242,813	100.000	250,000	250,000	244,135	82,362	523			7.250	7.650	JD	1,510	18,125	05/03/2007	12/01/2017
29255W AJ 9	ENCORE ACQUISITION CO				4FE	345,855	105.500	395,625	375,000	347,827		1,972			9.500	11.120	MN	5,938	18,208	04/22/2009	05/01/2016
293791 AW 9	ENTERPRISE PRODS OPER LP				3FE	144,375	91.750	229,375	250,000	144,412		37			7.034	12.180	JJ	8,109	8,793	02/02/2009	01/15/2068
29379V AB 9	ENTERPRISE PRODS OPER LLC				2FE	999,060	106.550	1,065,500	1,000,000	999,356		176			5.650	5.670	AO	14,125	56,500	03/31/2008	04/01/2013
29667W AA 0	ESSAR STEEL ALGOMA INC				4FE	369,427	98.625	369,844	375,000	369,447		21			9.375	9.750	MS	1,660		12/04/2009	03/15/2015
297425 AD 2	ESTERLINE TECHNOLOGIES			1	4FE	273,200	102.125	275,738	270,000	270,880	36,535	(556)			7.750	7.500	JD	930	20,925	04/01/2005	06/15/2011
297425 AF 7	ESTERLINE TECHNOLOGIES CO				3FE	226,875	97.500	243,750	250,000	228,553		1,678			6.625	8.230	MS	5,521	8,281	03/18/2009	03/01/2017
302203 AA 2	EXPRO FIN LUXEMBOURG S C				4FE	481,035	99.250	496,250	500,000	481,090		55			8.500	9.250	JD	1,181		12/14/2009	12/15/2016
30250D AB 1	FMC FINANCE III				3FE	245,563	99.250	248,125	250,000	246,387	12,286	351			6.875	7.120	JJ	7,925	17,188	06/26/2007	07/15/2017
302570 BA 3	FPL GROUP CAP INC	LS			1FE	999,920	107.313	1,073,130	1,000,000	999,940		15			5.350	5.350	JD	2,378	53,500	06/11/2008	06/15/2013
31359M NU 3	FEDERAL NATL MTG ASSN				1FE	3,697,505	106.713	3,734,955	3,500,000	3,564,697		(23,128)			5.250	4.480	FA	76,563	183,750	07/09/2003	08/01/2012
314275 AA 6	FEDERATED RETAIL HLDGS IN				3FE	195,368	97.500	243,750	250,000	198,788		3,421			5.900	10.070	JD	1,229	14,750	04/28/2009	12/01/2016
314275 AB 4	FEDERATED RETAIL HLDGS IN				3FE	1,109,809	102.750	1,155,938	1,125,000	1,113,277		3,247			5.350	5.830	MS	17,722	56,844	04/20/2009	03/15/2012
31430Q AZ 0	FELCOR LODGING TRUST INC				4FE	112,045	100.875	126,094	125,000	112,513		468			10.000	12.870	AO	3,125		10/01/2009	10/01/2014
319963 AP 9	FIRST DATA CORP				5FE	1,100,461	93.250	1,165,625	1,250,000	1,099,357	201,243	8,820			9.875	12.490	MS	33,260	74,063	10/02/2009	09/24/2015
319963 AT 1	FIRST DATA CORP				5FE	856,605	88.750	899,203	1,013,187	848,739	(12,757)	4,891			10.550	14.400	MS	27,020	6,594	10/23/2009	09/24/2015
319963 AV 6	FIRST DATA CORP				5FE	97,500	85.500	106,875	125,000	98,494		994			11.250	16.870	MS	3,555	7,031	08/06/2009	03/31/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
345397 TS 2	FORD MOTOR CREDIT				4FE	342,663	102.039	765,293	750,000	496,460		144,253			7.375	51.890	FA	23,047	55,313	08/12/2008	02/01/2011
345397 TY 9	FORD MOTOR CR CO				4FE	606,778	100.989	1,009,890	1,000,000	702,778		91,702			7.250	27.660	AO	13,292	54,375	04/30/2009	10/25/2011
345397 TZ 6	FORD MOTOR CR CO				4FE	105,202	99.849	249,623	250,000	122,785		16,433			7.000	30.750	AO	4,375	17,500	02/01/2008	10/01/2013
345397 UJ 0	FORD MOTOR CREDIT				4FE	250,043	102.965	514,825	500,000	363,067		106,434			8.625	53.280	MN	7,188	43,125	10/29/2008	11/01/2010
345397 VE 0	FORD MOTOR CREDIT CO LLC				4FE	126,265	103.185	257,963	250,000	187,472		57,596			9.750	57.380	MS	7,177	24,375	04/14/2008	09/15/2010
345397 VH 3	FORD MOTOR CREDIT CO LLC				4FE	193,438	115.963	289,908	250,000	197,346		3,908			12.000	18.320	MN	3,833	29,628	04/21/2009	05/15/2015
346091 BC 4	FOREST OIL CORP				4FE	239,813	104.500	261,250	250,000	241,267		1,454			8.500	9.540	FA	8,028	10,507	02/12/2009	02/15/2014
35638P AA 8	FREEDOM GROUP INC				4FE	122,284	106.125	132,656	125,000	122,314		30			10.250	10.530	FA	5,410		07/15/2009	08/01/2025
35638P AC 4	FREEDOM GROUP INC				4FE	132,813	106.125	132,656	125,000	132,620		(193)			10.250	8.840	FA	2,064		10/27/2009	08/01/2015
35671D AR 6	FREEPORT-MCMORAN COPPER &				3FE	633,438	109.000	681,250	625,000	630,452	72,317	(1,240)			8.250	8.020	AO	12,891	41,250	04/22/2009	04/01/2015
35687M AM 9	FREECALE SEMICONDUCTOR				5FE	170,000	91.750	458,750	500,000	176,323		5,917			8.875	36.760	JD	1,972	44,375	11/16/2006	12/15/2014
35804G AF 5	FRESENIUS US FINANCE II				3FE	358,628	110.000	412,500	375,000	360,385		1,758			9.000	9.910	JJ	15,563	16,313	01/27/2009	07/15/2015
35906A AB 4	FRONTIER COMMUNICATIONS				3FE	369,154	101.250	379,688	375,000	369,265		111			8.125	8.370	AO	7,617		10/01/2009	10/01/2018
36155W AE 6	GCI INC				4FE	123,963	100.875	126,094	125,000	123,976		13			8.625	8.740	MN	1,767		10/29/2009	11/15/2019
36159R AB 9	GEO GROUP INC				4FE	123,184	102.375	127,969	125,000	123,216		32			7.750	8.000	AO	1,911		10/07/2009	10/15/2017
36186C AQ 6	GMAC				5FE	100,925	90.000	276,300	307,000	101,165		240			8.000	24.590	MN	4,093	20,535	03/01/2009	11/01/2031
36186C AV 5	GMAC LLC				5FE	701,272	99.000	866,250	875,000	761,384		60,113			7.250	19.450	MS	20,970	36,813	05/11/2009	03/02/2011
36186C AZ 6	GMAC LLC				5FE	203,210	98.000	245,000	250,000	211,784		8,574			6.625	14.470	MN	2,116	8,281	04/30/2009	05/15/2012
36186C BB 8	GMAC				5FE	646,714	98.500	861,875	875,000	700,966		54,252			6.875	19.870	MS	17,713	34,604	05/22/2009	09/15/2011
36190Q AA 4	GXS CORP				4FE	122,435	98.250	122,813	125,000	122,443		8			9.750	10.250	JD	271		12/17/2009	06/15/2015
367905 AD 8	GAYLORD ENTMT CO NEW				5FE	473,500	93.000	465,000	500,000	465,000	152,361	2,639			6.750	7.550	MN	4,313	33,750	11/15/2007	11/15/2014
36962G 4C 5	GENERAL ELEC CAP CORP MTN	LS			1FE	998,890	108.107	1,081,070	1,000,000	999,014		124			5.900	5.920	MN	7,867	29,500	05/06/2009	05/13/2014
36962G 4D 3	GENERAL ELEC CAP CORP MTN				1FE	998,880	103.802	1,038,020	1,000,000	998,913		33			6.000	6.010	FA	24,000		08/04/2009	08/07/2019
36962G 4F 8	GENERAL ELEC CAP CORP MTN				1FE	1,245,700	101.243	1,265,544	1,250,000	1,245,876		176			4.375	4.440	MS	15,191		09/16/2009	09/21/2015
36962G K8 6	GENERAL ELEC CAP CORP	LS			1FE	6,495,195	103.957	6,757,205	6,500,000	6,497,537		457			4.750	4.750	MS	90,910	308,750	02/22/2005	09/15/2014
36962G S5 4	GENERAL ELEC CAP CORP MTN				1FE	178,125	92.217	230,545	250,000	187,401		7,623			4.397	10.190	JAJO	2,596	5,158	10/03/2008	10/06/2015
36962G ZY 3	GENERAL ELEC CAP CORP	LS			1FE	2,121,140	106.309	2,126,180	2,000,000	2,047,011		(14,101)			5.450	4.610	JJ	50,261	109,000	02/17/2004	01/15/2013
370334 AS 3	GENERAL MLS INC				2FE	961,796	108.600	1,047,990	965,000	964,148		366			6.000	6.040	FA	21,873	57,900	02/13/2002	02/15/2012
370334 BF 0	GENERAL MLS INC				2FE	997,740	106.714	1,067,140	1,000,000	998,243		286			5.200	5.230	MS	15,022	52,000	03/12/2008	03/17/2015
370334 BH 6	GENERAL MLS INC				2FE	499,570	106.055	530,275	500,000	499,613		43			5.650	5.660	FA	10,672	15,067	01/30/2009	02/15/2019
370425 RX 0	GMAC LLC				5FE	241,563	98.948	247,370	250,000	242,081		518			6.875	8.910	MS	5,061		11/16/2009	09/15/2011
370442 AU 9	GENERAL MOTORS				6Z	52,500	26.000	65,000	250,000	58,130	6,549	5,331			7.700	45.320	AO		9,625	05/29/2007	04/15/2016
370442 BS 3	GENERAL MOTORS				6Z	68,125	26.500	99,375	375,000	74,601	4,248	17,228			7.125	60.740	JJ		8,906	05/12/2009	07/15/2013
370442 BT 1	GENERAL MTRS CORP				6Z	41,250	27.000	135,000	500,000	42,110		860			8.375	99.290	JJ			05/28/2009	07/15/2033
37047R AJ 6	GENERAL NUTRITION CTRS IN				5FE	211,875	93.250	233,125	250,000	216,269		4,394				3.470	MS		8,005	05/21/2009	03/15/2014
37251E AE 7	GENWORTH LIFE INSTL FDG T				1FE	499,705	99.069	495,345	500,000	499,791		55			5.875	5.880	MN		4,733	29,375	04/29/2008	05/03/2013
373298 CF 3	GEORGIA-PACIFIC CORP				4FE	322,500	102.000	510,000	500,000	326,885		4,365			8.000	13.580	JJ		18,444	40,000	04/01/2005	01/15/2024
373298 CG 1	GEORGIA PACIFIC				3FE	570,000	101.250	759,375	750,000	577,621		7,042			7.000	12.760	JJ		24,208	52,500	09/04/2007	01/15/2015
37331N AA 9	GEORGIA-PACIFIC LLC				3FE	120,194	106.000	132,500	125,000	120,549		355			8.250	9.000	MN		1,719	5,357	04/20/2009	05/01/2016
38141G EA 8	GOLDMAN SACHS GROUP INC				1FE	1,498,275	105.075	1,576,125	1,500,000	1,499,076		157			5.125	5.130	JJ		35,448	76,875	04/19/2005	01/15/2015
38141G EU 4	GOLDMAN SACHS GROUP INC				1FE	1,436,700	102.136	1,532,040	1,500,000	1,450,162		5,495			5.625	6.210	JJ		38,906	84,375	06/11/2007	01/15/2017
38143U AB 7	GOLDMAN SACHS GROUP INC				1FE	2,897,720	105.786	3,173,580	3,000,000	2,930,960		14,729			5.150	5.790	JJ		71,242	154,500	03/17/2008	01/15/2014
382550 AU 5	GOODYEAR TIRE & RUBR CO				4FE	550,750	104.000	563,680	542,000	548,706	113,322	(926)			9.000	8.700	JJ		24,390	48,780	08/09/2007	07/01/2015
382550 AZ 4	GOODYEAR TIRE & RUBR CO				4FE	119,808	110.500	138,125	125,000	120,137		330			10.500	11.370	MN		1,677	6,708	05/06/2009	05/15/2016
38470R AC 5	GRAHAM PACKAGING CO L P				5FE	212,500	101.750	254,375	250,000	218,657		6,157			8.500	14.090	AO		4,486	10,625	04/17/2009	10/15/2012
38470R AD 3	GRAHAM PACKAGING CO L P				5FE	461,250	102.000	765,000	750,000	489,821		28,571			9.875	21.900	AO		15,635	74,063	11/26/2007	10/15/2014
38470R AG 6	GRAHAM PACKAGING CO L P				5FE	246,668	98.750	246,875	250,000	246,669		1			8.250	8.500	JJ		2,120		11/18/2009	01/01/2017
38869P AD 6	GRAPHIC PACKAGING INTL				4FE	537,500	103.250	516,250	500,000	516,250	176,752	(5,502)			9.500	7.950	FA		17,944	47,500	05/03/2007	08/15/2013
38869P AF 1	GRAPHIC PACKAGING INTL IN				4FE	128,750	106.000	132,500	125,000	128,654		(96)			9.500	8.950	JD		528	5,905	08/13/2009	06/15/2017
402740 AA 2	GULFSTREAM NAT GAS SYS LL				2FE	393,356	104.622	423,719	405,000	396,337		1,208			5.560	6.000	MN		3,753	22,518	06/06/2007	11/01/2015
402740 AC 8	GULFSTREAM NAT GAS SYS LL				2FE	498,380	110.514	552,570	500,000	498,483		103			6.950	7.000	JD		2,896	17,761	05/21/2009	06/01/2016
404119 AA 7	HCA THE HEALTHCARE COMPANY				5FE	213,944	102.375	194,513	190,000	194,513	16,197	(4,085)			6.950	4.480	MN		8,864	16,625	08/03/2005	05/01/2012
404119 AG 4	HCA INC				5FE	440,000	97.250	486,250	500,000	457,251	133,475	11,276			6.250	9.470	FA		11,806	31,250	08/29/2008	02/15/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
404119 AL 3	HCA INC				5FE	394,583	94.000	470,000	500,000	405,849		11,267			5.750	11.520	MS	8,465	14,375	04/29/2009	03/15/2014
404119 AP 4	HCA INC				5FE	443,438	94.375	471,875	500,000	459,062	147,768	6,294			6.375	8.400	JJ	14,698	31,875	05/09/2007	01/15/2015
404119 AU 3	HCA INC				4FE	253,625	105.500	263,750	250,000	252,856	21,436	(455)			9.125	8.820	MN	2,915	22,813	02/29/2008	11/15/2014
404119 AX 7	HCA INC				4FE	395,000	107.375	424,131	395,000	395,000	32,588				9.250	9.250	MN	4,669	36,538	11/09/2006	11/15/2016
404119 BA 6	HCA INC				4FE	834,314	108.250	853,010	788,000	824,756	208,316	(3,948)			9.625	8.690	MN	9,691	73,973	06/01/2009	11/15/2016
404119 BE 8	HCA INC				3FE	241,888	107.750	269,375	250,000	242,247		360			8.500	8.990	AO	4,486	10,212	04/15/2009	04/15/2019
404119 BG 3	HCA INC				3FE	250,781	104.125	260,313	250,000	250,797		15			7.875	7.820	FA	7,656		09/30/2009	02/15/2020
413622 AA 9	HARRAHS ESCROW CORPORATION				5FE	120,281	104.625	130,781	125,000	120,480		199			11.250	12.000	JD	1,172	6,680	05/27/2009	06/01/2017
413627 BC 3	HARRAHS OPERATING CO INC				5FE	51,363	80.250	121,980	152,000	53,014		1,651			10.000	32.950	JD	676	14,820	03/01/2009	12/15/2018
413627 BG 4	HARRAHS OPER INC				5FE	518,803	80.250	802,500	1,000,000	533,255		14,037			10.750	25.000	FA	44,792	68,992	08/11/2009	02/01/2016
413627 BK 5	HARRAHS OPER INC				5FE	250,000	104.625	261,563	250,000	250,000					11.250	11.250	JD	2,344	6,250	09/08/2009	06/01/2017
421924 BG 5	HEALTHSOUTH CORP				5FE	122,909	98.500	123,125	125,000	122,910		1			8.125	8.370	FA	846		11/17/2009	02/15/2020
42330P AA 5	HELIX ENERGY SOLUTIONS				4FE	125,000	102.500	128,125	125,000	125,000	58,750				9.500	9.500	JJ	5,476	11,875	12/18/2007	01/15/2016
428040 BZ 1	HERTZ CORP				5FE	206,500	102.250	409,000	400,000	206,500					8.875	26.840	JJ	17,750	35,500	12/15/2005	01/01/2014
428040 CA 5	HERTZ CORPORATION				5FE	150,000	106.750	400,313	375,000	155,969		5,477			10.500	32.690	JJ	19,688	39,375	12/06/2007	01/01/2016
428236 AT 0	HEWLETT PACKARD CO				1FE	995,610	111.739	1,117,390	1,000,000	996,304		676			6.125	6.220	MS	20,417	45,257	12/02/2008	03/01/2014
428303 AH 4	HEXIION US FIN/NOVA SCOTIA				5FE	35,625	98.000	122,500	125,000	40,116		4,491			9.750	45.380	MN	1,557	12,188	05/08/2007	11/15/2014
436440 AA 9	HOLOGIC INC				3FE	672,832	85.375	853,750	1,000,000	672,832					2.000	3.890	JD	889	20,000	04/21/2009	12/15/2037
437076 AN 2	HOME DEPOT INC				2FE	987,690	103.768	1,037,680	1,000,000	996,680		2,687			5.200	5.490	MS	17,333	52,000	06/06/2006	03/01/2011
438516 AZ 9	HONEYWELL INTL INC	LS			1FE	747,323	103.547	776,603	750,000	747,500		177			5.000	5.040	FA	14,167	18,229	02/17/2009	02/15/2019
44107T AD 8	HOST HOTELS & RESORTS LP				3FE	724,340	100.625	754,688	750,000	729,679	248,972	3,207			6.875	7.520	MN	8,594	51,563	07/16/2008	11/01/2014
441812 JW 5	HOUSEHOLD FINANCE CORP				1FE	2,775,700	106.352	2,658,800	2,500,000	2,579,826		(41,966)			6.375	4.490	AO	33,646	159,375	11/18/2004	10/15/2011
441812 KA 1	HOUSEHOLD FIN CORP				1FE	510,865	109.500	547,500	500,000	506,228		(1,912)			6.375	5.900	MN	3,010	31,875	06/12/2007	11/27/2012
441812 KD 5	HOUSEHOLD FIN CORP	LS			1FE	4,172,763	104.124	4,425,270	4,250,000	4,208,263		8,680			4.750	5.050	JJ	89,722	201,875	04/12/2006	07/15/2013
44332L AB 6	HUB INTL HOLDINGS				5FE	246,250	95.500	238,750	250,000	238,750	85,512	426			9.000	9.280	JD	1,000	22,500	09/25/2007	12/15/2014
44701Q AP 7	HUNTSMAN INT LLC				5FE	263,125	97.750	244,375	250,000	244,375	112,186	(1,561)			7.875	6.950	MN	2,516	19,688	06/01/2007	11/15/2014
45320K AA 1	IMPRESS HLDGS B V				3FE	417,500	96.000	480,000	500,000	439,366	176,271	12,470			7.382	11.440	JAJO	7,793	25,363	03/13/2008	09/15/2013
45661T AB 7	INERGY LP/INERGY FIN				4FE	248,750	98.750	246,875	250,000	246,875	51,732	143			6.875	6.950	JD	764	17,188	05/04/2007	12/15/2014
457030 AG 9	INGLES MKTS INC				4FE	120,685	104.000	130,000	125,000	120,926		241			8.875	9.500	MN	1,418	5,639	04/30/2009	05/15/2017
45763P AC 0	INMARSAT FIN PLC				2FE	124,070	102.250	127,813	125,000	124,079		9			7.375	7.500	JD	871		11/12/2009	12/01/2017
458204 AD 6	INTELSAT INTERMEDIATE				5FE	247,500	100.250	250,625	250,000	247,556		56			11.250	11.450	FA	11,484		12/01/2009	02/04/2017
458204 AF 1	INTELSAT BERMUDA LTD				5FE	544,709	98.250	621,738	632,812	548,414		3,705			7.534	9.770	FA	18,012	4,709	10/15/2009	02/04/2017
458206 AC 3	INTELSAT INTER HLDG CO LT				5FE	623,750	102.750	770,625	750,000	651,673	26,104	25,569				2.310	FA			04/22/2009	02/01/2015
458207 AG 2	INTELSAT JACKSON HLDGS LT				4FE	123,958	103.000	128,750	125,000	123,973		16			8.500	8.620	MN	2,095		10/14/2009	11/01/2019
45820E AB 8	INTELSAT INTERMEDIATE				5FE	217,500	99.000	371,250	375,000	254,046		34,129			7.625	27.490	AO	6,036	28,594	06/15/2007	04/15/2012
45820E AX 0	INTELSAT BERMUDA LTD				5FE	402,500	108.250	541,250	500,000	404,126		1,512			11.250	15.750	JD	2,500	56,250	06/23/2006	06/15/2016
45822E AH 3	INTELSAT SUBSIDIARY HLDG				4FE	213,125	102.000	255,000	250,000	221,524		7,232			8.500	13.170	JJ	9,799	21,250	10/31/2008	01/15/2013
45822E AJ 9	INTELSAT SUBSIDIARY HLDG				4FE	465,625	103.500	517,500	500,000	469,213		3,588			8.875	10.450	JJ	20,462	22,188	04/20/2009	01/15/2015
45867X AE 4	INTERGEN NV				3FE	247,973	104.250	260,625	250,000	248,302	43,150	152			9.000	9.120	JD	11,313	22,500	07/23/2007	06/30/2017
46126P AF 3	INVERNESS MED INNOVATIONS				4FE	242,163	102.500	256,250	250,000	242,686		524			9.000	9.620	MN	2,875	11,438	05/07/2009	05/15/2016
462846 AC 0	IRON MTN INC				4FE	387,500	98.000	490,000	500,000	400,441		11,105			6.625	11.280	JJ	16,563	33,125	10/28/2008	01/01/2016
466112 AA 7	JBS USA LLC / JBS USA FIN				4FE	237,615	113.250	283,125	250,000	238,885		1,270			11.625	13.000	MN	4,844	14,854	04/22/2009	05/01/2014
46625H AT 7	JPMORGAN & CHASE & CO	LS			1FE	500,180	106.649	533,245	500,000	500,109		(32)			5.750	5.740	JJ	14,295	28,750	06/20/2007	01/02/2013
46625H AX 8	JP MORGAN CHASE & CO				1FE	1,889,140	104.070	2,081,400	2,000,000	1,918,426		12,574			5.250	6.150	MN	17,500	105,000	07/31/2007	05/01/2015
46625H GY 0	JP MORGAN CHASE & CO				1FE	1,563,675	107.499	1,612,485	1,500,000	1,554,113		(5,242)			6.000	5.440	JJ	41,500	90,000	01/28/2008	01/15/2018
46625H HA 1	JPMORGAN & CHASE & CO				2FE	105,546	103.146	128,933	125,000	105,560					7.900	9.350	AO	1,673	9,875	10/03/2008	12/29/2099
46625H HB 9	JP MORGAN CHASE & CO	LS			1FE	996,830	105.552	1,055,520	1,000,000	997,811		592			4.750	4.820	MN	7,917	47,500	04/21/2008	05/01/2013
46627T AD 4	SMURFIT KAPPA FUNDING				4FE	683,750	96.125	720,938	750,000	690,707	274,552	7,405			7.750	9.470	AO	14,531	58,125	03/24/2008	04/01/2015
471109 AB 4	JARDEN CORP				4FE	481,875	99.750	498,750	500,000	476,717	108,071	1,146			7.500	8.080	MN	6,250	37,500	04/22/2009	05/01/2017
471109 AC 2	JARDEN CORP				4FE	121,751	103.250	129,063	125,000	121,988		237			8.000	8.500	MN	1,667	5,028	04/27/2009	05/01/2016
479269 AB 8	JOHNSONDIVERSEY INC				5Z	423,750	101.250	506,250	500,000	444,119		18,302			9.625	15.430	MN	6,149	48,125	11/13/2008	05/15/2012
479269 AE 2	JOHNSONDIVERSEY INC				4FE	123,963	101.250	126,563	125,000	123,969		6			8.250	8.370	MN	1,060		11/19/2009	11/15/2019
47926P AB 2	JOHNSONDIVERSEY INC				5Z	723,750	101.500	761,250	750,000	731,250	201,923	4,327			10.670	11.580	MN	10,225	80,025	03/28/2008	05/15/2013

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
47926P AC 0	JOHNSONDIVERSEY INC				5FE	360,000	100.500	376,875	375,000	360,175		175			10.500	11.110	MN	4,047		11/20/2009	05/15/2020
481086 AB 2	VISANT HOLDING CORP				4FE	466,250	103.250	516,250	500,000	476,568	102,086	4,483			10.250	11.770	JD	4,271	51,250	08/13/2007	12/01/2013
481087 AC 8	VISANT CORP				4FE	256,875	100.500	251,250	250,000	251,250	47,475	(1,225)			7.625	7.000	AO	4,766	19,063	05/04/2007	10/01/2012
48666K AL 3	KB HOME				4FE	205,000	92.500	231,250	250,000	209,216		4,216			5.875	10.080	JJ	6,773	7,344	04/20/2009	01/15/2015
492914 AR 7	KEY ENERGY SERVICES INC				4FE	377,500	100.250	375,938	375,000	375,313	128,119	(306)			8.375	8.240	JD	2,617	31,406	12/13/2007	12/01/2014
500472 AA 3	KONINKLIJKE PHILIPS ELECT				1FE	3,474,720	105.285	3,684,975	3,500,000	3,483,174		4,768			4.625	4.780	MS	49,462	161,875	03/06/2008	03/11/2013
50075N AV 6	KRAFT FOODS INC	LS			2FE	991,260	105.435	1,054,350	1,000,000	992,600		695			6.125	6.230	FA	21,778	76,733	05/19/2008	08/23/2018
50076X AB 7	KRATON POLYMERS LLC/CAP				5FE	243,655	90.000	225,000	250,000	225,000	124,122	878			8.125	8.650	JJ	9,366	20,313	09/25/2007	01/15/2014
501044 CJ 8	KROGER CO				2FE	998,030	105.751	1,057,510	1,000,000	998,685		359			5.000	5.040	AO	10,556	50,000	03/20/2008	04/15/2013
502413 AL 1	L-3 COMMUNICATIONS CORP			1	3FE	496,657	101.000	505,000	500,000	498,399	138,006	393			6.125	6.220	JJ	14,122	30,625	05/18/2007	07/15/2013
513075 AG 6	LAMAR MEDIA CORP			1	4FE	305,000	99.750	304,238	305,000	304,238	61,000				7.250	7.240	JJ	11,056	22,113	09/11/2007	01/01/2013
513075 AM 3	LAMAR MEDIA CORP				4FE	83,250	97.000	87,300	90,000	85,313	19,646	643			6.625	7.780	FA	2,253	5,963	06/27/2006	08/15/2015
513075 AV 3	LAMAR MEDIA CORP				3FE	112,474	110.375	137,969	125,000	113,933		1,460			9.750	12.500	AO	3,047	6,229	03/20/2009	04/01/2014
517834 AB 3	LAS VEGAS SANDS CORP				4FE	447,500	88.500	442,500	500,000	442,500	(6,193)	1,193			6.375	8.910	FA	12,042		11/04/2009	02/15/2015
527298 AL 7	LEVEL 3 FING INC				5FE	78,750	91.250	114,063	125,000	81,362		2,612			8.750	17.510	FA	4,132	10,938	01/28/2009	02/15/2017
527298 AM 5	LEVEL 3 FINANCING INC				5FE	260,625	94.500	236,250	250,000	236,250	92,477	(1,227)			9.250	8.470	MN	3,854	23,125	05/04/2007	11/01/2014
530715 AD 3	LIBERTY MEDIA CORP				4FE	214,063	91.625	229,063	250,000	215,065	71,182	556			8.500	10.150	JJ	9,799	21,250	03/27/2008	07/15/2029
530718 AC 9	LIBERTY MEDIA CORP NEW				4FE	112,188	95.250	119,063	125,000	115,503	31,204	2,351			5.700	8.330	MN	910	7,125	07/23/2008	05/15/2013
53219L AG 4	LIFEPOINT HOSPITALS INC				4FE	186,393	92.125	230,313	250,000	186,393					3.250	5.630	FA	3,069	6,094	02/18/2009	08/15/2025
53219L AH 2	LIFEPOINT HOSPITALS INC				4FE	537,418	93.125	698,438	750,000	537,418					3.500	10.580	MN	3,354	26,250	02/13/2009	05/15/2014
532776 AR 2	LIN TV CORP - CL A				4FE	472,500	95.000	475,000	500,000	475,000	236,649	4,601			6.500	7.750	MN	4,153	32,500	12/06/2007	05/15/2013
534187 AP 4	LINCOLN NATL CORP IND	LS			2FE	964,680	99.539	995,390	1,000,000	977,062		4,850			4.750	5.370	FA	17,944	47,500	05/03/2007	02/15/2014
539439 AC 3	LLOYDS BANKING GROUP PLC				5FE	315,625	60.000	480,000	800,000	315,832		207			6.413	16.240	AO	12,826	25,652	05/26/2009	12/29/2099
539439 AD 1	LLOYDS BANKING GROUP PLC				5FE	182,000	60.000	300,000	500,000	182,117		117			5.920	16.250	AO	7,400	14,800	06/01/2009	12/29/2099
539830 AE 9	LOCKHEED MARTIN CORP				2FE	1,744,875	118.907	1,783,605	1,500,000	1,684,100		(23,859)			7.650	5.340	MN	19,125	114,750	05/01/2007	05/01/2016
539830 AS 8	LOCKHEED MARTIN CORP				2FE	1,000,000	104.478	1,044,780	1,000,000	1,000,000					4.121	4.120	MS	12,249	41,210	03/11/2008	03/14/2013
549463 AE 7	LUCENT TECHNOLOGIES INC				4FE	200,000	71.625	358,125	500,000	202,177	155	2,023			6.450	17.060	MS	9,496	32,250	05/08/2007	03/15/2029
55263E CH 6	MBNA CORP SR MTN BE				1FE	1,249,150	106.089	1,326,121	1,250,000	1,249,680		89			6.125	6.130	MS	25,521	76,563	02/19/2003	03/01/2013
552953 AW 1	MGM MIRAGE INC				5FE	502,500	86.250	646,875	750,000	545,380		42,880			6.750	18.220	AO	12,656	50,625	05/03/2007	04/01/2013
552953 BC 4	MGM MIRAGE INC				5FE	633,750	78.000	780,000	1,000,000	655,071		21,321			7.500	16.140	JD	6,250	75,000	08/09/2007	06/01/2016
552953 BE 0	MGM MIRAGE				4FE	344,705	114.750	430,313	375,000	349,744		4,485			13.000	15.360	MN	6,229	50,760	10/31/2008	11/15/2013
552953 BF 7	MGM MIRAGE				4FE	121,480	108.500	135,625	125,000	121,818		338			10.375	11.120	MN	1,657	6,340	05/14/2009	05/15/2014
553769 AG 5	MTR GAMING GROUP INC				4FE	119,060	96.250	120,313	125,000	119,370		310			12.625	14.000	JJ	6,093		07/24/2009	07/15/2014
554273 AC 6	MACDERMID INC				5FE	270,000	100.000	500,000	500,000	283,491		11,740			9.500	21.540	AO	10,028	47,500	10/29/2008	04/15/2017
570506 AE 5	MARKWEST ENERGY PART/FIN				4FE	250,000	101.750	254,375	250,000	250,000	90,625				8.500	8.500	JJ	9,897	21,250	08/20/2007	07/15/2016
570506 AH 8	MARKWEST ENERGY PARTNERS				4FE	255,000	103.000	257,500	250,000	254,437	99,795	(358)			8.750	8.440	AO	4,618	21,875	04/28/2008	04/15/2018
574754 AE 7	MASHANTUCKET PEQUOT TRIB				6FE	80,000	24.500	61,250	250,000	61,250	133,125		170,000		8.500	8.490	MN	2,715	17,729	11/08/2007	11/15/2015
576203 AH 6	MASSEY ENERGY CO				4FE	243,125	99.875	249,688	250,000	245,510	59,565	945			6.875	7.400	JD	764	17,188	05/03/2007	12/15/2013
58013M EE 0	MCDONALDS CORP MED TERM N				1FE	504,090	107.222	536,110	500,000	503,514		(337)			5.350	5.240	MS	8,917	26,750	03/12/2008	03/01/2018
58013M EG 5	MCDONALDS CORP MED TERM N	LS			1FE	499,830	104.520	522,600	500,000	499,892		62			5.800	5.800	AO	6,122	13,542	01/13/2009	10/15/2017
59001A AK 8	MERITAGE HOMES CORP				4FE	236,250	92.000	230,000	250,000	230,000	95,975	1,525			6.250	7.170	MS	4,601	15,625	05/09/2007	03/15/2015
590188 4M 7	MERRILL LYNCH & CO INC				1FE	980,020	100.900	1,009,000	1,000,000	984,573		1,910			6.050	6.340	MN	7,563	60,500	07/24/2007	05/16/2016
59018Y N5 6	MERRILL LYNCH CO INC MTN				1FE	1,997,360	107.016	2,140,320	2,000,000	1,998,162		486			6.150	6.180	AO	22,550	123,000	04/22/2008	04/25/2013
59018Y TZ 4	MERRILL LYNCH CO INC MTN				1FE	1,467,390	104.501	1,567,515	1,500,000	1,477,260		4,261			5.450	5.830	JJ	37,696	81,750	08/07/2007	07/15/2014
59156R AC 2	METLIFE INC				1FE	5,355,238	107.503	5,375,150	5,000,000	5,093,306		(45,332)			6.125	5.080	JD	25,521	306,250	06/20/2007	12/01/2011
592179 JG 1	METROPOLITAN LIFE GLOBAL				1FE	1,998,520	105.939	2,118,780	2,000,000	1,998,989		277			5.125	5.140	AO	23,063	102,500	04/07/2008	04/10/2013
594087 AJ 7	MICHAELS STORES INC				5FE	39,375	103.500	129,375	125,000	44,409		4,764			10.000	42.250	MN	2,083	12,500	08/09/2007	11/01/2014
594087 AM 0	MICHAELS STORES INC				5FE	55,000	105.250	263,125	250,000	57,723		2,699			11.375	55.600	MN	4,740	14,219	07/10/2007	11/01/2016
595620 AH 8	MIDAMERICAN ENERGY CO				1FE	3,011,230	103.053	3,091,590	3,000,000	3,009,586		(918)			5.300	5.250	MS	46,817	159,000	03/19/2008	03/15/2018
59562H AK 4	MIDAMERICAN FDG INC				2FE	1,948,642	104.445	1,932,233	1,850,000	1,882,268		(26,197)			6.750	5.180	MS	41,625	124,875	05/03/2007	03/01/2011
59562V AF 4	MIDAMERICAN ENERGY CO				2FE	206,414	108.909	224,353	206,000	206,205		(67)			5.875	5.830	AO	3,026	12,103	05/11/2006	10/01/2012
60467P AH 7	MIRANT AMERICAS GENERATIO				4FE	203,500	102.500	205,000	200,000	201,034	7,744	(710)			8.300	7.880	MN	2,767	16,600	01/19/2006	05/01/2011
60467X AC 1	MIRANT NORTH AMERICA LLC				4FE	250,000	98.875	247,188	250,000	247,188	7,188				7.375	7.370	JD	9,270	18,438	12/20/2005	12/31/2013
608328 AK 6	MOHEGAN TRIBAL GAMING			1	5FE	315,000	85.125	425,625	500,000	360,002	13,037	41,965			8.000	24.970	AO	10,000	40,000	12/10/2004	04/01/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
608328 AP 5	MOHEGAN TRIBAL GAMING				5FE	107,350	68.125	129,438	190,000	116,913	11,400	9,563			7.125	20.340	FA	5,114	13,538	07/29/2004	08/15/2014
60877U AC 1	MOMENTIVE PERFORMANCE				5FE	74,013	96.250	183,838	191,000	82,260		7,804			9.750	34.610	JD	1,552	18,793	05/09/2007	12/01/2014
60877U AJ 6	MOMENTIVE PERFORMANCE				5FE	38	94.000	121	129	43		5			10.125	44.730	JD	8		05/04/2007	12/01/2014
60877U AM 9	MOMENTIVE PERFORMANCE				5FE	21,200	88.500	70,800	80,000	22,296		1,091			11.500	47.830	JD	767	9,372	05/07/2007	12/01/2016
60877U AR 8	MOMENTIVE PERFORMANCE				5FE	99,922	110.000	201,300	183,000	103,864		3,942			10.125	26.300	JD	1,544	11,438	07/01/2009	12/01/2014
61166W AF 8	MONSANTO CO NEW	LS			1FE	993,825	104.342	1,043,420	1,000,000	994,670		502			5.125	5.200	AO	10,819	51,250	04/17/2008	04/15/2018
615322 BC 7	MONUMENTAL GLOBAL FDG II				1FE	250,430	104.122	260,306	250,000	250,178		(108)			5.650	5.600	JJ	6,552	14,125	06/21/2007	07/14/2011
61532X BS 4	MONUMENTAL GLOBAL FDG III				1FE	1,999,140	102.890	2,057,800	2,000,000	1,999,405		160			5.500	5.510	AO	21,083	110,000	04/18/2008	04/22/2013
617446 6Q 7	MORGAN STANLEY				1FE	2,529,230	108.116	2,702,920	2,500,000	2,525,569		(2,311)			6.625	6.460	AO	41,406	165,625	05/02/2008	04/01/2018
617446 C2 3	MORGAN STANLEY				1FE	3,073,875	101.071	3,284,827	3,250,000	3,110,618		15,410			5.450	6.210	JJ	84,626	177,125	08/02/2007	01/09/2017
61747Y CE 3	MORGAN STANLEY				1FE	1,980,600	106.522	2,130,444	2,000,000	1,984,504		2,392			6.000	6.170	AO	21,000	120,000	05/09/2008	04/28/2015
618270 AB 8	MORRIS PUBLISHING	@			6Z	67,500	29.250	73,125	250,000	67,500	182,881	9,683	147,565			39.090	N/A	1,458		10/03/2007	08/01/2013
624758 AB 4	MUELLER WATER PRODUCTS				5FE	354,063	92.500	346,875	375,000	336,796	80,249	1,546			7.375	8.190	JD	2,305	27,656	02/07/2008	06/01/2017
629360 AB 4	NPC INTERNATIONAL INC				5FE	247,500	99.000	247,500	250,000	247,500	(76)	76			9.500	9.780	MN	3,958	11,875	10/21/2009	05/01/2014
629377 AT 9	NRG ENERGY INC				4FE	505,525	101.250	506,250	500,000	501,933	35,193	(759)			7.250	7.030	FA	15,104	36,250	05/17/2007	02/01/2014
629377 AU 6	NRG ENERGY INC				4FE	206,250	100.125	250,313	250,000	211,306		4,317			7.375	10.920	FA	7,682	18,438	10/24/2008	02/01/2016
62941E AB 7	NTK HOLDINGS INC	@			5Z	408,620	2.938	7,345	250,000	7,345	145,184	8,208	199,797			102.120	N/A			05/23/2007	03/01/2014
62947Q AE 8	NXP BV				5FE	61,875	83.000	207,500	250,000	70,554		8,190			8.118	51.430	AO	4,285	11,731	02/14/2008	10/15/2013
62947Q AF 5	NXP BV				5FE	75,000	90.750	226,875	250,000	82,395		6,951			7.875	38.970	AO	4,156	19,688	11/19/2007	10/15/2014
629855 AE 7	NALCO COMPANY			1	3FE	87,150	100.000	84,000	84,000	84,000	3,902	(542)			7.750	6.970	MN	832	6,510	11/17/2003	11/15/2011
629855 AH 0	NALCO CHEMICAL			1	4FE	206,250	103.000	257,500	250,000	213,979		6,657			8.875	13.800	MN	2,835	22,188	10/28/2008	11/15/2013
629855 AN 7	NALCO CO				3FE	122,329	106.250	132,813	125,000	122,482		154			8.250	8.620	MN	1,318	5,214	05/06/2009	05/15/2017
637004 AA 0	NATIONAL MONEY MART CO				4FE	248,495	102.250	255,625	250,000	248,498		3			10.375	10.500	JD	576		12/10/2009	12/15/2016
637432 HT 5	NATIONAL RURAL UTILS COOP				1FE	996,800	104.292	1,042,920	1,000,000	997,508		272			5.450	5.490	AO	12,263	54,500	04/02/2007	04/10/2017
63934E AM 0	NAVISTAR INTL CORP NEW				4FE	243,848	102.500	256,250	250,000	243,903		56			8.250	8.580	MN	3,724		10/22/2009	11/01/2021
640204 AG 8	NEIMAN MARCUS GROUP INC				5FE	72,881	97.750	128,216	131,167	75,703		2,821			9.000	21.490	JAJO	2,492	2,881	10/15/2009	10/15/2015
640204 AH 6	NEIMAN MARCUS GROUP INC				5FE	215,000	98.000	490,000	500,000	230,724		15,724			10.375	30.850	AO	10,951	51,875	05/03/2007	10/15/2015
641423 BH 0	NEVADA POWER CO				2FE	1,306,700	107.213	1,409,851	1,315,000	1,312,219		1,071			6.500	6.590	AO	18,045	85,475	04/01/2005	04/15/2012
64952W AA 1	NEW YORK LIFE GLOBAL FDG				1FE	2,229,841	108.408	2,466,302	2,275,000	2,249,950		5,915			5.375	5.700	MS	36,005	122,304	05/16/2006	09/15/2013
64953B AP 3	NEW YORK LIFE GLOBAL FDG				1FE	1,996,480	105.036	2,100,738	2,000,000	1,997,550		660			4.650	4.680	MN	13,433	93,000	05/02/2008	05/09/2013
651290 AK 4	NEWFIELD EXPL CO				3FE	712,500	101.000	757,500	750,000	715,297	190,516	2,281			7.125	7.880	MN	6,828	53,438	04/21/2009	05/15/2018
651715 AJ 3	NEWPAGE CORP				5FE	117,495	101.000	126,250	125,000	117,697		202			11.375	13.000	JD	3,594		09/30/2009	12/31/2014
652478 AH 1	NEWS AMER HLDGS INC				2FE	1,446,775	116.674	1,458,425	1,250,000	1,320,596		(19,801)			9.250	7.170	FA	48,177	115,625	11/27/2001	02/01/2013
65332V BG 7	NEXTEL COMMUNICATIONS INC				3FE	166,000	97.250	243,125	250,000	171,748		5,748			7.375	16.080	FA	7,682	9,219	04/24/2009	08/01/2015
65332V BH 5	NEXTEL COMMUNICATIONS INC				3FE	210,000	97.000	485,000	500,000	244,445		32,245			6.875	30.280	AO	5,825	34,375	10/20/2003	10/31/2013
65338L AA 7	NCO GROUP INC				5FE	259,375	76.625	191,563	250,000	191,563	67,584	(1,021)			11.875	11.120	MN	3,793	29,688	05/08/2007	11/15/2014
65364U AA 4	NIAGARA MOHAWK PWR CORP	LS			1FE	1,000,000	99.148	991,480	1,000,000	1,000,000					4.881	4.880	FA	19,117		08/03/2009	08/15/2019
65409Q AC 6	NIELSEN FINANCE LLC/CO				5FE	800,000	104.250	1,042,500	1,000,000	824,729		24,729			10.000	15.470	FA	41,667	100,000	08/08/2007	08/01/2014
65409Q AJ 1	NIELSEN FINANCE LLC/CO	@			5FE	181,250	91.250	456,250	500,000	207,201		25,951				13.830	N/A	26,389		05/08/2007	08/01/2016
65473Q AS 2	NISOURCE FIN CORP				2FE	191,250	103.936	259,840	250,000	194,929		3,679			6.400	10.460	MS	4,711	16,000	02/09/2009	03/15/2018
65473Q AT 0	NISOURCE FIN CORP				2FE	192,813	106.945	267,363	250,000	195,968		3,155			6.800	10.570	JJ	7,839	8,500	02/02/2009	01/15/2019
65543A AB 0	NORANDA ALUM ACQUISITION				5FE	143,655	77.625	320,067	412,325	156,943	(4,063)	16,308			6.827	29.680	MN	3,597	27,310	11/16/2009	05/15/2015
65562V AA 2	NORDIC TEL CO HLDGS				4FE	1,301,813	105.750	1,321,875	1,250,000	1,287,181	330,953	(4,085)			8.875	8.170	MN	18,490	99,844	09/24/2009	05/01/2016
655844 AU 2	NORFOLK SOUTHERN CORP				2FE	1,526,622	107.122	1,777,154	1,659,000	1,586,057		12,906			5.257	6.350	MS	25,195	87,214	05/15/2006	09/17/2014
655844 BB 3	NORFOLK SOUTHERN CORP				2FE	248,893	106.386	265,967	250,000	249,020		127			5.750	5.820	JJ	6,628	7,188	01/12/2009	01/15/2016
656559 BG 5	NORTEK INC				6Z	266,875	78.000	682,500	875,000	307,775	68,307	38,218			8.500	40.350	MS		37,188	07/11/2007	09/01/2014
665501 AE 2	NORTHERN NAT GAS CO DEL				1FE	2,496,475	108.665	2,716,625	2,500,000	2,498,786		387			5.375	5.390	AO	22,769	134,375	10/09/2002	10/31/2012
665772 CD 9	NORTHN STS PWR CO MINN				1FE	498,480	104.766	523,830	500,000	498,686		126			5.250	5.290	MS	8,750	26,250	03/11/2008	03/01/2018
665859 AJ 3	NORTHERN TR CORP				1FE	996,110	109.389	1,093,890	1,000,000	997,084		709			5.500	5.590	FA	20,778	55,306	08/06/2008	08/15/2013
665859 AK 0	NORTHERN TR CORP	LS			1FE	500,000	106.562	532,810	500,000	500,000					4.625	4.620	MN	3,854	11,563	04/28/2009	05/01/2014
666807 BA 9	NORTHROP GRUMMAN CORP				2FE	998,370	102.116	1,021,160	1,000,000	998,425		55			5.050	5.070	FA	21,182		07/27/2009	08/01/2019
670346 AJ 4	NUCOR CORP				1FE	248,475	106.011	265,028	250,000	248,662		120			5.850	5.930	JD	1,219	12,500	05/28/2008	06/01/2018
67105E AB 8	OUTBACK STEAKHO				5FE	75,000	88.250	330,938	375,000	81,535	7,877	6,158			10.000	58.350	JD	1,667	39,424	04/16/2008	06/15/2015

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
676167 AU 3	OESTERREICHISCHE KONTROLL				1FE	959,700	104.068	1,040,680	1,000,000	968,112		3,451			5.000	5.530	AO	9,167	50,000	06/21/2007	04/25/2017
690742 AA 9	OWENS CORNING NEW				3FE	310,313	102.407	384,026	375,000	319,914	42,896	5,439			6.500	9.440	JD	2,031	24,375	03/04/2008	12/01/2016
693309 AA 4	PE PAPER ESCROW GMBH 144A				3FE	118,869	110.500	138,125	125,000	118,869					12.000	13.370	FA	6,333		07/24/2009	08/01/2014
693476 BG 7	PNC FUNDING CORP	LS			1FE	998,220	102.010	1,020,100	1,000,000	998,293		73			4.250	4.280	MS	11,806		09/16/2009	09/21/2015
698604 AG 0	PANOLAM INDUSTIRES INTL				6Z	75,000	32.250	80,625	250,000	78,231	162,575		184,344		10.750	57.910	AO			05/29/2007	10/01/2013
704549 AC 8	PEABODY ENERGY CORP			1	3FE	494,175	101.125	490,456	485,000	487,146	29,277	(1,668)			6.875	6.480	MS	9,818	33,344	04/21/2005	03/15/2011
705015 AA 3	PEARSON PLC (U.K.)				2FE	1,995,360	105.896	2,117,920	2,000,000	1,999,117		558			7.000	7.030	JD	12,056	140,000	06/14/2001	06/15/2011
713448 BH 0	PEPSICO INC				1FE	994,860	103.823	1,038,230	1,000,000	995,520		418			5.000	5.060	JD	4,167	50,000	05/19/2008	06/01/2018
713448 BJ 6	PEPSICO INC				1FE	997,580	122.725	1,227,250	1,000,000	997,806		185			7.900	7.930	MN	13,167	80,536	10/21/2008	11/01/2018
716745 AB 0	PETROPLUS FINANCE LTD				4FE	118,750	90.000	112,500	125,000	112,500	35,752	498			7.000	7.730	MN	1,458	8,750	07/18/2007	05/01/2017
723456 AC 3	PINNACLE ENTERTAINMENT				5FE	182,500	100.000	250,000	250,000	200,271		16,529			8.250	19.780	MS	6,073	20,625	05/08/2007	03/15/2012
723456 AG 4	PINNACLE ENTERTAINMENT				5FE	137,500	92.000	230,000	250,000	147,847		9,628			7.500	20.190	JD	833	18,750	08/07/2007	06/15/2015
72347Q AC 7	PINNACLE FOODS FINANCE				5FE	495,000	101.500	761,250	750,000	520,919	13,030	24,139			9.250	18.590	AO	17,344	69,375	05/21/2007	04/01/2015
72347Q AD 5	PINNACLE FOODS FINANCE				5FE	234,063	104.000	390,000	375,000	241,259	5,380	6,816			10.625	20.020	AO	9,961	33,203	04/30/2009	04/01/2017
723787 AG 2	PIONEER NAT RES CO				3FE	211,875	98.627	246,568	250,000	214,210		2,335			6.650	9.430	MS	4,895	8,313	04/23/2009	03/15/2017
723787 AH 0	PIONEER NAT RES CO				3FE	375,236	107.375	536,875	500,000	377,140		1,904			2.875	4.410	JJ	6,628	7,188	03/30/2009	01/15/2038
724479 AG 5	PITNEY BOWES INC	LS			1FE	992,270	104.771	1,047,710	1,000,000	995,482		741			5.000	5.090	MS	14,722	50,000	03/17/2005	03/15/2015
72447X AD 9	PITNEY BOWES INC GLBL MTN				1FE	988,830	105.082	1,050,820	1,000,000	990,431		891			5.600	5.740	MS	16,489	56,000	03/04/2008	03/15/2018
726505 AC 4	PLAINS EXPLORATION & PRODUCT				4FE	710,625	98.250	736,875	750,000	714,515	197,602	3,162			7.000	7.770	MS	15,458	52,500	08/08/2007	03/15/2017
727610 AD 9	PLASTIPAK HLDGS INC				4FE	503,644	102.625	513,125	500,000	502,513	167,829	(316)			8.500	8.390	JD	1,889	42,500	12/07/2005	12/15/2015
729416 AJ 6	PLY GEM INDS INC				5FE	207,188	100.000	375,000	375,000	223,377		16,190			11.750	31.900	JD	1,958	44,063	04/17/2009	06/15/2013
730857 AA 7	POKAGON GAMIN AUTHORITY				4FE	742,791	104.000	756,080	727,000	737,270	113,817	(1,767)			10.375	9.970	JD	3,352	75,426	06/21/2006	06/15/2014
73179U AC 9	POLYPORE INC				4FE	516,875	99.500	497,500	500,000	497,500	140,754	(3,254)			8.750	7.920	MN	5,590	43,750	05/07/2007	05/15/2012
74005P AR 5	PRAXAIR INC				1FE	998,590	106.355	1,063,550	1,000,000	998,887		183			4.625	4.640	MS	11,691	46,250	03/04/2008	03/30/2015
74044P AC 1	PREGIS CORP				5FE	252,500	96.875	242,188	250,000	242,188	130,067	(380)			12.375	12.110	AO	6,531	30,938	01/30/2008	10/15/2013
74254P YE 6	PRINCIPAL LIFE INCOME FUN	LS			1FE	499,090	105.590	527,950	500,000	499,371		169			5.300	5.340	AO	4,932	26,500	04/17/2008	04/24/2013
7425A0 A5 9	PRINCIPAL LIFE GLBL I MTN				1FE	244,323	101.800	254,502	250,000	247,133		842			5.250	5.660	JJ	6,052	13,125	06/06/2006	01/15/2013
742651 DB 5	PRIVATE EXPT FDG CORP				1FE	2,999,340	108.125	3,243,750	3,000,000	2,999,552		64			4.950	4.950	MN	18,975	148,500	11/15/2005	11/15/2015
742718 DL 0	PROCTER & GAMBLE CO	LS			1FE	499,890	106.478	532,390	500,000	499,928		37			4.600	4.600	JJ	10,606	13,225	12/15/2008	01/15/2014
743410 AR 3	PROLOGIS				2FE	183,750	88.500	221,250	250,000	183,750					1.875	3.320	MN	599	2,344	06/04/2009	11/15/2037
743410 AV 4	PROLOGIS				2FE	124,660	98.640	123,301	125,000	124,664		4			7.375	7.410	AO	1,562		10/27/2009	10/30/2019
74439H AD 0	PSYCHIATRIC SOLUTIONS INC				4FE	255,875	96.750	241,875	250,000	241,875	58,689	(564)			7.750	7.390	JJ	8,934	19,375	05/08/2007	07/15/2015
745867 AS 0	PULTE HOMES INC				4FE	209,375	93.250	233,125	250,000	213,250		3,875			5.200	8.830	FA	4,911	6,500	04/17/2009	02/15/2015
74819R AK 2	QUEBECOR MEDIA INC				4FE	724,688	99.750	748,125	750,000	727,653	68,607	1,546			7.750	8.370	MS	17,115	38,750	11/06/2009	03/15/2016
74837N AC 7	QUICKSILVER INC				5FE	235,469	82.000	205,000	250,000	205,000	122,764	1,611			6.875	7.900	AO	3,628	17,188	11/09/2007	04/15/2015
74837R AC 8	QUICKSILVER RESOURCES				4FE	353,750	93.250	349,688	375,000	345,488	142,785	2,078			7.125	8.090	AO	6,680	26,719	07/21/2008	04/01/2016
74837R AE 4	QUICKSILVER RESOURCES INC				4FE	123,319	102.500	128,125	125,000	123,618	44,053	190			8.250	8.500	FA	4,297	11,286	06/24/2008	08/01/2015
74837R AF 1	QUICKSILVER RESOURCES INC				4FE	120,896	113.500	141,875	125,000	121,124		227			11.750	12.500	JJ	7,589		06/25/2009	01/01/2016
749121 BV 0	QWEST COMMUNICATIONS INTL				3FE	574,659	100.375	627,344	625,000	596,297	143,870	5,553			7.500	8.850	FA	17,708	46,875	06/20/2005	02/15/2014
74913G AE 5	QWEST CORPORATION				3FE	1,073,340	104.750	1,094,638	1,045,000	1,053,388		(4,579)			7.875	7.350	MS	27,431	82,294	09/07/2005	09/01/2011
74955W AG 4	R.H. DONNELLEY CORP				6FE	32,500	9.375	23,438	250,000	16,495	(5,438)	(10,702)			8.875	181.930	JJ		11,094	05/07/2007	01/15/2016
74955W AH 2	R. H. DONNELLEY CORP				6FE	12,500	9.375	23,438	250,000	12,500	82,500		107,500		8.875	22.740	AO			09/19/2007	10/15/2017
74971X AB 3	RELIANT ENERGY INC				4FE	245,000	99.000	247,500	250,000	246,055		711			7.625	8.050	JD	847	19,063	07/01/2008	06/15/2014
74971X AC 1	RELIANT ENERGY INC				4FE	369,844	98.250	368,438	375,000	367,944	63,798	396			7.875	8.070	JD	1,313	29,531	06/28/2007	06/15/2017
750753 AC 9	RAILAMERICA INC				4FE	215,827	107.000	240,750	225,000	216,241		415			9.250	10.000	JJ	10,869		06/17/2009	07/01/2017
75281A AK 5	RANGE RES CORP				3FE	237,668	107.000	267,500	250,000	238,175		508			8.000	8.750	MN	2,556	10,056	05/11/2009	05/15/2019
75524D AB 6	RBS GLOBAL & REXNORD CORP				5FE	437,500	100.250	626,563	625,000	460,712		21,478			9.500	18.180	FA	24,740	59,375	08/09/2007	08/01/2014
75524D AD 2	RBS GLOBAL & REXNORD CORP				5FE	290,000	99.000	495,000	500,000	296,816	6,786	6,279			11.750	23.940	FA	24,479	58,750	05/04/2007	08/01/2016
75524D AG 5	RBS GLOBAL & REXNORD CORP				5FE	155,000	87.000	217,500	250,000	161,909	9,248	6,411			8.875	18.190	MS	7,396	22,188	05/03/2007	09/01/2016
75605E AV 2	REALOGY CORP				5FE	66,433	82.500	244,778	296,701	64,536	7,295	183			11.000	53.590	AO	6,890	29,971	10/15/2009	04/15/2014
75886A AB 4	REGENCY ENERGY PARTNERS				4FE	257,081	103.500	257,715	249,000	254,427	84,998	(1,136)			8.375	7.720	JD	927	20,854	03/11/2008	12/15/2013
75886A AC 2	REGENCY ENERGY PARTNERS L				4FE	236,240	106.500	266,250	250,000	237,107		867			9.375	10.500	JD	1,953	12,435	05/15/2009	06/01/2016
76010R AC 2	RENTAL SERVICE CORP				5FE	306,250	100.125	625,781	625,000	334,012		26,130			9.500	27.200	JD	4,948	59,375	06/28/2007	12/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
761733 AA 2	THE REYNOLDS GROUP INC				4FE	986,950	102.250	1,022,500	1,000,000	987,150		200			7.750	8.000	AO	12,056		10/29/2009	10/15/2016
765665 AB 0	RIDDELL BELL HLDGS INC				5Z	220,938	102.150	255,375	250,000	225,699		4,761			8.375	12.670	AO	5,234	10,469	05/01/2009	10/01/2012
767754 BL 7	RITE AID CORP				4FE	71,250	94.000	117,500	125,000	74,827		3,319			7.500	17.540	MS	3,125	9,375	05/15/2007	03/01/2017
767754 BQ 6	RITE AID CORP				5FE	73,750	88.000	220,000	250,000	80,904		6,704			9.375	39.750	JD	1,042	23,438	05/17/2007	12/15/2015
767754 BX 1	RITE AID CORP				4FE	122,745	108.500	135,625	125,000	122,840		95			9.750	10.120	MS	3,589	3,148	06/08/2009	06/12/2016
767754 BY 9	RITE AID CORP				5FE	124,053	105.500	131,875	125,000	124,059		7			10.250	10.370	AO	2,313		10/19/2009	10/15/2019
772739 AF 5	ROCK-TENN CO				3FE	248,250	108.625	271,563	250,000	248,556	15,890	165			9.250	9.370	MS	6,809	23,125	02/28/2008	03/15/2016
774477 AG 8	ROCKWOOD SPECIALTIES GROUP				4FE	243,125	101.000	252,500	250,000	245,002	51,692	810			7.500	8.000	MN	2,396	18,750	08/09/2007	11/15/2014
77531Q AK 4	ROGERS WIRELESS INC				2FE	516,875	112.676	563,380	500,000	507,601		(2,256)			7.250	6.670	JD	1,611	36,250	05/04/2005	12/15/2012
78108A AA 2	RSC UQIP RENT INC/RSC HLG				4FE	121,650	108.750	135,938	125,000	121,799		149			10.000	10.490	JJ	6,250		06/26/2009	07/15/2017
78387G AP 8	SBC COMMUNICATIONS INC				1FE	2,009,360	107.566	2,151,320	2,000,000	2,005,140		(946)			5.100	5.030	MS	30,033	102,000	01/18/2005	09/15/2014
784216 AB 9	SGS INTL INC				4FE	274,375	101.125	252,813	250,000	252,813	129,758	(2,258)			12.000	9.930	JD	1,333	30,000	05/18/2007	12/15/2013
78442F DP 0	SLM CORP MTN BOOK ENTRY				3FE	1,402,500	99.642	1,494,630	1,500,000	1,459,844		57,344			4.500	9.450	JJ	29,063	33,750	02/17/2009	07/26/2010
78442F DY 1	SLM CORP MTN BOOK ENTRY				3FE	105,625	99.722	124,653	125,000	111,122		5,497			5.450	15.080	AO	1,249	3,406	05/22/2009	04/25/2011
78442F EH 7	SLM CORP MTN BOOK ENTRY				3FE	1,168,113	98.675	1,233,438	1,250,000	1,171,802		3,018			8.450	9.470	JD	4,694	100,344	10/21/2009	06/15/2018
78572M AC 9	SABMILLER PLC				2FE	2,997,870	105.830	3,174,900	3,000,000	2,999,300		432			6.200	6.210	JJ	93,000	186,000	06/27/2006	07/01/2011
785905 AB 6	SABRE HOLDINGS CORP				5FE	55,625	91.125	227,813	250,000	62,404		6,779			6.350	39.500	MS	4,674	20,875	05/14/2007	03/15/2016
786514 BP 3	SAFEWAY INC				2FE	2,100,120	109.446	2,188,920	2,000,000	2,084,848		(8,689)			6.350	5.650	FA	47,978	127,000	03/05/2008	08/15/2017
786514 BQ 1	SAFEWAY INC				2FE	995,380	109.827	1,098,270	1,000,000	996,083		695			6.250	6.350	MS	18,403	45,660	12/17/2008	03/15/2014
794093 AE 4	SALEM COMMUNICATIONS CORP				4FE	248,413	104.750	261,875	250,000	248,429		17			9.625	9.740	JD	2,005		11/23/2009	12/15/2016
79546V AF 3	SALLY HOLDINGS LLC				5FE	754,375	107.500	806,250	750,000	752,217	172,133	(541)			10.500	10.420	MN	10,063	78,750	04/30/2009	11/15/2016
799183 AA 6	SAN PASQUAL CASINO DEV GR				4FE	496,250	93.500	467,500	500,000	467,500	104,451	549			8.000	8.150	MS	11,778	40,000	08/13/2007	09/15/2013
80007P AC 3	SANDRIDGE ENERGY IMNC				4FE	125,289	98.250	122,813	125,000	122,813	53,458	(21)			8.000	7.960	JD	833	10,000	05/15/2008	06/01/2018
80007P AH 2	SANDRIDGE ENERGY INC				4FE	119,716	105.250	131,563	125,000	120,052		336			9.875	10.740	MN	1,577	6,206	05/11/2009	05/15/2016
80007P AK 5	SANDRIDGE ENERGY INC				4FE	122,936	100.000	125,000	125,000	122,943		7			8.750	8.990	JJ	456		12/09/2009	01/15/2020
803111 AK 9	SARA LEE CORP				2FE	1,492,605	106.689	1,600,335	1,500,000	1,498,392		868			6.250	6.310	MS	27,604	93,750	09/05/2001	09/15/2011
805901 AP 0	SCANA CORP MED TERM NTS				2FE	1,546,215	105.876	1,588,145	1,500,000	1,508,389		(5,676)			6.875	6.440	MN	13,177	103,125	08/15/2001	05/15/2011
80874P AG 4	SCIENTIFIC GAMES CORP				3FE	526,400	98.500	551,600	560,000	542,711	199,221	5,056			6.250	7.430	JD	1,556	35,000	06/19/2006	12/15/2012
81180V AA 1	SEAGATE TECHNOLOGY INTL				3FE	119,146	110.500	138,125	125,000	119,757		611			10.000	11.250	MN	2,083	6,250	04/16/2009	05/01/2014
812141 AN 9	SEALY MATTRESS CO				5FE	323,125	100.000	375,000	375,000	328,346	98,862	4,484			8.250	11.460	JD	1,375	30,938	04/23/2009	06/15/2014
816752 AA 7	SEMINOLE HARD ROCK ENTMT				4FE	326,668	82.375	308,906	375,000	292,314	78,280	4,660			8.194	11.280	MJSD	1,366	11,941	04/22/2009	03/15/2014
817082 AE 0	SENECA GAMING COR				3FE	323,275	97.500	326,625	335,000	326,625	55,192	1,758			7.250	7.910	MN	4,048	24,288	05/18/2005	05/01/2012
817320 AP 9	SEQUA CORP				5FE	343,991	93.000	348,750	375,000	348,192	202,880	2,812			11.750	13.540	JD	14,688	44,063	06/09/2008	12/01/2015
817492 AD 3	SERENA SOFTWARE INC				5FE	274,375	96.125	240,313	250,000	240,313	115,656	(2,219)			10.375	8.760	MS	7,637	25,938	05/08/2007	03/15/2016
817565 BF 0	SERVICE CORP INTL				4FE	247,508	97.000	242,500	250,000	242,500	54,824	176			7.000	7.120	JD	778	17,500	06/10/2005	06/15/2017
822582 AC 6	SHELL INTERNATIONAL FIN				1FE	3,488,415	107.687	3,769,045	3,500,000	3,491,056		995			5.200	5.240	MS	50,050	182,000	03/19/2007	03/22/2017
82459A AA 9	SHINGLE SPRINGS TRIBAL				5FE	353,043	76.000	285,000	375,000	285,000	95,290	2,210			9.375	10.530	JD	1,563	35,156	07/21/2008	06/15/2015
828807 BF 3	SIMON PPTY GROUP LP	LS			1FE	1,031,660	102.994	1,029,940	1,000,000	1,017,263		(3,227)			5.625	5.190	FA	21,250	56,250	01/19/2005	08/15/2014
828807 BZ 9	SIMON PPTY GROUP LP				1FE	998,860	101.599	1,015,990	1,000,000	998,976		91			6.125	6.140	MN	5,274	61,250	05/12/2008	05/30/2018
829259 AA 8	SINCLAIR TELEVISION GROUP				4FE	121,580	104.000	130,000	125,000	121,631		51			9.250	9.750	MN	1,991		10/15/2009	11/01/2017
832110 AL 4	SMITH INTL INC	LS			2FE	749,640	126.673	950,048	750,000	749,640					9.750	9.750	MS	21,531	35,750	03/16/2009	03/15/2019
832248 AH 1	SMITHFIELD FOODS INC				5FE	252,475	97.000	242,500	250,000	242,500	82,161	(286)			7.750	7.590	MN	2,476	19,375	06/28/2004	05/15/2013
832248 AQ 1	SMITHFIELD FOODS INC				5FE	458,438	92.250	461,250	500,000	431,311	132,188	1,936			7.750	9.050	JJ	19,375	33,906	04/22/2009	07/01/2017
832248 AS 7	SMITHFIELD FOODS INC				3FE	120,251	108.500	135,625	125,000	120,626		375			10.000	10.990	JJ	6,215		06/25/2009	07/15/2014
83272A AC 8	STONE CONTAINER CORP				6FE	187,500	88.125	220,313	250,000	187,580	202,811		62,731		8.000	13.480	MS	5,889		05/03/2007	03/15/2017
833312 AB 7	SNOQUALMIE ENT AUTH				5FE	234,375	53.000	265,000	500,000	235,487	104,195		128,083		9.125	28.990	FA	19,010	34,219	04/28/2009	02/01/2015
83427B AA 4	SOLO CUP CO/SOLO CUP OPER				4FE	122,410	106.500	133,125	125,000	122,616		206			10.500	11.120	MN	2,188	4,339	06/24/2009	11/01/2013
842400 ER 0	SOUTHERN CALIF EDISON CO				1FE	95,062	107.753	107,753	100,000	97,135		613			5.000	5.800	JJ	2,306	5,000	05/11/2006	01/15/2014
843452 AY 9	SOUTHERN NATURAL GAS CO				2FE	386,713	109.179	524,059	480,000	393,851		1,274			7.350	9.300	FA	13,328	35,280	10/09/2002	02/15/2031
845467 AE 9	SOUTHWESTERN ENERGY CO				3FE	250,000	106.000	265,000	250,000	250,000	31,250				7.500	7.500	FA	7,813	18,750	01/11/2008	02/01/2018
84755T AA 5	SPECTRA ENERGY CAP LLC				2FE	499,110	106.201	531,005	500,000	499,233		69			6.200	6.220	AO	6,544	31,000	04/07/2008	04/15/2018
84762L AE 5	SPECTRUM BRANDS INC				5FE	34,150	98.000	101,857	103,936	34,423		273			12.000	38.860	FA	4,261		09/01/2009	08/28/2019
85205T AA 8	SPIRIT AEROSYSTEMS INC				4FE	246,582	98.500	246,250	250,000	245,509	(1,154)	80			7.500	7.730	AO	4,740		09/25/2009	10/01/2017
852060 AG 7	SPRINT CAP CORP				3FE	936,219	92.000	1,035,000	1,125,000	946,928	86,908	9,114			6.900	9.470	MN	12,938	73,313	05/12/2009	05/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
852060 AS 1	SPRINT CAPITAL CORP				3FE	613,125	103.500	776,250	750,000	645,888		32,173			8.375	15.770	MS	18,495	47,109	04/22/2009	03/15/2012
852060 AT 9	SPRINT CAPITAL CORP				3FE	370,156	94.250	471,250	500,000	368,406	33,375	813			8.750	12.070	MS	12,882	32,813	04/08/2009	03/15/2032
852061 AD 2	SPRINT NEXTEL CORP				3FE	321,009	91.250	342,188	375,000	327,773	58,541	4,857			6.000	8.440	JD	1,875	22,500	08/06/2008	12/01/2016
852061 AF 7	SPRINT NEXTEL CORP				3FE	123,219	102.000	127,500	125,000	123,281		62			8.375	8.620	FA	4,013		08/10/2009	08/15/2017
857689 AT 0	STATION CASINOS INC				6FE	53,125	0.500	3,125	625,000	3,125	(36,532)	3,720			6.875	84.810	MS			07/16/2007	03/01/2016
857689 AV 5	STATION CASINOS				6FE	77,500	15.125	37,813	250,000	37,813	(41,160)	28,973			6.000	51.140	AO			07/27/2004	04/01/2012
858119 AL 4	STEEL DYNAMICS INC				3FE	276,875	104.125	390,469	375,000	283,162		6,287			7.750	13.620	AO	6,135	25,184	04/30/2009	04/15/2016
861589 AZ 2	STONE CONTAINER CORP			1	6FE	77,550	88.500	415,950	470,000	113,028		35,478			8.375	88.230	JJ		19,681	04/01/2005	07/01/2012
864486 AB 1	SUBURBAN PROPANE PARTNERS				3FE	101,044	100.000	125,000	125,000	105,294		3,602			6.875	11.880	JD	382	7,941	09/29/2009	12/15/2013
867363 AH 6	SUNGARD DATA SYSTEMS INC				4FE	535,000	102.500	512,500	500,000	512,500	85,151	(5,151)			9.125	7.690	FA	17,236	45,625	05/03/2007	08/15/2013
867363 AL 7	SUNGARD DATA SYSTEMS INC				5FE	1,329,375	106.500	1,331,250	1,250,000	1,306,149	396,627	(7,353)			10.250	9.090	FA	48,403	102,500	11/23/2009	08/15/2015
867363 AN 3	SUNGARD DATA SYS INC				5FE	235,625	110.125	275,313	250,000	236,843		1,218			10.625	11.980	AO	6,641	13,292	04/21/2009	05/15/2015
868536 AS 2	SUPERVALU INC				3FE	241,875	101.250	253,125	250,000	244,089	38,133	956			7.500	8.090	MN	2,396	18,750	08/07/2007	11/15/2014
87163K AB 1	SYNIVERSE TECHNOLOGIES				4FE	232,500	99.375	248,438	250,000	238,332	107,918	2,602			7.750	9.290	FA	7,319	19,375	08/09/2007	08/15/2013
871829 AL 1	SYSCO CORP	LS			1FE	2,049,740	104.410	2,088,200	2,000,000	2,042,624		(4,182)			5.250	4.920	FA	40,542	105,000	03/24/2008	02/12/2018
87244E AC 6	TIAA GLOBAL MKTS INC				1FE	998,950	107.756	1,077,566	1,000,000	999,385		201			5.125	5.140	AO	11,531	51,250	10/04/2007	10/10/2012
87255M AA 8	TL ACQUISITIIONS INC				5FE	307,500	95.625	717,188	750,000	336,175		28,675			10.500	34.170	JJ	36,313	78,750	12/03/2007	01/15/2015
87264M AA 7	TRW AUTOMOTIVE INC				5FE	354,375	98.000	367,500	375,000	360,098	158,479	2,869			7.000	8.130	MS	7,729	26,250	12/07/2007	03/15/2014
87264M AE 9	TRW AUTOMOTIVE INC				5FE	124,115	104.000	130,000	125,000	124,124		9			8.875	9.000	JD	1,171		11/18/2009	12/01/2017
874227 AA 9	TALECRIS BIOTHERAPEUTICS				4FE	248,303	101.500	253,750	250,000	248,347		45			7.750	7.870	MN	3,767		10/16/2009	11/15/2016
875127 AX 0	TAMPA ELEC CO				2FE	2,000,000	106.428	2,128,560	2,000,000	2,000,000					6.100	6.100	MN	15,589	123,356	05/13/2008	05/15/2018
87611U AC 5	TARGA RES INC				4FE	377,500	104.000	390,000	375,000	376,180	174,048	(368)			8.500	8.350	MN	5,313	31,875	03/24/2008	11/01/2013
87612B AC 6	TARGA RES PARTNERS / TARG				4FE	118,716	110.125	137,656	125,000	118,960		244			11.250	12.240	JJ	6,836		06/30/2009	07/15/2017
87612E AP 1	TARGET CORP				1FE	997,320	107.314	1,073,140	1,000,000	997,902		228			5.375	5.410	MN	8,958	53,750	04/26/2007	05/01/2017
87910P AL 4	TEKNI-PLEX INMC				5*	280,179	90.375	225,938	250,000	225,938	78,974	(5,536)			10.875	7.990	FA	10,271	27,188	05/31/2007	08/15/2012
88033G BC 3	TENET HEALTHCARE CORP				5FE	492,030	106.500	532,500	500,000	492,030	89,530				9.250	9.500	FA	19,271	46,250	01/25/2005	02/01/2015
88033G BD 1	TENET HEALTHCARE CORP				4FE	113,125	108.000	135,000	125,000	115,883		2,758			6.375	10.680	JD	4,648	5,625	05/04/2009	12/01/2011
88033G BF 6	TENET HEALTHCARE CORP				4FE	113,125	112.000	140,000	125,000	115,883		2,758			6.375	10.680	JD	4,648	6,250	05/04/2009	12/01/2011
88033G BH 2	TENET HEALTHCARE CORP				4FE	119,036	108.000	135,000	125,000	119,247		211			8.875	9.620	JJ	6,040		06/01/2009	07/01/2019
880349 AH 8	TENNECO INC				5FE	126,250	100.875	126,094	125,000	125,865	78,504	(138)			8.625	8.440	MN	1,378	10,781	11/27/2006	11/15/2014
880349 AK 1	TENNECO INC				5FE	61,875	101.125	126,406	125,000	66,764		4,415			8.125	22.970	MN	1,298	10,156	11/14/2008	11/15/2015
880451 AW 9	TENNESSEE GAS PIPELINE				2FE	291,450	118.758	344,398	290,000	291,389		(21)			8.375	8.320	JD	1,079	24,288	04/21/2003	06/15/2032
880779 AU 7	TEREX CORP				5FE	94,375	96.250	120,313	125,000	96,687		2,013			8.000	12.620	MN	1,278	10,000	11/03/2008	11/15/2017
880779 AW 3	TEREX CORP NEW				4FE	366,124	111.500	418,125	375,000	366,622		498			10.875	11.370	JD	3,398	20,164	05/29/2009	06/01/2016
882491 AK 9	TEXAS INDS INC				4FE	482,500	98.250	491,250	500,000	487,649	98,490	2,909			7.250	8.060	JJ	16,715	36,250	03/13/2008	07/15/2013
884903 BB 0	THOMSON REUTERS CORP				2FE	990,840	113.025	1,130,250	1,000,000	991,948		688			6.500	6.620	JJ	29,972	69,514	06/17/2008	07/15/2018
887317 AC 9	TIME WARNER INC				2FE	967,680	107.951	1,079,510	1,000,000	974,694		2,860			5.875	6.330	MN	7,507	58,750	06/11/2007	11/15/2016
88732J AG 3	TIME WARNER CABLE INC				2FE	998,150	106.843	1,068,430	1,000,000	999,004		362			5.400	5.440	JJ	26,850	54,000	04/04/2007	07/02/2012
88732J AL 2	TIME WARNER CABLE INC				2FE	3,497,095	109.856	3,844,960	3,500,000	3,497,544		208			6.750	6.760	JJ	118,125	244,125	06/16/2008	07/01/2018
893526 8Y 2	TRANSCANADA CORP	LS			1FE	499,885	116.922	584,610	500,000	499,903		18			7.125	7.120	JJ	16,427	18,406	01/06/2009	01/15/2019
89352H AF 6	TRANSCANADA PIPELINES LTD				1FE	499,630	111.545	557,725	500,000	499,674		29			6.500	6.510	FA	12,278	32,861	08/06/2008	08/15/2018
893647 AJ 6	TRANSDIGM INC				4FE	375,000	101.250	379,688	375,000	375,058	67,569	(11)			7.750	7.740	JJ	13,401	29,063	02/26/2008	07/15/2014
893647 AL 1	TRANSDIGM INC				4FE	121,406	101.500	126,875	125,000	121,533		126			7.750	8.500	JJ	2,287		09/30/2009	07/15/2014
89421E AB 9	TRAVELPORT LLC				5FE	218,750	103.250	645,313	625,000	247,211		26,573			9.875	38.840	MS	20,573	61,719	11/28/2007	09/01/2014
89421E AC 7	TRAVELPORT LLC				5FE	90,000	106.000	397,500	375,000	95,036		4,672			11.875	53.480	MS	14,844	44,531	10/25/2007	09/01/2016
896215 AC 4	TRIMAS CORP				5FE	200,238	101.646	196,177	193,000	196,177	101,042	(1,366)			9.875	8.930	JD	847	19,059	05/07/2007	06/15/2012
896215 AE 0	TRIMAS CORP				5FE	368,105	98.125	367,969	375,000	367,638	(470)	3			9.750	10.090	JD	203		12/18/2009	12/15/2017
89855V AB 6	TUBE CITY IMS CORP				5FE	263,750	96.625	241,563	250,000	241,563	155,583	(1,521)			9.750	8.740	FA	10,156	24,375	05/17/2007	02/01/2015
902494 AS 2	TYSON FOODS INC				3FE	505,008	114.250	571,250	500,000	504,521		(486)			10.500	10.190	MS	17,500	25,083	04/20/2009	03/01/2014
90320L AC 1	UPC HLDG BV				4FE	577,669	105.500	659,375	625,000	579,454		1,786			9.875	11.250	AO	13,030	23,316	05/21/2009	04/15/2018
90320R AA 2	UPC GERMANY GMBH				4FE	366,915	101.125	379,219	375,000	367,004		89			8.125	8.490	JD	3,724		11/17/2009	12/01/2017
903293 AV 0	U S G CORP				4FE	122,608	106.750	133,438	125,000	122,760		153			9.750	10.240	FA	4,977		07/30/2009	08/01/2014
90338W AK 9	US ONCOLOGY INC				3FE	612,038	105.000	656,250	625,000	612,490		452			9.125	9.500	FA	21,545	9,030	06/04/2009	08/15/2017

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
904201 AA 8	UMBRELLA ACQUISITION				5FE	88,125	87.625	461,127	526,250	93,105	129	6,101			9.750	62.910	MS	15,108	48,750	09/15/2009	03/15/2015
904764 AK 3	UNILEVER CAP CORP				1FE	1,498,455	102.646	1,539,690	1,500,000	1,498,571		116			4.800	4.810	FA	27,200	36,600	02/09/2009	02/15/2019
907818 CN 6	UNION PAC CORP				2FE	2,066,440	108.707	2,174,140	2,000,000	2,030,832		(13,961)			6.125	5.310	JJ	56,486	122,500	04/24/2007	01/15/2012
909891 AB 9	UNITED COMPONENTS INC				5FE	258,750	96.500	241,250	250,000	241,250	137,501	(1,251)			9.375	8.660	JD	1,042	23,438	12/06/2006	06/15/2013
911308 AA 2	UNITED PARCEL SERVICE				1FE	3,116,675	130.500	3,262,500	2,500,000	2,997,957		(34,790)			8.375	5.770	AO	52,344	209,375	04/21/2006	04/01/2020
911312 AK 2	UNITED PARCEL SERVICE INC				1FE	999,290	105.525	1,055,250	1,000,000	999,345		55			5.125	5.130	AO	12,813	26,622	03/19/2009	04/01/2019
911365 AL 8	UNITED RENTALS INC				5FE	260,625	94.000	235,000	250,000	235,000	74,000	(1,500)			7.750	6.920	MN	2,476	19,375	05/04/2007	11/15/2013
911365 AV 6	UNITED RENTALS NORTH AMER				4FE	121,300	108.750	135,938	125,000	121,507		207			10.875	11.500	JD	604	7,023	06/02/2009	06/15/2016
913016 AC 5	UNITED SURGICAL PARTNERES				5FE	128,750	103.000	128,750	125,000	128,066	42,721	(280)			9.875	9.400	MN	2,057	11,094	05/03/2007	05/01/2017
913017 BM 0	UNITED TECHNOLOGIES CORP				1FE	998,070	106.565	1,065,650	1,000,000	998,376		160			5.375	5.400	JD	2,389	53,750	12/04/2007	12/15/2017
913017 BQ 1	UNITED TECHNOLOGIES CORP	LS			1FE	998,380	110.505	1,105,050	1,000,000	998,431		51			6.125	6.140	FA	33,347	37,941	12/15/2008	02/01/2019
913405 AC 0	UNIVERSAL CITY DEV PARTNE				4Z	387,188	100.125	375,469	375,000	375,469	139,476	(5,883)			11.750	10.020	AO	11,016	43,940	02/06/2008	04/01/2010
913405 AD 8	UNIVERSAL CITY DEV PARTNE				5FE	370,445	97.875	367,031	375,000	367,031	(3,508)	94			8.875	9.140	MN	5,085		10/28/2009	11/15/2015
913405 AF 3	UNIVERSAL CITY DEV PARTNE				5FE	123,495	100.250	125,313	125,000	123,520		25			10.875	11.120	MN	2,077		10/27/2009	11/15/2016
914906 AF 9	UNIVISION COMMUNICATIONS				4FE	116,258	110.125	137,656	125,000	116,855		598			12.000	14.000	JJ	7,167		06/25/2009	07/01/2014
918436 AD 8	VARIETAL DISTRIBUTION				5FE	743,539	104.000	780,000	750,000	744,981	271,846	636			10.250	10.410	JJ	35,448	76,875	08/08/2007	07/15/2015
918866 AR 5	VALASSIS COMMUNICATION				4FE	231,250	99.750	249,375	250,000	235,286	168,270	2,016			8.250	9.670	MS	6,875	20,625	11/28/2007	03/01/2015
92203P AB 2	VANGUARD HEALTH HLDG II				5FE	237,500	103.625	259,063	250,000	240,508	30,261	1,497			9.000	10.020	AO	5,625	22,500	12/04/2007	10/01/2014
92203R AB 8	VANGUARD HEALTH HLD I				5FE	212,813	105.250	263,125	250,000	212,813	16,563				11.250	14.350	AO	7,031		05/22/2007	10/01/2015
92343V AM 6	VERIZON COMMUNICATIONS IN				1FE	994,790	108.691	1,086,910	1,000,000	995,509		404			6.100	6.170	AO	12,878	61,000	04/01/2008	04/15/2018
92343V AQ 7	VERIZON COMMUNICATIONS IN				1FE	1,006,840	124.902	1,249,020	1,000,000	1,006,287		(477)			8.750	8.640	MN	14,583	86,771	10/30/2008	11/01/2018
92532B AA 7	VERSO PAPER HOLDINGS LLC				3FE	114,960	110.000	137,500	125,000	115,789		829			11.500	13.750	JJ	7,986		05/28/2009	07/01/2014
92658T AK 4	VIDEOTRON LTEE				3FE	461,250	97.750	488,750	500,000	468,421	71,879	4,042			6.375	7.710	JD	1,417	31,875	03/05/2008	12/15/2015
92769V AA 7	VIRGIN MEDIA FIN PLC				4FE	728,385	107.375	805,313	750,000	729,963		1,578			9.500	10.050	FA	41,167		07/16/2009	08/15/2016
92769V AB 5	VIRGIN MEDIA FIN PLC				4FE	491,820	102.875	514,375	500,000	491,881		61			8.375	8.620	AO	6,049		11/04/2009	10/15/2019
927781 PK 4	VIRGINIA COLLEGE BLDG AUT				1FE	2,097,714	109.533	2,081,127	1,900,000	2,097,310		(404)			5.000	4.140	FA	39,583		12/08/2009	02/01/2027
92829N AB 1	VISANT CORP				4FE	526,250	102.750	513,750	500,000	513,750	147,390	(3,640)			8.750	7.710	JD	3,646	43,750	05/03/2007	12/01/2013
92857W AD 2	VODAFONE GROUP PLC NEW				2FE	1,941,390	107.466	2,149,320	2,000,000	1,958,320		6,823			5.375	5.850	JJ	45,090	107,500	06/11/2007	01/30/2015
92857W AF 7	VODAFONE GROUP PLC NEW				2FE	93,706	105.884	105,884	100,000	96,366		790			5.000	6.040	JD	208	5,000	05/11/2006	12/16/2013
92857W AR 1	VODAFONE GROUP PLC NEW				2FE	499,740	106.693	533,465	500,000	499,880		51			5.350	5.360	FA	9,214	26,750	02/20/2007	02/27/2012
929160 AE 9	VULCAN MATERIALS CO				2FE	499,110	106.356	531,780	500,000	499,448		170			5.600	5.640	MN	2,411	28,000	12/06/2007	11/30/2012
92926K AB 9	WCA WASTE CORP				4FE	259,000	99.625	249,063	250,000	249,063	65,133	(1,071)			9.250	8.560	JD	1,028	23,125	05/07/2007	06/15/2014
92926T AA 2	WDAC SUBSIDIARY CORP				6FE	60,000	8.000	40,000	500,000	40,000	(3,273)		456,727		8.375	87.350	JD	3,490	41,875	05/07/2007	12/01/2014
92933B AA 2	WMG ACQUISITION CORP				3FE	245,205	107.125	267,813	250,000	245,519		314			9.500	9.870	JD	1,056	12,997	05/26/2009	06/15/2016
931142 CL 5	WAL MART STORES INC	LS			1FE	498,795	106.027	530,135	500,000	499,179		228			4.250	4.300	AO	4,486	21,250	04/08/2008	04/15/2013
931142 CP 6	WAL MART STORES INC	LS			1FE	2,986,830	98.723	2,961,690	3,000,000	2,987,873		1,043			4.125	4.170	FA	51,563	64,625	01/15/2009	02/01/2019
93443M AC 5	WARNER CHILCOTT CORP				4FE	266,875	104.375	260,938	250,000	260,938	40,339	(1,901)			8.750	7.570	FA	9,115	21,875	05/03/2007	02/01/2015
934548 AE 8	WMG ACQUISITION CORP				4FE	431,250	96.625	483,125	500,000	447,541	145,794	9,246			7.375	10.470	AO	7,785	36,875	06/04/2008	04/15/2014
94106L AR 0	WASTE MANAGEMEN				2FE	94,256	105.437	105,437	100,000	96,598		694			5.000	5.920	MS	1,472	5,000	05/11/2006	03/15/2014
94107U AB 4	WASTE SERVICES INC				5FE	387,188	104.500	391,875	375,000	383,128	118,412	(1,534)			9.500	8.860	AO	7,521	35,625	05/12/2008	04/15/2014
947074 AH 3	WEATHERFORD INTL INC				2FE	1,996,100	108.050	2,161,000	2,000,000	1,997,931		760			5.950	5.990	JD	5,289	119,000	06/13/2007	06/15/2012
947074 AJ 9	WEATHERFORD INTL INC				2FE	2,043,040	104.597	2,091,940	2,000,000	2,034,861		(3,605)			6.350	6.050	JD	5,644	127,000	07/31/2007	06/15/2017
947075 AC 1	WEATHERFORD INTL LTD	LS			2FE	997,940	104.723	1,047,230	1,000,000	998,602		391			5.150	5.190	MS	15,164	51,500	03/19/2008	03/15/2013
949746 NX 5	WELLS FARGO COMPANY				1FE	4,568,325	104.016	4,680,720	4,500,000	4,562,906		(5,756)			5.625	5.400	JD	14,063	253,125	01/13/2009	12/11/2017
949748 AF 4	WELLS FARGO BANK NA				1FE	1,019,310	105.605	1,056,050	1,000,000	1,002,733		(2,370)			6.450	6.180	FA	26,875	64,500	03/08/2001	02/01/2011
94980V AA 6	WELLS FARGO BK NATL ASSN				1FE	3,038,834	101.969	3,161,039	3,100,000	3,059,939		6,628			4.750	5.030	FA	58,082	147,250	06/19/2007	02/09/2015
94986E AA 8	WELLS FARGO CAP XIII				3FE	685,313	97.000	970,000	1,000,000	685,500		187			7.700	11.230	MS	20,319	38,500	05/13/2009	12/29/2099
95058T AB 3	WENDYS / ARBYS RESTAURANT				4FE	243,833	109.000	272,500	250,000	244,189		357			10.000	10.500	JJ	13,056		06/18/2009	07/15/2016
952355 AC 9	WEST CORP				5FE	265,000	101.500	507,500	500,000	287,605		21,137			9.500	25.250	AO	10,028	47,500	11/27/2007	10/15/2014
952355 AF 2	WEST CORP				5FE	161,250	104.500	391,875	375,000	170,423		8,638			11.000	30.390	AO	8,708	41,250	05/03/2007	10/15/2016
95709T AA 8	WESTAR ENERGY INC				2FE	1,754,235	108.382	1,875,009	1,730,000	1,753,389		(270)			6.000	2.960	JJ	51,900	103,800	05/10/2006	07/01/2014
960386 AG 5	WESTINGHOUSE AIR BRAKE CO				3FE	480,000	101.000	505,000	500,000	482,822		2,822			6.875	7.990	JJ	14,418	17,188	04/23/2009	07/31/2013
966387 AC 6	WHITING PETE CORP NEW				4FE	123,134	100.750	125,938	125,000	124,094	35,112	231			7.250	7.500	MN	1,510	9,063	04/14/2005	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
969457 BG 4	WILLIAMS COS INC				2FE	593,875	114.702	716,888	625,000	599,940		1,226			7.875	8.420	MS	16,406	49,219	06/09/2004	09/01/2021
97314X AA 2	WIND ACQUISITION FIN SA				4FE	1,089,313	107.000	1,070,000	1,000,000	1,045,250	193,903	(8,653)			10.750	9.180	JD	8,958	177,500	02/25/2008	12/01/2015
97314X AE 4	WIND ACQUISITION FIN SA				4FE	243,730	109.250	273,125	250,000	243,960		230			11.750	12.250	JJ	13,708		07/01/2009	07/15/2017
97381W AC 8	WINSTREAM CORP				3FE	242,500	103.750	259,375	250,000	243,671		1,171			8.125	8.960	FA	8,464	10,156	03/18/2009	08/01/2013
97381W AD 6	WINDSTREAM CORP				3FE	487,735	101.750	508,750	500,000	490,882	47,385	997			8.625	9.000	JD	21,922	43,125	06/28/2006	06/28/2016
97381W AG 9	WINDSTREAM CORP				3FE	371,289	98.750	370,313	375,000	370,082	(1,300)	93			7.875	8.040	MN	6,809		10/01/2009	11/01/2017
983130 AD 7	WYNN LAS VEGAS LLC				3FE	369,375	96.625	362,344	375,000	362,344	78,555	664			6.625	6.880	JD	2,070	24,844	06/07/2007	12/01/2014
983130 AK 1	WYNN LAS VEGAS LLC				3FE	243,125	96.625	241,563	250,000	241,563	51,967	846			6.625	7.120	JD	1,380	16,563	11/01/2007	12/01/2014
98375Y AW 6	XM SATELLITE RADIO INC				5FE	118,866	107.500	134,375	125,000	119,475		609			11.250	12.870	JD	625	6,445	06/25/2009	06/15/2013
98385X AN 6	XTO ENERGY INC				2FE	1,999,340	106.318	2,126,360	2,000,000	1,999,465		140			4.625	4.630	JD	4,111	92,500	04/16/2008	06/15/2013
98385X AT 3	XTO ENERGY INC				2FE	1,994,260	114.270	2,285,400	2,000,000	1,994,642		382			6.500	6.540	JD	5,778	130,000	08/04/2008	12/15/2018
98388M AA 5	XCEL ENERGY INC				2FE	1,138,270	105.266	1,052,660	1,000,000	1,022,884		(23,960)			7.000	4.420	JD	5,833	70,000	09/15/2004	12/01/2010
984121 BV 4	XEROX CORPORATION				2FE	499,980	104.196	520,980	500,000	499,980					5.650	5.650	MN	3,610	28,250	04/23/2008	05/15/2013
984135 AB 9	XTRA FIN CORP				1FE	3,486,105	101.744	3,561,040	3,500,000	3,489,329		1,185			5.150	5.200	AO	45,063	180,250	03/13/2007	04/01/2017
984756 AB 2	YANKEE ACQUISITION CORP				4FE	290,000	99.250	372,188	375,000	301,307	90,600	7,894			8.500	13.950	FA	12,042	26,563	04/28/2009	02/15/2015
986141 AA 7	YONKERS RACING CORP 144A				4FE	121,369	105.000	131,250	125,000	121,528		159			11.375	12.000	JJ	6,556		07/13/2009	07/15/2016
00433J AB 1	ACCESS RDS EDMONTON LTD	@		C	1FE	3,768,929	110.887	3,768,929	3,398,892	3,719,293		(33,753)				-0.320	N/A	49,914		12/02/2005	09/30/2037
31680P AA 4	55 ONT SCH BRD TR			C	1FE	4,164,843	108.182	3,835,052	3,545,000	4,116,048		(13,076)			5.900	4.750	JD	17,238	209,155	12/21/2005	06/02/2033
02687Q DG 0	AMERICAN INTL GROUP			A	2FE	890,735	82.053	1,230,795	1,500,000	930,688		36,929			5.850	13.810	JJ	40,219	87,750	12/07/2007	01/16/2018
05564P AA 9	BNS CAP TR			C	1FE	831,406	105.551	841,241	797,000	811,510		(13,796)			7.310	5.410	JD	29,291	58,261	07/10/2008	12/31/2010
064149 XN 2	BANK NOVA SCOTIA HALIFAX			C	1FE	1,849,445	107.237	1,983,885	1,850,000	1,849,572		41			5.300	5.300	JJ	41,127	98,050	01/24/2008	01/31/2018
064149 YF 8	BANK NOVA SCOTIA HALIFAX			C	1FE	3,864,304	106.448	4,114,215	3,865,000	3,864,404		57			4.990	4.990	MS	51,146	192,864	03/19/2008	03/27/2018
064149 ZK 6	BANK NOVA SCOTIA HALIFAX			C	1FE	3,594,056	109.943	3,891,982	3,540,000	3,590,350		(3,706)			6.000	5.790	AO	52,516	212,400	01/20/2009	10/03/2018
064149 ZN 0	BANK NOVA SCOTIA HALIFAX			C	1FE	1,858,684	113.365	2,107,455	1,859,000	1,858,762		78			6.650	6.650	JJ	54,757	61,812	01/16/2009	01/22/2021
09972B AB 6	BOREALIS INFRASTRUCTURE			C	1FE	2,161,224	105.920	2,079,210	1,963,000	2,010,364		(33,946)			6.270	4.370	MN	19,895	123,080	03/09/2005	05/03/2011
112833 AF 5	BROOKFIELD RENEWABLE PWR			C	2FE	2,200,000	102.137	2,247,014	2,200,000	2,200,000					6.132	6.130	MN	11,925		11/25/2009	11/30/2016
125491 AB 6	CI FINL CORP			C	2FE	1,899,240	99.520	1,890,880	1,900,000	1,899,240					4.190	4.190	JD	3,499		12/11/2009	12/16/2014
12657Z AN 3	CU INC MEDIUM TERM NT CDS			C	1FE	2,177,300	99.624	2,645,017	2,655,000	2,183,572		5,425			5.556	7.010	AO	25,264	147,512	10/31/2008	10/30/2037
13321L AF 5	CAMECO CORP			C	2FE	3,736,060	101.098	3,776,010	3,735,000	3,736,013		(10)			4.700	4.690	MS	51,461	175,545	09/30/2005	09/16/2015
13591Z YR 5	CANADIAN IMPERIAL BK COMM			C	1FE	3,044,423	104.458	3,165,077	3,030,000	3,036,084		(3,132)			4.350	4.230	MN	22,210	131,805	03/06/2007	11/01/2011
136069 CR 0	CANADIAN IMPERIAL BK COMM			C	1FE	2,815,030	103.623	2,962,582	2,859,000	2,825,515		4,512			4.550	4.760	MS	34,138	130,085	08/15/2007	03/28/2016
136375 BM 3	CANADIAN NATL RAILWAY			A	1FE	498,425	108.005	540,025	500,000	498,864		142			5.800	5.840	JD	2,417	29,000	02/01/2007	06/01/2016
13645R AC 8	CANADIAN PAC RY CO NEW			C	2FE	2,008,360	106.652	2,133,040	2,000,000	2,001,941		(962)			6.250	6.190	AO	26,712	125,000	05/07/2002	10/15/2011
24422Z CQ 3	DEERE JOHN CR INC MTN CDS			C	1FE	3,532,561	104.915	3,708,745	3,535,000	3,533,137		577			4.800	4.820	AO	34,029	84,608	04/16/2009	04/20/2012
29250Z AH 1	ENBRIDGE PIPELINES INC			C	1FE	1,999,140	116.654	2,333,080	2,000,000	1,999,211		64			6.620	6.620	MN	15,727	132,357	11/13/2008	11/19/2018
29290Z AH 3	ENBRIDGE GAS DISTR INC MT			C	1FE	1,979,644	109.446	2,167,031	1,980,000	1,979,721		68			5.570	0.520	JJ	127,486	78,216	11/06/2008	01/29/2014
34957Z AL 8	FORTISALBERTA INC			C	2FE	3,689,520	120.638	4,451,542	3,690,000	3,689,520					7.060	7.060	FA	99,109	130,958	02/10/2009	02/14/2039
36158Z BB 1	GE CAP CDA FDG CO MTN CDS			C	1FE	1,265,047	103.306	1,310,953	1,269,000	1,266,344		881			4.375	4.450	MS	14,570	55,519	12/17/2008	09/28/2012
39138C AD 8	GREAT WEST LIFECO INC			C	1FE	1,962,894	108.558	1,888,909	1,740,000	1,945,754		(4,085)			6.670	5.740	MS	32,433	116,058	04/26/2005	03/21/2033
43812Z AN 0	HONDA CANADA FINANCE			C	1FE	1,109,731	106.469	1,181,806	1,110,000	1,109,806		73			5.675	5.630	MS	16,623	62,993	12/17/2008	09/26/2012
43812Z AR 1	HONDA CANADA FINANCE			C	1FE	2,937,573	103.150	3,030,547	2,938,000	2,937,755		178			4.727	4.730	MN	20,333	138,879	12/17/2008	05/09/2011
636274 AB 8	NATL GRID PLC			C	2FE	1,799,604	102.882	1,851,876	1,800,000	1,799,873		81			4.980	4.980	JD	2,463	89,640	06/09/2006	06/22/2011
62874W AB 8	NBC ASSET TRUST			C	2FE	1,865,000	110.661	2,063,828	1,865,000	1,865,000					7.447	7.440	JD	69,827	138,887	06/25/2008	12/31/2049
667869 AA 9	NORTHWESTCONNECT GROUP			C	1FE	4,791,273	91.822	4,370,727	4,760,000	4,790,368		(331)			5.950	5.900	AO	49,019	283,220	08/07/2008	04/30/2041
651329 BD 5	NEWFOUNDLAND & LABRADOR			C	1FE	5,872,474	103.929	6,105,829	5,875,000	5,872,474					4.300	4.300	AO	55,522	252,625	03/01/2007	10/13/2016
683254 AA 4	ONTARIO STRAT INFRASTRUCT			C	1FE	7,991,827	105.166	8,126,177	7,727,000	7,985,938		(13,816)			4.600	2.310	JD	30,188	244,996	09/01/2009	06/01/2015
683244 AG 2	ONTARIO SCH BRDS FING COR			C	1FE	2,266,461	108.908	2,244,594	2,061,000	2,262,912		(3,549)			5.700	4.200	AO	26,465		10/29/2009	10/11/2017
683244 AT 4	ONTARIO SCH BRDS FING COR			C	1FE	2,326,898	99.613	2,317,893	2,326,898	2,326,898					5.376	5.370	JD	64,953	125,094	06/13/2007	06/25/2032
683375 AA 7	ONTREA INC			C	1FE	4,070,148	106.822	4,070,986	3,811,000	3,912,606		(52,381)			5.700	4.170	AO	36,808	217,227	11/07/2006	10/31/2011
68383K AD 1	OPTI CANADA INC			A	5FE	250,000	82.000	205,000	250,000	205,000	77,500				7.875	7.870	JD	875	19,688	06/25/2007	12/15/2014
775109 AP 6	ROGERS COMMUNICATIONS INC			C	2FE	2,197,734	102.317	2,250,974	2,200,000	2,197,767		33			6.680	6.680	MN	26,342		10/28/2009	11/04/2039
776249 AA 2	RONA INC			C	2FE	2,190,434	96.155	2,110,602	2,195,000	2,191,640		399			5.400	5.420	AO	83,036	118,530	10/13/2006	10/20/2016
780085 TU 0	ROYAL BK CDA MONTREAL QUE			C	1FE	2,055,000	106.092	2,180,191	2,055,000	2,055,000					4.840	4.840	MS	30,773	99,462	03/05/2008	03/11/2018

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
80928B AB 2	SCOTIABANK CAP TR		C		1FE	6,122,196	108.781	6,994,618	6,430,000	6,184,292		59,328			6.282	7.540	JD	203,082	403,933	12/11/2008	06/30/2013
82509Z AB 2	SHOPPERS DRUG MART CORP		C		2FE	1,824,127	106.136	1,936,982	1,825,000	1,824,354		169			4.990	5.000	JD	7,255	91,068	12/17/2008	06/03/2013
86624Z AA 5	SUMMIT REAL ESTATE INVT T		I		3FE	2,246,760	99.426	2,237,085	2,250,000	2,237,085	(11,598)	560			5.200	5.220	MS	39,000	121,050	12/01/2005	03/01/2012
86679Q AA 9	SUN LIFE CAP TRUST		C		1FE	1,595,732	107.624	1,632,656	1,517,000	1,562,835		(21,227)			6.865	5.250	JD	52,359	104,142	05/29/2008	12/31/2011
87971M AK 9	TELUS CORP		C		2FE	2,187,218	97.725	2,149,950	2,200,000	2,187,294		76			5.050	5.120	JD	8,546		12/01/2009	12/04/2019
89116Z AC 0	TORONTO DOM CTR WEST LTD		C		1FE	2,897,415	100.160	3,104,960	3,100,000	2,897,810		79			4.779	5.110	JD	6,996	148,149	09/28/2007	12/14/2105
89116Z AE 6	TORONTO DOMINION BK ONT		C		1FE	2,815,000	107.168	3,016,779	2,815,000	2,815,000					5.382	5.380	MN	25,530	151,503	10/10/2007	11/01/2017
89347Z AJ 6	TRANSALTA CORP MTN CDS-		C		2FE	1,996,460	106.490	2,129,800	2,000,000	1,996,823		363			6.450	6.490	MN	11,760	64,500	05/26/2009	05/29/2014
90664Z AS 9	UNION GAS LTD MED TERM NT		C		2FE	2,105,949	105.164	2,218,960	2,110,000	2,106,086		93			6.050	6.060	MS	42,669	127,655	08/26/2008	09/02/2038
98424Z AD 6	YPG HLDGS INC MTNS CDS-		C		2FE	3,699,063	92.098	3,421,441	3,715,000	3,704,253		1,451			5.250	5.300	FA	73,669	195,038	11/18/2005	02/15/2016
018138 86 7	BK NED GEMEENTEN		F		1FE	2,047,950	91.900	2,021,800	2,200,000	2,114,600		18,914			4.150	5.240	JD	3,297	136,950	06/08/2006	12/18/2013
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						547,648,487	XXX	588,626,220	572,491,070	545,828,502	17,063,069	1,644,582	1,539,852	0	XXX	XXX	XXX	9,448,158	30,504,075	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities																					
06052D AD 7	BANC AMER AUTO TR TALF 20				1FE	11,058,149	102.610	11,287,122	11,000,000	11,056,126		(2,022)			3.520	3.350	MON	17,209	151,800	09/03/2009	06/15/2016
07383F 7W 2	BEAR STEARNS CMBS 2005-PW				1FE	2,817,656	95.660	2,869,811	3,000,000	2,830,303		3,503			4.674	5.150	MON	11,685	140,220	03/29/2006	06/01/2041
14041N ED 9	CAPITAL ONE CC TR 2008-3A				1FE	4,125,156	107.320	4,292,808	4,000,000	4,117,176		(7,981)			5.050	4.060	MON	8,978	101,000	06/30/2009	02/15/2016
14042G AE 5	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST				3FE	3,999,655	101.140	4,045,613	4,000,000	4,000,000					5.344	5.350	MON		268,800	06/14/2007	12/15/2013
16165L AC 4	CHASEFLEX TRUST CMO				2FE	3,415,914	88.853	3,035,443	3,416,234	3,415,913		112			5.935	5.890	MON	20,275	202,753	05/05/2006	06/25/2036
173067 EE 5	CITIGROUP COML MTG 2004-C				1FE	10,049,340	95.882	9,588,246	10,000,000	10,043,003		(1,344)			4.733	4.680	MON	39,442	473,022	12/15/2004	10/01/2041
254683 AC 9	DISCOVER CARD EXE TR 2007				1FE	4,991,050	107.469	5,373,490	5,000,000	4,992,502		644			5.650	5.680	MON	12,556	282,500	09/28/2007	03/15/2020
34529G AG 0	FORD CR AUTO TR TALF 2009				1FE	1,999,671	101.271	2,025,431	2,000,000	1,999,692		21			2.980	2.980	MON	2,649	15,562	09/02/2009	08/15/2014
36159M AJ 3	GE EQUIP SMALL TCKT 2005				1FE	1,849,664	100.228	1,854,040	1,849,814	1,849,726		(3,737)			5.010	5.010	MON	2,317	92,676	12/09/2005	06/22/2015
36828Q BR 6	GE CAP CMBS 2003-C2				1FE	7,034,906	103.078	7,215,461	7,000,000	7,029,061		(987)			5.145	5.090	MON	30,013	360,150	07/29/2003	07/01/2037
43812W AD 9	HONDA AUTO RECV TALF 2009				1FE	3,999,275	102.326	4,093,076	4,000,000	3,999,328		53			3.300	3.300	MON	5,867	55,367	07/07/2009	09/15/2015
361856 DA 2	GMAC MORTGAGE COPRORATION LOA CMO				1FE	9,271	100.000	12,697	12,697	9,361		18,783			4.240	7.480	MON	54	538	03/26/2004	10/25/2033
46625M WX 3	JP MORGAN COML PTC 2003-C				1FE	7,034,790	102.554	7,178,821	7,000,000	7,028,721		(1,026)			5.255	5.200	MON	30,654	367,850	07/31/2003	07/01/2037
477875 AD 0	JOHN DEERE TRUST TALF				1FE	2,999,310	99.643	2,989,297	3,000,000	2,999,335		25			2.330	2.330	MON	3,107	12,815	10/01/2009	05/15/2016
575796 AE 7	MASS RBB TRUST 1999-BEC1				1FE	413,972	101.349	409,014	403,568	409,708		(12,963)			7.030	5.850	MS	8,354	28,371	08/21/2007	03/15/2012
58942B AD 6	MERC-BENZ AUTO TR TALF				1FE	1,999,595	99.589	1,991,796	2,000,000	1,999,611		15			2.430	2.430	MON	2,160	8,910	09/30/2009	03/15/2016
59023B AE 4	MERRILL LYNCH & CO INC				1FE	8,437,780	97.728	8,072,382	8,260,000	8,427,233		(4,144)			5.659	5.450	MON	24,672	473,539	05/15/2007	05/12/2039
617451 CL 1	MORGAN STANLEY CAP 2005-H				1FE	6,024,528	98.591	5,915,512	6,000,000	6,022,017		(660)			5.205	5.150	MON	26,025	316,714	11/17/2005	11/01/2042
92976B BL 5	WACHOVIA CMBS 2005-C22				1FE	2,009,724	100.461	2,009,224	2,000,000	2,008,852		(233)			5.125	5.070	MON	8,542	107,155	12/15/2005	12/01/2044
12544U AB 7	CIBC CAP FDG L P CMO		C		1FE	5,193,370	148.818	5,208,630	3,500,000	5,190,681		(2,689)			10.250	6.040	MON	31,452		12/02/2009	06/30/2039
62918Z MD 2	NHA MBS CMO		C		2FE	3,196,595	94.968	3,086,609	3,250,157	3,210,236		6,157			4.200	4.740	MON	11,376	136,399	03/20/2007	03/01/2017
3399999. Industrial & Miscellaneous (Unaffiliated) - Single Class Mtg-Backed/Asset Backed Sec						92,659,371	XXX	92,554,523	90,692,470	92,638,585	0	(8,473)	0	0	XXX	XXX	XXX	297,387	3,596,141	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																					
03072S LD 5	AMERIQUEST MTG SECS 2003-				1Z*	1,738,955	95.863	1,632,022	1,702,445	1,632,022	(102,932)	(11,536)			4.965	4.630	MON	7,044	84,526	12/20/2004	11/01/2033
126670 QT 8	COUNTRYWIDE ASSET-BACKED CERTIFICATES				1Z*	2,305,008	44.336	2,216,845	5,000,000	2,316,536					5.711	29.000	MON	47,592	285,550	12/15/2005	12/01/2017
126685 DX 1	CWHEQ HEQ LN TR 2006-S2				1Z*	1,329,286	31.946	1,472,715	4,609,880	903,469		308,695			5.841	29.900	MON	22,439	269,263	03/29/2006	07/01/2027
12668G AC 6	COUNTRYWIDE HOMES CMO				1Z*	1,949,188	42.202	1,720,758	4,077,375	1,949,188		405,332			5.728	16.610	MON	23,355	233,552	12/14/2006	08/25/2036
17307G VJ 4	CITIGROUP MORTGAGE LOAN TRUST, INC.				1Z*	3,160,923	85.216	2,693,682	3,160,986	3,160,904		22			4.964	4.930	MON	15,691	156,911	08/11/2005	08/25/2035
3499999. Industrial & Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities						10,483,360	XXX	9,736,022	18,550,686	9,962,119	(102,932)	702,513	0	0	XXX	XXX	XXX	116,121	1,029,802	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																					
22540A 3F 3	CSFB COML MTG PTC 2001-CK				1FE	6,472,854	103.915	6,339,463	6,100,618	6,408,525		(13,881)			6.530	5.990	MON	33,198	403,701	11/14/2001	06/01/2034
250854 AE 6	DETROIT EDISON CO 2001-1				1FE	9,037,266	110.333	9,930,056	9,000,000	9,017,544		(2,874)			6.420	6.340	MS	192,600	577,800	03/28/2002	03/01/2015
36158Y AB 5	GE CAP CMBS 2000-1				1FE	7,447,648	102.741	7,318,194	7,122,950	7,387,577		(19,594)			6.496	6.080	MON	77,615	424,148	11/01/2002	01/01/2033
3799999. Industrial & Miscellaneous - Other Multi-Class Comm. Mortgage-Backed/Asset Backed Sec						22,957,768	XXX	23,587,713	22,223,568	22,813,646	0	(36,349)	0	0	XXX	XXX	XXX	303,413	1,405,649	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						673,748,986	XXX	714,504,478	703,957,794	671,242,852	16,960,137	2,302,273	1,539,852	0	XXX	XXX	XXX	10,165,079	36,535,667	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						2,114,948,149	XXX	2,167,999,538	2,043,897,070	2,092,636,362	18,344,803	(5,873,475)	1,539,852	0	XXX	XXX	XXX	29,036,574	85,048,136	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						623,655,947	XXX	648,886,867	623,686,466	623,367,750	0	524,486	0	0	XXX	XXX	XXX	4,227,104	31,540,838	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						10,483,360	XXX	9,736,022	18,550,686	9,962,119	(102,932)	702,513	0	0	XXX	XXX	XXX	116,121	1,029,802	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						22,957,768	XXX	23,587,713	22,223,568	22,813,646	0	(36,349)	0	0	XXX	XXX	XXX	303,413	1,405,649	XXX	XXX
8399999. Grand Total - Bonds						2,772,045,224	XXX	2,850,210,140	2,708,357,790	2,748,779,877	18,241,871	(4,682,825)	1,539,852	0	XXX	XXX	XXX	33,683,212	119,024,425	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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
36186R 20 9	GMAC INC SER G 7% pREF			176.000				100.000	17,600			10,973					0		P6U	03/01/2009
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						0	XXX	17,600	0	0	10,973	0	0	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks						0	XXX	17,600	0	0	10,973	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
001547 10 8	AK STL HLDG CORP			5,850.000	124,898	21.350	124,898	116,062		293		8,836		8,836		L	11/09/2009
00206R 10 2	AT&T INC			1,668,966.000	46,781,117	28.030	46,781,117	37,970,584		2,351,704		857,535		857,535		L	10/21/2009
002824 10 0	ABBOTT LABS			765,000.000	41,302,350	53.990	41,302,350	28,027,439		894,400		3,273,294		3,273,294		L	09/28/2009
00508Y 10 2	ACUITY BRANDS INC			2,300.000	81,972	35.640	81,972	74,367		1,196		1,679		1,679		L	03/01/2006
00724F 10 1	ADOBE SYS INC			115,000.000	4,229,700	36.780	4,229,700	2,448,350				1,781,350		1,781,350		L	08/03/2007
00817Y 10 8	AETNA INC			252,000.000	7,988,400	31.700	7,988,400	5,370,866		10,080		806,400		806,400		L	10/28/2004
008252 10 8	AFFILIATED MANAGERS GROUP			11,900.000	801,465	67.350	801,465	330,647				302,617		302,617		L	12/05/2008
011659 10 9	ALASKA AIR GROUP INC			3,000.000	103,680	34.560	103,680	74,202	512			15,930		15,930		L	11/28/2007
013817 10 1	ALCOA, INC			247,200.000	3,984,864	16.120	3,984,864	1,765,604		64,272		1,201,392		1,201,392		L	12/18/1991
015351 10 9	ALEXION PHARMACEUTICALS I			22,200.000	1,083,804	48.820	1,083,804	822,531				261,273		261,273		L	02/24/2009
01741R 10 2	ALLEGHENY TECHNOLOGIES IN			24,300.000	1,087,911	44.770	1,087,911	915,392	4,374	7,658		172,519		172,519		L	05/19/2009
020409 10 8	ALMOST FAMILY INC			27,500.000	1,087,075	39.530	1,087,075	1,073,256				13,819		13,819		L	12/17/2009
021441 10 0	ALTERA CORP			237,210.000	5,368,062	22.630	5,368,062	1,420,005		47,442		1,404,283		1,404,283		L	09/16/1996
02209S 10 3	ALTRIA GROUP INC			693,800.000	13,619,294	19.630	13,619,294	10,842,353		736,740		2,767,816		2,767,816		L	10/21/2009
029912 20 1	AMERICAN TOWER CORP			438,400.000	18,943,264	43.210	18,943,264	12,853,888				6,089,376		6,089,376		L	02/29/2008
03073T 10 2	AMERIGROUP CORP			4,700.000	126,712	26.960	126,712	119,501				(12,032)		(12,032)		L	10/21/2008
031162 10 0	AMGEN INC			194,400.000	10,997,208	56.570	10,997,208	1,844,628				(229,392)		(229,392)		L	07/01/2002
031652 10 0	AMKOR TECHNOLOGY INC			20,100.000	143,916	7.160	143,916	101,569				42,347		42,347		L	09/24/2009
032654 10 5	ANALOG DEVICES			671,404.000	21,202,938	31.580	21,202,938	9,037,645		617,920		7,696,449		7,696,449		L	11/19/2009
035290 10 5	ANIXTER INTERNATIONAL INC			4,425.000	208,418	47.100	208,418	176,522				74,349		74,349		L	09/24/2009
036115 10 3	ANNTAYLOR STORES CORP			10,100.000	137,764	13.640	137,764	155,444				(17,680)		(17,680)		L	10/16/2009
03662Q 10 5	ANSYS INC			23,700.000	1,030,002	43.460	1,030,002	903,290				369,009		369,009		L	02/29/2008
037833 10 0	APPLE COMPUTER			242,000.000	50,997,144	210.732	50,997,144	14,647,458				30,342,444		30,342,444		L	10/02/2008
038222 10 5	APPLIED MATERIALS			491,400.000	6,850,116	13.940	6,850,116	2,374,468		117,936		1,872,234		1,872,234		L	01/31/2003
03937R 10 2	ARCH CHEMICALS INC			5,600.000	172,928	30.880	172,928	177,272		2,480		21,714		21,714		L	12/18/2009
039666 10 2	ARCSIGHT INC			75,400.000	1,928,732	25.580	1,928,732	1,486,859				441,873		441,873		L	09/16/2009
042735 10 0	ARROW ELECTRS INC			5,200.000	153,972	29.610	153,972	140,344				56,400		56,400		L	03/30/2009
04518A 10 4	ASIAINFO HLDGS INC			38,200.000	1,163,190	30.450	1,163,190	670,124				493,067		493,067		L	06/26/2009
045487 10 5	ASSOCIATED BANC CORP			13,900.000	153,039	11.010	153,039	143,793		1,115		9,246		9,246		L	08/28/2009
046265 10 4	ASTORIA FINANCIAL CORP			9,100.000	113,113	12.430	113,113	139,850		3,172		794		794		L	08/03/2009
04685W 10 3	ATHENAHEALTH INC			26,400.000	1,194,336	45.240	1,194,336	735,348				201,168		201,168		L	12/15/2008
053015 10 3	AUTOMATIC DATA PROCESSING INC			109,000.000	4,667,380	42.820	4,667,380	1,115,321	35,970	114,180		506,616		506,616		L	07/16/2009
053807 10 3	AVNET INC			5,300.000	159,848	30.160	159,848	88,918				70,930		70,930		L	12/23/2008
054540 10 9	AXCELIS TECHNOLOGIES INC COM			0.700	1	1.410	1	5				1		1		L	01/02/2001
055622 10 4	BP AMOCO PLC			360,584.000	20,903,054	57.970	20,903,054	2,679,529		1,211,562		4,049,358		4,049,358		L	01/05/1999
057224 10 7	BAKER HUGHES, INC			210,000.000	8,500,800	40.480	8,500,800	3,131,320	25,249	126,000		1,766,100		1,766,100		L	01/13/2003
057741 10 0	BALDOR ELEC CO			43,800.000	1,230,342	28.090	1,230,342	909,411	7,446	14,892		320,931		320,931		L	04/30/2009
060505 10 4	BANKAMERICA CORP NEW			1,779,164.900	26,794,223	15.060	26,794,223	18,690,652	17,792	476,885		2,174,660		2,174,660		L	09/14/2009
064058 10 0	BANK NEW YORK INC			488,966.000	13,676,379	27.970	13,676,379	13,771,323		248,606		(176,028)		(176,028)		L	09/18/2008
071813 10 9	BAXTER INTL INC			575,000.000	33,741,000	58.680	33,741,000	29,623,890	149,500	283,400		4,445,755		4,445,755		L	11/10/2009
075887 10 9	BECTON DICKINSON & CO			60,000.000	4,731,600	78.860	4,731,600	4,557,351	19,800	66,000		645,836		645,836		L	07/31/2009
09061G 10 1	BIOMARIN PHARMACEUTICAL I			43,100.000	810,711	18.810	810,711	747,354				491,961	448,430	43,531		L	09/29/2008
09253U 10 8	BLACKSTONE GROUP L P			480,000.000	6,297,600	13.120	6,297,600	3,448,410		402,000		2,849,190		2,849,190		L	10/28/2009
097023 10 5	BOEING CO			177,000.000	9,581,010	54.130	9,581,010	6,442,828		297,360		2,028,420		2,028,420		L	09/12/2006
103304 10 1	BOYD GAMING CORP			12,300.000	102,951	8.370	102,951	125,510				24,535		24,535		L	12/17/2009
105368 20 3	BRANDYWINE RLTY TR			11,000.000	125,400	11.400	125,400	82,642		1,400		42,758		42,758		L	07/02/2009
109043 10 9	BRIGGS & STRATTON			5,100.000	95,421	18.710	95,421	97,850	1,122	2,782		14,294		14,294		L	02/27/2009
109178 10 3	BRIGHAM EXPLORATION CO			101,400.000	1,373,970	13.550	1,373,970	1,150,909				223,061		223,061		L	11/18/2009
110122 10 8	BRISTOL MYERS SQUIBB CO			307,520.000	7,764,880	25.250	7,764,880	489,092		381,325		615,040		615,040		L	10/13/1989
111320 10 7	BROADCOM CORP			132,500.000	4,169,775	31.470	4,169,775	1,115,638				1,921,250		1,921,250		L	02/22/2006
11134A 10 3	BROADPOINT GLEACHER SECS			169,500.000	755,970	4.460	755,970	1,077,335				(321,365)	248,436	(569,801)		L	10/29/2009
12189T 10 4	BURLINGTON NORTHERN SANTA FE			68,800.000	6,785,056	98.620	6,785,056	5,194,460	27,520	110,080		1,576,208		1,576,208		L	03/14/2007
124830 10 0	CBL & ASSOC PPTYS INC			11,400.000	110,238	9.670	110,238	102,866				7,372		7,372		L	11/12/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
124857 20 2	CBS CORP NEW			7,100.000	99,755	14.050	99,755	61,887	497	1,065		37,868		37,868		L	01/07/2009
12497T 10 1	CB RICHARD ELLIS GROUP IN			97,300.000	1,320,361	13.570	1,320,361	1,235,974				84,387		84,387		L	11/04/2009
125581 80 1	CIT GROUP INC			13,806.000	381,184	27.610	381,184	13,806				367,378		367,378		L	12/10/2009
125896 10 0	CMS ENERGY CORP			11,225.000	175,784	15.660	175,784	137,656		2,644		38,128		38,128		L	09/24/2009
126650 10 0	CVS CORP			1,570,900.000	50,598,689	32.210	50,598,689	25,653,475		479,125		5,451,023		5,451,023		L	02/27/2007
127387 10 8	CADENCE DESIGN SYSTEMS INC			1,326,550.000	7,946,035	5.990	7,946,035	4,347,764				3,090,861		3,090,861		L	06/18/2007
131193 10 4	CALLAWAY GOLF CO			13,700.000	103,298	7.540	103,298	175,504		1,370		(23,975)		(23,975)		L	07/21/2008
131910 10 1	CAMBRIDGE HEART INC			942,900.000	70,718	0.075	70,718	71,660				(943)		(943)		U	09/13/2007
13342B 10 5	CAMERON INTERNATIONAL CORP			303,900.000	12,703,020	41.800	12,703,020	3,902,700				6,324,877		6,324,877		L	05/05/2009
149123 10 1	CATERPILLAR INC DEL			145,000.000	8,263,550	56.990	8,263,550	6,477,150		243,600		1,786,400		1,786,400		L	03/14/2007
150870 10 3	CELANESE CORP			22,000.000	706,200	32.100	706,200	456,056		1,760		250,144		250,144		L	04/29/2009
151020 10 4	CELGENE CORP			20,000.000	1,113,600	55.680	1,113,600	1,160,806				8,000		8,000		L	05/21/2008
156782 10 4	CERNER CORP			11,000.000	906,840	82.440	906,840	419,519				483,890		483,890		L	12/08/2008
166764 10 0	CHEVRONTEXACO CORP			802,000.000	61,745,980	76.990	61,745,980	34,082,229		1,825,720		3,814,858		3,814,858		L	10/02/2009
171798 10 1	CIMAREX ENERGY CO			4,700.000	248,959	52.970	248,959	140,029		1,020		137,642		137,642		L	03/11/2009
17275R 10 2	CISCO SYSTEMS INC			2,523,000.000	60,400,620	23.940	60,400,620	39,991,661				19,095,800		19,095,800		L	08/05/2009
172967 10 1	CITIGROUP INC			1,136,572.461	3,762,055	3.310	3,762,055	4,816,669		9,366		(1,305,836)	2,558,511	(3,864,347)		L	11/21/2008
178566 10 5	CITY NATIONAL CORP			2,550.000	116,280	45.600	116,280	93,819		400		22,461		22,461		L	12/01/2009
191216 10 0	COCA COLA CO			773,000.000	44,061,000	57.000	44,061,000	14,288,508	12,900	1,161,120		8,638,322		8,638,322		L	10/20/2009
194162 10 3	COLGATE PALMOLIVE CO			398,700.000	32,753,205	82.150	32,753,205	14,976,774	47,066	685,764		5,426,307		5,426,307		L	07/27/2005
200340 10 7	COMERICA INC			5,200.000	153,764	29.570	153,764	120,268		330		33,496		33,496		L	10/30/2009
201723 10 3	COMMERCIAL METALS CO			9,800.000	153,370	15.650	153,370	124,355		2,681		21,535		21,535		L	11/19/2009
203372 10 7	COMMSCOPE INC			5,500.000	145,915	26.530	145,915	104,517	340			69,434		69,434		L	03/27/2009
205944 10 1	CON-WAY INC			4,300.000	150,113	34.910	150,113	156,210		800		20,924		20,924		L	12/22/2009
206708 10 9	CONCUR TECHNOLOGIES INC			33,500.000	1,432,125	42.750	1,432,125	965,343				466,782		466,782		L	05/22/2009
20825C 10 4	CONOCOPHILLIPS			376,309.000	19,218,101	51.070	19,218,101	18,929,341		839,867		263,874		263,874		L	03/27/2009
21036P 10 8	CONSTELLATION BRANDS INC			13,800.000	219,834	15.930	219,834	220,423				(589)		(589)		L	12/17/2009
212015 10 1	CONTINENTAL RESOURCES INC			22,700.000	973,603	42.890	973,603	576,970				951,285		951,285		L	05/15/2009
212485 10 6	CONVERGYS CORP			20,200.000	217,150	10.750	217,150	249,753				49,744		49,744		L	10/12/2009
219350 10 5	CORNING INC			225,600.000	4,356,336	19.310	4,356,336	2,149,968		53,781		2,206,368		2,206,368		L	01/23/2007
222816 10 0	COVANCE INC			138,200.000	7,541,574	54.570	7,541,574	1,134,710				1,180,228		1,180,228		L	06/06/2000
22282E 10 2	COVANTA HLDG CORP			130.000										0		L	12/01/2009
225447 10 1	CREE INC			17,300.000	975,201	56.370	975,201	774,080				201,121		201,121		L	11/05/2009
22943F 10 0	CTRIP COM INTL LTD			18,900.000	1,358,154	71.860	1,358,154	655,060				703,094		703,094		L	05/12/2009
231021 10 6	CUMMINS INC			19,000.000	871,340	45.860	871,340	1,084,476		13,300		363,470		363,470		L	07/11/2007
23251J 10 6	CYBERSOURCE CORP			50,600.000	1,017,566	20.110	1,017,566	811,459				410,872		410,872		L	09/15/2008
232820 10 0	CYTEC INDUSTRIES INC			4,175.000	152,054	36.420	152,054	180,711		678		63,460		63,460		L	12/04/2008
23331A 10 9	D R HORTON INC			59,500.000	646,765	10.870	646,765	766,930		4,841		(120,165)		(120,165)		L	09/04/2009
235825 20 5	DANA HOLDINGS CORP			17,000.000	184,280	10.840	184,280	160,288				23,992		23,992		L	12/16/2009
235851 10 2	DANAHER CORP			103,000.000	7,745,600	75.200	7,745,600	3,790,448		9,210		1,770,322		1,770,322		L	08/20/2009
237194 10 5	DARDEN TESTAURANTS INC			4,700.000	164,829	35.070	164,829	156,546				8,283		8,283		L	11/16/2009
242370 10 4	DEAN FOODS CO NEW			8,100.000	146,124	18.040	146,124	150,889				(4,765)		(4,765)		L	10/16/2009
244199 10 5	DEERE & CO			190,000.000	10,277,100	54.090	10,277,100	1,743,108		212,800		2,996,300		2,996,300		L	10/20/2008
24522P 10 3	DEL MONTE CORP			9,300.000	105,462	11.340	105,462	79,177		1,674		39,060		39,060		L	07/30/2008
24823Q 10 7	DENDREON CORP			33,900.000	890,892	26.280	890,892	864,891				26,001		26,001		L	12/17/2009
253393 10 2	DICK'S SPORTING GOODS INC			54,800.000	1,362,876	24.870	1,362,876	967,707				395,169		395,169		L	04/27/2009
253868 10 3	DIGITAL REALTY TRUST INC			2,300.000	115,644	50.280	115,644	53,449	851	3,105		40,089		40,089		L	12/14/2005
254687 10 6	DISNEY WALT CO			235,500.000	7,594,875	32.250	7,594,875	354,066	20,606	92,925		2,251,380		2,251,380		L	07/09/1998
254709 10 8	DISCOVER FINANCIAL SERVICES			103,200.000	1,518,072	14.710	1,518,072	1,557,535		6,064		168,667		168,667		L	09/16/2009
25746U 10 9	DOMINION RES INC VA NEW			296,000.000	11,520,320	38.920	11,520,320	8,462,891	129,500	518,000		911,680		911,680		L	12/03/2003
26153C 10 3	DREAMWORKS ANIMATION SKG			15,900.000	635,205	39.950	635,205	589,117				46,088		46,088		L	12/02/2009
261570 10 5	DRESS BARN INC			7,000.000	161,630	23.090	161,630	152,444				9,186		9,186		L	11/25/2009
268648 10 2	EMC CORP/MASS			1,860,000.000	32,494,200	17.470	32,494,200	19,473,551				13,020,000		13,020,000		L	07/13/2006

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
278058 10 2	EATON CORP.			198,900.000	12,654,018	63.620	12,654,018	7,566,323	8,100	332,800		2,636,085		2,636,085		L	10/01/2009
278865 10 0	ECOLAB INC.			389,600.000	17,368,368	44.580	17,368,368	2,100,700	54,544	218,176		3,673,928		3,673,928		L	12/21/1994
291011 10 4	EMERSON ELEC CO.			770,000.000	32,802,000	42.600	32,802,000	26,202,642		1,026,130		5,226,078		5,226,078		L	08/05/2009
29275Y 10 2	ENERSYS			6,600.000	144,342	21.870	144,342	122,397				71,742		71,742		L	10/21/2008
29444U 50 2	EQUINIX INC.			15,950.000	1,693,093	106.150	1,693,093	413,569				844,712		844,712		L	12/17/2003
29977A 10 5	EVERCORE PARTNERS INC.			42,700.000	1,298,080	30.400	1,298,080	548,528		20,418		749,552		749,552		L	05/27/2009
302182 10 0	EXPRESS SCRIPTS			35,000.000	3,024,700	86.420	3,024,700	1,873,137				1,151,563		1,151,563		L	02/26/2009
30225X 10 3	EXTERRAN HOLDINGS INC			0.500	11	21.450	11	25						0		L	08/21/2007
30231G 10 2	EXXON MOBIL CORPORATION			1,413,572.015	96,391,476	68.190	96,391,476	29,604,672		2,271,434		(15,935,635)		(15,935,635)		L	10/02/2009
313549 40 4	FEDERAL MOGUL CORP.			14,200.000	245,660	17.300	245,660	168,729				76,931		76,931		L	09/24/2009
31428X 10 6	FEDEX CORP.			259,000.000	21,613,550	83.450	21,613,550	15,982,360	29,590	110,660		5,138,888		5,138,888		L	06/17/2009
315616 10 2	F5 NETWORK INC. COM			29,500.000	1,562,615	52.970	1,562,615	988,281				574,334		574,334		L	06/19/2009
31620R 10 5	FIDELITY NATIONAL FINL INC.			8,600.000	115,756	13.460	115,756	115,280	1,290	5,160		(36,894)		(36,894)		L	01/18/2008
33582V 10 8	FIRST NIAGARA FINL GP INC.			15,900.000	221,169	13.910	221,169	206,028		5,670		(24)		(24)		L	09/25/2009
34354P 10 5	FLOWSERVE CORP.			8,300.000	784,599	94.530	784,599	741,989	2,241	2,241		42,610		42,610		L	09/04/2009
344849 10 4	FOOT LCOKER INC.			14,800.000	164,872	11.140	164,872	148,229		8,460		56,415		56,415		L	02/03/2009
346091 70 5	FOREST OIL CORP.			8,100.000	180,225	22.250	180,225	136,065				44,160		44,160		L	09/23/2009
35687M 20 6	FREESCALE SEMICONDUCTOR I.			1.000				12						0		U	12/03/2004
365558 10 5	GARDNER DENVER INC.			2,500.000	106,375	42.550	106,375	54,635		125		48,025		48,025		L	10/27/2008
369300 10 8	GENERAL CABLE CORP DEL NE.			7,000.000	205,940	29.420	205,940	211,167				(5,227)		(5,227)		L	12/14/2009
369604 10 3	GENERAL ELEC CO.			3,021,450.000	45,714,539	15.130	45,714,539	29,695,365	302,145	2,528,270		(3,232,952)		(3,232,952)		L	09/15/2008
375558 10 3	GILEAD SCIENCES			190,000.000	8,221,300	43.270	8,221,300	5,939,926				(1,454,824)		(1,454,824)		L	04/06/2009
38141G 10 4	GOLDMAN SACHS GROUP INC.			170,000.000	28,702,800	168.840	28,702,800	14,346,300	225,641	168,152		14,356,500		14,356,500		L	09/17/2008
38259P 50 8	GOOGLE INC.			58,000.000	35,958,840	619.980	35,958,840	17,843,700				18,115,140		18,115,140		L	09/11/2008
41145W 10 9	HARBIN ELECTRIC INC.			53,800.000	1,105,052	20.540	1,105,052	932,171				172,881		172,881		L	10/29/2009
412822 10 8	HARLEY DAVIDSON INC.			97,300.000	2,451,960	25.200	2,451,960	1,651,181	9,730	61,299		800,779		800,779		L	04/17/2008
42330P 10 7	HELIX ENERGY SOLUTIONS			16,900.000	198,575	11.750	198,575	190,774				7,801		7,801		L	11/27/2009
423452 10 1	HELMERICH & PAYNE			4,800.000	191,424	39.880	191,424	192,829		960		82,224		82,224		L	12/04/2008
42805T 10 5	HERTZ GLOBAL HOLDINGS INC.			11,400.000	135,888	11.920	135,888	94,218				78,090		78,090		L	07/25/2008
428236 10 3	HEWLETT PACKARD CO.			1,035,944.995	53,361,527	51.510	53,361,527	18,198,980	90,537	325,502		15,603,348		15,603,348		L	07/31/2009
438516 10 6	HONEYWELL INTL INC.			410,000.000	16,072,000	39.200	16,072,000	13,469,061		385,688		2,263,776		2,263,776		L	10/23/2009
447011 10 7	HUNTSMAN CORP.			11,600.000	130,964	11.290	130,964	101,400				29,564		29,564		L	11/20/2009
44984A 10 5	IPC THE HOSPITALIST CO IN.			45,500.000	1,512,875	33.250	1,512,875	1,246,406				266,469		266,469		L	09/02/2009
451663 10 8	IDEARC INC			0.300				3						0		U	11/17/2006
45168D 10 4	IDEXX LABS CORP.			75,760.000	4,049,372	53.450	4,049,372	494,126				1,315,951		1,315,951		L	03/27/1997
452308 10 9	ILLINOIS TOOL WKS INC.			195,000.000	9,358,050	47.990	9,358,050	7,003,657		150,008		2,354,394		2,354,394		L	07/22/2009
45765U 10 3	INSIGHT ENTERPRISES INC.			9,600.000	109,632	11.420	109,632	137,475				43,392		43,392		L	04/24/2008
458140 10 0	INTEL CORP.			1,520,000.000	31,008,000	20.400	31,008,000	8,660,225		792,400		8,084,884		8,084,884		L	11/03/2009
459200 10 1	INTERNATIONAL BUSINESS MACHS.			483,200.000	63,250,880	130.900	63,250,880	34,420,965		929,280		20,156,665		20,156,665		L	09/28/2009
46120E 60 2	INTUITIVE SURGICAL INC.			44,200.000	13,411,606	303.430	13,411,606	1,423,392				7,659,187		7,659,187		L	05/12/2009
464288 77 8	ISHARES TR.			435,000.000	9,056,700	20.820	9,056,700	7,535,014	34,017	91,244		1,521,686		1,521,686		U	08/27/2009
46612H 40 2	J CREW GROUP INC.			44,400.000	1,986,456	44.740	1,986,456	1,075,517				910,939		910,939		L	09/30/2009
46625H 10 0	JP MORGAN CHASE & CO.			2,014,950.000	83,962,967	41.670	83,962,967	60,789,846		806,374		20,865,505		20,865,505		L	10/01/2009
478160 10 4	JOHNSON & JOHNSON.			1,131,900.000	72,905,679	64.410	72,905,679	49,190,721		1,915,967		5,976,305		5,976,305		L	11/10/2009
480074 10 3	JONES APPAREL GROUP INC.			10,800.000	173,448	16.060	173,448	162,920		1,795		85,840		85,840		L	08/25/2009
48020Q 10 7	JONES LANG LASALLE INC.			2,050.000	123,820	60.400	123,820	90,089		205		33,731		33,731		L	08/10/2009
481165 10 8	JOY GLOBAL INC.			28,000.000	1,443,960	51.570	1,443,960	795,875		14,700		648,085		648,085		L	05/12/2009
488152 20 8	KELLY SERVICES INC			10,500.000	125,265	11.930	125,265	243,138				(11,340)		(11,340)		L	06/03/2008
500255 10 4	KOHLS CORP.			98,800.000	5,328,284	53.930	5,328,284	3,741,038				1,587,246		1,587,246		L	08/12/2009
50075N 10 4	KRAFT FOODS INC.			490,000.130	13,318,204	27.180	13,318,204	13,134,503				183,701		183,701		L	11/12/2009
512807 10 8	LAM RESEARCH CORP.			4,300.000	168,603	39.210	168,603	111,856				56,747		56,747		L	07/13/2009
517834 10 7	LAS VEGAS SANDS CORP.			55,600.000	830,664	14.940	830,664	526,938				303,726		303,726		L	05/07/2009
517942 10 8	LASALLE HOTEL PPTYS.			117,000.000	2,483,910	21.230	2,483,910	905,704		3,015		1,578,206		1,578,206		L	04/22/2009

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
53219L 10 9	LIFE POINT			7,600.000	247,228	32.530	247,228	265,539				66,406		66,406		L	09/24/2009
532716 10 7	THE LIMITED INC			8,100.000	155,844	19.240	155,844	65,679		4,393		83,692		83,692		L	03/20/2009
548661 10 7	LOWES COS INC			1,183,200.000	27,675,048	23.390	27,675,048	13,298,250		359,320		2,629,030		2,629,030		L	08/19/2009
55354G 10 0	MSCI INC			25,100.000	798,180	31.800	798,180	808,586				352,404		352,404		L	07/09/2008
55405W 10 4	MYR GROUP INC DEL			50,400.000	910,728	18.070	910,728	757,698				153,030		153,030		L	10/22/2009
56845T 30 5	MARINER ENERGY INC			11,700.000	135,837	11.610	135,837	159,913				(24,076)		(24,076)		L	11/25/2009
574599 10 6	MASCO CORP			378,400.000	5,225,704	13.810	5,225,704	4,179,804		171,420		1,016,184		1,016,184		L	12/17/2009
574795 10 0	MASIMO CORP			40,300.000	1,225,926	30.420	1,225,926	1,080,040				294,142	270,365	23,777		L	12/15/2008
575387 10 5	MASONITE CORP			223.000	8,084	36.250	8,084	24,181				(16,097)		(16,097)		U	06/12/2009
575387 11 3	MASONITE CORP			1,082.000	3,246	3.000	3,246	117,325				(114,079)		(114,079)		U	06/12/2009
575387 12 1	MASONITE CORP			811.000	2,433	3.000	2,433	87,940				(85,507)		(85,507)		U	06/12/2009
580135 10 1	MCDONALD'S CORP			814,600.000	50,863,624	62.440	50,863,624	24,543,521	5,943	1,459,930		1,290,690		1,290,690		L	11/13/2009
584045 10 8	MEDASSETS INC			43,000.000	912,030	21.210	912,030	880,204				31,826		31,826		L	12/09/2009
58405U 10 2	MEDCO HEALTH SOLUTIONS INC			484,528.000	30,966,184	63.910	30,966,184	5,105,239				10,659,616		10,659,616		L	07/26/2005
585055 10 6	MEDTRONIC INC			636,040.000	27,973,039	43.980	27,973,039	19,984,377		499,291		7,988,662		7,988,662		L	08/03/2006
587118 10 0	THE MEN'S WEARHOUSE INC			8,500.000	179,010	21.060	179,010	160,481	595	2,380		63,920		63,920		L	10/21/2008
58733R 10 2	MERCADOLIBRE INC			41,700.000	2,162,979	51.870	2,162,979	1,555,291				607,688		607,688		L	10/29/2009
58933Y 10 5	MERCK & CO INC			596,857.000	21,809,155	36.540	21,809,155	14,289,652	71,212	239,248		2,749,568		2,749,568		L	11/06/2009
594918 10 4	MICROSOFT			1,933,200.000	58,923,936	30.480	58,923,936	2,063,079		998,601		21,008,535		21,008,535		L	10/23/2009
60855R 10 0	MOLINA HEALTHCARE INC			4,600.000	105,202	22.870	105,202	119,597				11,019		11,019		L	08/25/2009
61166W 10 1	MONSANTO CO NEW			234,000.000	19,129,500	81.750	19,129,500	18,054,235		139,995		2,248,425	849,230	1,399,195		L	11/10/2009
617446 44 8	MORGAN STANLEY DEAN WITTER&CO			185,000.000	5,476,000	29.600	5,476,000	2,967,400		81,819		2,508,600		2,508,600		L	07/02/2003
624756 10 2	MUELLER INDUSTRIES INC			8,100.000	201,204	24.840	201,204	220,311	940	2,850		(35)		(35)		L	11/02/2009
628530 10 7	MYLAN LABORATORIES INC			43,000.000	792,490	18.430	792,490	793,548				(1,058)		(1,058)		L	12/11/2009
62886E 10 8	NCR CORPORATION			10,000.000	111,300	11.130	111,300	95,017				16,283		16,283		L	11/16/2009
62944T 10 5	NVR INC			150.000	106,607	710.710	106,607	92,197				14,409		14,409		L	07/27/2009
637071 10 1	NATIONAL-OILWELL INC			300,992.000	13,270,737	44.090	13,270,737	7,356,244		331,091		5,914,493		5,914,493		L	10/20/2006
64110D 10 4	NETAPP INC			32,400.000	1,113,264	34.360	1,113,264	467,762				645,502		645,502		L	01/02/2009
64110W 10 2	NETEASE COM INC			40,800.000	1,534,896	37.620	1,534,896	1,517,760				17,136	315,679	(298,543)		L	09/23/2009
64118B 10 0	NETLOGIC MICROSYSTEMS INC			47,000.000	2,174,220	46.260	2,174,220	1,513,274				860,168		860,168		L	06/26/2009
64128B 10 8	NEUTRAL TANDEM INC			60,900.000	1,385,475	22.750	1,385,475	1,179,261				247,481		247,481		L	08/19/2009
651229 10 6	NEWELL RUBBERMAID INC			411,400.000	6,175,114	15.010	6,175,114	3,531,242		104,907		2,151,622		2,151,622		L	06/20/2008
654106 10 3	NIKE INC -CL B			293,100.000	19,365,117	66.070	19,365,117	8,077,622	73,275	252,075		4,266,142		4,266,142		L	08/24/2009
65473P 10 5	NISOURCE INC			11,600.000	178,408	15.380	178,408	132,586		6,371		45,822		45,822		L	09/24/2009
655664 10 0	NORDSTROM INC			39,200.000	1,473,136	37.580	1,473,136	774,509		18,816		698,627		698,627		L	04/17/2009
655844 10 8	NORFOLK SOUTHERN CORP			283,400.000	14,855,828	52.420	14,855,828	12,791,007		293,624		2,582,940		2,582,940		L	09/30/2009
664397 10 6	NORTHEAST UTILITIES			8,300.000	214,057	25.790	214,057	130,058	1,453	7,678		14,359		14,359		L	03/13/2003
666807 10 2	NORTHROP GRUMMAN CORP			179,400.000	10,019,490	55.850	10,019,490	8,448,020	77,142	303,186		1,939,314		1,939,314		L	12/02/2003
670346 10 5	NUCOR CORP			230,000.000	10,729,500	46.650	10,729,500	9,614,453		140,000		584,319		584,319		L	10/22/2009
675232 10 2	OCEANEERING INTL INC			14,600.000	854,392	58.520	854,392	419,586				428,948		428,948		L	10/30/2008
676220 10 6	OFFICE DEPOT INC			24,400.000	157,380	6.450	157,380	124,830				32,550		32,550		L	09/21/2009
678026 10 5	OIL STS INTL INC			4,800.000	188,592	39.290	188,592	157,024				98,880		98,880		L	12/04/2008
679580 10 0	OLD DOMINION FREIGHT LINE			39,670.000	1,217,869	30.700	1,217,869	1,072,810				81,631		81,631		L	12/17/2009
681904 10 8	OMINCARE INC			4,000.000	96,720	24.180	96,720	122,790		360		(14,320)		(14,320)		L	05/09/2008
681919 10 6	OMNICOM GROUP INC			597,200.000	23,380,380	39.150	23,380,380	9,670,951	97,060	358,320		7,303,756		7,303,756		L	04/22/2008
68389X 10 5	ORACLE SYSTEMS			1,924,520.000	47,208,476	24.530	47,208,476	3,476,820		288,678		13,086,736		13,086,736		L	11/09/2007
690768 40 3	OWENS ILL INC			3,000.000	98,610	32.870	98,610	71,806				16,620		16,620		L	12/04/2008
708160 10 6	PENNEY J C INC			3,400.000	90,474	26.610	90,474	69,435		2,720		23,494		23,494		L	12/11/2008
713291 10 2	PEPCO HOLDINGS INC			10,500.000	176,925	16.850	176,925	152,657				24,268		24,268		L	10/29/2009
713448 10 8	PEPSICO INC MTN			1,042,600.000	63,390,080	60.800	63,390,080	56,474,023	462,420	1,699,300		6,353,940		6,353,940		L	12/18/2009
717081 10 3	PFIZER INC			2,231,775.000	40,595,987	18.190	40,595,987	31,486,392		1,726,890		1,100,351		1,100,351		L	10/23/2009
718172 10 9	PHILIP MORRIS INT'L			748,800.000	36,084,672	48.190	36,084,672	32,523,418	434,304	1,229,263		3,561,255		3,561,255		L	10/22/2009
719405 10 2	PHOTRONICS INC			460,177.000	2,047,788	4.450	2,047,788	897,345				1,150,443		1,150,443		L	05/16/2008
736508 84 7	PORTLAND GEN ELEC CO			7,500.000	153,075	20.410	153,075	163,961		5,712		9,449		9,449		L	06/10/2009

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
74005P 10 4	PRAXAIR INC			501,100.000	40,243,341	80.310	40,243,341	17,958,012		801,760		10,498,045		10,498,045		L	05/12/2004
740189 10 5	PRECISION CASTPARTS CORP			7,600.000	838,660	110.350	838,660	872,596				(33,936)		(33,936)		L	12/22/2009
741503 40 3	PRICELINE.COM INC			4,900.000	1,070,209	218.410	1,070,209	557,177				513,032		513,032		L	10/01/2009
74251V 10 2	PRINCIPAL FINANCIAL GROUP			26,400.000	634,656	24.040	634,656	766,310		13,200		(131,654)		(131,654)		L	08/28/2009
742718 10 9	PROCTER & GAMBLE CO			1,221,462.000	74,057,241	60.630	74,057,241	51,690,392		1,862,315		1,032,755		1,032,755		L	10/30/2009
744573 10 6	PUBLIC SVC ENTERPRISE GRO			220,000.000	7,315,000	33.250	7,315,000	3,968,023	73,150	290,400		897,600		897,600		L	01/22/2003
745867 10 1	PULTE HOMES INC			9,400.000	94,000	10.000	94,000	107,884				(13,884)		(13,884)		L	09/24/2009
747277 10 1	QLOGIC CORP			61,600.000	1,162,392	18.870	1,162,392	1,070,293				92,099		92,099		L	09/16/2009
747525 10 3	QUALCOMM INC			535,000.000	24,749,100	46.260	24,749,100	21,924,359		367,800		4,525,898		4,525,898		L	12/18/2009
74971X 10 7	RELIANT RESOURCES INC			11,300.000	64,636	5.720	64,636	159,876				(678)		(678)		L	12/22/2006
758750 10 3	REGAL BELOIT			2,000.000	103,880	51.940	103,880	63,435	100	1,264		28,078		28,078		L	01/09/2009
759351 60 4	REINSURANCE GROUP AMER IN			4,050.000	192,983	47.650	192,983	147,273		968		29,995		29,995		L	09/25/2009
759509 10 2	RELIANCE STEEL & ALUMINUM			4,050.000	175,041	43.220	175,041	122,317	243	1,340		94,284		94,284		L	12/11/2008
760759 10 0	REPUBLIC SERVICES INC			540,825.000	15,310,756	28.310	15,310,756	10,252,373		399,627		2,444,154		2,444,154		L	03/11/2009
768573 10 7	RIVERBED TECHNOLOGY INC			39,500.000	907,315	22.970	907,315	421,846				485,469		485,469		L	02/04/2009
774415 10 3	ROCKWOOD HOLDINGS INC			8,700.000	204,972	23.560	204,972	215,037				111,012		111,012		L	02/02/2007
779382 10 0	ROWAN COMPANIES INC			7,900.000	178,856	22.640	178,856	183,878				(5,022)		(5,022)		L	10/23/2009
78464A 69 8	SPDR SERIES TRUST			370,000.000	8,232,500	22.250	8,232,500	7,546,411	41,451	93,403		686,089		686,089		U	08/27/2009
80004C 10 1	SANDISK CORP			3,900.000	113,061	28.990	113,061	35,617				75,621		75,621		L	10/29/2008
806857 10 8	SCHLUMBERGER LTD			415,000.000	27,012,350	65.090	27,012,350	19,731,616	87,150	237,300		7,280,734		7,280,734		L	09/14/2009
81369Y 60 5	SELECT SECTOR SPDR TR			3,142,000.000	45,244,800	14.400	45,244,800	35,821,928	147,674	291,693		9,422,872		9,422,872		U	10/01/2009
826197 50 1	SIEMENS A G			57,000.000	5,226,900	91.700	5,226,900	4,206,101		64,355		1,020,800		1,020,800		L	05/07/2009
826919 10 2	SILICON LABORATORIES INC			19,700.000	953,086	48.380	953,086	459,305				464,920		464,920		L	11/12/2008
827084 86 4	SILICONWARE PRECISION INDUSTRIES CO			23,000.000	161,230	7.010	161,230	98,880		4,606		58,650		58,650		L	12/04/2008
828806 10 9	SIMON PROPERTY GROUP			103,109.550	8,228,142	79.800	8,228,142	4,746,211		48,070		3,184,730		3,184,730		L	12/18/2009
830879 10 2	SKYWEST, INC			3,800.000	64,296	16.920	64,296	104,566		608		(6,384)		(6,384)		L	05/31/2007
831865 20 9	SMITH A O			3,700.000	160,543	43.390	160,543	114,939		1,842		45,604		45,604		L	06/29/2009
832248 10 8	SMITHFIELD FOODS INC			11,000.000	167,090	15.190	167,090	137,731				27,921		27,921		L	03/10/2009
835495 10 2	SONOCO PRODUCTS CO			5,000.000	146,250	29.250	146,250	131,600		4,752		41,200		41,200		L	03/11/2009
83616T 10 8	SOURCEFIRE INC			36,300.000	970,662	26.740	970,662	817,581				153,081		153,081		L	11/09/2009
84762L 20 4	SPECTRUM BRANDS INC			12,881.240	289,828	22.500	289,828	22,958				266,869		266,869		U	09/01/2009
852891 10 0	STANCORP FINANCIAL GROUP			2,550.000	102,051	40.020	102,051	80,293		2,040		3,690		3,690		L	05/07/2009
855030 10 2	STAPLES INC			1,321,075.000	32,485,234	24.590	32,485,234	16,091,948	108,989	331,091		8,811,570		8,811,570		L	05/18/2004
858119 10 0	STEEL DYNAMICS INC			8,950.000	158,594	17.720	158,594	142,787				15,807		15,807		L	11/19/2009
867892 10 1	SUNSTONE HOTEL INVS INC N			14,165.000	125,785	8.880	125,785	164,781		1,428		33,325		33,325		L	10/20/2009
868536 10 3	SUPERVALU INC			9,700.000	123,287	12.710	123,287	285,236		6,170		(23,876)		(23,876)		L	09/24/2009
87264S 10 6	TRW AUTOMOTIVE INC			8,600.000	205,368	23.880	205,368	159,141				46,227		46,227		L	11/04/2009
875465 10 6	TANGER FACTORY OUTLET CTR			3,700.000	144,263	38.990	144,263	126,975		5,006		15,396		15,396		L	02/09/2009
87612E 10 6	TARGET CORP			519,000.000	25,104,030	48.370	25,104,030	12,752,633		291,140		6,222,634		6,222,634		L	11/17/2009
879369 10 6	TELEFLEX INC			2,875.000	154,934	53.890	154,934	134,938		978		19,995		19,995		L	11/02/2009
880770 10 2	TERADYNE INC			12,000.000	128,760	10.730	128,760	107,286				78,120		78,120		L	10/14/2008
880779 10 3	TEREX CORP			10,700.000	211,967	19.810	211,967	179,944				39,111		39,111		L	03/20/2009
880915 10 3	TERRA INDS INC			23,700.000	762,903	32.190	762,903	601,622		187,230		161,281		161,281		L	03/06/2009
882508 10 4	TEXAS INSTRS INC			299,700.000	7,810,182	26.060	7,810,182	4,651,344		114,097		3,158,838		3,158,838		L	12/01/2006
883203 10 1	TEXTRON INC			515,000.000	9,687,150	18.810	9,687,150	6,438,660	10,300	86,850		3,248,490		3,248,490		L	09/01/2009
883556 10 2	THERMO ELECTRON CORP			260,000.000	12,399,400	47.690	12,399,400	8,858,200				3,541,200		3,541,200		L	10/02/2008
884315 10 2	THOMAS & BETTS CORP			5,775.000	206,687	35.790	206,687	156,854				49,833		49,833		L	09/24/2009
88579Y 10 1	3M COMPANY			71,400.000	5,902,638	82.670	5,902,638	253,589		145,656		1,794,282		1,794,282		L	01/24/1967
886547 10 8	TIFFANY & CO NEW			22,200.000	954,600	43.000	954,600	927,253				27,347		27,347		L	11/09/2009
887317 30 3	TIME WARNER INC			0.004		33.500								0		L	04/19/1983
88732J 20 7	TIME WARNER CABLE INC			78,482.000	3,248,370	41.390	3,248,370	2,716,457				867,838		867,838		L	03/29/2009
89417E 10 9	THE TRAVELERS COS INC			368,377.839	18,367,319	49.860	18,367,319	13,786,129	110,513	442,053		1,716,641		1,716,641		L	04/28/2005
89785X 10 1	TRUEBLUE INC			66,100.000	978,941	14.810	978,941	918,231				60,710		60,710		L	09/03/2009

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
902494 10 3	TYSON FOODS INC			11,400.000	139,878	12.270	139,878	161,797		1,470		31,844		31,844		L	10/30/2009
913004 10 7	UNITED STATIONERS INC			3,100.000	176,344	56.885	176,344	120,355				72,078		72,078		L	06/15/2009
913017 10 9	UNITED TECHNOLOGIES CORP			709,400.000	49,239,454	69.410	49,239,454	35,483,163		1,092,476		11,215,614		11,215,614		L	04/11/2007
91324P 10 2	UNITEDHEALTH GROUP INC			90,000.000	2,743,200	30.480	2,743,200	2,394,000		2,700		349,200		349,200		L	05/19/2006
913456 10 9	UNIVERSAL CORP VA			4,700.000	214,367	45.610	214,367	194,251		8,648		73,978		73,978		L	05/28/2008
91529Y 10 6	UNUMPROVIDENT CORP			7,525.000	146,888	19.520	146,888	112,004		1,557		34,884		34,884		L	06/30/2009
922207 10 5	VARIAN SEMICONDUCTOR EQUIP			47,400.000	1,700,712	35.880	1,700,712	858,888				841,824		841,824		L	12/15/2008
922417 10 0	VEECO INSTRUMENTS INC.			41,438.000	1,369,112	33.040	1,369,112	995,701				373,411		373,411		L	10/29/2009
92343V 10 4	VERIZON COMMUNICATIONS			706,166.000	23,395,280	33.130	23,395,280	14,795,165		1,208,138		900,793	943,676	(42,883)		L	10/21/2009
931142 10 3	WAL-MART STORES INC			950,892.000	50,825,177	53.450	50,825,177	39,519,522	260,352	674,929		656,801		656,801		L	09/09/2009
93114W 10 7	WAL MART DE MEXICO S A B			250,000.000	11,163,975	44.656	11,163,975	6,679,425		109,202		4,484,550		4,484,550		U	10/24/2007
93317Q 10 5	WALTER INDS INC			14,700.000	1,107,057	75.310	1,107,057	972,677		1,470		134,380		134,380		L	10/22/2009
938824 10 9	WASHINGTON FEDERAL INC			10,900.000	210,806	19.340	210,806	189,884		2,115		53,778		53,778		L	03/10/2009
947890 10 9	WEBSTER FINANCIAL CORP			8,150.000	96,741	11.870	96,741	119,137		172		(11,975)		(11,975)		L	11/23/2009
949746 10 1	WELLS FARGO & CO NEW			1,474,000.000	39,783,260	26.990	39,783,260	33,337,039		610,260		(3,190,083)		(3,190,083)		L	11/06/2009
95082P 10 5	WESCO INTL INC			6,600.000	178,266	27.010	178,266	169,142				9,124		9,124		L	07/22/2009
958102 10 5	WESTERN DIGITAL CORP			4,200.000	185,430	44.150	185,430	48,521				133,895		133,895		L	01/21/2009
962166 10 4	WEYERHAEUSER CO			160,200.000	6,911,028	43.140	6,911,028	4,372,500		96,120		2,007,306		2,007,306		L	10/24/2008
963320 10 6	WHIRLPOOL CORP			1,600.000	129,056	80.660	129,056	68,610		1,376		60,446		60,446		L	06/11/2009
966387 10 2	WHITING PETE CORP NEW			17,475.000	1,248,589	71.450	1,248,589	681,150				261,631		261,631		L	05/05/2009
966612 10 3	WHITNEY HOLDING CORP			12,100.000	110,231	9.110	110,231	181,029	3,025	1,276		(39,348)		(39,348)		L	10/30/2009
976657 10 6	WISCONSIN ENERGY CORP			2,525.000	125,821	49.830	125,821	94,327		3,409		19,821		19,821		L	07/05/2005
97717W 74 5	WISDOMTREE TRUST			90,000.000	2,149,200	23.880	2,149,200	1,703,380	12,856	80,131		445,820		445,820		U	03/11/2009
98310W 10 8	WYNDHAM WORLDWIDE			199,800.000	4,029,966	20.170	4,029,966	875,101		27,284		3,154,865		3,154,865		L	12/17/2009
98385X 10 6	XTO ENERGY INC			458,750.000	21,345,638	46.530	21,345,638	16,413,703		182,831		4,880,994		4,880,994		L	09/02/2009
98956P 10 2	ZIMMER HOLDINGS INC			92,652.000	5,476,660	59.110	5,476,660	79,403				1,731,666		1,731,666		L	08/06/2001
G02602 10 3	AMDOCS LTD			3,100.000	88,443	28.530	88,443	57,453				30,990		30,990		L	02/06/2009
G0450A 10 5	ARCH CAPITAL GROUP LTD			1,400.000	100,170	71.550	100,170	80,678				2,030		2,030		U	07/24/2006
G16962 10 5	BUNGE LIMITED			2,600.000	165,958	63.830	165,958	108,790		1,947		34,898		34,898		L	04/27/2009
G24140 10 8	COOPER IND			125,000.000	5,330,000	42.640	5,330,000	3,341,760	31,850	56,250		1,988,240		1,988,240		L	08/31/2009
G30397 10 6	ENDURANCE SPECIALTY HLDGS			4,300.000	160,089	37.230	160,089	136,167		850		23,922		23,922		L	09/24/2009
G6359F 10 3	NABORS INDUSTRIES LTD			135,000.000	2,955,150	21.890	2,955,150	1,615,950				1,339,200		1,339,200		L	10/30/2007
G7945J 10 4	SEAGATE TECHNOLOGY			72,900.000	1,326,051	18.190	1,326,051	1,046,914				279,137		279,137		L	09/16/2009
G81276 10 0	SIGNET JEWELERS LIMITED			7,600.000	203,072	26.720	203,072	137,646				65,426		65,426		L	08/10/2009
H27013 10 3	WEATHERFORD INTERNATIONAL			1,084,400.000	19,421,604	17.910	19,421,604	5,457,199				8,220,740		8,220,740		L	09/26/2001
H8912P 10 6	TYCO ELECTRONICS LTD SWIT			348,844.000	8,564,111	24.550	8,564,111	6,383,195		160,488		3,011,966	249,405	2,762,561		L	07/07/2009
Y2573F 10 2	FLEXTRONICS INTL LTD			176,600.885	1,290,952	7.310	1,290,952	461,709				829,243		829,243		U	12/18/2009
008474 10 8	AGNICO-EAGLE MINES		C.	13,100.000	745,652	56.920	745,652	545,514		2,921		(76,635)		(76,635)		L	12/01/2008
008916 10 8	AGRIUM INC		C.	32,500.000	2,126,150	65.420	2,126,150	1,535,300				590,850		590,850		L	08/14/2009
05534B 76 0	BCE INC		C.	82,700.000	2,398,300	29.000	2,398,300	2,064,523	20,329	97,173		333,777		333,777		L	02/27/2009
064149 10 7	BANK NOVA SCOTIA HALIFAX		C.	193,000.000	9,499,460	49.220	9,499,460	6,378,560		372,792		3,067,272		3,067,272		L	01/07/2009
067901 10 8	BARRICK GOLD CORP		C.	190,400.000	7,893,984	41.460	7,893,984	6,436,354	6,072	64,807		(710,781)		(710,781)		L	12/02/2009
112900 10 5	BROOKFIELD PPTYS CORP		C.	10,000.000	121,200	12.120	121,200	52,817	1,400	3,570		68,383		68,383		L	01/23/2009
124765 10 8	CAE INC		C.	173,900.000	1,525,103	8.770	1,525,103	1,307,107	1,455	17,496		180,850		180,850		L	01/22/2009
125491 10 0	CI FINANCIAL CORP		C.	118,600.000	2,239,642	18.884	2,239,642	2,224,234		33,051		15,408		15,408		U	07/08/2009
136069 10 1	CAN IMPERIAL BK OF COMMERCE		C.	108,500.000	7,394,275	68.150	7,394,275	5,538,866		368,967		1,793,825		1,793,825		U	08/05/2009
136375 10 2	CANADIAN NATL RY CO		C.	86,200.000	4,942,708	57.340	4,942,708	3,432,340	17,686	69,764		938,077		938,077		L	04/24/2009
136385 10 1	CANADIAN NAT RES LTD		C.	135,000.000	10,260,000	76.000	10,260,000	5,503,365	9,654	48,928		3,416,407		3,416,407		L	12/09/2009
13642L 10 0	CANADIAN OIL SANDS TRUST		C.	124,800.000	3,732,768	29.910	3,732,768	2,978,680		74,400		754,088		754,088		U	12/02/2009
13645T 10 0	CANADIAN PAC RY LTD		C.	28,500.000	1,618,515	56.790	1,618,515	1,517,235		7,054		101,280		101,280		U	09/15/2009
15135U 10 9	CENOVUS ENERGY INC		C.	123,578.000	3,274,817	26.500	3,274,817	1,962,802				1,312,015		1,312,015		L	12/03/2009
19238V 10 5	COGECO CABLE INC		C.	36,700.000	1,284,500	35.000	1,284,500	1,320,386		18,350		17,983		17,983		U	12/17/2008
22576C 10 1	CRESCENY POINT ENERGY TRUST		C.	147,900.000	5,840,571	39.490	5,840,571	4,388,978		170,085		1,451,593		1,451,593		U	08/24/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
292505 10 4	ENCANA CORP		C.	104,578.000	3,567,156	34.110	3,567,156	1,685,997	6,563	197,360		(900,008)		(900,008)		L	11/24/2008
380956 40 9	GOLDCORP INC NEW		C.	107,300.000	4,436,855	41.350	4,436,855	3,486,779		21,225		356,288		356,288		L	03/18/2009
39945C 10 9	CGI GROUP INC		C.	59,300.000	844,432	14.240	844,432	744,785				99,647		99,647		L	10/01/2009
450913 10 8	IAMGOLD CORP		C.	120,300.000	1,986,153	16.510	1,986,153	2,058,733				(72,580)		(72,580)		L	11/10/2009
457983 10 4	INMET MNG CORP		A.	46,800.000	2,984,904	63.780	2,984,904	2,090,349		4,680		894,555		894,555		U	08/06/2009
56501R 10 6	MANULIFE FINANCIAL CORP		C.	172,600.000	3,336,358	19.330	3,336,358	2,763,374	18,576	134,628		1,183,402		1,183,402		L	12/18/2008
653905 10 9	NIKO RESOURCES LTD		C.	24,900.000	2,450,160	98.400	2,450,160	1,319,148		2,364		1,131,012		1,131,012		U	12/02/2009
73755L 10 7	POTASH CORP SASK INC		C.	29,300.000	3,351,627	114.390	3,351,627	1,682,209		10,384		458,373		458,373		L	12/09/2009
73927C 10 0	POWER FINANCIAL CORP		C.	54,800.000	1,703,184	31.080	1,703,184	1,071,057		69,160		366,032		366,032		U	06/09/2009
760975 10 2	RESEARCH IN MOTION		A.	66,200.000	4,702,186	71.030	4,702,186	4,381,860				193,772		193,772		U	12/18/2009
775109 20 0	ROGERS COMMUNICATIONS - CL B		C.	50,600.000	1,654,114	32.690	1,654,114	474,122	6,381	56,672		555,216		555,216		L	04/23/2003
780087 10 2	ROYAL BK CDA MONTREAL QUE		C.	208,400.000	11,753,760	56.400	11,753,760	6,767,387		412,450		3,675,425		3,675,425		U	08/14/2009
82028K 20 0	SHAW COMMUNICATIONS INC		C.	104,600.000	2,266,682	21.670	2,266,682	1,575,913	6,331	86,316		6,276		6,276		L	10/28/2008
820904 20 9	SHAWCOR LTD		C.	22,400.000	657,440	29.350	657,440	530,366		11,984		245,056		245,056		U	12/17/2008
82509W 10 3	SHOPPERS DRUG MART CORP		C.	51,100.000	2,320,451	45.410	2,320,451	1,649,474		43,946		(573,372)		(573,372)		L	10/24/2008
866796 10 5	SUN LIFE FINANCIAL SVCS CAN		C.	83,800.000	2,534,950	30.250	2,534,950	2,024,807	7,372	80,028		245,093		245,093		L	06/12/2009
867224 10 7	SUNCOR ENERGY INC		C.	295,752.000	11,004,932	37.210	11,004,932	6,697,223		59,150		4,307,709		4,307,709		L	08/07/2009
8676EP 10 8	SUNOPTA INC		C.	882,200.000	2,964,192	3.360	2,964,192	1,446,610				1,517,582		1,517,582		L	08/07/2009
87425E 10 3	TALISMAN ENERGY INC		C.	265,800.000	5,233,602	19.690	5,233,602	3,695,092	30,843	24,368		1,538,510		1,538,510		L	06/24/2009
878742 20 4	TECK COMINCO LTD		C.	179,700.000	6,284,109	34.970	6,284,109	4,307,155				1,976,954		1,976,954		L	08/26/2009
884768 10 2	THOMPSON CREEK METALS CO		I.	104,600.000	1,225,912	11.720	1,225,912	1,313,576				(87,664)		(87,664)		L	11/09/2009
884903 10 5	THOMSON CORP		C.	88,200.000	2,994,390	33.950	2,994,390	2,676,213		110,896		(145,530)		(145,530)		L	12/17/2008
88706M 10 3	TIM HORTONS INC		C.	47,300.000	1,519,749	32.130	1,519,749	1,576,744		19,103		(130,548)		(130,548)		L	09/12/2008
891160 50 9	TORONTO DOMINION BK ONT		C.	140,800.000	9,287,168	65.960	9,287,168	3,725,041		343,552		3,169,408		3,169,408		L	12/18/2008
89353D 10 7	TRANSCANADA CORP		C.	94,400.000	3,416,336	36.190	3,416,336	3,358,783		141,600		86,701		86,701		L	12/17/2008
960410 20 7	WESTJET AIRLINES LTD		C.	69,000.000	854,910	12.390	854,910	766,686				88,224		88,224		U	10/05/2009
960908 30 9	WESTPORT INNOVATIONS INC		C.	145,400.000	1,683,732	11.580	1,683,732	1,769,376				(85,644)		(85,644)		L	11/19/2009
000375 20 4	ABB LTD - SPON ADR		F.	350,000.000	6,685,000	19.100	6,685,000	4,248,390		152,243		1,431,500		1,431,500		U	10/04/2006
002255 10 7	AU OPTRONICS CORP		F.	15,254.000	182,895	11.990	182,895	93,811		503		61,065		61,065		L	09/25/2009
009606 10 4	AIXTRON AKTIENGESELLSCHAF		R.	31,800.000	1,066,254	33.530	1,066,254	837,283				228,971		228,971		L	10/27/2009
43713W 10 7	HOME INNS & HOTELS MGMT I		R.	55,800.000	1,972,530	35.350	1,972,530	744,054		(1,116)		1,228,476		1,228,476		L	04/30/2009
66987V 10 9	NOVARTIS A G		R.	309,000.000	16,818,870	54.430	16,818,870	15,027,469		449,201		1,443,030		1,443,030		L	07/14/2005
71654V 40 8	PETROLEO BRASILEIRO SA PE		F.	46,800.000	2,231,424	47.680	2,231,424	423,665		63,211		1,085,292		1,085,292		L	12/10/2004
881624 20 9	TEVA PHARMACEUTICAL INDS		F.	245,000.000	13,764,100	56.180	13,764,100	4,748,899		118,209		3,334,450		3,334,450		L	10/06/2004
G05384 10 5	ASPEN INSURANCE HOLDINGS		R.	5,500.000	139,975	25.450	139,975	128,083		3,300		6,600		6,600		L	06/13/2006
G1151C 10 1	ACCENTURE LTD BERMUDA		R.	675,000.000	28,012,500	41.500	28,012,500	17,687,036		506,250		5,853,549		5,853,549		L	08/31/2009
G31215 10 9	ESG RE LIMITED		F.	236,364.000	1,773	0.008	1,773	14,000				591		591		U	12/03/1997
Y0017S 10 2	AEGEAN MARINE PETROLEUM		R.	56,400.000	1,549,872	27.480	1,549,872	956,544		2,256		593,328		593,328		L	06/04/2008
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				2,930,963,730	XXX	2,930,963,730	1,728,556,748	3,503,539	52,567,683	0	563,803,696	5,883,732	557,919,964	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
30247@ 10 8	F M INSURANCE			80,000,000.000	685,071,798	8.563	685,071,798	618,750,373				244,621,384		244,621,384		K	08/01/2002
302777 21 4	FMIC ESCRITORIO de REP BRZ LTD		F.	563,380.000	604,624	1.073	604,624	563,380				41,244		41,244		K	05/20/2009
30277@ 10 1	FMIC HOLDINGS , INC.			42,029.000	1,406,194,230	33,457.713	1,406,194,230	696,795,029				166,411,819		166,411,819		K	08/01/2002
30303@ 10 9	FMEC			409,933.000	154,315,055	376.440	154,315,055	160,924,135				(2,498,997)		(2,498,997)		K	12/30/1998
87282@ 10 4	TSB			500.000				6,289,557						0		K	12/15/1997
P3913* 10 3	FMG DE MEXICO		F.	42,282.000	25,026,339	591.891	25,026,339	27,499,012				(348,269)		(348,269)		K	05/06/2008
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				2,271,212,046	XXX	2,271,212,046	1,510,821,486	0	0	0	408,227,181	0	408,227,181	0	XXX	XXX
Common Stocks - Mutual Funds																	
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX			1,554,486.141	35,029,257	22.534	35,029,257	24,323,087	286			10,467,152		10,467,152		U	06/30/2009
464287 23 4	ISHARES MSCI EMERGING MKT IN			540,000.000	22,410,000	41.500	22,410,000	9,566,524		317,362		8,926,200		8,926,200		L	07/29/2004
58552D 75 4	THE BOSTON CO INTL CORE EQUITY			0.006										0		L	12/06/2002
61744J 30 9	MSIF INC SMALL COMPANY GROWTH A			3,258,100.208	36,295,236	11.140	36,295,236	24,135,371		25,087		11,435,932		11,435,932		L	01/19/2007
61744J 82 0	MSIF INC EMERGING MARKETS A			965,207.741	22,286,647	23.090	22,286,647	11,576,374		270,548		8,976,432		8,976,432		L	01/22/2004
61744J 83 8	MORGAN STANLEY INTERNATIONAL SMALL CAP			3,433,070.623	41,093,855	11.970	41,093,855	34,801,530		562,764		6,291,975		6,291,975		L	12/10/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
626127 66 6	MUNDER INT'L SMALL CAP - I			12,409,920.919	77,934,303	6.280	77,934,303	57,457,934				20,476,370		20,476,370		L	10/09/2007
626127 71 6	MUNDER INT'L CORE EQUITY - I			4,883,045.528	31,105,000	6.370	31,105,000	26,221,954		301,772		4,883,046		4,883,046		L	10/09/2007
78464A 87 0	SPDR S&P BIOTECH ETF			65,000.000	3,486,600	53.640	3,486,600	3,485,486	9,777	10,239		1,300		1,300		L	02/21/2008
80042# 10 8	BERNSTEIN INTERNATIONAL			2,559,663.674	78,094,059	30.510	78,094,059	55,041,500				23,052,559		23,052,559		A	06/30/2009
922042 85 8	VANGUARD EMERGING MARKET ETF			180,000.000	7,380,000	41.000	7,380,000	5,306,953		(16,768)		2,907,047		2,907,047		L	06/22/2009
922042 86 6	VANGUARD PACIFIC ETF			400,000.000	20,528,000	51.320	20,528,000	17,528,000		329,200		3,000,000		3,000,000		L	05/18/2007
922042 87 4	VANGUARD EUROPEAN ETF			20,000.000	969,600	48.480	969,600	802,400				167,200		167,200		L	06/15/2009
92204A 87 6	VANGUARD WORLD FDS			419,400.000	27,336,492	65.180	27,336,492	24,494,997	254,995	515,464		2,841,495		2,841,495		L	11/09/2009
9299999.	Total - Common Stocks - Mutual Funds				403,949,049	XXX	403,949,049	294,742,110	265,058	2,315,668	0	103,426,708	0	103,426,708	0	XXX	XXX
9799999.	Total - Common Stock				5,606,124,825	XXX	5,606,124,825	3,534,120,344	3,768,597	54,883,351	0	1,075,457,585	5,883,732	1,069,573,853	0	XXX	XXX
9899998.	Total - Preferred Stock from Section 1					XXX	17,600			10,973						XXX	XXX
9899999.	Total - Preferred and Common Stock				5,606,124,825	XXX	5,606,142,425	3,534,120,344	3,768,597	54,894,324	0	1,075,457,585	5,883,732	1,069,573,853	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....30, the total $ value (included in Column 8) of all such issues $.....166,545,451.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 HR 4	U S TREASURY		10/14/2009	VARIOUS		5,062,617	5,000,000	18,546
912828 HZ 6	U S TREASURY		07/31/2009	BANC OF AMERICA		16,013,438	15,500,000	130,571
912828 KD 1	U S TREASURY		06/30/2009	VARIOUS		18,742,945	19,600,000	127,974
912828 LJ 7	U S TREASURY		08/31/2009	BANC OF AMERICA		20,381,250	20,000,000	33,492
0399999.	Total - Bonds - U.S. Government					60,200,250	60,100,000	310,583
Bonds - All Other Government								
135087 XG 4	CANADA GOVERNMENT	C	05/22/2009	RBC		862,666	687,000	19,156
135087 XM 1	CANADA GOVERNMENT	C	07/08/2009	T D SECURITES		10,780,955	9,681,000	58,484
135087 XW 9	CANADA GOVERNMENT	C	05/21/2009	T D SECURITES		2,929,922	2,501,000	
135087 YG 3	CANADA GOVERNMENT	C	12/15/2009	RBC DOMINION		4,509,455	4,289,000	6,169
135087 YN 8	CANADA GOVERNMENT	C	05/12/2009	CASGRAIN CO		2,572,848	2,419,000	38,273
135087 YR 9	CANADA GOVERNMENT	C	06/23/2009	VARIOUS		22,260,548	21,196,000	268,354
135087 YU 2	CANADA GOVERNMENT	C	07/21/2009	CASGRAIN CO		2,459,228	2,540,000	7,376
135087 YX 6	CANADA GOVERNMENT	C	08/13/2009	CASGRAIN CO		3,578,284	3,579,000	15,172
135087 YY 4	CANADA GOVERNMENT	C	09/23/2009	VARIOUS		38,614,313	38,813,000	4,439
135087 YZ 1	CANADA GOVERNMENT	C	11/05/2009	VARIOUS		8,576,013	8,706,000	45,924
13509P BP 7	CANADA HSG TR NO 1	C	07/02/2009	VALEUS MOB		8,667,541	8,687,000	14,137
13509P BZ 5	CANADA HSG TR NO 1	C	09/16/2009	MCLEAN &		62,875	63,000	
13509P BB 8	CANADA HSG TR NO 1	C	07/02/2009	NESBITT		45,388,659	43,098,000	99,184
13509P BN 2	CANADA HSG TR NO 1	C	05/20/2009	VARIOUS		8,592,977	8,222,000	150,541
669827 FV 4	NOVA SCOTIA PROV CDA	C	11/18/2009	NESBITT		4,339,082	4,350,000	
683234 UF 3	ONTARIO PROV CDA	C	02/18/2009	VARIOUS		8,415,306	7,685,000	176,860
683234 ZQ 4	ONTARIO PROV CDA	C	04/24/2009	VARIOUS		3,943,544	3,918,000	23,079
74814Z EE 9	QUEBEC PROV MEDIUM TERM	C	05/05/2009	NBC CLEAR		3,112,090	3,100,000	60,386
1099999.	Total - Bonds - All Other Government					179,666,306	173,534,000	987,534
Bonds - U.S. Special Revenue and Special Assessment								
010608 J7 3	ALABAMA ST PUB SCH & COLL		10/22/2009	MORGAN STANLEY		3,254,940	3,000,000	
041429 8H 7	ARLINGTON CNTY VA		12/17/2009	RBC CAPITAL		3,435,840	3,000,000	21,250
047870 KB 5	ATLANTA GA WTR & WASTE WT		06/17/2009	J P MORGAN		5,295,368	5,320,000	
056212 CM 3	BABYLON N Y INDL DEV AGY		08/14/2009	GOLDMAN (1)		2,802,797	2,620,000	
091096 BC 0	BIRMINGHAM ALA WTRWKS BRD		05/20/2009	RAYMOND		6,265,926	5,710,000	21,413
091096 BD 8	BIRMINGHAM ALA WTRWKS BRD		05/20/2009	RAYMOND		4,410,226	4,005,000	15,019
091096 BG 1	BIRMINGHAM ALA WTRWKS BRD		05/20/2009	RAYMOND		2,153,975	1,975,000	7,406
130178 RW 8	CALIFORNIA EDL FACS AUTH REV		12/01/2009	HAPOALIM		1,207,841	1,175,000	10,281
130178 SC 1	CALIFORNIA EDL FACS AUTH REV		11/24/2009	MORGAN K		2,622,275	2,500,000	21,510
13033L EJ 2	CALIFORNIA HEALTH FACS FING		12/01/2009	VARIOUS		2,484,459	2,765,000	14,013
13033W LB 7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		12/03/2009	RAYMOND		3,422,928	2,900,000	63,236
13057N AJ 3	CALIF RURAL HOME MTG FIN AUTH HOME BUYER		09/01/2009	PRIOR YEAR ADJUSTMENT		70,000	70,000	753
13063A 4L 5	CALIFORNIA ST		03/25/2009	MERRILL		15,347,250	15,000,000	2,292
13063B AF 9	CALIFORNIA ST		10/09/2009	CITIGROUP		9,500,827	8,725,000	
13066Y AA 7	CALIFORNIA ST DEPT WTR RES PW		12/24/2009	MORGAN STANLEY		3,300,000	3,300,000	358
13067J LA 7	CALIFORNIA ST ECONOMIC RE		10/30/2009	BARCLAYS US FUN		12,043,647	11,550,000	
130795 D6 1	CALIFORNIA STATEWIDE CMNT		09/08/2009	GOLDMAN (1)		4,647,205	4,250,000	57,847
154727 GU 9	OKLAHOMA MUNI P		11/30/2009	EXCHANGE		844,082	820,000	
154727 HB 0	OKLAHOMA STATE		11/30/2009	EXCHANGE		1,858,009	1,805,000	
18085P LG 7	CLARK CNTY NEV		09/24/2009	CITIGROUP		5,313,350	5,000,000	
184540 ZJ 4	CLEAR CREEK TEX INDPT SCH		01/22/2009	DAIN RAUSCHER		4,569,920	4,000,000	91,111
20772G 4U 9	CPMMECTOCIT ST		11/30/2009	J P MORGAN		3,418,890	3,000,000	
207758 HL 0	CONNECTICUT ST SPL TAX OB		01/22/2009	GOLDMAN (1)		5,651,200	5,000,000	
246380 2G 3	DELAWARE ST		01/14/2009	MERRILL		5,884,050	5,000,000	
251237 6N 8	DETROIT MICH SEW DISP REV		06/05/2009	GOLDMAN (1)		10,884,000	10,000,000	
25477G AN 5	DISTRICT COLUMBIA INCOME		03/12/2009	MERRILL		3,102,870	3,000,000	
270852 AB 2	EAST BATON ROUGE PARISH L		12/23/2009	MORGAN STANLEY		2,900,000	2,900,000	292
3128M7 EK 8	FHLMC PC GOLD COM		02/26/2009	BARCLAYS US FUN		8,832,305	9,000,000	11,000
312930 5P 1	FEDERAL HOME LN BKS		02/12/2009	J P MORGAN		7,997,638	7,999,200	9,777
312932 JW 7	FHLMC PC GOLD COM		03/31/2009	BARCLAYS US FUN		14,073,281	14,000,000	18,667
31410G PQ 0	FNMA PASS-THRU LNG 30 Y		07/07/2009	FIRST TENNESSEE		3,909,491	3,655,332	7,920
31416R QR 7	FNMA PASS-THRU LNG 30 Y		06/30/2009	BANC OF AMERICA		15,966,151	15,968,647	23,953
342816 XV 2	FLORIDA ST MUN PWR AGY RE		04/16/2009	MERRILL		3,378,955	3,355,000	

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373384 PL 4	GEORGIA ST		12/01/2009	CITIGROUP		3,559,440	3,000,000	
392274 VK 9	GREATER ORLANDO AVIATION AUTH		03/31/2009	FIRST ALBANY		2,172,532	2,150,000	2,389
401784 WH 2	GUILFORD CNTY N C		01/13/2009	WACHOVIA		5,860,550	5,000,000	
40222P AR 3	GULF COAST WASTE DISP AUTH TEX		11/23/2009	GOLDMAN (1)		4,000,000	4,000,000	449
438701 NG 5	HONOLULU HAWAII CITY & CN		09/16/2009	MERRILL		4,725,282	4,225,000	
442331 RL 0	HOUSTON TEX		11/30/2009	JANNEY MONTGOMERY		1,253,994	1,170,000	12,675
442403 FA 4	HOUSTON TEX INDPT SCH DIS		12/09/2009	HUNTINGTON		1,389,096	1,200,000	6,500
442565 Q3 4	HOWARD CNTY MD		12/01/2009	BB&T		2,194,396	1,850,000	
45200F TC 3	ILLINOIS FIN AUTH REV		11/24/2009	J P MORGAN		4,000,000	4,000,000	490
452227 CS 8	ILLINOIS ST SALES TAX REV		12/17/2009	CABRERA		1,063,610	1,000,000	
455059 AD 7	INDIANA ST FIN AUTH ENVIR		06/03/2009	J P MORGAN		5,000,000	5,000,000	
490728 VJ 8	KENT ST UNIV OHIO UNIV RE		09/25/2009	J P MORGAN		9,922,817	8,770,000	
516840 QP 3	LAREDO TEX INDPT SCH DIST		01/15/2009	MORGAN K		4,410,606	4,065,000	95,979
544712 Y7 1	LOS ANGELES CNTY CALIF ME		10/07/2009	MERRILL		5,572,800	4,800,000	
546398 B6 4	LOUISIANA PUB FACS AUTH R		07/31/2009	CITIGROUP		2,043,107	2,075,000	
575827 6M 7	MASSACHUSETTS ST		11/25/2009	MERRILL		2,749,369	2,335,000	10,702
584002 NL 9	MECKLENBURG CNTY NC		12/01/2009	PIPER JAFFREY		3,036,693	2,550,000	32,229
590545 JW 0	MESA ARIZ UTIL SYS REV		05/01/2009	GOLDMAN (1)		5,499,350	5,000,000	91,146
592041 PY 7	MET GOVT NASHVILLE & DAVI		02/20/2009	DAIN RAUSCHER		5,718,150	5,000,000	104,861
592659 V6 0	METROPOLITAN WTR DIST SOU		12/23/2009	STIFFEL NICOLAUS		1,324,010	1,215,000	1,181
603789 2M 9	MINNEAPOLIS MINN SPL SCH DIST NO 001		12/07/2009	HUNTINGTON		2,511,304	2,295,000	32,640
613340 N8 7	MONTGOMERY CNTY MD		11/24/2009	MERRILL		4,139,819	3,700,000	
644682 C5 3	NEW HAMPSHIRE ST		12/15/2009	MERRILL		3,447,360	3,000,000	
649519 AA 3	NEW YORK LIBERTY DEV CORP		12/23/2009	GOLDMAN (1)		3,000,000	3,000,000	
649791 AD 2	NEW YORK ST		11/24/2009	J P MORGAN		2,721,290	2,610,000	
64983Q UE 7	NEW YORK ST DORM AUTH REVS NON ST		11/23/2009	BLACKROCK		3,168,690	3,000,000	60,833
649902 VZ 3	NEW YORK ST DORM AUTH ST		06/26/2009	CHASE		10,815,300	10,000,000	
649905 WC 6	NEW YORK ST DORM AUTH REVS		11/25/2009	MORGAN STANLEY		3,045,450	3,000,000	
659154 2Z 0	NORTH EAST SINDPT SCH DIST TEX		12/01/2009	JANNEY MONTGOMERY		1,829,579	1,565,000	28,072
659154 6E 3	NORTH EAST INDPT SCH DIST TEX		11/30/2009	SOUTHWEST SEC		1,170,550	1,000,000	16,944
708840 HU 0	PENNSYLVANIA INTERGOVERNM		06/10/2009	GOLDMAN (1)		4,366,720	4,000,000	
709141 Q8 1	PENNSYLVANIA ST		02/05/2009	MORGAN STANLEY		5,745,550	5,000,000	110,417
70914P KY 7	PENNSYLVANIA ST		11/25/2009	CITIGROUP		3,498,120	3,000,000	37,500
717825 NH 2	PHILADELPHIA PA HOSPS & HIGHER ED		11/25/2009	J P MORGAN		4,000,000	4,000,000	479
74529J HE 8	PUERTO RICO SALES TAX FIN		06/11/2009	CITIGROUP		15,934,930	15,500,000	
76541V HB 6	RICHMOND VA		12/09/2009	MORGAN STANLEY		1,088,750	1,000,000	
786107 LJ 9	SACRAMENTO CNTY CALIF ARP		07/17/2009	J P MORGAN		6,020,108	5,935,000	
796253 U5 9	SAN ANTONIO TEX ELEC & GA		07/14/2009	MORGAN STANLEY		4,484,800	4,000,000	
79730A GC 6	SAN DIEGO CALIF PUB FACS		05/07/2009	MERRILL		3,156,810	3,000,000	
837152 QW 0	SOUTH CAROLINA TRANSIT INFRASTRUCTURE		10/01/2009	WACHOVIA		5,691,300	5,000,000	
882854 TM 4	TEXAS WATER DEV BRD		07/29/2009	MERRILL		3,281,850	3,000,000	
899518 CR 3	TULSA CNTY OKLA INDL AUTH		07/28/2009	BOSC		8,145,081	7,415,000	
89978K AQ 9	TUOLUMNE WIND PROJ AUTH C		06/25/2009	CITIGROUP		1,467,315	1,500,000	
91335V HH 2	UNIV PITTSBURGH OF THE CO		03/11/2009	BARCLAYS US FUN		3,573,405	3,300,000	
91412F 5J 2	UNIVERSITY CALIF REVS		03/13/2009	BARCLAYS US FUN		8,072,325	7,500,000	
91425M BK 2	UNIVERSITY OF DELAWARE REV		12/02/2009	MORGAN STANLEY		1,167,220	1,000,000	
915260 BD 4	UNIVERSITY WIS HOSPS & CLINICS AUTH REV		11/23/2009	BLACKROCK		4,000,000	4,000,000	466
919061 EJ 6	VALDEZ ALASKA MARINE TERM REV		11/24/2009	MORGAN STANLEY		2,500,000	2,500,000	238
927780 8G 4	VIRGINIA COLLEGE BLDG AUT		12/22/2009	BC ZIEGLE		929,080	800,000	16,333
928109 SK 4	VIRGINIA ST		11/24/2009	BB&T		2,765,050	2,500,000	60,417
928109 TW 7	VIRGINIA ST		11/24/2009	BC ZIEGLE		1,372,400	1,250,000	31,076
930863 P5 8	WAKE CNTY N C		12/08/2009	WELLS FARGO		1,690,320	1,500,000	21,667
938782 DR 7	WASHINGTON D C MET AREA		06/03/2009	GOLDMAN (1)		3,394,780	3,140,000	
93974C BV 1	WASHINGTON ST		12/23/2009	WELLS FARGO		2,106,120	2,000,000	49,444
969887 MX 3	WILLIAMSON CNTY TEX		11/24/2009	MORGAN K		1,743,165	1,500,000	22,969
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					392,390,039	367,283,179	1,246,194
Bonds - Industrial and Miscellaneous								
00130H BP 9	AES CORP		04/21/2009	BARCLAYS US FUN		241,250	250,000	1,490
00206R AR 3	AT&T INC		01/30/2009	J P MORGAN		1,993,780	2,000,000	

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018772 AL 7	ALLIANCE ONE INTL INC		06/26/2009	CS FIRST		237,943	250,000	
018772 AN 3	ALLIANCE ONE INTL INC		08/12/2009	CS FIRST		121,875	125,000	1,875
02208R AA 4	ALTRA HOLDINGS INC		11/17/2009	BROADPOI		125,469	125,000	
02406P AG 5	AMERICAN AXLE & MFG INC		12/10/2009	J P MORGAN		123,394	125,000	
0258M0 CZ 0	AMERICAN EXPRESS CR CORP		08/20/2009	CITIGROUP		999,040	1,000,000	
03070Q AK 7	AMERISTAR CASINOS INC		05/21/2009	BANC OF AMERICA		246,371	250,000	
03523T AB 4	ANHEUSER BUSCH INBEV WORL		01/07/2009	BARCLAYS US FUN		1,998,460	2,000,000	
03841X AA 2	AQUILEX HOLDINGS LLC		12/16/2009	CS FIRST		121,916	125,000	
060505 DA 9	BANK OF AMERICA CORP		04/24/2009	BANC OF AMERICA		144,500	200,000	1,325
06051G EA 3	BANK AMER FDG CORP		07/23/2009	BANC OF AMERICA		997,490	1,000,000	
06052D AD 7	BANC AMER AUTO TR TALF 20		09/03/2009	BANC OF AMERICA		11,058,149	11,000,000	8,213
06406H BP 3	BANK NEW YORK MTN BK ENT		11/06/2009	BARCLAYS US FUN		998,050	1,000,000	
085790 AP 8	BERRY PLASTICS CORP		02/11/2009	CS FIRST		201,250	250,000	1,339
09747F AA 3	BOISE PAPER HLDGS LLC/FIN		10/22/2009	VARIOUS		251,103	250,000	31
097751 AG 6	BOMBARDIER INC		04/23/2009	WACHOVIA		225,625	250,000	8,297
09852T AA 4	BONTEN MEDIA ACQUISTION		12/01/2009	PIK - PAID IN KIND		11,524	12,483	
101137 AH 0	BOSTON SCIENTIFIC CORP		03/11/2009	J P MORGAN		241,250	250,000	3,792
12489L AE 8	CB RICHARD ELLIS SVCS INC		06/15/2009	BANC OF AMERICA		121,091	125,000	
1248EP AC 7	CCO HLDGS LLC / CCO HLDGS		05/11/2009	DEUTSCHE BANK		111,250	125,000	
12516U AA 3	CEMEX FINANCE LLC		12/09/2009	CITIGROUP		625,000	625,000	
12543D AF 7	COMMUNITY HEALTH SYSTEMS		04/17/2009	J P MORGAN		121,875	125,000	2,989
125581 FT 0	CIT GROUP INC		12/10/2009	EXCHANGE		153,242	160,421	
125581 FU 7	CIT GROUP INC		12/10/2009	EXCHANGE		229,865	240,634	
125581 FV 5	CIT GROUP INC		12/10/2009	EXCHANGE		229,865	240,634	
125581 FW 3	CIT GROUP INC		12/10/2009	EXCHANGE		383,108	401,057	
125581 FX 1	CIT GROUP INC		12/10/2009	EXCHANGE		522,547	561,482	
126304 AW 4	CSC HLDGS INC		01/08/2009	J P MORGAN		222,213	250,000	
126304 AZ 7	CSC HLDGS INC		03/16/2009	VARIOUS		358,750	375,000	1,767
12686C AX 7	CABLEVISION SYS CORP		09/09/2009	BANC OF AMERICA		246,490	250,000	
14041N ED 9	CAPITAL ONE CC TR 2008-3A		06/30/2009	BANC OF AMERICA		4,125,156	4,000,000	11,783
14150B AC 8	CARDINAL HEALTH 409 INC		10/19/2009	PIK - PAID IN KIND		59,375	64,062	
146900 AF 2	CASCADES INC		11/18/2009	BANC OF AMERICA		246,335	250,000	
147446 AN 8	CASE NEW HOLLAND INC		08/11/2009	CS FIRST		121,328	125,000	
14987B AA 1	CC HLDGS GS V LLC/ CROWN		04/15/2009	MORGAN STANLEY		242,730	250,000	
161175 AD 6	CHARTER COMMUNICATIONS OP		04/20/2009	VARIOUS		446,250	500,000	19,135
165167 BN 6	CHESAPEAKE ENERGY CORP		04/23/2009	VARIOUS		436,875	500,000	9,293
165167 CD 7	CHESAPEAKE ENERGY CORP		01/28/2009	DEUTSCHE BANK		118,839	125,000	
166751 AJ 6	CHEVRON CORPORATION		02/26/2009	BARCLAYS US FUN		3,498,915	3,500,000	
171276 AD 0	CHUKCHANSI ECONOMIC DEV A		10/13/2009	CLEAR HS		292,500	375,000	12,583
172967 BP 5	CITIGROUP INC		04/29/2009	CITIBANK		192,500	250,000	2,617
172967 EU 1	CITIGROUP INC		02/27/2009	CITIGROUP		1,268,852	1,350,000	3,656
172967 EZ 0	CITIGROUP INC		09/15/2009	CITIGROUP		248,738	250,000	
18538A AA 8	CLEARWIRE ESCROW CORP 144		11/24/2009	J P MORGAN		244,863	250,000	
18538T AA 7	CLEARWIRE COMM LLC 144A		11/18/2009	J P MORGAN		367,204	375,000	
18911M AA 9	CLOUD PEAK ENERGY RES LLC		11/20/2009	MORGAN STANLEY		124,085	125,000	
20162U AA 3	COMMERCIAL BARGE LINE CO		07/01/2009	BANC OF AMERICA		356,929	375,000	
205768 AG 9	COMSTOCK RES INC		10/29/2009	VARIOUS		371,094	375,000	814
20605P AA 9	CONCHO RES INC		09/15/2009	J P MORGAN		123,223	125,000	
207410 AD 3	CONMED CORP		03/04/2009	MILLER TABAK		189,063	250,000	1,979
216648 AK 1	COOPER COS INC		04/23/2009	SUMMIT S		116,875	125,000	1,806
22546Q AC 1	CREDIT SUISSE NEW YORK BR		08/10/2009	WARBURG		5,009,600	5,000,000	
228227 AZ 7	CROWN CASTLE INTL CORP		04/21/2009	VARIOUS		485,520	500,000	7,188
23311R AC 0	DCP MIDSTREAM LLC		02/19/2009	CITIGROUP		492,110	500,000	
23327B AA 1	REABLE THERAPEUTICS FIN		11/06/2009	LIQUIDNET		130,781	125,000	6,684
23331A AW 9	D R HORTON INC		04/17/2009	BANC OF AMERICA		202,500	250,000	2,443
245217 AQ 7	DEL MONTE CORP		10/01/2009	BANC OF AMERICA		245,680	250,000	
25380Q AB 5	DIGICEL LTD		03/06/2009	CITIBANK		112,001	125,000	
25380W AA 4	DIGICEL GROUP LTD		05/07/2009	CITIBANK		198,750	250,000	7,211
256605 AQ 9	DOLE FOOD INC		04/20/2009	DEUTSCHE BANK		488,458	500,000	3,372

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257559 AG 9	DOMTAR CORP		06/03/2009	J P MORGAN		240,393	250,000	
27749T AA 3	EASTON-BELL SPORTS INC		11/20/2009	J P MORGAN		123,456	125,000	
28336L BT 5	EL PASO CORP		03/12/2009	VARIOUS		453,838	500,000	2,177
29255W AJ 9	ENCORE ACQUISITION CO		04/22/2009	BANC OF AMERICA		345,855	375,000	
293791 AW 9	ENTERPRISE PRODS OPER LP		02/02/2009	LIBERTAS		144,375	250,000	977
29667W AA 0	ESSAR STEEL ALGOMA INC		12/04/2009	UBSW		369,427	375,000	
297425 AF 7	ESTERLINE TECHNOLOGIES CO		03/18/2009	WACHOVIA		226,875	250,000	1,012
302203 AA 2	EXPRO FIN LUXEMBOURG S C		12/14/2009	DEUTSCHE BANK		481,035	500,000	
314275 AA 6	FEDERATED RETAIL HLDGS IN		04/28/2009	VARIOUS		195,368	250,000	5,982
314275 AB 4	FEDERATED RETAIL HLDGS IN		04/20/2009	ROYAL		110,469	125,000	706
31430Q AZ 0	FELCOR LODGING TRUST INC		10/01/2009	J P MORGAN		112,045	125,000	
319963 AP 9	FIRST DATA CORP		10/02/2009	VARIOUS		511,169	625,000	4,560
319963 AT 1	FIRST DATA CORP		10/23/2009	VARIOUS		856,605	1,013,187	
319963 AV 6	FIRST DATA CORP		08/06/2009	BANC OF AMERICA		97,500	125,000	5,117
34529G AG 0	FORD CR AUTO TR TALF 2009		09/02/2009	BANC OF AMERICA		1,999,671	2,000,000	
345397 TY 9	FORD MOTOR CR CO		04/30/2009	VARIOUS		385,625	500,000	655
345397 VH 3	FORD MOTOR CREDIT CO LLC		04/21/2009	BANC OF AMERICA		193,438	250,000	13,250
346091 BC 4	FOREST OIL CORP		02/12/2009	VARIOUS		239,813	250,000	30
35638P AA 8	FREEDOM GROUP INC		07/15/2009	BANC OF AMERICA		122,284	125,000	
35638P AC 4	FREEDOM GROUP INC		10/27/2009	BANCAM ROBERTS		132,813	125,000	3,345
35671D AR 6	FREEPORT-MCMORAN COPPER &		04/22/2009	DEUTSCHE BANK		240,625	250,000	1,490
35804G AF 5	FRESENIUS US FINANCE II		01/27/2009	J P MORGAN		358,628	375,000	281
35906A AB 4	FRONTIER COMMUNICATIONS		10/01/2009	CS FIRST		369,154	375,000	
36155W AE 6	GCI INC		10/29/2009	DEUTSCHE BANK		123,963	125,000	
36159R AB 9	GEO GROUP INC		10/07/2009	BANC OF AMERICA		123,184	125,000	
36186C AQ 6	GMAC		03/01/2009	EXCHANGE		100,925	307,000	
36186C AV 5	GMAC LLC		05/11/2009	VARIOUS		701,272	875,000	8,245
36186C AZ 6	GMAC LLC		04/30/2009	VARIOUS		203,210	250,000	5,751
36186C BB 8	GMAC		05/22/2009	VARIOUS		646,714	875,000	6,543
36190Q AA 4	GXS CORP		12/17/2009	BARCLAYS US FUN		122,435	125,000	
36962G 4C 5	GENERAL ELEC CAP CORP MTN		05/06/2009	GOLDMAN (1)		998,890	1,000,000	
36962G 4D 3	GENERAL ELEC CAP CORP MTN		08/04/2009	BARCLAYS US FUN		998,880	1,000,000	
36962G 4F 8	GENERAL ELEC CAP CORP MTN		09/16/2009	MORGAN STANLEY		1,245,700	1,250,000	
370334 BH 6	GENERAL MLS INC		01/30/2009	J P MORGAN		499,570	500,000	
370425 RX 0	GMAC LLC		11/16/2009	BANC OF AMERICA		241,563	250,000	3,056
370442 BS 3	GENERAL MOTORS		05/12/2009	GFI SECURITIES		6,875	125,000	2,969
370442 BT 1	GENERAL MTRS CORP		05/28/2009	VARIOUS		41,250	500,000	15,441
37047R AJ 6	GENERAL NUTRITION CTRS IN		05/21/2009	LIBERTAS		211,875	250,000	3,202
37331N AA 9	GEORGIA-PACIFIC LLC		04/20/2009	BANC OF AMERICA		120,194	125,000	
382550 AZ 4	GOODYEAR TIRE & RUBR CO		05/06/2009	J P MORGAN		119,808	125,000	
38470R AC 5	GRAHAM PACKAGING CO L P		04/17/2009	BANC OF AMERICA		212,500	250,000	413
38470R AG 6	GRAHAM PACKAGING CO L P		11/18/2009	DEUTSCHE BANK		246,668	250,000	
38869P AF 1	GRAPHIC PACKAGING INTL IN		08/13/2009	BANC OF AMERICA		128,750	125,000	2,111
402740 AC 8	GULFSTREAM NAT GAS SYS LL		05/21/2009	J P MORGAN		498,380	500,000	
404119 AL 3	HCA INC		04/29/2009	VARIOUS		394,583	500,000	3,913
404119 BA 6	HCA INC		06/01/2009	PIK - PAID IN KIND		36,094	38,906	
404119 BE 8	HCA INC		04/15/2009	SCOTT & ASSOCIATES		241,888	250,000	
404119 BG 3	HCA INC		09/30/2009	CITIGROUP		250,781	250,000	2,652
413622 AA 9	HARRAHS ESCROW CORPORATIO		05/27/2009	BANC OF AMERICA		120,281	125,000	
413627 BC 3	HARRAHS OPERATING CO INC		03/01/2009	EXCHANGE		51,363	152,000	
413627 BG 4	HARRAHS OPER INC		08/11/2009	VARIOUS		460,285	737,000	8,623
413627 BK 5	HARRAHS OPER INC		09/08/2009	J P MORGAN		250,000	250,000	
421924 BG 5	HEALTHSOUTH CORP		11/17/2009	J P MORGAN		122,909	125,000	
436440 AA 9	HOLOGIC INC		04/21/2009	VARIOUS		672,832	1,000,000	4,153
43812W AD 9	HONDA AUTO RECV TALF 2009		07/07/2009	BANC OF AMERICA		3,999,275	4,000,000	
438516 AZ 9	HONEYWELL INTL INC		02/17/2009	J P MORGAN		747,323	750,000	
457030 AG 9	INGLES MKTS INC		04/30/2009	BANC OF AMERICA		120,685	125,000	
45763P AC 0	INMARSAT FIN PLC		11/12/2009	CS FIRST		124,070	125,000	
458204 AD 6	INTELSAT INTERMEDIATE		12/01/2009	BANC OF AMERICA		247,500	250,000	8,516
458204 AF 1	INTELSAT BERMUDA LTD		10/15/2009	VARIOUS		603,459	757,812	

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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
458206 AC 3	INTELSAT INTER HLDG CO LT		04/22/2009	VARIOUS		410,000	500,000	
458207 AG 2	INTELSAT JACKSON HLDGS LT		10/14/2009	BANC OF AMERICA		123,958	125,000	
45822E AJ 9	INTELSAT SUBSIDIARY HLDG		04/20/2009	VARIOUS		465,625	500,000	9,430
46126P AF 3	INVERNESS MED INNOVATIONS		05/07/2009	UBS WARBURG		242,163	250,000	
466112 AA 7	JBS USA LLC / JBS USA FIN		04/22/2009	J P MORGAN		237,615	250,000	
471109 AB 4	JARDEN CORP		04/22/2009	BARCLAYS US FUN		111,563	125,000	4,583
471109 AC 2	JARDEN CORP		04/27/2009	DEUTSCHE BANK		121,751	125,000	
477875 AD 0	JOHN DEERE TRUST		10/01/2009	CITIGROUP		2,999,310	3,000,000	
479269 AE 2	JOHNSONDIVERSEY INC		11/19/2009	CITIGROUP		123,963	125,000	
47926P AC 0	JOHNSONDIVERSEY HLDGS INC		11/20/2009	CITIGROUP		360,000	375,000	
48666K AL 3	KB HOME		04/20/2009	MORGAN STANLEY		205,000	250,000	3,998
513075 AV 3	LAMAR MEDIA CORP		03/20/2009	J P MORGAN		112,474	125,000	
517834 AB 3	LAS VEGAS SANDS CORP		11/04/2009	BARCLAYS US FUN		447,500	500,000	7,438
527298 AL 7	LEVEL 3 FING INC		01/28/2009	BARCLAYS US FUN		78,750	125,000	5,074
53219L AG 4	LIFEPOINT HOSPITALS INC		02/18/2009	VARIOUS		186,393	250,000	1,670
53219L AH 2	LIFEPOINT HOSPITALS INC		02/13/2009	VARIOUS		537,418	750,000	4,898
539439 AC 3	LLOYDS BANKING GROUP PLC		05/26/2009	DEUTSCHE BANK		315,625	800,000	7,571
539439 AD 1	LLOYDS BANKING GROUP PLC		06/01/2009	DEUTSCHE BANK		182,000	500,000	4,292
552953 BF 7	MGM MIRAGE		05/14/2009	BANC OF AMERICA		121,480	125,000	
553769 AG 5	MTR GAMING GROUP INC		07/24/2009	DEUTSCHE BANK		119,060	125,000	
58013M EG 5	MCDONALDS CORP MED TERM		01/13/2009	J P MORGAN		499,830	500,000	
58942B AD 6	MERC-BENZ AUTO TR TALF 20		09/30/2009	J P MORGAN		1,999,595	2,000,000	
60877U AR 8	MOMENTIVE PERFORMANCE		07/01/2009	EXCHANGE		99,922	183,000	
629360 AB 4	NPC INTERNATIONAL INC		10/21/2009	MORGAN STANLEY		247,500	250,000	11,545
629855 AN 7	NALCO CO		05/06/2009	DEUTSCHE BANK		122,329	125,000	
637004 AA 0	NATIONAL MONEY MART COMPA		12/10/2009	CS FIRST		248,495	250,000	
63934E AM 0	NAVISTAR INTL CORP NEW		10/22/2009	VARIOUS		243,848	250,000	
640204 AG 8	NEIMAN MARCUS GROUP INC		10/15/2009	VARIOUS		72,881	131,167	
651290 AK 4	NEWFIELD EXPL CO		04/21/2009	ROYAL		227,500	250,000	7,867
651715 AJ 3	NEWPAGE CORP		09/30/2009	J P MORGAN		117,495	125,000	
65332V BG 7	NEXTEL COMMUNICATIONS INC		04/24/2009	VARIOUS		166,000	250,000	4,507
65364U AA 4	NIAGARA MOHAWK PWR CORP		08/03/2009	BANC OF AMERICA		1,000,000	1,000,000	
65473Q AS 2	NISOURCE FIN CORP		02/09/2009	LIBERTAS		191,250	250,000	6,533
65473Q AT 0	NISOURCE FIN CORP		02/02/2009	CITIBANK		192,813	250,000	944
65543A AB 0	NORANDA ALUM ACQUISITION		11/16/2009	PIK - PAID IN KIND		13,655	12,325	
65562V AA 2	NORDIC TEL CO HLDGS		09/24/2009	DEUTSCHE BANK		260,313	250,000	9,122
655844 BB 3	NORFOLK SOUTHERN CORP		01/12/2009	J P MORGAN		248,893	250,000	
665859 AK 0	NORTHERN TR CORP		04/28/2009	MORGAN STANLEY		500,000	500,000	
666807 BA 9	NORTHROP GRUMMAN CORP		07/27/2009	J P MORGAN		998,370	1,000,000	
693309 AA 4	PE PAPER ESCROW GMBH 144A		07/24/2009	J P MORGAN		118,869	125,000	
693476 BG 7	PNC FUNDING CORP		09/16/2009	GOLDMAN (1)		998,220	1,000,000	
72347Q AD 5	PINNACLE FOODS FINANCE L		04/30/2009	WACHOVIA		94,063	125,000	1,254
723787 AG 2	PIONEER NAT RES CO		04/23/2009	ROYAL		211,875	250,000	1,986
723787 AH 0	PIONEER NAT RES CO		03/30/2009	MILLER TABAK		375,236	500,000	1,318
729416 AJ 6	PLY GEM INDS INC		04/17/2009	RECEIVE FREE		207,188	375,000	15,544
743410 AR 3	PROLOGIS		06/04/2009	VARIOUS		183,750	250,000	286
743410 AV 4	PROLOGIS		10/27/2009	BANC OF AMERICA		124,660	125,000	
745867 AS 0	PULTE HOMES INC		04/17/2009	BANC OF AMERICA		209,375	250,000	2,419
74819R AK 2	QUEBECOR MEDIA INC		11/06/2009	BARCLAYS US FUN		488,750	500,000	15,823
74837R AF 1	QUICKSILVER RESOURCES INC		06/25/2009	CS FIRST		120,896	125,000	
750753 AC 9	RAILAMERICA INC		06/17/2009	CITIBANK		239,808	250,000	
75281A AK 5	RANGE RES CORP		05/11/2009	J P MORGAN		237,668	250,000	
75605E AV 2	REALOGY CORP		10/15/2009	PIK - PAID IN KIND		28,308	32,013	
75886A AC 2	REGENCY ENERGY PARTNERS L		05/15/2009	WACHOVIA		236,240	250,000	
761733 AA 2	THE REYNOLDS GROUP INC		10/29/2009	CS FIRST		986,950	1,000,000	
765665 AB 0	RIDDELL BELL HLDGS INC		05/01/2009	PALI CAP		331,875	375,000	2,995
767754 BX 1	RITE AID CORP		06/08/2009	CITIBANK		122,745	125,000	
767754 BY 9	RITE AID CORP		10/19/2009	CITIGROUP		124,053	125,000	
78108A AA 2	RSC UQIP RENT INC/RSC HLG		06/26/2009	DEUTSCHE BANK		121,650	125,000	

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78442F DP 0	SLM CORP MTN BOOK ENTRY		02/17/2009	BANC OF AMERICA		1,402,500	1,500,000	4,500
78442F DY 1	SLM CORP MTN BOOK ENTRY		05/22/2009	MILLER TABAK		105,625	125,000	624
78442F EH 7	SLM CORP MTN BOOK ENTRY		10/21/2009	BANC OF AMERICA		187,813	250,000	8,597
794093 AE 4	SALEM COMMUNICATIONS CORP		11/23/2009	BANC OF AMERICA		248,413	250,000	
79546V AF 3	SALLY HOLDINGS LLC		04/30/2009	BARCLAYS US FUN		240,625	250,000	12,396
80007P AH 2	SANDRIDGE ENERGY INC		05/11/2009	BARCLAYS US FUN		119,716	125,000	
80007P AK 5	SANDRIDGE ENERGY INC		12/09/2009	BANC OF AMERICA		122,936	125,000	
81180V AA 1	SEAGATE TECHNOLOGY INTL		04/16/2009	MORGAN STANLEY		119,146	125,000	
812141 AN 9	SEALY MATTRESS CO		04/23/2009	PALI CAP		77,500	125,000	3,810
816752 AA 7	SEMINOLE HARD ROCK ENTMT		04/22/2009	LIBERTAS		82,500	125,000	544
829259 AA 8	SINCLAIR TELEVISION GROUP		10/15/2009	J P MORGAN		121,580	125,000	
832110 AL 4	SMITH INTL INC		03/16/2009	J P MORGAN		749,640	750,000	
832248 AQ 1	SMITHFIELD FOODS INC		04/22/2009	WACHOVIA		83,438	125,000	3,122
832248 AS 7	SMITHFIELD FOODS INC		06/25/2009	J P MORGAN		120,251	125,000	
833312 AB 7	SNOQUALMIE ENT AUTH		04/28/2009	LIBERTAS		104,375	250,000	5,703
83427B AA 4	SOLO CUP CO/SOLO CUP OPER		06/24/2009	WACHOVIA		122,410	125,000	
84762L AE 5	SPECTRUM BRANDS INC		09/01/2009	EXCHANGE		34,150	103,936	
85205T AA 8	SPIRIT AEROSYSTEMS INC		09/25/2009	VARIOUS		246,582	250,000	
852060 AG 7	SPRINT CAP CORP		05/12/2009	VARIOUS		495,906	625,000	16,052
852060 AS 1	SPRINT CAPITAL CORP		04/22/2009	VARIOUS		440,938	500,000	7,270
852060 AT 9	SPRINT CAPITAL CORP		04/08/2009	VARIOUS		249,844	375,000	5,712
852061 AF 7	SPRINT NEXTEL CORP		08/10/2009	J P MORGAN		123,219	125,000	
858119 AL 4	STEEL DYNAMICS INC		04/30/2009	VARIOUS		276,875	375,000	9,938
864486 AB 1	SUBURBAN PROPANE PARTNERS		09/29/2009	BARCLAYS US FUN		18,894	19,000	388
867363 AL 7	SUNGARD DATA SYSTEMS INC		11/23/2009	DEUTSCHE BANK		256,875	250,000	7,260
867363 AN 3	SUNGARD DATA SYS INC		04/21/2009	BANC OF AMERICA		235,625	250,000	1,697
87264M AE 9	TRW AUTOMOTIVE INC		11/18/2009	J P MORGAN		124,115	125,000	
874227 AA 9	TALECRIS BIOTHERAPEUTICS		10/16/2009	MORGAN STANLEY		248,303	250,000	
87612B AC 6	TARGA RES PARTNERS / TARG		06/30/2009	BARCLAYS US FUN		118,716	125,000	
88033G BD 1	TENET HEALTHCARE CORP		05/04/2009	EXCHANGE		113,125	125,000	2,701
88033G BF 6	TENET HEALTHCARE CORP		05/04/2009	EXCHANGE		113,125	125,000	2,701
88033G BH 2	TENET HEALTHCARE CORP		06/01/2009	BANC OF AMERICA		119,036	125,000	
880779 AW 3	TEREX CORP NEW		05/29/2009	CS FIRST		366,124	375,000	
893526 8Y 2	TRANSCANADA CORP		01/06/2009	CITIGROUP		499,885	500,000	
893647 AL 1	TRANSDIGM INC		09/30/2009	CS FIRST		121,406	125,000	
896215 AE 0	TRIMAS CORP		12/18/2009	VARIOUS		368,105	375,000	
902494 AS 2	TYSON FOODS INC		04/20/2009	VARIOUS		505,008	500,000	3,719
90320L AC 1	UPC HLDG BV		05/21/2009	CS FIRST		577,669	625,000	
90320R AA 2	UPC GERMANY GMBH		11/17/2009	CS FIRST		366,915	375,000	
903293 AV 0	U S G CORP		07/30/2009	J P MORGAN		122,608	125,000	
90338W AK 9	US ONCOLOGY INC		06/04/2009	MORGAN STANLEY		612,038	625,000	
904201 AA 8	UMBRELLA ACQUISITION		09/15/2009	PIK - PAID IN KIND		24,375	26,250	
904764 AK 3	UNILEVER CAP CORP		02/09/2009	MORGAN STANLEY		1,498,455	1,500,000	
911312 AK 2	UNITED PARCEL SERVICE INC		03/19/2009	J P MORGAN		999,290	1,000,000	
911365 AV 6	UNITED RENTALS NORTH AMER		06/02/2009	MORGAN STANLEY		121,300	125,000	
913405 AD 8	UNIVERSAL CITY DEV PARTNE		10/28/2009	J P MORGAN		370,445	375,000	
913405 AF 3	UNIVERSAL CITY DEV PARTNE		10/27/2009	J P MORGAN		123,495	125,000	
914906 AF 9	UNIVISION COMMUNICATIONS		06/25/2009	DEUTSCHE BANK		116,258	125,000	
92532B AA 7	VERSO PAPER HOLDINGS LLC		05/28/2009	CS FIRST		114,960	125,000	
92769V AA 7	VIRGIN MEDIA FIN PLC		07/16/2009	J P MORGAN		728,385	750,000	4,750
92769V AB 5	VIRGIN MEDIA FIN PLC		11/04/2009	DEUTSCHE BANK		491,820	500,000	
927781 PK 4	VIRGINIA COLLEGE BLDG AUT		12/08/2009	BARCLAYS US FUN		2,097,714	1,900,000	34,306
92933B AA 2	WMG ACQUISITION CORP		05/26/2009	VARIOUS		245,205	250,000	33
931142 CP 6	WAL MART STORES INC		01/15/2009	BARCLAYS US FUN		2,986,830	3,000,000	
949746 NX 5	WELLS FARGO COMPANY		01/13/2009	CITIGROUP		3,572,485	3,500,000	19,141
94986E AA 8	WELLS FARGO CAP XIII		05/13/2009	VARIOUS		685,313	1,000,000	9,037
95058T AB 3	WENDYS / ARBYS RESTAURANT		06/18/2009	CS FIRST		243,833	250,000	
960386 AG 5	WESTINGHOUSE AIR BRAKE CO		04/23/2009	SCOTT & ASSOCIATES		480,000	500,000	8,403
97314X AE 4	WIND ACQUISITION FIN SA		07/01/2009	DEUTSCHE BANK		243,730	250,000	

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97381W AC 8	WINSTREAM CORP		03/18/2009	DEUTSCHE BANK		242,500	250,000	2,934
97381W AG 9	WINDSTREAM CORP		10/01/2009	VARIOUS		371,289	375,000	
98375Y AW 6	XM SATELLITE RADIO INC		06/25/2009	J P MORGAN		118,866	125,000	
984756 AB 2	YANKEE ACQUISITION CORP		04/28/2009	BARCLAYS US FUN		86,250	125,000	2,243
986141 AA 7	YONKERS RACING CORP 144A		07/13/2009	CS FIRST		121,369	125,000	
064149 ZK 6	BANK NOVA SCOTIA HALIFAX	C	01/20/2009	CIBC		3,594,056	3,540,000	65,175
064149 ZN 0	BANK NOVA SCOTIA HALIFAX	C	01/16/2009	SCOTIA C		1,858,684	1,859,000	
112833 AF 5	BROOKFIELD RENEWABLE PWR	C	11/25/2009	CIBC		2,200,000	2,200,000	
12544U AB 7	CIBC CAP FDG L P CMO	C	12/02/2009	RBC DOMINION		5,193,370	3,500,000	157,260
125491 AB 6	CI FINL CORP	C	12/11/2009	SCOTIA C		1,899,240	1,900,000	
24422Z CQ 3	DEERE JOHN CR INC MTN CDS	C	04/16/2009	RBC DOMINION		3,532,561	3,535,000	
34957Z AL 8	FORTISALBERTA INC	C	02/10/2009	SCOTIA C		3,689,520	3,690,000	
683244 AG 2	ONTARIO SCH BRDS FING COR	C	10/29/2009	SCOTIA C		2,266,461	2,061,000	7,403
683254 AA 4	ONTARIO STRAT INFRASTRUCT	C	09/01/2009	T D SECURITES		5,074,754	4,802,000	57,492
775109 AP 6	ROGERS COMMUNICATIONS INC	C	10/28/2009	RBC DOMINION		2,197,734	2,200,000	
87971M AK 9	TELUS CORP	C	12/01/2009	SCOTIA C		2,187,218	2,200,000	
89347Z AJ 6	TRANSALTA CORP MTN CDS	C	05/26/2009	WOOD		1,996,460	2,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					151,619,554	157,056,369	832,860
8399997.	Total - Bonds - Part 3					783,876,149	757,973,548	3,377,171
8399998.	Total - Bonds - Summary Item from Part 5					129,280,885	125,502,953	1,125,128
8399999.	Total - Bonds					913,157,034	883,476,501	4,502,299
Preferred Stocks - Industrial and Miscellaneous								
36186R 20 9	GMAC INC SER G 7%		03/01/2009	EXCHANGE	176.000			
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					0	XXX	0
8999997.	Total - Preferred Stocks - Part 3					0	XXX	0
8999999.	Total - Preferred Stocks					0	XXX	0
Common Stocks - Industrial and Miscellaneous								
001547 10 8	AK STL HLDG CORP		11/09/2009	SANFORD	5,850.000	116,062	XXX	
00206R 10 2	AT&T INC		10/21/2009	VARIOUS	470,000.000	11,753,051	XXX	
002824 10 0	ABBOTT LABS		09/28/2009	VARIOUS	365,000.000	16,681,056	XXX	
015351 10 9	ALEXION PHARMACEUTICALS I		02/24/2009	VARIOUS	22,200.000	822,531	XXX	
01741R 10 2	ALLEGHENY TECHNOLOGIES IN		05/19/2009	VARIOUS	25,300.000	953,969	XXX	
020409 10 8	ALMOST FAMILY INC		12/17/2009	VARIOUS	27,500.000	1,073,256	XXX	
02209S 10 3	ALTRIA GROUP INC		10/21/2009	VARIOUS	170,000.000	2,963,050	XXX	
031652 10 0	AMKOR TECHNOLOGY INC		09/24/2009	SANFORD	20,100.000	101,569	XXX	
032654 10 5	ANALOG DEVICES		11/19/2009	BNY BROKERAGE	90,000.000	2,448,185	XXX	
035290 10 5	ANIXTER INTERNATIONAL INC		09/24/2009	SANFORD	1,525.000	46,720	XXX	
036115 10 3	ANNTAYLOR STORES CORP		10/16/2009	SANFORD	10,100.000	155,444	XXX	
03937R 10 2	ARCH CHEMICALS INC		12/18/2009	SANFORD	2,500.000	70,397	XXX	
039666 10 2	ARCSIGHT INC		09/16/2009	VARIOUS	75,400.000	1,486,859	XXX	
042735 10 0	ARROW ELECTRS INC		03/30/2009	SANFORD	1,100.000	20,328	XXX	
04518A 10 4	ASIAINFO HLDGS INC		06/26/2009	INSTINET CROSS	38,200.000	670,124	XXX	
045487 10 5	ASSOCIATED BANC CORP		08/28/2009	SANFORD	13,900.000	143,793	XXX	
046265 10 4	ASTORIA FINANCIAL CORP		08/03/2009	SANFORD	6,000.000	61,231	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING INC		07/16/2009	BNY BROKERAGE	30,000.000	1,052,904	XXX	
053807 10 3	AVNET INC		12/23/2008	SANFORD	5,300.000	88,918	XXX	
057741 10 0	BALDOR ELEC CO		04/30/2009	VARIOUS	43,800.000	909,411	XXX	
060505 10 4	BANKAMERICA CORP NEW		09/14/2009	VARIOUS	425,000.000	5,552,922	XXX	
071813 10 9	BAXTER INTL INC		11/10/2009	VARIOUS	530,000.000	26,883,695	XXX	
075887 10 9	BECTON DICKINSON & CO		07/31/2009	BNY BROKERAGE	20,000.000	1,350,164	XXX	
09253U 10 8	BLACKSTONE GROUP L P		10/28/2009	BNY BROKERAGE	50,000.000	640,510	XXX	
103304 10 1	BOYD GAMING CORP		12/17/2009	SANFORD	5,500.000	46,252	XXX	
105368 20 3	BRANDYWINE RLTY TR		07/02/2009	SANFORD	11,000.000	82,642	XXX	
109043 10 9	BRIGGS & STRATTON		02/27/2009	SANFORD	1,700.000	21,321	XXX	
109178 10 3	BRIGHAM EXPLORATION CO		11/18/2009	VARIOUS	101,400.000	1,150,909	XXX	
11134A 10 3	BROADPOINT GLEACHER SECS		10/29/2009	VARIOUS	200,500.000	1,515,181	XXX	
124830 10 0	CBL & ASSOC PPTYS INC		11/12/2009	SANFORD	11,400.000	102,866	XXX	
124857 20 2	CBS CORP NEW		01/07/2009	SANFORD	7,100.000	61,887	XXX	
12497T 10 1	CB RICHARD ELLIS GROUP		11/04/2009	VARIOUS	97,300.000	1,235,974	XXX	
125581 80 1	CIT GROUP INC		12/10/2009	EXCHANGE	13,806.000	13,806	XXX	

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125896 10 0	CMS ENERGY CORP		09/24/2009	SANFORD	11,225.000	137,656	XXX	
13342B 10 5	CAMERON INTERNATIONAL CORP		05/05/2009	VARIOUS	23,700.000	634,043	XXX	
150870 10 3	CELANESE CORP		04/29/2009	THOMAS W	22,000.000	456,056	XXX	
166764 10 0	CHEVRONTEXACO CORP		10/02/2009	VARIOUS	205,000.000	13,771,032	XXX	
171798 10 1	CIMAREX ENERGY CO		03/11/2009	SANFORD	1,800.000	33,655	XXX	
17275R 10 2	CISCO SYSTEMS INC		08/05/2009	BNY BROKERAGE	70,000.000	1,320,920	XXX	
178566 10 5	CITY NATIONAL CORP		12/01/2009	SANFORD	2,550.000	93,819	XXX	
191216 10 0	COCA COLA CO		10/20/2009	VARIOUS	145,000.000	6,993,118	XXX	
200340 10 7	COMERICA INC		10/30/2009	SANFORD	5,200.000	120,268	XXX	
201723 10 3	COMMERCIAL METALS CO		11/19/2009	SANFORD	3,900.000	61,802	XXX	
203372 10 7	COMMSCOPE INC		03/27/2009	SANFORD	2,200.000	25,199	XXX	
205944 10 1	CON-WAY INC		12/22/2009	SANFORD	2,300.000	75,989	XXX	
206708 10 9	CONCUR TECHNOLOGIES INC		05/22/2009	VARIOUS	33,500.000	965,343	XXX	
20825C 10 4	CONOCOPHILLIPS		03/27/2009	VARIOUS	40,000.000	1,533,420	XXX	
21036P 10 8	CONSTELLATION BRANDS INC		12/17/2009	SANFORD	13,800.000	220,423	XXX	
212015 10 1	CONTINENTAL RESOURCES INC		05/15/2009	WJB CAPI	24,100.000	612,555	XXX	
212485 10 6	CONVERGYS CORP		10/12/2009	SANFORD	9,300.000	97,537	XXX	
22282E 10 2	COVANTA HLDG CORP		12/01/2009	LITIGATION SETTLEMENT	130.000		XXX	
225447 10 1	CREE INC		11/05/2009	SUSQUAHANNA	17,300.000	774,080	XXX	
22943F 10 0	CTRIP COM INTL LTD		05/12/2009	VARIOUS	25,200.000	897,710	XXX	
23331A 10 9	D R HORTON INC		09/04/2009	VARIOUS	59,500.000	766,930	XXX	
235825 20 5	DANA HOLDINGS CORP		12/16/2009	SANFORD	17,000.000	160,288	XXX	
235851 10 2	DANAHER CORP		08/20/2009	VARIOUS	35,000.000	2,125,798	XXX	
237194 10 5	DARDEN TESTAURANTS INC		11/16/2009	VARIOUS	4,700.000	156,546	XXX	
242370 10 4	DEAN FOODS CO NEW		10/16/2009	SANFORD	8,100.000	150,889	XXX	
24823Q 10 7	DENDREON CORP		12/17/2009	INSTINET CROSS	33,900.000	864,891	XXX	
253393 10 2	DICK'S SPORTING GOODS INC		04/27/2009	VARIOUS	54,800.000	967,707	XXX	
254709 10 8	DISCOVER FINANCIAL SERVICES		09/16/2009	BAIRD, ROBERT	63,200.000	968,205	XXX	
26153C 10 3	DREAMWORKS ANIMATION SKG		12/02/2009	VARIOUS	15,900.000	589,117	XXX	
261570 10 5	DRESS BARN INC		11/25/2009	SANFORD	7,000.000	152,444	XXX	
278058 10 2	EATON CORP		10/01/2009	VARIOUS	50,000.000	2,616,114	XXX	
291011 10 4	EMERSON ELEC CO		08/05/2009	VARIOUS	120,000.000	3,779,423	XXX	
29977A 10 5	EVERCORE PARTNERS INC		05/27/2009	INSTINET CROSS	6,900.000	119,276	XXX	
302182 10 0	EXPRESS SCRIPTS		02/26/2009	BNY BROKERAGE	35,000.000	1,873,137	XXX	
30231G 10 2	EXXON MOBIL CORPORATION		10/02/2009	VARIOUS	45,000.000	3,074,007	XXX	
313549 40 4	FEDERAL MOGUL CORP		09/24/2009	VARIOUS	14,200.000	168,729	XXX	
31428X 10 6	FEDEX CORP		06/17/2009	BNY BROKERAGE	10,000.000	501,312	XXX	
315616 10 2	F5 NETWORK INC. COM		06/19/2009	VARIOUS	29,500.000	988,281	XXX	
33582V 10 8	FIRST NIAGARA FINL GP INC		09/25/2009	SANFORD	9,200.000	112,854	XXX	
34354P 10 5	FLOWSERVE CORP		09/04/2009	SUNTRUST	8,300.000	741,989	XXX	
344849 10 4	FOOT LCOKER INC		02/03/2009	SANFORD	2,800.000	20,377	XXX	
346091 70 5	FOREST OIL CORP		09/23/2009	SANFORD	8,100.000	136,065	XXX	
369300 10 8	GENERAL CABLE CORP DEL NE		12/14/2009	SANFORD	7,000.000	211,167	XXX	
375558 10 3	GILEAD SCIENCES		04/06/2009	BNY BROKERAGE	10,000.000	470,924	XXX	
41145W 10 9	HARBIN ELECTRIC INC		10/29/2009	ROTH CAPITAL	53,800.000	932,171	XXX	
42330P 10 7	HELIX ENERGY SOLUTIONS GR		11/27/2009	SANFORD	16,900.000	190,774	XXX	
428236 10 3	HEWLETT PACKARD CO		07/31/2009	BNY BROKERAGE	25,000.000	1,070,985	XXX	
438516 10 6	HONEYWELL INTL INC		10/23/2009	VARIOUS	155,000.000	5,436,575	XXX	
447011 10 7	HUNTSMAN CORP		11/20/2009	SANFORD	11,600.000	101,400	XXX	
44984A 10 5	IPC THE HOSPITALIST CO IN		09/02/2009	VARIOUS	45,500.000	1,246,406	XXX	
452308 10 9	ILLINOIS TOOL WKS INC		07/22/2009	BNY BROKERAGE	65,000.000	2,447,157	XXX	
458140 10 0	INTEL CORP		11/03/2009	BNY BROKERAGE	140,000.000	2,692,316	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHS		09/28/2009	VARIOUS	96,000.000	10,507,463	XXX	
46120E 60 2	INTUITIVE SURGICAL INC		05/12/2009	UBSW	5,200.000	799,809	XXX	
464288 77 8	ISHARES TR		08/27/2009	VARIOUS	435,000.000	7,535,014	XXX	
46612H 40 2	J CREW GROUP INC		09/30/2009	VARIOUS	44,400.000	1,075,517	XXX	
46625H 10 0	JP MORGAN CHASE & CO		10/01/2009	VARIOUS	610,000.000	18,799,388	XXX	
478160 10 4	JOHNSON & JOHNSON		11/10/2009	VARIOUS	275,000.000	15,661,047	XXX	
480074 10 3	JONES APPAREL GROUP INC		08/25/2009	SANFORD	4,300.000	49,518	XXX	

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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
48020Q 10 7	JONES LANG LASALLE INC		08/10/2009	SANFORD	2,050.000	90,089	XXX	
481165 10 8	JOY GLOBAL INC		05/12/2009	J P MORGAN	28,000.000	795,875	XXX	
500255 10 4	KOHLS CORP		08/12/2009	BNY BROKERAGE	10,000.000	526,478	XXX	
50075N 10 4	KRAFT FOODS INC		11/12/2009	VARIOUS	490,000.000	13,134,499	XXX	
512807 10 8	LAM RESEARCH CORP		07/13/2009	SANFORD	4,300.000	111,856	XXX	
517834 10 7	LAS VEGAS SANDS CORP		05/07/2009	JEFFERIES & CO	55,600.000	526,938	XXX	
517942 10 8	LASALLE HOTEL PPTYS		04/22/2009	VARIOUS	118,800.000	923,581	XXX	
53219L 10 9	LIFE POINT		09/24/2009	SANFORD	1,800.000	48,350	XXX	
532716 10 7	THE LIMITED INC		03/20/2009	SANFORD	3,400.000	24,964	XXX	
548661 10 7	LOWES COS INC		08/19/2009	VARIOUS	280,000.000	5,609,154	XXX	
55405W 10 4	MYR GROUP INC DEL		10/22/2009	VARIOUS	50,400.000	757,698	XXX	
56845T 30 5	MARINER ENERGY INC		11/25/2009	SANFORD	11,700.000	159,913	XXX	
574599 10 6	MASCO CORP		12/17/2009	SANFORD	7,900.000	85,855	XXX	
575387 10 5	MASONITE CORP		06/12/2009	MERGER	223.000	24,181	XXX	
575387 11 3	MASONITE CORP		06/12/2009	MERGER	1,082.000	117,325	XXX	
575387 12 1	MASONITE CORP		06/12/2009	MERGER	811.000	87,940	XXX	
580135 10 1	MCDONALD'S CORP		11/13/2009	VARIOUS	170,000.000	9,485,261	XXX	
584045 10 8	MEDASSETS INC		12/09/2009	VARIOUS	43,000.000	880,204	XXX	
58733R 10 2	MERCADOLIBRE INC		10/29/2009	VARIOUS	44,600.000	1,663,638	XXX	
58933Y 10 5	MERCK & CO INC		11/06/2009	VARIOUS	439,457.000	14,274,627	XXX	
594918 10 4	MICROSOFT		10/23/2009	VARIOUS	50,000.000	1,305,993	XXX	
60855R 10 0	MOLINA HEALTHCARE INC		08/25/2009	SANFORD	2,800.000	62,485	XXX	
61166W 10 1	MONSANTO CO NEW		11/10/2009	VARIOUS	184,000.000	14,212,805	XXX	
624756 10 2	MUELLER INDUSTRIES INC		11/02/2009	SANFORD	1,300.000	30,695	XXX	
628530 10 7	MYLAN LABORATORIES INC		12/11/2009	J P MORGAN	43,000.000	793,548	XXX	
62886E 10 8	NCR CORPORATION		11/16/2009	SANFORD	10,400.000	98,617	XXX	
62944T 10 5	NVR INC		07/27/2009	SANFORD	150.000	92,197	XXX	
64110D 10 4	NETAPP INC		01/02/2009	INSTINET CROSS	42,700.000	616,464	XXX	
64110W 10 2	NETEASE COM INC		09/23/2009	VARIOUS	40,800.000	1,833,439	XXX	
64118B 10 0	NETLOGIC MICROSYSTEMS INC		06/26/2009	VARIOUS	18,600.000	688,968	XXX	
64128B 10 8	NEUTRAL TANDEM INC		08/19/2009	INSTINET CROSS	18,100.000	443,778	XXX	
654106 10 3	NIKE INC -CL B		08/24/2009	VARIOUS	59,700.000	3,195,575	XXX	
65473P 10 5	NISOURCE INC		09/24/2009	SANFORD	11,600.000	132,586	XXX	
655664 10 0	NORDSTROM INC		04/17/2009	VARIOUS	58,600.000	1,194,431	XXX	
655844 10 8	NORFOLK SOUTHERN CORP		09/30/2009	VARIOUS	130,000.000	5,055,418	XXX	
670346 10 5	NUCOR CORP		10/22/2009	VARIOUS	180,000.000	7,835,181	XXX	
676220 10 6	OFFICE DEPOT INC		09/21/2009	SANFORD	24,400.000	124,830	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE		12/17/2009	INSTINET CROSS	11,470.000	333,666	XXX	
713291 10 2	PEPCO HOLDINGS INC		10/29/2009	SANFORD	10,500.000	152,657	XXX	
713409 10 0	PEPSI BOTTLING GROUP INC		12/19/2008	SANFORD	5,600.000	121,996	XXX	
713448 10 8	PEPSICO INC MTN		12/18/2009	VARIOUS	125,000.000	6,779,189	XXX	
717081 10 3	PFIZER INC		10/23/2009	VARIOUS	252,675.000	4,445,775	XXX	
718172 10 9	PHILIP MORRIS INT'L		10/22/2009	VARIOUS	45,000.000	1,901,080	XXX	
736508 84 7	PORTLAND GEN ELEC CO		06/10/2009	SANFORD	4,000.000	75,481	XXX	
740189 10 5	PRECISION CASTPARTS CORP		12/22/2009	UBSW	7,600.000	872,596	XXX	
741503 40 3	PRICELINE.COM INC		10/01/2009	WARBURG	4,900.000	557,177	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP		08/28/2009	RAYMOND	26,400.000	766,310	XXX	
742718 10 9	PROCTER & GAMBLE CO		10/30/2009	VARIOUS	250,000.000	12,968,705	XXX	
745867 10 1	PULTE HOMES INC		09/24/2009	SANFORD	9,400.000	107,884	XXX	
747277 10 1	QLOGIC CORP		09/16/2009	VARIOUS	61,600.000	1,070,293	XXX	
747525 10 3	QUALCOMM INC		12/18/2009	VARIOUS	165,000.000	6,966,102	XXX	
747619 10 4	QUANEX CORP		12/23/2008	SANFORD	1,600.000	15,080	XXX	
758750 10 3	REGAL BELOIT		01/09/2009	SANFORD	700.000	25,344	XXX	
759351 60 4	REINSURANCE GROUP AMER		09/25/2009	VARIOUS	2,600.000	101,617	XXX	
760759 10 0	REPUBLIC SERVICES INC		03/11/2009	BNY BROKERAGE	60,000.000	946,950	XXX	
768573 10 7	RIVERBED TECHNOLOGY INC		02/04/2009	VARIOUS	47,200.000	504,660	XXX	
779382 10 0	ROWAN COMPANIES INC		10/23/2009	SANFORD	7,900.000	183,878	XXX	
78464A 69 8	SPDR SERIES TRUST		08/27/2009	VARIOUS	370,000.000	7,546,411	XXX	
806857 10 8	SCHLUMBERGER LTD		09/14/2009	VARIOUS	165,000.000	9,149,116	XXX	

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81369Y 60 5	SELECT SECTOR SPDR TR		10/01/2009	VARIOUS	3,142,000.000	35,821,928	XXX	
826197 50 1	SIEMENS A G		05/07/2009	BNY BROKERAGE	15,000.000	1,024,601	XXX	
828806 10 9	SIMON PROPERTY GROUP		12/18/2009	VARIOUS	19,057.000	797,787	XXX	
831865 20 9	SMITH A O		06/29/2009	SANFORD	3,700.000	114,939	XXX	
832248 10 8	SMITHFIELD FOODS INC		03/10/2009	SANFORD	1,900.000	11,132	XXX	
835495 10 2	SONOCO PRODUCTS CO		03/11/2009	SANFORD	2,400.000	44,834	XXX	
83616T 10 8	SOURCEFIRE INC		11/09/2009	INSTINET CROSS	36,300.000	817,581	XXX	
84762L 20 4	SPECTRUM BRANDS INC		09/01/2009	EXCHANGE	12,882.000	22,960	XXX	
852891 10 0	STANCORP FINANCIAL GROUP		05/07/2009	SANFORD	700.000	21,087	XXX	
858119 10 0	STEEL DYNAMICS INC		11/19/2009	SANFORD	9,900.000	158,069	XXX	
867892 10 1	SUNSTONE HOTEL INVS INC N		10/20/2009	SANFORD	6,500.000	49,130	XXX	
868536 10 3	SUPERVALU INC		09/24/2009	SANFORD	2,900.000	47,883	XXX	
87264S 10 6	TRW AUTOMOTIVE INC		11/04/2009	SANFORD	8,600.000	159,141	XXX	
875465 10 6	TANGER FACTORY OUTLET CTR		02/09/2009	SANFORD	1,700.000	53,627	XXX	
87612E 10 6	TARGET CORP		11/17/2009	VARIOUS	150,000.000	6,139,826	XXX	
879369 10 6	TELEFLEX INC		11/02/2009	SANFORD	2,875.000	134,938	XXX	
880779 10 3	TEREX CORP		03/20/2009	SANFORD	1,500.000	13,512	XXX	
880915 10 3	TERRA INDS INC		03/06/2009	BNY BROKERAGE	23,700.000	601,622	XXX	
883203 10 1	TEXTRON INC		09/01/2009	BNY BROKERAGE	250,000.000	2,763,110	XXX	
884315 10 2	THOMAS & BETTS CORP		09/24/2009	SANFORD	5,775.000	156,854	XXX	
886547 10 8	TIFFANY & CO NEW		11/09/2009	VARIOUS	22,200.000	927,253	XXX	
88732J 20 7	TIME WARNER CABLE INC		03/29/2009	SPINOFF	78,482.460	2,716,473	XXX	
89785X 10 1	TRUEBLUE INC		09/03/2009	VARIOUS	66,100.000	918,231	XXX	
902494 10 3	TYSON FOODS INC		10/30/2009	SANFORD	2,100.000	26,566	XXX	
913004 10 7	UNITED STATIONERS INC		06/15/2009	SANFORD	600.000	20,540	XXX	
91529Y 10 6	UNUMPROVIDENT CORP		06/30/2009	SANFORD	7,525.000	112,004	XXX	
922417 10 0	VEECO INSTRUMENTS INC.		10/29/2009	VARIOUS	41,438.000	995,701	XXX	
92343V 10 4	VERIZON COMMUNICATIONS		10/21/2009	VARIOUS	100,000.000	2,889,135	XXX	
931142 10 3	WAL-MART STORES INC		09/09/2009	VARIOUS	470,000.000	23,209,571	XXX	
93317Q 10 5	WALTER INDS INC		10/22/2009	WARBURG	14,700.000	972,677	XXX	
938824 10 9	WASHINGTON FEDERAL INC		03/10/2009	SANFORD	1,300.000	13,412	XXX	
947890 10 9	WEBSTER FINANCIAL CORP		11/23/2009	SANFORD	3,850.000	49,462	XXX	
949746 10 1	WELLS FARGO & CO NEW		11/06/2009	VARIOUS	250,000.000	6,889,823	XXX	
95082P 10 5	WESCO INTL INC		07/22/2009	SANFORD	6,600.000	169,142	XXX	
958102 10 5	WESTERN DIGITAL CORP		01/21/2009	SANFORD	2,600.000	33,554	XXX	
963320 10 6	WHIRLPOOL CORP		06/11/2009	SANFORD	1,600.000	68,610	XXX	
966387 10 2	WHITING PETE CORP NEW		05/05/2009	VARIOUS	24,100.000	971,064	XXX	
966612 10 3	WHITNEY HOLDING CORP		10/30/2009	SANFORD	6,900.000	66,431	XXX	
97717W 74 5	WISDOMTREE TRUST		03/11/2009	GOLDMAN (1)	90,000.000	1,703,380	XXX	
98310W 10 8	WYNDHAM WORLDWIDE		12/17/2009	VARIOUS	199,800.000	875,101	XXX	
98385X 10 6	XTO ENERGY INC		09/02/2009	VARIOUS	150,000.000	5,575,032	XXX	
G02602 10 3	AMDOCS LTD		02/06/2009	SANFORD	3,100.000	57,453	XXX	
G16962 10 5	BUNGE LIMITED		04/27/2009	SANFORD	700.000	32,697	XXX	
G24140 10 8	COOPER IND		08/31/2009	VARIOUS	125,000.000	3,341,760	XXX	
G30397 10 6	ENDURANCE SPECIALTY HLDGS		09/24/2009	VARIOUS	4,300.000	136,167	XXX	
G7945J 10 4	SEAGATE TECHNOLOGY		09/16/2009	VARIOUS	72,900.000	1,046,914	XXX	
G81276 10 0	SIGNET JEWELERS LIMITED		08/10/2009	SANFORD	8,900.000	164,974	XXX	
H8912P 10 6	TYCO ELECTRONICS LTD SWIT		07/07/2009	VARIOUS	170,000.000	2,902,491	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD		12/18/2009	SANFORD	24,300.000	72,161	XXX	
008916 10 8	AGRIUM INC	C	08/14/2009	VARIOUS	41,800.000	2,028,965	XXX	
05534B 76 0	BCE INC	C	02/27/2009	VARIOUS	82,700.000	2,064,523	XXX	
064149 10 7	BANK NOVA SCOTIA HALIFAX	C	01/07/2009	SCOTIA C	11,200.000	376,430	XXX	
067901 10 8	BARRICK GOLD CORP	C	12/02/2009	VARIOUS	54,200.000	2,515,263	XXX	
112900 10 5	BROOKFIELD PPTYS CORP	C	01/23/2009	SANFORD	10,000.000	52,817	XXX	
124765 10 8	CAE INC	C	01/22/2009	VARIOUS	90,200.000	666,283	XXX	
125491 10 0	CI FINANCIAL CORP	C	07/08/2009	VARIOUS	118,600.000	2,224,234	XXX	
136069 10 1	CAN IMPERIAL BK OF COMMERCE	C	08/05/2009	CIBC	3,300.000	225,782	XXX	
136375 10 2	CANADIAN NATL RY CO	C	04/24/2009	TD WATER	29,400.000	1,461,127	XXX	
136385 10 1	CANADIAN NAT RES LTD	C	12/09/2009	VARIOUS	13,800.000	935,093	XXX	
13642L 10 0	CANADIAN OIL SANDS TRUST	C	12/02/2009	VARIOUS	124,800.000	2,978,680	XXX	

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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
13645T 10 0	CANADIAN PAC RY LTD	C	09/15/2009	CS FIRST	28,500.000	1,517,235	XXX	
15135U 10 9	CENOVUS ENERGY INC	C	12/03/2009	SPINOFF	123,578.000	1,962,802	XXX	
22576C 10 1	CRESCENY POINT ENERGY TRUST	C	08/24/2009	CORPORATE REORGANIZATION	147,900.000	4,388,978	XXX	
380956 40 9	GOLDCORP INC NEW	C	03/18/2009	MERRILL	12,200.000	429,678	XXX	
39945C 10 9	CGI GROUP INC	C	10/01/2009	VARIOUS	59,300.000	744,785	XXX	
450913 10 8	IAMGOLD CORP	C	11/10/2009	VARIOUS	120,300.000	2,058,733	XXX	
457983 10 4	INMET MNG CORP	A	08/06/2009	VARIOUS	46,800.000	2,090,349	XXX	
653905 10 9	NIKO RESOURCES LTD	C	12/02/2009	J P MORGAN	5,200.000	482,095	XXX	
73755L 10 7	POTASH CORP SASK INC	C	12/09/2009	NESBITT	6,900.000	887,558	XXX	
73927C 10 0	POWER FINANCIAL CORP	C	06/09/2009	TD WATER	10,800.000	285,552	XXX	
760975 10 2	RESEARCH IN MOTION	A	12/18/2009	VARIOUS	59,700.000	4,654,856	XXX	
780087 10 2	ROYAL BK CDA MONTREAL QUE	C	08/14/2009	SCOTIA C	13,000.000	659,785	XXX	
866796 10 5	SUN LIFE FINANCIAL SVCS CAN	C	06/12/2009	VARIOUS	56,300.000	1,454,290	XXX	
867224 10 7	SUNCOR ENERGY INC	C	08/07/2009	CORPORATE REORGANIZATION	295,752.000	6,697,223	XXX	
8676EP 10 8	SUNOPTA INC	C	08/07/2009	BNY BROKERAGE	281,500.000	503,511	XXX	
87425E 10 3	TALISMAN ENERGY INC	C	06/24/2009	VARIOUS	271,900.000	3,804,892	XXX	
878742 20 4	TECK COMINCO LTD	C	08/26/2009	VARIOUS	179,700.000	4,307,155	XXX	
884768 10 2	THOMPSON CREEK METALS CO	I	11/09/2009	VARIOUS	104,600.000	1,313,576	XXX	
960410 20 7	WESTJET AIRLINES LTD	C	10/05/2009	VARIOUS	69,000.000	766,686	XXX	
960908 30 9	WESTPORT INNOVATIONS INC	C	11/19/2009	VARIOUS	145,400.000	1,769,376	XXX	
002255 10 7	AU OPTRONICS CORP	F	09/25/2009	SANFORD BERNST	3,454.000	31,206	XXX	
009606 10 4	AIXTRON AKTIENGESELLSCHAF	R	10/27/2009	VARIOUS	43,900.000	1,205,797	XXX	
43713W 10 7	HOME INNS & HOTELS MGMT I	R	04/30/2009	VARIOUS	68,500.000	918,767	XXX	
G1151C 10 1	ACCENTURE LTD BERMUDA	R	08/31/2009	VARIOUS	140,000.000	4,616,301	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					510,993,748	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
30277@ 10 1	FMIC HOLDINGS , INC.		12/28/2009	CAPITAL CONTRIBUTION		101,600,000	XXX	
302777 21 4	FMIC ESCRITORIO de REP BRZ LTD		05/20/2009	INVESTMENT IN AFFILIATE		563,380	XXX	
30303@ 10 9	FMEC		12/28/2009	CAPITAL CONTRIBUTION		18,209,767	XXX	
P3913* 10 3	FMG DE MEXICO	F	12/15/2009	CAPITAL CONTRIBUTION		7,000,000	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					127,373,147	XXX	0
Common Stocks - Mutual Funds								
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX		06/30/2009	SANFORD	565,400.836	10,000,000	XXX	
61744J 83 8	MORGAN STANLEY INTERNATIONAL SMALL CAP		12/10/2009	MORGAN STANLEY	830,564.784	10,000,000	XXX	
80042# 10 8	BERNSTEIN INTERNATIONAL		06/30/2009	SANFORD	412,468.450	10,000,000	XXX	
922042 85 8	VANGUARD EMERGING MARKET ETF		06/22/2009	VARIOUS	100,000.000	2,587,353	XXX	
922042 87 4	VANGUARD EUROPEAN ETF		06/15/2009	BNY BROKERAGE	20,000.000	802,400	XXX	
92204A 87 6	VANGUARD WORLD FDS		11/09/2009	VARIOUS	419,400.000	24,494,997	XXX	
9299999.	Total - Common Stocks - Mutual Funds					57,884,750	XXX	0
9799997.	Total - Common Stocks - Part 3					696,251,645	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					61,261,326	XXX	
9799999.	Total - Common Stocks					757,512,971	XXX	0
9899999.	Total - Preferred and Common Stocks					757,512,971	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					1,670,670,005	XXX	4,502,299

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
Bonds - U.S. Government																				
36200Q 2T 0	GNMA PASS-THRU X SINGLE		12/01/2009	MORTGAGE PAYDOWN		163,178	163,178	166,709	163,389		(211)		(211)		163,178			0	5,923	02/01/2032
36200Q JJ 4	GNMA PASS-THRU X SINGLE		12/01/2009	MORTGAGE PAYDOWN		183,009	183,009	189,100	183,497		(488)		(488)		183,009			0	5,820	03/01/2032
36201M 2F 8	GNMA PASS-THRU X SINGLE		12/01/2009	MORTGAGE PAYDOWN		200,410	200,410	207,299	200,880		(470)		(470)		200,410			0	8,575	05/01/2032
36202C 6Y 4	GNMA PASS-THRU X SINGLE		12/01/2009	VARIOUS		128,760	128,760	126,265	128,504		256		256		128,760			0	4,224	12/01/2028
36204J NZ 5	GNMA PASS-THRU X SINGLE		12/01/2009	VARIOUS		98,337	98,342	89,569	97,730		607		607		98,337			0	4,053	02/01/2024
36209D H9 8	GNMA PASS-THRU X SINGLE		12/01/2009	MORTGAGE PAYDOWN		75,183	75,183	73,726	75,026		157		157		75,183			0	1,965	02/01/2029
912828 BH 2	U S TREASURY NOTE		12/10/2009	CITIGROUP		1,095,352	1,000,000	974,303	982,997		3,182		3,182		986,180		109,172	109,172	56,128	08/15/2013
912828 BR 0	U S TREASURY NOTE		12/04/2009	DEUTSCHE BANK		1,314,703	1,200,000	1,159,594	1,172,769		4,732		4,732		1,177,500		137,203	137,203	54,099	11/15/2013
912828 CA 6	U S TREASURY NOTE		04/24/2009	BARCLAYS US FUN		5,480,859	5,000,000	4,840,625	4,911,537		5,138		5,138		4,916,675		564,184	564,184	139,227	02/15/2014
0399999.	Total - Bonds - U.S. Government					8,739,791	8,048,882	7,827,190	7,916,329	0	12,903	0	12,903	0	7,929,232	0	810,559	810,559	280,014	XXX
Bonds - All Other Government																				
135087 WX 8	CANADA GOVT	C	05/05/2009	VARIOUS		17,591,034	16,681,000	17,665,856	17,638,950		(212,302)		(212,302)		17,426,648		164,386	164,386	353,946	06/01/2010
135087 XG 4	CANADA GOVT	C	03/04/2009	VARIOUS		3,068,763	2,343,000	2,902,391	2,895,722		(2,350)		(2,350)		2,893,372		175,391	175,391	35,437	06/01/2033
135087 XY 5	CANADA GOVT	C	08/19/2009	LAURENTI		15,116,110	14,600,000	15,285,324	15,271,155		(254,858)		(254,858)		15,016,297		99,813	99,813	568,800	09/01/2010
135087 YL 2	CANADA GOVT	C	05/20/2009	VARIOUS		6,737,136	6,081,000	6,634,371	6,632,406		(15,545)		(15,545)		6,616,861		120,275	120,275	136,313	06/01/2018
135087 YN 8	CANADA GOVT	C	06/25/2009	VALEUS MOB		1,188,051	1,137,000	1,209,313	1,209,313		(2,167)		(2,167)		1,207,146		(19,094)	(19,094)	23,059	06/01/2013
135087 YP 3	CANADA GOVT	C	07/02/2009	NESBITT		41,171,838	40,056,000	40,885,042	40,851,979		33,063		33,063		40,885,042		286,795	286,795	656,222	12/01/2010
135087 YQ 1	CANADA GOVT	C	02/10/2009	SCOTIA C		2,490,059	2,385,000	2,615,776	2,615,676		(447)		(447)		2,615,229		(125,170)	(125,170)	19,341	06/01/2041
135087 YR 9	CANADA GOVT	C	11/05/2009	VALEUS MOB		5,594,847	5,497,000	5,822,422	5,822,423		(14,089)		(14,089)		5,808,334		(213,487)	(213,487)	196,516	06/01/2019
13509P BL 6	CANADA HSG TR NO 1	C	09/18/2009	VARIOUS		7,781,527	7,390,000	7,388,374	7,388,374				0		7,388,374		393,153	393,153	110,479	09/15/2013
30766Z WC 3	FARM CREDIT CORP	C	06/23/2009	T D SECURITES		5,293,347	5,110,000	5,126,352	5,124,389		(460)		(460)		5,123,928		169,418	169,418	159,229	10/05/2020
110709 FR 8	BRITISH COLUMBIA PROVINCE	C	03/26/2009	NESBITT		2,405,458	2,295,000	2,286,692	2,287,409		169		169		2,287,578		117,880	117,880	35,462	12/01/2017
642866 FX 0	NEW BRUNSWICK PROVINCE	C	04/23/2009	HSBC SEC INC		3,818,344	3,615,000	3,690,228	3,679,578		(2,348)		(2,348)		3,677,230		141,113	141,113	130,105	07/21/2016
1099999.	Total - Bonds - All Other Government					112,256,514	107,190,000	111,512,141	111,417,374	0	(471,334)	0	(471,334)	0	110,946,039	0	1,310,473	1,310,473	2,424,909	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
016248 5J 1	ALIEF TEX INDPT SCH DIST		01/15/2009	J P MORGAN		1,282,564	1,210,000	1,422,270	1,253,460		(2,109)		(2,109)		1,251,351		31,213	31,213	32,771	02/15/2010
056559 AF 4	BADGER TOB ASSET SECURITIY		05/20/2009	JEFFERIES & CO		2,776,909	2,650,000	2,822,383	2,705,292		(15,395)		(15,395)		2,689,898		87,011	87,011	70,851	06/01/2010
056559 AK 3	BADGER TOB ASSET SECURITIY		04/22/2009	CITIGROUP		1,213,338	1,130,000	1,155,425	1,153,183		(228)		(228)		1,152,956		60,382	60,382	28,070	06/01/2027
118217 AP 3	BUCKEYE OHIO TOB SETTLEMENT FING AUTH		12/01/2009	VARIOUS		5,140,122	5,710,000	5,485,151	5,495,097		5,745		5,745		5,500,842		(360,721)	(360,721)	207,595	06/01/2024
130575 Y8 0	CALIFORNIA RURAL HOME MTG		12/01/2009	ISSUE CALLED at 100.000		860,000	860,000	860,000	860,000				0		860,000			0	38,220	02/01/2039
13057N AJ 3	CALIF RURAL HOME MTG FIN AUTH HOME BUYER		11/02/2009	ISSUE CALLED at 100.000		1,290,000	1,290,000	1,290,000	1,290,000				0		1,290,000			0	96,141	08/01/2024
154727 GM 7	CENTRAL OKLA TRANSN & PKG		11/30/2009	VARIOUS		2,882,091	2,805,000	2,996,666	2,918,240		(28,307)		(28,307)		2,889,933		(7,842)	(7,842)	143,425	07/01/2012
159770 AB 2	CHARLES CITY CNTY VA INDL		02/01/2009	MATURITY		500,000	500,000	512,325	500,298		(298)		(298)		500,000			0	12,188	02/01/2009
167560 LE 9	CHICAGO ILL MET WTR RECLA		06/11/2009	GOLDMAN (1)		8,520,525	7,500,000	8,330,475	8,325,091		(7,523)		(7,523)		8,317,568		202,957	202,957	202,083	12/01/2035
181054 3K 1	CLARK CNTY NEV SCH DIST		06/10/2009	HUNTINGTON		4,136,175	3,750,000	4,272,863	3,965,907		(26,900)		(26,900)		3,939,007		197,168	197,168	103,125	06/15/2012
235036 LG 3	DALLAS FORT WORTH TEX INTL ARPT REV		11/02/2009	ISSUE CALLED at 100.000		5,000,000	5,000,000	5,135,450	5,084,561		(17,211)		(17,211)		5,067,350		(67,350)	(67,350)	250,000	11/01/2012
235241 JL 1	DALLAS TEX AREA RAPID TRA		11/02/2009	BB&T		4,495,212	4,005,000	4,294,401	4,283,848		(17,349)		(17,349)		4,266,499		228,713	228,713	185,788	12/01/2019
249168 CR 4	DENVER COLO CITY & CNTY BRD W		09/30/2009	WACHOVIA		4,373,440	4,000,000	4,570,840	4,222,349		(55,984)		(55,984)		4,166,365		207,075	207,075	193,111	11/15/2011
25476A Y7 8	DISTRICT COLUMBIA		10/13/2009	FIRST UNION		5,869,582	5,520,000	5,909,765	5,644,657		(39,333)		(39,333)		5,605,324		264,257	264,257	252,770	06/01/2011
267044 AY 1	DUTCHESS CNTY NY INDL DEV GY INDL DEV RE		06/11/2009	UBSW		1,009,510	1,000,000	1,056,910	1,053,095		(652)		(652)		1,052,443		(42,933)	(42,933)	28,915	12/01/2029
31288D ZD 4	FHLMC PC		08/17/2009	MORTGAGE PAYDOWN		377,732	377,732	395,851	392,015		(14,283)		(14,283)		377,732			0	14,090	01/01/2033
3128GC RP 9	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		16,473	16,473	16,354	16,463		10		10		16,473			0	587	07/01/2014
3128GC XJ 6	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		27,597	27,597	27,398	27,571		26		26		27,597			0	853	07/01/2014
3128GC YR 7	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		132,351	132,351	131,396	132,266		85		85		132,351			0	4,123	07/01/2014
3128GG 6S 7	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		146,793	146,793	152,068	147,229		(436)		(436)		146,793			0	6,303	05/01/2015
3128K1 B7 5	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,033,099	1,033,099	1,009,209	1,029,584		3,516		3,516		1,033,099			0	35,594	12/01/2030
3128K2 JM 2	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,122,444	1,122,444	1,096,488	1,118,842		3,603		3,603		1,122,444			0	27,833	01/01/2031
3128K4 YG 4	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		284,646	284,646	290,694	284,963		(317)		(317)		284,646			0	11,412	04/01/2036
3128K6 VR 8	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,284,312	1,284,312	1,231,134	1,279,692		4,620		4,620		1,284,312			0	30,849	07/01/2035
3128K7 4Z 8	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		177,447	177,447	185,155	177,665		(218)		(218)		177,447			0	4,321	09/01/2033
3128K7 MY 1	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,497,264	1,497,264	1,404,387	1,487,300		9,964		9,964		1,497,264			0	37,457	08/01/2035
3128K7 UX 4	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,391,551	1,391,551	1,326,105	1,386,319		5,231		5,231		1,391,551			0	34,261	09/01/2035
3128K9 F2 5	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,856,059	1,856,059	1,773,697	1,842,649		13,410		13,410		1,856,059			0	59,906	02/01/2036
3128KD 5D 3	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		490,040	490,040	497,429	490,182		(142)		(142)		490,040			0	14,209	08/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128KF J3 5	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		434,398	434,398	446,004	434,399		(1)		(1)		434,398			0	21,879	10/01/2036
3128KF L2 4	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		281,960	281,960	290,000	281,915		45		45		281,960			0	12,238	10/01/2036
3128KM UW 3	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		755,948	755,948	747,680	755,514		434		434		755,948			0	20,376	03/01/2037
3128KQ HL 3	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,900,999	1,900,999	1,834,167	1,889,275		11,724		11,724		1,900,999			0	51,806	05/01/2037
3128LX FW 5	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		3,360,644	3,360,644	3,125,924	3,328,516		32,128		32,128		3,360,644			0	91,184	12/01/2035
3128M7 EK 8	FHLMC PC		12/15/2009	MORTGAGE PAYDOWN		331,049	331,049	324,881	330,390		659		659		331,049			0	5,615	02/01/2039
3128MJ B8 2	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,991,704	1,991,704	1,989,837	1,991,537		167		167		1,991,704			0	51,815	06/01/2035
3128MJ E8 9	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,668,360	1,668,360	1,716,195	1,671,177		(2,816)		(2,816)		1,668,360			0	65,376	10/01/2036
3128MM EC 3	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		721,990	721,990	726,841	722,762		(772)		(772)		721,990			0	19,928	07/01/2021
3128PC DJ 8	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		365,459	365,459	372,312	366,454		(994)		(994)		365,459			0	11,139	01/01/2021
3128PC MS 8	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		218,051	218,051	221,493	218,548		(496)		(496)		218,051			0	6,733	02/01/2021
3128PC TV 4	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		215,989	215,989	219,499	216,233		(244)		(244)		215,989			0	5,799	03/01/2021
3128PC TW 2	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		287,383	287,383	292,053	287,867		(484)		(484)		287,383			0	8,734	03/01/2021
3128PH N9 8	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		455,401	455,401	464,296	456,426		(1,024)		(1,024)		455,401			0	13,359	01/01/2021
3128PH PL 9	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		401,218	401,218	408,741	402,436		(1,218)		(1,218)		401,218			0	14,858	01/01/2021
31292G 5W 2	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		34,184	34,184	34,278	34,188		(3)		(3)		34,184			0	1,540	09/01/2029
31292H AK 0	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,344	1,344	1,294	1,342		2		2		1,344			0	46	01/01/2030
31292H QN 7	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		315,661	315,661	310,877	315,054		606		606		315,661			0	9,668	05/01/2032
312930 5P 1	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		231,530	231,530	231,485	231,529		1		1		231,530			0	4,472	03/01/2039
312932 JW 7	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		260,066	260,066	261,427	260,135		(69)		(69)		260,066			0	4,185	04/01/2039
31293V JJ 2	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		917	917	870	916		1		1		917			0	33	08/01/2029
31293X RS 9	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		158	158	152	158				0		158			0	10	10/01/2029
31294B 6P 5	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		52,244	52,244	52,101	52,234		10		10		52,244			0	2,462	10/01/2029
31294F PT 7	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,905	1,905	1,834	1,901		4		4		1,905			0	72	05/01/2030
31294F T5 5	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		19	19	18	19				0		19			0	1	05/01/2030
31294J YS 1	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		42,990	42,990	42,680	42,956		33		33		42,990			0	1,538	07/01/2014
31294K TD 7	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,265,715	1,265,715	1,269,472	1,266,052		(337)		(337)		1,265,715			0	33,272	09/01/2018
312962 GT 4	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,283,376	1,283,376	1,326,690	1,288,074		(4,697)		(4,697)		1,283,376			0	37,513	10/01/2018
312963 AY 7	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		561,504	561,504	585,456	565,164		(3,660)		(3,660)		561,504			0	16,366	11/01/2018
31296M 3Z 0	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		702,078	702,078	700,871	702,011		67		67		702,078			0	18,978	09/01/2033
31296S M3 7	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		2,864,494	2,864,494	2,925,812	2,871,265		(6,771)		(6,771)		2,864,494			0	90,407	01/01/2034
31296S M5 2	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,069,932	1,069,932	1,110,700	1,073,851		(3,920)		(3,920)		1,069,932			0	32,421	01/01/2034
31297M AQ 1	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		429,065	429,065	432,484	429,585		(520)		(520)		429,065			0	16,599	03/01/2035
31297M XV 5	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		825,433	825,433	790,610	821,690		3,742		3,742		825,433			0	19,396	04/01/2030
31297P ME 8	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		20,439	20,439	21,263	20,468		(29)		(29)		20,439			0	688	10/01/2034
31297T WF 6	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,150,023	1,150,023	1,099,529	1,143,390		6,632		6,632		1,150,023			0	32,060	09/01/2035
31297U SF 8	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		284,369	284,369	272,372	283,578		791		791		284,369			0	7,208	10/01/2030
31297V Y8 5	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		1,667,631	1,667,631	1,603,922	1,659,450		8,181		8,181		1,667,631			0	41,873	11/01/2035
31298N FU 4	FHLMC PC		12/01/2009	MORTGAGE PAYDOWN		50,519	50,519	42,749	42,652		7,867		7,867		50,519			0	2,559	05/01/2031
31371H X9 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		257,112	257,112	231,408	246,920		10,192		10,192		257,112			0	10,817	09/01/2029
31371J BD 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		100,278	100,278	98,234	100,202		76		76		100,278			0	4,326	02/01/2030
31371L T9 0	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		148,094	148,094	155,591	148,626		(532)		(532)		148,094			0	5,571	08/01/2019
31371N MC 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		454,793	454,793	467,158	456,024		(1,231)		(1,231)		454,793			0	16,998	10/01/2022
31379C XQ 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		3,473	3,473	3,334	3,447		26		26		3,473			0	129	03/01/2028
31379R /VW 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		7,234	7,234	6,986	7,230		4		4		7,234			0	276	06/01/2028
31382Q M8 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		9,944	9,944	9,781	9,928		16		16		9,944			0	312	07/01/2014
31382S 2N 0	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		12,831	12,831	12,620	12,808		22		22		12,831			0	453	07/01/2014
31382S PZ 8	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		5,157	5,157	5,072	5,149		8		8		5,157			0	126	07/01/2014
31383K 6J 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		10,049	10,049	9,884	10,036		13		13		10,049			0	379	08/01/2014
31383K Y6 8	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		21,641	21,641	21,285	21,608		32		32		21,641			0	669	07/01/2014
31383L CW 3	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		40,411	40,411	39,748	40,343		68		68		40,411			0	1,569	08/01/2014
31383M D9 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		36,544	36,544	35,944	36,476		68		68		36,544			0	1,715	07/01/2014
31383M WE 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		4,377	4,377	4,305	4,372		5		5		4,377			0	159	07/01/2014
31383M WF 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,726	1,726	1,698	1,724		2		2		1,726			0	70	07/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31383T JH 2	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		158,588	158,588	151,724	158,133		455		455		158,588			0	5,393	09/01/2029
31383W T9 2	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		52,076	52,076	49,310	51,919		158		158		52,076			0	1,932	09/01/2029
31384V RP 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		82,597	82,597	82,390	82,568		29		29		82,597			0	3,174	03/01/2015
31385C ZW 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		303,722	303,722	302,108	303,573		149		149		303,722			0	9,828	05/01/2016
31385N 7A 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		60,076	60,076	58,800	60,058		18		18		60,076			0	737	10/01/2030
31385W X8 7	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		881,180	881,180	922,073	884,172		(2,992)		(2,992)		881,180			0	35,572	09/01/2032
31386R 4X 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,830	1,830	1,885	1,831				0		1,830			0	80	02/01/2031
31387C XK 2	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		4,975	4,975	5,041	4,976		(1)		(1)		4,975			0	198	04/01/2031
31389F S4 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		286,772	286,772	287,735	286,837		(65)		(65)		286,772			0	13,621	02/01/2032
31390C MD 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		259,724	259,724	273,035	260,459		(735)		(735)		259,724			0	6,926	05/01/2017
31390F 4E 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		210,469	210,469	217,605	210,824		(355)		(355)		210,469			0	9,246	05/01/2032
31390F 4T 3	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		162,157	162,157	171,962	165,626		(3,469)		(3,469)		162,157			0	4,935	05/01/2017
31390F 4W 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		85,324	85,324	90,484	85,607		(282)		(282)		85,324			0	3,292	05/01/2017
31390G A6 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		117,212	117,212	124,300	117,896		(684)		(684)		117,212			0	5,359	05/01/2017
31390G CE 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		91,079	91,079	94,167	91,119		(40)		(40)		91,079			0	1,798	05/01/2032
31390J 3P 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		440,162	440,162	469,460	443,035		(2,874)		(2,874)		440,162			0	20,011	07/01/2032
31391Q JP 0	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		813,154	813,154	836,533	815,160		(2,005)		(2,005)		813,154			0	28,413	11/01/2032
31400S CJ 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,437,927	1,437,927	1,445,341	1,438,542		(615)		(615)		1,437,927			0	36,254	04/01/2018
31401B P4 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,099,871	1,099,871	1,140,601	1,103,378		(3,507)		(3,507)		1,099,871			0	32,133	05/01/2018
31402E R7 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		2,488,158	2,488,158	2,517,899	2,492,144		(3,987)		(3,987)		2,488,158			0	70,737	08/01/2033
31402G R4 7	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,808,570	1,808,570	1,829,481	1,810,771		(2,201)		(2,201)		1,808,570			0	50,809	07/01/2033
31402K VX 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		343,386	343,386	353,848	344,176		(790)		(790)		343,386			0	10,390	07/01/2018
31402L QU 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,447,303	1,447,303	1,464,037	1,449,189		(1,887)		(1,887)		1,447,303			0	41,367	08/01/2033
31403F PK 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		350,087	350,087	370,092	350,731		(644)		(644)		350,087			0	18,606	10/01/2033
31403J W6 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		2,117,387	2,117,387	2,163,539	2,121,607		(4,220)		(4,220)		2,117,387			0	70,149	12/01/2033
31403N GB 7	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,064,347	1,064,347	1,090,956	1,067,960		(3,613)		(3,613)		1,064,347			0	30,796	11/01/2033
31404G 2B 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		489,432	489,432	502,891	490,297		(865)		(865)		489,432			0	12,417	02/01/2019
31404M L4 8	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		696,672	696,672	714,524	698,607		(1,934)		(1,934)		696,672			0	28,723	03/01/2034
31404P LS 8	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,902,631	1,902,631	1,852,092	1,898,075		4,556		4,556		1,902,631			0	45,566	04/01/2019
31404W TV 8	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,086,954	1,086,954	1,065,894	1,085,031		1,923		1,923		1,086,954			0	27,341	05/01/2019
31405R AM 8	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		878,543	878,543	894,466	880,701		(2,158)		(2,158)		878,543			0	33,414	10/01/2034
31405R AN 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,668,270	1,668,270	1,698,508	1,674,014		(5,744)		(5,744)		1,668,270			0	55,661	10/01/2034
31405R BK 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,582,713	1,582,713	1,611,400	1,587,440		(4,727)		(4,727)		1,582,713			0	46,007	10/01/2034
31405R G3 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		361,005	361,005	365,574	361,814		(809)		(809)		361,005			0	11,333	09/01/2034
31406B F2 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		779,986	781,534	793,072	781,216		(1,230)		(1,230)		779,986			0	22,326	01/01/2035
31406C TB 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		70,886	70,886	72,060	70,988		(103)		(103)		70,886			0	2,176	12/01/2034
31406E ML 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		949,903	949,904	965,636	952,309		(2,406)		(2,406)		949,903			0	34,717	01/01/2035
31406E Z5 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		272,804	272,804	268,115	272,699		105		105		272,804			0	5,014	03/01/2035
31406K LR 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		59,226	59,226	60,198	59,310		(84)		(84)		59,226			0	1,757	01/01/2035
31406L JC 3	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		396,618	396,618	385,370	395,826		792		792		396,618			0	12,717	03/01/2035
31406M LG 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		2,563,882	2,563,882	2,580,707	2,567,042		(3,160)		(3,160)		2,563,882			0	87,875	01/01/2035
31407B HM 4	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		755,687	755,687	734,256	753,279		2,409		2,409		755,687			0	30,162	06/01/2035
31407E VE 0	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,624,726	1,624,726	1,657,982	1,628,598		(3,872)		(3,872)		1,624,726			0	57,192	07/01/2020
31407F DK 3	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,734,338	1,734,338	1,642,337	1,721,952		12,386		12,386		1,734,338			0	43,974	10/01/2020
31407L MV 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		2,233,898	2,233,897	2,215,049	2,232,336		1,561		1,561		2,233,898			0	68,249	06/01/2035
31407S A2 8	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		420,608	420,608	400,300	419,014		1,593		1,593		420,608			0	10,862	08/01/2035
31408H KX 2	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,888,440	1,888,440	1,820,574	1,878,628		9,812		9,812		1,888,440			0	48,827	02/01/2036
31409F E6 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,179,271	1,179,271	1,169,690	1,178,382		889		889		1,179,271			0	37,839	03/01/2036
31409T RE 0	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,476,131	1,476,131	1,429,887	1,470,825		5,306		5,306		1,476,131			0	39,597	04/01/2036
31409X 5A 3	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		974,202	974,202	985,847	974,959		(756)		(756)		974,202			0	42,025	05/01/2036
31410E 2N 7	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		492,782	492,782	488,855	492,328		454		454		492,782			0	14,879	07/01/2036
31410G PQ 0	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		221,128	221,128	236,504	222,259		(1,131)		(1,131)		221,128			0	3,015	11/01/2037
31410S 4X 2	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,527,593	1,527,593	1,553,610	1,529,107		(1,514)		(1,514)		1,527,593			0	54,333	09/01/2036
31410U GK 2	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		2,076,592	2,076,592	1,981,199	2,058,173		18,419		18,419		2,076,592			0	62,523	03/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31410W 3E 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		157,273	157,273	161,549	157,663		(390)		(390)		157,273			0	5,698	09/01/2022
31411A JG 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		2,076,716	2,076,716	2,090,182	2,076,678		38		38		2,076,716			0	70,627	11/01/2036
31411H P7 9	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		4,263,525	4,263,525	4,299,499	4,264,918		(1,393)		(1,393)		4,263,525			0	168,503	01/01/2037
31411N XZ 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		1,561,606	1,561,606	1,517,442	1,557,166		4,441		4,441		1,561,606			0	55,371	03/01/2037
31411W AU 1	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		603,849	603,849	608,613	604,072		(224)		(224)		603,849			0	26,689	04/01/2037
31411W FH 5	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		2,112,103	2,112,103	2,112,928	2,112,103				0		2,112,103			0	67,743	05/01/2022
31412L D2 3	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		3,466,153	3,466,153	3,332,923	3,440,454		25,700		25,700		3,466,153			0	90,426	03/01/2037
31412S 4L 6	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		2,515,569	2,515,569	2,544,655	2,522,035		(6,466)		(6,466)		2,515,569			0	91,738	04/01/2038
31412S 5T 8	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		830,338	830,338	839,031	832,004		(1,666)		(1,666)		830,338			0	31,577	05/01/2038
31414U 5K 0	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		852,080	852,080	857,272	853,417		(1,338)		(1,338)		852,080			0	36,594	05/01/2038
31416R QR 7	FEDERAL NATL MTG		11/01/2009	MORTGAGE PAYDOWN		375,497	375,497	375,438	375,496		1		1		375,497			0	3,851	06/01/2039
366155 NE 5	GARLAND TEX INDPT SCH DIS		01/15/2009	J P MORGAN		2,093,620	2,000,000	2,168,010	2,032,986		(1,596)		(1,596)		2,031,390		62,230	62,230	43,333	02/15/2010
38122N AR 3	GOLDEN ST TOB SECURITIZATION CORP		08/06/2009	VARIOUS		3,474,690	3,000,000	3,446,130	3,440,185		(2,642)		(2,642)		3,437,543		37,147	37,147	116,260	06/01/2040
38122N BY 7	GOLDEN ST TOB SECURITIZAT		06/11/2009	CITIGROUP		4,358,713	3,925,000	4,422,337	4,405,473		(2,562)		(2,562)		4,402,911		(44,198)	(44,198)	116,333	06/01/2043
38122N FX 5	GOLDEN ST TOB SECURITIZATION CORP		06/29/2009	CITIGROUP		893,540	1,000,000	1,049,240	1,040,576		(1,376)		(1,376)		1,039,200		(145,660)	(145,660)	29,167	06/01/2020
38122N NY 4	GOLDEN ST TOB SECURITIZATION CORP		06/01/2009	ISSUE CALLED at 100.000		385,000	385,000	371,005	371,665		191		191		371,855		13,145	13,145	8,663	06/01/2027
40222P AR 3	GULF COAST WASTE DISP AUTH TEX		12/11/2009	GOLDMAN (1)		300,000	300,000	300,000	300,000				0		300,000			0	61	07/01/2034
414004 N9 8	HARRIS CNTY TEX		01/23/2009	MORGAN STANLEY		5,336,100	5,000,000	5,268,950	5,264,338		(369)		(369)		5,263,969		72,131	72,131	118,854	08/15/2035
414004 YW 5	HARRIS CNTY TEX		06/30/2009	MORGAN STANLEY		1,503,315	1,500,000	1,642,905	1,614,133		(3,471)		(3,471)		1,610,662		(107,347)	(107,347)	65,833	08/15/2021
419818 FB 0	HAWAII ST HSG FIN & DEV		04/17/2009	CITIGROUP		2,105,111	2,090,000	2,255,110	2,103,591		(8,381)		(8,381)		2,095,210		9,901	9,901	84,471	07/01/2009
43231K AA 4	HILLSBOROUGH CNTY FLA EDL		04/01/2009	ISSUE CALLED at 100.000		25,000	25,000	27,108	26,475		(32)		(32)		26,443		(1,443)	(1,443)	719	04/01/2018
45188R T2 5	ILLINOIS DEV FIN AUTH REV		01/16/2009	GEORGE K BAUM		2,794,651	2,725,000	2,985,319	2,752,377		(2,365)		(2,365)		2,750,012		44,639	44,639	53,365	09/01/2009
45200P GC 5	ILLINOIS HEALTH FACS AUTH REV		05/15/2009	ISSUE CALLED at 100.000		275,000	275,000	294,038	279,950		(1,309)		(1,309)		278,641		(3,641)	(3,641)	8,250	05/15/2010
45884A BU 6	INTERMOUNTAIN PWR AGY UTA		10/13/2009	CHASE		9,219,311	8,850,000	10,804,602	9,317,348		(243,583)		(243,583)		9,073,766		145,545	145,545	741,433	07/01/2010
54627A DE 4	LOUISIANA HSG FIN AGY SINGLE FAMILY MTG		12/01/2009	ISSUE CALLED at 100.000		100,000	100,000	100,000	100,000				0		100,000			0	4,123	06/01/2019
546415 TN 0	LOUISIANA ST		07/01/2009	GOLDMAN (1)		5,461,550	5,000,000	5,310,350	5,302,291		(40,313)		(40,313)		5,261,978		199,572	199,572	229,861	08/01/2012
566854 CY 9	MARICOPA CNTY ARIZ POLLUT		03/02/2009	REDEMPTION		5,000,000	5,000,000	4,850,300	4,862,095		580		580		4,862,675		137,325	137,325	36,653	06/01/2035
575827 N3 0	MASSACHUSETTS ST		01/22/2009	GOLDMAN SACHS		6,944,393	6,450,000	7,445,526	6,991,176		(5,572)		(5,572)		6,985,604		(41,211)	(41,211)	114,353	10/01/2014
57582N 7Q 2	MASSACHUSETTS ST		04/17/2009	BB&T		5,846,400	5,000,000	5,660,200	5,635,135		(8,631)		(8,631)		5,626,504		219,896	219,896	172,188	08/01/2025
57586N CW 9	MASSACHUSETTS ST HSG FIN AGY		12/01/2009	ISSUE CALLED at 100.000		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	195,000	12/01/2017
581663 K3 4	MCKINNEY TEX INDPT SCH DIST		09/25/2009	PRAGER		1,895,879	1,790,000	1,961,536	1,843,909		(18,536)		(18,536)		1,825,373		70,505	70,505	100,688	02/15/2011
59333P GB 8	MIAMI-DADE CNTY FLA AVIAT		03/26/2009	DAIN RAUSCHER		2,058,968	2,030,000	2,145,609	2,097,880		(4,197)		(4,197)		2,093,683		(34,715)	(34,715)	50,750	10/01/2012
594653 N8 6	MICHIGAN ST HSG DEV AUTH		12/01/2009	ISSUE CALLED at 100.000		625,000	625,000	641,250	632,681		(2,082)		(2,082)		630,599		(5,599)	(5,599)	24,472	06/01/2011
59465M LV 5	MICHIGAN ST HSG DEV AUTH		10/01/2009	ISSUE CALLED at 100.000		320,000	320,000	324,141	322,746		(282)		(282)		322,463		(2,463)	(2,463)	10,375	10/01/2013
60636X LD 3	MISOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2009	ISSUE CALLED at 100.000		845,000	845,000	839,600	839,650		42		42		839,692		5,308	5,308	32,574	09/01/2034
646046 KY 7	NEW JERSEY ST CTFS PARTN		09/25/2009	MERRILL		1,058,650	1,000,000	1,088,140	1,035,712		(10,561)		(10,561)		1,025,151		33,499	33,499	39,583	06/15/2011
647200 HX 5	NEW MEXICO MTG FIN AUTH		07/08/2009	ISSUE CALLED at 100.000		155,000	155,000	154,994	155,000				0		155,000			0	4,556	07/01/2026
64966G DR 0	NEW YORK N Y		11/01/2009	VARIOUS		1,387,096	1,360,000	1,469,534	1,376,228		(7,903)		(7,903)		1,368,325		18,771	18,771	40,993	11/01/2009
64986B AU 3	NEW YORK ST HSG FIN AGY S		03/15/2009	MATURITY		3,000,000	3,000,000	3,221,910	3,008,969		(8,969)		(8,969)		3,000,000			0	75,000	03/15/2009
658203 YF 5	NORTH CAROLINA MUN PWR AG		09/25/2009	GOLDMAN (1)		5,011,380	4,950,000	5,623,794	5,055,084		(78,286)		(78,286)		4,976,798		34,582	34,582	354,991	01/01/2010
66585V AH 8	NORTHERN TOB SECURITIZAITON CORP		03/13/2009	J P MORGAN		2,132,060	2,000,000	2,193,660	2,184,951		(882)		(882)		2,184,069		(52,009)	(52,009)	38,639	06/01/2031
66585V AU 9	NORTHERN TOB SECURITIZATIION CORP		12/01/2009	ISSUE CALLED at 100.000		610,000	610,000	597,745	598,908		227		227		599,135		10,865	10,865	14,222	06/01/2023
667027 SZ 0	NORTHSIDE TEX INDPT SCH DIST		03/27/2009	NATIONAL FINANCIAL SERVICES CO.		2,706,775	2,685,000	2,685,000	2,685,000				0		2,685,000		21,775	21,775	64,440	08/01/2031
708690 AX 0	PENNSYLVANIA ECONOMIC DEV		08/24/2009	GOLDMAN (1)		4,082,370	4,100,000	4,387,325	4,262,933		(25,611)		(25,611)		4,237,323		(154,953)	(154,953)	151,472	12/01/2012
708690 AZ 5	PENNSYLVANIA ECONOMIC DEV		08/18/2009	GOLDMAN (1)		2,173,905	2,250,000	2,422,440	2,367,387		(11,403)		(11,403)		2,355,984		(182,079)	(182,079)	81,250	12/01/2014
717817 JZ 4	PHILADELPHIA PA ARPT REV		06/30/2009	JANNEY MONTGOMERY		1,884,220	2,000,000	2,120,280	2,108,441		(4,709)		(4,709)		2,103,732		(219,512)	(219,512)	54,444	06/15/2018
717825 NH 2	PHILADELPHIA PA HOSPS & HIGHER ED		12/16/2009	J P MORGAN		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	324	07/01/2025
725304 QZ 5	PITTSBURGH PA WTR & SWR		06/18/2009	ROSS SINCLAIR		1,284,210	1,125,000	1,266,919	1,258,496		(12,643)		(12,643)		1,245,852		38,358	38,358	59,313	09/01/2013
727193 7R 9	PLANO TEX INDPT SCH DIST		01/15/2009	J P MORGAN		2,093,840	2,000,000	2,199,180	2,038,882		(1,884)		(1,884)		2,036,998		56,842	56,842	43,333	02/15/2010
735518 AG 7	PORT UMPQUA ORE POLLUTION CTL		12/01/2009	ISSUE CALLED at 100.000		1,470,000	1,470,000	1,569,152	1,505,223		(12,945)		(12,945)		1,492,279		(22,279)	(22,279)	76,440	06/01/2011
795677 AN 3	SALT LAKE CNTY UTAH HOSP		09/30/2009	UBSW		3,219,180	3,000,000	3,206,760	3,122,214		(37,512)		(37,512)		3,084,702		134,478	134,478	144,833	05/15/2011
796236 7J 0	SAN ANTONIO TEXAS		06/18/2009	SUNTRUST		115,389	115,000	130,221	116,802		(1,475)		(1,475)		115,327		62	62	5,143	08/01/2009
805777 HK 8	SAYRE PA HEALTH CARE FACS AUT		12/01/2009	ISSUE CALLED at 100.000		160,000	160,000	165,267	162,539		(552)		(552)		161,987		(1,987)	(1,987)	8,480	12/01/2012
815618 BY 8	SEDWICK CNTY KANS SINGLE FAMILY MTGE		12/01/2009	ISSUE CALLED at 100.000		280,000	280,000	294,554	293,685		(279)		(279)		293,406		(13,406)	(13,406)	11,760	06/01/2028
880443 BH 8	TENNESSEE ENERGY ACQUISITION CORP		05/14/2009	GOLDMAN (1)		6,338,200	6,750,000	7,032,983	6,975,371		(9,445)		(9,445)		6,965,926		(627,726)	(627,726)	240,486	09/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
880443 DQ 6	TENNESSEE ENERGY ACQUISITIION CORP		06/11/2009	GOLDMAN (1)		4,527,180	4,500,000	4,759,335	4,662,074		(22,949)		(22,949)		4,639,125		(111,945)	(111,945)	196,875	02/01/2012
880459 XZ 0	TENNESSEE HSG DEV AGY		10/01/2009	VARIOUS		1,665,000	1,665,000	1,651,430	1,651,925		53		53		1,651,978		13,022	13,022	54,247	07/01/2033
882135 ZV 1	TEXAS A & M UNIV REVS		04/13/2009	ISSUE CALLED at 100.000		125,000	125,000	134,820	129,772		(264)		(264)		129,507		(4,507)	(4,507)	2,629	05/15/2013
88256C AC 3	TEXAS MUN GAS ACQUISITION & SUPPLY		10/06/2009	CHASE		2,601,675	2,500,000	2,565,925	2,545,983		(11,472)		(11,472)		2,534,511		67,164	67,164	102,083	12/15/2011
888804 AW 1	TOBACCO SECURITIZATION AUTH		06/01/2009	ISSUE CALLED at 100.000		465,000	465,000	459,267	459,775		88		88		459,863		5,137	5,137	11,044	06/01/2025
888808 AG 7	TOBACCO SETTLEMENT FING		06/18/2009	WACHOVIA		1,084,970	1,000,000	1,054,430	1,024,949		(4,726)		(4,726)		1,020,222		64,748	64,748	30,861	06/01/2011
888808 BK 7	TOBACCO SETTLEMENT FING		03/13/2009	SEATTLE		3,570,660	3,000,000	3,476,040	3,465,799		(1,255)		(1,255)		3,464,544		106,116	106,116	60,188	06/01/2039
888808 DB 5	TOBACCO SETTLEMENT FING		06/01/2009	ISSUE CALLED at 100.000		315,000	315,000	305,405	306,033		182		182		306,215		8,785	8,785	7,088	06/01/2023
88880M AH 4	TOBACCO SETTLEMENT FING		06/01/2009	ISSUE CALLED at 100.000		150,000	150,000	156,000	155,427		(74)		(74)		155,354		(5,354)	(5,354)	4,875	06/01/2026
88880T BA 3	TOBACCO SETTLEMENT FING		06/01/2009	ISSUE CALLED at 100.000		1,125,000	1,125,000	1,203,671	1,169,654		(3,861)		(3,861)		1,165,793		(40,793)	(40,793)	29,531	06/01/2013
898526 CX 4	TSASC INC NY		06/01/2009	ISSUE CALLED at 100.000		335,000	335,000	331,975	332,337		60		60		332,396		2,604	2,604	7,956	06/01/2022
914084 MS 4	UNIVERSITY ARK UNIV REVS		05/20/2009	MORGAN K		4,097,700	3,600,000	4,041,864	3,825,858		(16,842)		(16,842)		3,809,016		288,685	288,685	96,250	12/01/2013
914085 AC 9	UNIVERSITY ATHLETIC ASSN		06/30/2009	SOUTHWEST SEC		1,499,895	1,500,000	1,500,000	1,500,000				0		1,500,000		(105)	(105)	33,750	10/01/2031
915260 AT 0	UNIVERSITY WIS HOSPS & CLINIC		04/01/2009	MATURITY		1,615,000	1,615,000	1,708,686	1,619,140		(4,140)		(4,140)		1,615,000			0	44,413	04/01/2009
915260 BD 4	UNIVERSITY WIS HOSPS & CLINICS AUTH REV		12/22/2009	J P MORGAN		3,600,000	3,600,000	3,600,000	3,600,000				0		3,600,000			0	957	04/01/2034
919061 EJ 6	VALDEZ ALASKA MARINE TERM REV		12/08/2009	MORGAN STANLEY		1,600,000	1,600,000	1,600,000	1,600,000				0		1,600,000			0	239	07/01/2037
93974A XY 5	WASHINGTON ST		07/30/2009	STONE & YOUNG		3,697,931	3,345,000	3,537,505	3,535,350		(13,014)		(13,014)		3,522,336		175,595	175,595	182,581	07/01/2016
93974B N2 4	WASHINGTON ST		07/30/2009	GOLDMAN (1)		2,956,976	2,575,000	2,767,172	2,740,593		(13,441)		(13,441)		2,727,152		229,824	229,824	140,552	07/01/2015
93974C AK 6	WASHINGTON ST		06/26/2009	KEYBANK		3,061,722	2,730,000	2,989,514	2,979,939		(11,025)		(11,025)		2,968,914		92,808	92,808	128,158	07/01/2018
93974C BF 6	WASHINGTON ST		03/26/2009	LIMITED PARTNERSHIP AGREEMENT.		3,393,360	3,000,000	3,285,180	3,274,658		(6,058)		(6,058)		3,268,601		124,759	124,759	103,333	07/01/2018
940782 EQ 4	WASHOE CNTY NEV ARPT AUTH ARPT SYS IMPT		03/27/2009	CITIGROUP		5,200,550	5,000,000	5,261,200	5,093,995		(15,380)		(15,380)		5,078,616		121,934	121,934	187,500	07/01/2010
944514 EU 8	WAYNE CNTY MICH ARPT AUTH REV		07/30/2009	GMS GROUP		3,374,355	3,365,000	3,498,220	3,469,733		(11,488)		(11,488)		3,458,244		(83,890)	(83,890)	113,569	12/01/2013
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					309,740,342	300,591,932	314,985,504	308,998,807	0	(819,333)	0	(819,333)	0	308,179,474	0	1,560,865	1,560,865	10,451,880	XXX
Bonds - Industrial and Miscellaneous																				
00081T AB 4	ACCO BRANDS CORP		07/30/2009	MORGAN STANLEY		90,625	125,000	115,625	65,000	51,649	563		52,212		117,212		(26,587)	(26,587)	9,240	08/15/2015
00130H AU 9	AES CORP		01/08/2009	DEUTSCHE BANK		108,780	111,000	107,048	103,307	6,424	15		6,439		109,746		(966)	(966)	4,050	02/15/2011
001546 AG 5	AK STEEL CORP		07/29/2009	CS FIRST		125,313	125,000	125,156	97,500	27,626	(19)		27,607		125,107		206	206	6,135	06/15/2012
00184A AB 1	AOL TIME WARNER INC		10/21/2009	J P MORGAN		2,668,050	2,500,000	2,462,268	2,487,740		4,139		4,139		2,491,879		176,171	176,171	186,406	04/15/2011
00763M AN 8	ADVANCED MECICAL OPTICS		02/25/2009	ISSUE CALLED at 112.500		421,875	375,000	349,688	191,250	160,474	291		160,765		352,014		69,861	69,861	20,156	05/01/2017
008674 AB 9	AHERN RENTALS		04/02/2009	CITIBANK		83,750	250,000	260,000	50,000	207,919	(380)		207,539		257,538		(173,788)	(173,788)	14,903	08/15/2013
009363 AD 4	AIRGAS INC		10/13/2009	CORPORATE REORGANIZATION		515,625	500,000	493,438	425,000	70,365	562		70,927		495,926		19,699	19,699	38,889	07/15/2014
018772 AB 9	ALLIANCE ONE INTL INC		06/17/2009	WACHOVIA		309,375	300,000	300,000	249,000	51,000			51,000		300,000		9,375	9,375	29,808	05/15/2012
01958X BK 2	ALLIED WASTE NORTH AMERICA		06/18/2009	CITIBANK		127,188	125,000	125,406	125,257		(51)		(51)		125,207		1,981	1,981	5,490	04/15/2011
01958X BR 7	ALLIED WASTE NORTH AMERICA		05/28/2009	CITIBANK		244,375	250,000	245,313	245,937		177		177		246,114		(1,739)	(1,739)	9,747	05/15/2016
01958X BS 5	ALLIED WASTE NORTH AMERICA		07/29/2009	BARCLAYS US FUN		254,375	250,000	254,375	253,841		(206)		(206)		253,635		740	740	11,554	06/01/2017
025816 AY 5	AMERICAN EXPRESS CO		03/17/2009	CITIGROUP		649,545	750,000	747,128	747,288		46		46		747,334		(97,789)	(97,789)	26,396	03/19/2018
0258M0 CW 7	AMERICAN EXPRESS		02/18/2009	CITIGROUP		2,168,123	2,250,000	2,242,283	2,242,998		206		206		2,243,204		(75,081)	(75,081)	40,758	05/02/2013
026874 AX 5	AMERICAN INTL GROUP INC		08/18/2009	GOLDMAN (1)		610,000	1,000,000	643,738	646,459		22,088		22,088		668,547		(58,547)	(58,547)	44,889	10/01/2015
029912 AQ 5	AMERICAN TOWER		11/12/2009	ISSUE CALLED at 101.781		508,905	500,000	480,625	477,578	3,750	3,712		7,462		485,040		23,865	23,865	38,396	10/15/2012
029912 AT 9	AMERICAN TOWER ORP		06/04/2009	BANC OF AMERICA		121,719	125,000	125,000	111,250	13,750			13,750		125,000		(3,281)	(3,281)	5,688	10/15/2017
03072S LD 5	AMERIQUEST MTG SECS 2003-		11/23/2009	MORTGAGE PAYDOWN		650,079	650,079	664,020	651,992		(1,913)		(1,913)		650,079			0	18,485	11/01/2033
05336X AD 3	AVAGO TECHNOLOGIES FIN		12/01/2009	ISSUE CALLED at 105.063		525,315	500,000	548,750	380,625	153,592	(8,917)		144,675		525,300		15	15	50,625	12/01/2013
055381 AQ 0	B E AEROSPACE		07/31/2009	WACHOVIA		242,188	250,000	250,000	225,000	25,000			25,000		250,000		(7,813)	(7,813)	21,427	07/01/2018
060505 BG 8	BANK OF AMERICA CORPORATI		03/17/2009	BANC OF AMERICA		1,323,000	2,100,000	2,152,187	2,136,732		(992)		(992)		2,135,740		(812,740)	(812,740)	33,381	12/01/2015
060505 DA 9	BANK OF AMERICA CORPORATI		08/03/2009	J P MORGAN		90,000	100,000	72,250	72,250		633		633		72,883		17,117	17,117	2,123	03/15/2017
06423A AQ 6	BANK ONE CORPORATION		10/21/2009	CITIGROUP		3,218,910	3,000,000	2,940,900	2,978,439		5,770		5,770		2,984,209		234,701	234,701	167,658	11/15/2011
073902 CE 6	BEAR STEARNS COS INC		05/14/2009	BANC OF AMERICA		767,700	750,000	722,970	737,352		2,551		2,551		739,903		27,797	27,797	18,844	10/28/2010
079857 AG 3	BELLSOUTH CAP FUNDING		05/13/2009	MESIROW		1,151,810	1,100,000	1,092,509	1,098,842		383		383		1,099,225		52,585	52,585	64,648	02/15/2010
12502B AC 7	CCH I LLC/CCH I CAP CO		04/01/2009	VARIOUS		48,125	375,000	99,375	65,625	34,231	1,824		36,055		101,680		(53,555)	(53,555)		10/01/2015
12502C AD 3	CCH II LLC / CCH II CAP C		04/01/2009	JEFFERIES & CO		225,625	250,000	126,875	130,456		12,638		12,638		143,094		82,531	82,531		09/15/2010
125581 AZ 1	CIT GROUP INC		04/28/2009	GOLDMAN (1)		1,260,000	2,000,000	1,445,748	1,460,639		63,539		63,539		1,524,178		(264,178)	(264,178)	57,244	04/27/2011
126001 AB 2	CMP SUSQUEHANNA		03/13/2009	LIBERTAS		10,625	250,000	255,938	10,000	244,871	(152)		244,719		254,719		(244,094)	(244,094)	8,435	05/15/2014
126304 AM 6	CSC HOLDING INC		03/02/2009	ISSUE CALLED at 102.284		255,710	250,000	249,533	248,603	1,267	40		1,307		249,911		5,799	5,799	12,808	07/15/2009
126304 AR 5	CSC HLDGS INC		10/07/2009	ISSUE CALLED at 101.625		221,543	218,000	187,480	188,659		5,950		5,950		194,609		26,934	26,934	21,870	04/15/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
126685 DX 1	CWHEQ HEQ LN TR 2006-S2		10/26/2009	MORTGAGE PAYDOWN		390,120	390,120	112,494	379,414		10,706		10,706		390,120			0	15,622	07/01/2027
12668G AC 6	COUNTRYWIDE HOMES CMO		11/25/2009	MORTGAGE PAYDOWN		856,562	856,562	409,479	817,205		39,358		39,358		856,562			0	28,189	08/25/2036
12686C AU 3	CABLEVISION SYSTEMS - NY GRP		03/02/2009	ISSUE CALLED at 99.750		498,750	500,000	500,000	498,750	1,250			1,250		500,000		(1,250)	(1,250)	20,093	04/01/2009
15135E AB 1	CENTENNIAL CELL/COMMUNICATION		07/29/2009	BANC OF AMERICA		255,625	250,000	265,625	252,500	10,140	(1,411)		8,729		261,229		(5,604)	(5,604)	16,031	06/15/2013
16165L AC 4	CHASEFLEX TRUST CMO		11/25/2009	MORTGAGE PAYDOWN		1,398,916	1,398,916	1,398,785	1,398,896		19		19		1,398,916			0	48,228	06/25/2036
171340 AF 9	CHURCH & DWIGHT INC		07/28/2009	JEFFERIES & CO		750,625	750,000	738,031	720,000	18,031			18,031		738,031		12,594	12,594	25,792	12/15/2012
172967 BC 4	CITIGROUP INC		01/16/2009	CITIGROUP		3,216,395	3,250,000	3,542,425	3,334,580		(2,283)		(2,283)		3,332,298		(115,903)	(115,903)	107,972	01/18/2011
172967 CQ 2	CITIGROUP INC		02/27/2009	CITIGROUP		1,360,000	2,000,000	2,014,780	2,009,707		(258)		(258)		2,009,449		(649,449)	(649,449)	46,944	09/15/2014
17307G VJ 4	CITIGROUP MORTGAGE LOAN TRUST, INC.		11/25/2009	MORTGAGE PAYDOWN		1,298,501	1,298,501	1,298,475	1,298,497		4		4		1,298,501			0	35,716	08/25/2035
17453B AB 7	CITIZENS COMMUNICATIONS		10/01/2009	CORPORATE REORGANIZATION		265,625	250,000	212,500	214,600		9,787		9,787		224,387		41,238	41,238	27,799	05/15/2011
179584 AF 4	CLAIRE'S STORES		03/11/2009	CS FIRST		19,065	131,485	121,250	11,250	110,526	76		110,602		121,852		(102,787)	(102,787)		06/01/2015
184502 AY 8	CLEAR CHANNEL COMMUNICATI		05/29/2009	CITIBANK		83,438	250,000	70,000	72,862		17,097		17,097		89,959		(6,522)	(6,522)	11,155	03/15/2011
189054 AM 1	CLOROX CO DEL		08/12/2009	MESIROW		2,024,740	2,000,000	1,998,240	1,999,639		216		216		1,999,855		24,885	24,885	91,467	01/15/2010
20030N AA 9	COMCAST CORP NEW		10/23/2009	JEFFERIES & CO		505,195	500,000	502,980	500,905		(716)		(716)		500,189		5,006	5,006	37,619	01/15/2010
204386 AF 3	CIE GENER DE GEOPHYSIQUE		06/02/2009	BARCLAYS US FUN		230,000	250,000	253,125	155,000	97,813	(151)		97,662		252,662		(22,662)	(22,662)	10,417	05/15/2015
22025Y AD 2	CORRECTIONS CORP AMER NEW		06/01/2009	LEHMAN BROS		265,000	265,000	268,815	262,350	3,001	(351)		2,650		265,000			0	12,035	05/01/2011
22540A 3F 3	CSFB COML MTG PTC 2001-CK		12/17/2009	MORTGAGE PAYDOWN		99,382	99,382	105,446	99,523		(142)		(142)		99,382			0	6,448	06/01/2034
23330X AE 0	DRS TECHNOLOGIES INC		01/20/2009	J P MORGAN		505,000	500,000	492,188	493,555		69		69		493,624		11,376	11,376	8,043	11/01/2013
23330X AH 3	DRS TECHNOLOGIES INC		01/20/2009	J P MORGAN		126,250	125,000	125,000	125,000				0		125,000		1,250	1,250	4,013	02/01/2016
245217 AM 6	DEL MONTE CORP		10/01/2009	CORPORATE REORGANIZATION		580,725	580,000	583,286	562,600	18,410	(369)		18,041		580,641		84	84	57,142	12/15/2012
25212E AC 4	DEX MEDIA INC		04/07/2009	CITIBANK		14,300	110,000	14,300	14,420		797		797		15,217		(917)	(917)	3,618	11/15/2013
256605 AJ 5	DOLE FOODS INC		03/18/2009	ISSUE CALLED at 98.000		245,000	250,000	254,688	226,250	24,586	(557)		24,029		250,279		(5,279)	(5,279)	13,206	05/01/2009
256605 AQ 9	DOLE FOOD INC		11/27/2009	ISSUE CALLED at 113.875		200,420	176,000	163,474	163,474		1,219		1,219		164,693		35,727	35,727	16,891	03/15/2014
26441Y AC 1	DUKE RLTY LTD PARTNERSHIP		11/15/2009	MATURITY		2,000,000	2,000,000	2,091,940	2,034,747		(34,747)		(34,747)		2,000,000			0	155,000	11/15/2009
26816L AT 9	DYNEGY INC		06/19/2009	CITIBANK		108,125	125,000	125,000	88,750	36,250			36,250		125,000		(16,875)	(16,875)	6,776	05/01/2016
26884A AN 3	ERP OPER LTD PARTNERSHIP		12/07/2009	ISSUE CALLED at 108.000		1,981,800	1,835,000	1,896,821	1,878,795		(11,942)		(11,942)		1,866,853		114,947	114,947	150,272	03/15/2012
281023 AN 1	EDISON MISSION ENERGY		11/12/2009	CITADEL		349,688	375,000	377,756	343,125	33,983	(368)		33,615		376,740		(27,052)	(27,052)	25,938	06/15/2013
284138 AC 8	ELAN FIN PLC/ELAN FIN CP		10/14/2009	CORPORATE REORGANIZATION		247,345	250,000	250,625	147,500	102,926	(108)		102,818		250,318		(2,973)	(2,973)	25,207	11/15/2011
29273R AK 5	ENERGY TRANSFER PARTNERS		06/01/2009	CS FIRST		292,500	250,000	249,820	249,820				0		249,820		42,680	42,680	10,845	03/15/2019
293791 AM 1	ENTERPRISE PRODS OPER LP		10/15/2009	MATURITY		2,500,000	2,500,000	2,497,810	2,499,607		393		393		2,500,000			0	115,625	10/15/2009
338032 AZ 8	FISHER SCIENTIFIC INTL		12/01/2009	ISSUE CALLED at 103.375		646,094	625,000	627,175	626,204		(293)		(293)		625,911		20,183	20,183	56,484	08/15/2014
34460X AA 7	FONTAINEBLEAU LAS VEGAS		03/20/2009	BARCLAYS US FUN		11,250	250,000	235,313	24,375	212,282	324		212,606		236,981		(225,731)	(225,731)		06/15/2015
345370 BX 7	FORD MOTOR COMPANY		04/08/2009	CORPORATE REORGANIZATION		121,500	405,000	76,950	77,366		1,019		1,019		78,385		43,115	43,115	18,062	08/01/2018
345370 CA 6	FORD MOTOR COMPANY		04/08/2009	CORPORATE REORGANIZATION		100,500	335,000	83,750	83,858		(111)		(111)		83,747		16,753	16,753	18,164	07/16/2031
345397 VC 4	FORD MOTOR CREDIT		08/31/2009	DEUTSCHE BANK		331,250	375,000	158,035	158,790		6,114		6,114		164,904		166,346	166,346	20,167	12/15/2016
35687M AM 9	FREECALE SEMICONDUCTOR		05/28/2009	VARIOUS		104,375	250,000	85,000	85,699		2,152		2,152		87,851		16,524	16,524	6,286	12/15/2014
35687M AP 2	FREESCALE SEMICONDUCTOR		08/13/2009	VARIOUS		174,688	375,000	93,750	93,876		76		76		93,952		80,736	80,736	18,141	12/15/2016
36158Y AB 5	GE CAP CMBS 2000-1		12/17/2009	VARIOUS		306,214	306,214	320,172	306,588		(374)		(374)		306,214			0	10,778	01/01/2033
36159M AJ 3	GE EQUIP SMALL TCKT 2005-		12/22/2009	MORTGAGE PAYDOWN		2,951,345	2,951,345	2,951,105	2,947,428		3,917		3,917		2,951,345			0	73,963	06/22/2015
361856 DA 2	GMAC MORTGAGE COPRORATION LOAN CMO		11/25/2009	MORTGAGE PAYDOWN		745,658	745,658	544,451	563,553		182,105		182,105		745,658			0	13,632	10/25/2033
370425 RU 6	GMAC LLC		03/01/2009	EXCHANGE		126,534	250,000	102,093	105,127		6,193		6,193		111,320		15,214	15,214	5,991	03/02/2011
370425 RX 0	GMAC LLC		03/01/2009	EXCHANGE		234,619	500,000	192,129	196,833		9,593		9,593		206,426		28,193	28,193	10,122	09/15/2011
370425 RZ 5	GENL MOTORS ACCEPT CORP		03/01/2009	EXCHANGE		170,665	500,000	131,496	131,390		18		18		131,409		39,256	39,256	6,667	11/01/2031
370442 BT 1	GENERAL MTRS CORP		04/27/2009	BANC OF AMERICA		22,500	250,000	55,000	43,750	11,355	(151)		11,204		54,954		(32,454)	(32,454)	16,576	07/15/2033
38141G EF 7	GOLDMAN SACHS GROUP INC		06/16/2009	J P MORGAN		2,060,960	2,000,000	1,995,720	1,998,121		414		414		1,998,534		62,426	62,426	92,778	01/15/2011
404119 BA 6	HCA INC		06/17/2009	CORPORATE REORGANIZATION		822	906	999	707	281	(3)		278		984		(162)	(162)	44	11/15/2016
413627 AU 4	HARRAHS OPERATING CO INC		05/19/2009	VARIOUS		42,933	250,000	34,375	34,642		1,229		1,229		35,871		7,062	7,062	3,497	06/01/2015
413627 AX 8	HARRAHS OPERATING CO INC		05/12/2009	VARIOUS		43,021	250,000	35,000	35,101		717		717		35,818		7,203	7,203	4,040	06/01/2016
413627 BG 4	HARRAHS OPERATING CO INC		05/18/2009	VARIOUS		41,425	237,000	52,733	53,107		662		662		53,770		(12,345)	(12,345)	9,605	02/01/2016
415905 AB 4	HARRY & DAVID OPERATION		04/24/2009	SCOTT & ASSOCIATES		40,625	125,000	125,313	40,000	85,263	(17)		85,246		125,246		(84,621)	(84,621)	7,281	03/01/2013
428303 AH 4	HEXIION US FIN/NOVA SCOTIA		09/08/2009	VARIOUS		279,375	375,000	106,875	106,875		8,520		8,520		115,395		163,980	163,980	29,690	11/15/2014
442488 BA 9	K HOVNANIAN ENTR HOVB		07/23/2009	VARIOUS		125,000	250,000	256,250	62,500	193,045	(252)		192,793		255,293		(130,293)	(130,293)	24,384	01/15/2017
442488 BC 5	K HOVNANIAN ENTERPRISES		10/20/2009	CORPORATE REORGANIZATION		252,500	250,000	182,500	182,731		8,586		8,586		191,317		61,183	61,183	40,372	05/01/2013
44810Z AT 7	HYDRO ONE INC		10/29/2009	SCOTIA C		2,268,756	2,100,000	2,153,487	2,148,887		(3,248)		(3,248)		2,145,639		123,117	123,117	113,548	10/18/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
451663 AC 2	IDEARC INC		03/17/2009	BARCLAYS US FUN		7,188	250,000	250,000	18,750	231,250			231,250		250,000		(242,813)	(242,813)		11/15/2016
45661Y AA 8	INEOS GROUP HLDGS PLC		10/19/2009	CLEAR HS		372,500	750,000	133,125	67,500	66,850	8,271		75,121		142,621		229,879	229,879	73,224	02/15/2016
457030 AC 8	REGAL CINEMAS INC		05/05/2009	CORPORATE REORGANIZATION		248,423	250,000	221,109	217,500	19,954	1,364		21,318		238,818		9,604	9,604	14,984	12/01/2011
45763U AC 9	INMARSAT FINANCE II PLC		12/11/2009	CORPORATE REORGANIZATION		517,290	500,000	483,750	443,125	43,654	2,727		46,381		489,507		27,783	27,783	55,622	11/15/2012
458204 AF 1	INTELSAT BERMUDA LTD		06/18/2009	DEUTSCHE BANK		97,500	125,000	58,750	58,750		1,260		1,260		60,010		37,490	37,490		02/04/2017
46625H GG 9	JP MORGAN CHASE & CO		04/15/2009	MESEROW		1,024,790	1,000,000	999,580	999,770		27		27		999,797		24,993	24,993	21,622	06/01/2011
487836 AS 7	KELLOGG CO		10/27/2009	VARIOUS		3,871,484	3,600,000	4,110,112	3,764,362		(40,654)		(40,654)		3,723,708		147,776	147,776	197,340	04/01/2011
500657 AA 9	INVISTA		07/21/2009	J P MORGAN		475,625	500,000	511,975	350,000	155,318	(1,188)		154,130		504,130		(28,505)	(28,505)	33,788	05/01/2012
501044 CA 7	KROGER CO		10/21/2009	BARCLAYS US FUN		107,071	100,000	104,086	102,033		(710)		(710)		101,323		5,748	5,748	7,272	04/01/2011
502413 AJ 6	L-3 COMMUNICATIONS HOLDINGS		11/02/2009	ISSUE CALLED at 101.271		597,499	590,000	607,595	576,725	18,029	(2,449)		15,580		592,306		5,193	5,193	39,614	06/15/2012
502413 AU 1	L-3 COMMUNICATIONS CORP		05/28/2009	PALI CAP		227,813	250,000	203,750	204,552		2,014		2,014		206,565		21,247	21,247	10,049	10/15/2015
552953 AF 8	MGM MIRAGE INC		04/02/2009	VARIOUS		284,063	500,000	507,500	477,500	23,756	(430)		23,326		500,826		(216,764)	(216,764)	15,333	10/01/2009
574599 BF 2	MASCO CORP		04/29/2009	BANC OF AMERICA		750,000	1,000,000	996,480	996,974		99		99		997,073		(247,073)	(247,073)	37,213	03/15/2017
575379 AE 2	MASONITE CORP		06/12/2009	MERGER		229,446	250,000	223,125	25,000	201,228	3,068		204,296		229,297		149	149		04/06/2015
575796 AE 7	MASS RBB TRUST 1999-BEC1		09/15/2009	MORTGAGE PAYDOWN		798,297	798,297	818,878	804,037		(5,739)		(5,739)		798,297			0	41,933	03/15/2012
59018Y N5 6	MERRILL LYNCH CO INC MTN		03/19/2009	MESIROW		2,480,000	3,000,000	2,996,040	2,996,514		163		163		2,996,677		(516,677)	(516,677)	76,192	04/25/2013
594087 AJ 7	MICHAELS STORES INC		10/06/2009	CS FIRST		245,313	250,000	78,750	79,291		7,157		7,157		86,448		158,865	158,865	23,472	11/01/2014
594087 AM 0	MICHAELS STORES INC		03/31/2009	DEUTSCHE BANK		92,500	250,000	55,000					0				92,500	92,500	14,219	11/01/2016
60467X AC 1	MIRANT NORTH AMERICA LLC		07/30/2009	VARIOUS		713,125	750,000	754,981	720,000	32,735	(239)		32,496		752,496		(39,371)	(39,371)	49,269	12/31/2013
608328 AK 6	MOHEGAN TRIBAL GAMING		04/07/2009	MILLER TABAK		111,250	250,000	157,500	152,500	6,519	5,564		12,083		164,582		(53,332)	(53,332)	10,667	04/01/2012
60877U AC 1	MOMENTIVE PERFORMANCE		07/01/2009	EXCHANGE		24,109	59,000	22,863	22,999		1,127		1,127		24,126		(18)	(18)	2,929	12/01/2014
60877U AJ 6	MOMENTIVE PERFORMANCE		07/01/2009	VARIOUS		67,650	263,464	73,712	74,126		3,043		3,043		77,168		(9,519)	(9,519)		12/01/2014
60877U AM 9	MOMENTIVE PERFORMANCE		07/17/2009	VARIOUS		48,163	170,000	45,050	45,060		1,061		1,061		46,121		2,042	2,042	10,955	12/01/2016
61744A AN 0	MORGAN STANLEY & CO INC		01/13/2009	MESEROW		3,443,125	3,500,000	3,388,210	3,474,335		759		759		3,475,094		(31,969)	(31,969)	25,205	05/15/2010
628530 AG 2	MYLAN INC		04/06/2009	VARIOUS		335,219	375,000	252,188	252,188				0		252,188		83,031	83,031	2,648	03/15/2012
629377 AX 0	NRG ENERGY INC		06/23/2009	VARIOUS		467,500	500,000	495,113	460,000	35,521	191		35,712		495,712		(28,212)	(28,212)	33,392	01/15/2017
62947Q AG 3	NXP BV/NXP FUNDING LLC		03/05/2009	JEFFERIES & CO		25,000	250,000	260,625	47,500	211,632	(191)		211,441		258,941		(233,941)	(233,941)	9,566	10/15/2015
629855 AE 7	NALCO COMPANY		06/12/2009	CORPORATE REORGANIZATION		220,186	216,000	224,100	207,360	10,035	(705)		9,330		216,690		3,497	3,497	9,626	11/15/2011
629855 AH 0	NALCO CHEMICAL		05/28/2009	CITIBANK		251,875	250,000	250,000	211,250	38,750			38,750		250,000		1,875	1,875	12,141	11/15/2013
64016A AA 3	NELL AF SARL		12/18/2009	VARIOUS		121,250	1,000,000	152,500	25,000	128,580	(27,448)		101,132		126,132		(4,882)	(4,882)		08/15/2015
640204 AH 6	NEIMAN MARCUS GROUP INC		01/16/2009	CITIBANK		115,000	250,000	107,500	107,500		394		394		107,894		7,106	7,106	6,989	10/15/2015
651715 AD 6	NEWPAGE CORP		10/15/2009	CS FIRST		162,500	250,000	256,250	110,000	144,978	(1,063)		143,915		253,915		(91,415)	(91,415)	24,236	05/01/2012
65542N AJ 6	NORAMPAC INC		11/27/2009	ISSUE CALLED at 98.125		412,126	420,000	421,350	189,000	230,953	(257)		230,696		419,696		(7,570)	(7,570)	28,035	06/01/2013
65543A AB 0	NORANDA ALUM ACQUISITION		08/13/2009	CS FIRST		137,250	225,000	73,125	73,711		5,433		5,433		79,144		58,106	58,106	7,681	05/15/2015
656569 AG 5	NORTEL NETWORKS LTD		09/01/2009	VARIOUS		113,125	250,000	77,500	66,250	12,381	(32,730)		(20,349)		45,901		67,224	67,224		07/15/2013
656569 AK 6	NORTEL NETWORKS LTD		08/31/2009	DEUTSCHE BANK		55,000	125,000	40,625	31,250	10,537	2,292		12,829		44,078		10,922	10,922		07/15/2011
68555G AA 8	ORASCOM TELECOM FINANCE		09/24/2009	FIRST BOSTON		238,758	625,000	611,344	331,250	282,433	1,339		283,772		615,022		(376,264)	(376,264)	50,504	02/08/2014
690768 BD 7	OWENS ILL INC		06/11/2009	VARIOUS		1,022,500	1,000,000	1,001,845	990,000	11,166	47		11,213		1,001,212		21,288	21,288	36,354	05/15/2010
707569 AH 2	PENN NATL GAMING INC		12/01/2009	VARIOUS		381,000	381,000	378,440	352,425	25,601	915		26,516		378,941		2,059	2,059	23,267	12/01/2011
707569 AL 3	PENN NATL GAMING INC		06/04/2009	JEFFERIES & CO		174,800	190,000	189,325	144,400	45,130	27		45,157		189,557		(14,757)	(14,757)	9,904	03/01/2015
716745 AB 0	PETROPLUS FINANCE LTD		06/02/2009	VARIOUS		303,750	375,000	372,500	228,750	144,002	84		144,086		372,836		(69,086)	(69,086)	15,410	05/01/2017
721467 AE 8	PILGRIM'S PRIDE CORP		10/07/2009	VARIOUS		267,038	250,000	254,688	67,500	186,431	(653)		185,778		253,278		13,759	13,759		05/01/2015
729416 AG 2	PLY GEM INDUSTRIES INC		03/20/2009	CANTOR FITZ		87,500	250,000	226,563	60,000	173,309	1,055		174,364		234,364		(146,864)	(146,864)	13,750	02/15/2012
74837N AC 7	QUICKSILVER INC		09/09/2009	PALI CAP		86,563	125,000	122,031	40,312	82,211	225		82,436		122,748		(36,186)	(36,186)	7,854	04/15/2015
749121 BT 5	QWEST COMMUNICATIONS INTL		01/02/2008	ISSUE CALLED at 100.000		195,000	195,000	195,000	194,025	975			975		195,000			0	1,469	02/15/2009
750753 AC 9	RAILAMERICA INC		11/16/2009	ISSUE CALLED at 103.000		25,750	25,000	23,981	23,981		35		35		24,016		1,734	1,734	919	07/01/2017
75605E AT 7	REALOGY CORP		06/23/2009	VARIOUS		103,500	250,000	43,750	43,125	921	2,875		3,796		46,921		56,579	56,579	18,302	04/15/2014
75734R AC 9	REDDY ICE HOLDINGS INC		07/15/2009	CIBC OPPENHEIM		80,625	125,000	117,188	55,000	64,024	706		64,730		119,730		(39,105)	(39,105)	9,443	11/01/2012
765665 AB 0	RIDDELL BELL HLDGS INC		06/26/2009	WACHOVIA		108,750	125,000	110,938	110,938		531		531		111,468		(2,718)	(2,718)	2,617	10/01/2012
767754 BL 7	RITE AID CORP		05/29/2009	MORGAN STANLEY		98,438	125,000	71,250	71,508		1,328		1,328		72,836		25,602	25,602	7,083	03/01/2017
77531Q AP 3	ROGERS WIRELESS INC		12/15/2009	ISSUE CALLED at 102.000		428,400	420,000	422,613	402,150	20,463			20,463		422,613		5,788	5,788	33,600	12/15/2012
780641 AG 1	ROYAL KPN NV		07/03/2009	ISSUE CALLED at 106.478		2,395,750	2,250,000	2,525,800	2,345,512		(26,707)		(26,707)		2,318,805		76,945	76,945	136,000	10/01/2010
78442F BK 3	SLM CORP MTN BOOK ENTRY		03/03/2009	VARIOUS		2,600,000	2,600,000	2,502,506	2,597,723		2,259		2,259		2,599,981		19	19	52,000	01/15/2009
784635 AL 8	SPX CORPORATION		07/30/2009	J P MORGAN		124,688	125,000	125,000	108,750	16,250			16,250		125,000		(313)	(313)	6,063	12/15/2014
785905 AB 6	SABRE HOLDINGS CORP		06/16/2009	CITIBANK		88,750	125,000	27,813	27,813		1,428		1,428		29,241		59,509	59,509	7,944	03/15/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
79546V AC 0	SALLY HOLDINGS LLC		07/30/2009	CS FIRST		387,188	375,000	360,000	315,454	43,321	1,009		44,330		359,783		27,405	27,405	24,956	11/15/2014
816196 AJ 8	SELECT MEDICAL CORP		07/29/2009	VARIOUS		205,625	250,000	214,844	132,500	85,929	1,996		87,925		220,425		(14,800)	(14,800)	17,236	02/01/2015
81725W AC 7	SENSATA TECHNOLOGIES BV		04/01/2009	CORPORATE REORGANIZATION		127,500	375,000	362,813	168,750	195,411	402		195,813		364,563		(237,063)	(237,063)	23,750	05/01/2014
828709 AF 2	SIMMONS CO		10/15/2009	VARIOUS		329,063	375,000	155,625	108,750	48,549	(51,667)		(3,118)		105,631		223,431	223,431	4,020	01/15/2014
84762L AA 3	SPECTRUM BRANDS INC		09/01/2009	EXCHANGE		22,960	250,000	50,000	45,625	4,973	(28,396)		(23,423)		22,202		758	758		02/01/2015
84762L AB 1	SPECTRUM BRANDS INC		09/01/2009	EXCHANGE		34,150	250,000	67,500	68,125	83	(35,308)		(35,225)		32,900		1,250	1,250		10/02/2013
857689 AV 5	STATION CASINOS		04/02/2009	UBS WARBURG		54,000	150,000	46,500	30,000	17,607	4,003		21,610		51,610		2,390	2,390		04/01/2012
864486 AB 1	SUBURBAN PROPANE PARTNERS		09/09/2009	CORPORATE REORGANIZATION		141,480	144,000	111,600	112,480		3,310		3,310		115,791		25,689	25,689	11,580	12/15/2013
87612E AC 0	TARGET CORP		09/25/2009	BANC OF AMERICA		1,064,560	1,000,000	989,860	997,380		923		923		998,303		66,257	66,257	76,729	01/15/2011
88033G AT 7	TENET HEALTHCARE CORP		06/02/2009	VARIOUS		232,513	250,000	226,250	225,000	5,491	2,022		7,513		232,513			0	7,037	12/01/2011
880349 AH 8	TENNECO INC		06/03/2009	VARIOUS		126,300	205,000	207,450	77,900	129,061	(109)		128,952		206,853		(80,553)	(80,553)	9,625	11/15/2014
880451 AW 9	TENNESSEE GAS PIPELINE		06/02/2009	RBS GREENWICH		127,500	125,000	137,848	137,223		(86)		(86)		137,138		(9,638)	(9,638)	4,944	06/15/2032
880779 AU 7	TEREX CORP		06/01/2009	CS FIRST		101,563	125,000	125,000	106,250	18,750			18,750		125,000		(23,438)	(23,438)	5,528	11/15/2017
884903 AS 4	THOMSON CORP		08/15/2009	MATURITY		250,000	250,000	240,138	247,946		2,054		2,054		250,000			0	10,625	08/15/2009
90338W AE 3	U S ONCOLOGY INC		08/17/2009	CORPORATE REORGANIZATION		255,625	250,000	265,625	227,500	33,960	(1,794)		32,166		259,666		(4,041)	(4,041)	22,625	08/15/2012
904201 AA 8	UMBRELLA ACQUISITION		01/22/2009	VARIOUS		71,465	375,000	47,813	46,875	1,183	297		1,480		48,355		23,110	23,110	12,932	03/15/2015
911365 AN 4	UNITED RENTALS INC		07/30/2009	BARCLAYS US FUN		241,250	250,000	253,438	197,500	54,881	(417)		54,464		251,964		(10,714)	(10,714)	15,753	02/15/2012
91913Y AJ 9	VALERO ENERGY CORP		04/01/2009	MATURITY		225,000	225,000	216,857	223,826		1,174		1,174		225,000			0	3,938	04/01/2009
92344G AL 0	VERIZON GLOBAL FDG CORP		09/24/2009	BANC OF AMERICA		1,437,696	1,350,000	1,428,473	1,371,337		(7,998)		(7,998)		1,363,339		74,357	74,357	81,019	12/01/2010
92531X AC 6	VERSO PAPER HLDGS LLC/INC		05/27/2009	VARIOUS		151,875	250,000	266,250	98,750	164,599	(778)		163,821		262,571		(110,696)	(110,696)	18,630	08/01/2014
92857T AG 2	VODAFONE GROUP PLC		10/22/2009	JEFFERIES & CO		1,276,838	1,250,000	1,343,568	1,270,535		(14,937)		(14,937)		1,255,598		21,239	21,239	116,250	02/15/2010
949748 AF 4	WELLS FARGO BANK NA		04/14/2009	CITIGROUP		3,027,030	3,000,000	3,057,930	3,015,310		(2,055)		(2,055)		3,013,256		13,774	13,774	137,600	02/01/2011
952355 AF 2	WEST CORP		01/29/2009	BROADPOI		75,000	125,000	53,750	53,928		225		225		54,154		20,846	20,846	4,125	10/15/2016
962166 BP 8	WEYERHAEUSER CO		05/18/2009	MESEROW		490,000	500,000	529,645	511,834		(1,321)		(1,321)		510,513		(20,513)	(20,513)	23,063	03/15/2012
966387 AC 6	WHITING PETE CORP NEW		05/19/2009	VARIOUS		112,565	125,000	123,134	88,750	35,112	88		35,200		123,951		(11,386)	(11,386)	5,060	05/01/2013
97314X AA 2	WIND ACQUISITION FIN SA		06/19/2009	SUMMIT S		132,344	125,000	145,938	107,500	35,436	(956)		34,480		141,981		(9,637)	(9,637)	7,577	12/01/2015
98153B AE 4	WORLD SVGS BK FSB		06/15/2009	MATURITY		1,000,000	1,000,000	974,720	996,078		3,922		3,922		1,000,000			0	22,500	06/15/2009
982526 AA 3	WRIGLEY WM JR CO		03/17/2009	JEFFERIES & CO		247,500	250,000	223,125	225,491		3,294		3,294		228,785		18,715	18,715	7,316	07/15/2010
982526 AB 1	WRIGLEY WM JR CO		06/11/2009	JEFFERIES & CO		110,313	125,000	93,438	92,500	987	1,625		2,612		95,112		15,200	15,200	5,344	07/15/2015
983130 AD 7	WYNN LAS VEGAS LLC		06/22/2009	DEUTSCHE BANK		107,824	125,000	123,125	94,375	29,069	82		29,151		123,549		(15,737)	(15,737)	4,627	12/01/2014
00433J AB 1	ACCESS RDS EDMONTON LTD	C	11/30/2009	ROYAL TRUST		47,607	47,607	52,790	52,567		(3,626)		(3,626)		48,941		(1,334)	(1,334)	199,056	09/30/2037
02137Z AA 2	ALTAGAS INCOME TRUST	C	08/13/2009	CASGRAIN CO		3,513,343	3,450,000	3,409,014	3,431,209		6,913		6,913		3,438,122		75,222	75,222	146,670	09/01/2010
07786Z AA 5	BELL ALIANT REGIONAL COMMUNICATIONS	C	03/25/2009	VALEUS MOB		2,153,778	2,200,000	2,199,890	2,199,935		5		5		2,199,940		(46,162)	(46,162)	53,058	09/26/2011
07786Z AC 1	BELL ALIANT REGL COMM	C	03/25/2009	NBC CLEAR		1,922,492	2,070,000	2,069,400	2,069,539		19		19		2,069,558		(147,066)	(147,066)	60,216	02/26/2014
135110 AA 2	CANADA LIFE CAP TR	C	12/15/2009	RBC		4,392,760	4,000,000	4,600,760	4,327,786		(84,828)		(84,828)		4,242,957		149,803	149,803	390,127	06/30/2012
13591Z T8 3	CANADIAN IMPERIAL BK COMM	C	04/15/2009	CIBC		3,515,470	3,380,000	3,376,045	3,377,072		389		389		3,377,462		138,009	138,009	92,288	03/07/2011
136069 CR 0	CDN IMPERIAL BK OF COMMER	C	04/20/2009	NBC CLEAR		799,016	786,000	774,226	775,826		365		365		776,192		22,824	22,824	20,429	03/28/2016
13643Z AD 0	CANADIAN OIL SANDS LTD MT	C	07/15/2009	VARIOUS		4,000,000	4,000,000	4,043,440	4,012,553		(12,553)		(12,553)		4,000,000			0	222,000	06/29/2009
13644Z AW 7	CANADIAN PACIFIC RR CO	C	04/29/2009	VALEUS MOB		1,739,722	1,850,000	1,837,772	1,838,289		312		312		1,838,601		(98,880)	(98,880)	48,784	06/01/2018
13668Z AP 3	CANADIAN TIRE LTD MTN CDS	C	03/24/2009	CIBC		3,563,105	3,500,000	3,499,440	3,499,663		44		44		3,499,707		63,398	63,398	88,597	10/01/2010
269487 AA 2	EAGLE CR CARD TR	C	05/14/2009	SCOTIA C		3,529,925	3,500,000	3,500,000	3,500,000				0		3,500,000		29,925	29,925	104,972	03/17/2011
29410Z AG 0	EPCOR UTILS INC MTN CDS-	C	05/08/2009	RBC DOMINION		2,511,126	2,470,000	2,445,918	2,447,421		694		694		2,448,115		63,010	63,010	111,664	01/31/2018
31807Z AD 4	FINNING INTL INC	C	04/03/2009	CASGRAIN CO		1,812,836	1,865,000	1,864,414	1,864,430		32		32		1,864,462		(51,626)	(51,626)	57,127	09/03/2013
391382 AA 6	GREAT-WEST LIFECO DEL FIN	C	05/08/2009	RBC DOMINION		5,056,239	5,848,000	5,725,995	5,726,598		91		91		5,726,689		(670,449)	(670,449)	130,388	06/21/2067
493129 AA 8	KEY NOVA SCOTIA FNDG CO	C	12/14/2009	MATURITY		1,100,000	1,100,000	1,099,967	1,099,967		33		33		1,100,000			0	46,310	12/14/2009
56501Q AB 4	MANULIFE FINL CAP TR	C	05/22/2009	T D SECURITES		2,184,737	2,123,000	2,263,458	2,240,924		(12,562)		(12,562)		2,228,362		(43,625)	(43,625)	128,407	06/30/2012
62918Z MD 2	NHA MBS CMO	C	12/15/2009	MORTGAGE PAYDOWN		92,668	92,668	91,140	92,417		251		251		92,668			0	2,196	03/01/2017
67000X AB 2	200 BAY STREET SUITE 3800	A	10/19/2009	VARIOUS		424,063	500,000	481,250	290,000	193,854	1,557		195,411		485,412		(61,349)	(61,349)	40,328	02/15/2015
683244 AT 4	ONTARIO SCH BRDS	C	06/25/2009	VARIOUS		50,352	50,352	50,352	50,352				0		50,352			0	2,039	06/25/2032
683244 AB 3	ONTARIO SCH BRDS	C	09/23/2009	NBC CLEAR		3,683,400	3,500,000	3,910,690	3,635,713		(56,207)		(56,207)		3,579,506		103,894	103,894	221,104	09/22/2010
75585R DQ 5	REAL ESTATE ASSET LIQUIDITY TRUST	C	05/15/2009	VARIOUS		2,486,569	2,603,140	2,585,913	2,585,919		583		583		2,586,502		(99,933)	(99,933)	53,867	03/12/2038
75585R GC 3	REAL ESTATE ASSET LIQUIDITY TRUST	C	05/12/2009	VARIOUS		2,663,975	2,902,351	2,900,443	2,900,444		54		54		2,900,497		(236,522)	(236,522)	58,245	12/28/2038
780085 RL 2	ROYAL BK CDA MONTREAL QUE	C	03/24/2009	VARIOUS		4,170,358	3,880,000	3,897,227	3,893,190		(777)		(777)		3,892,413		277,946	277,946	122,991	08/15/2012
780085 RW 8	ROYAL BK CDA MONTREAL QUE	C	01/20/2009	VARIOUS		5,388,340	5,175,000	5,208,327	5,196,026		(686)		(686)		5,195,340		193,000	193,000	85,324	09/27/2010

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
80802T DH 8	SCHOONER TRUST SER 2005-4 CL A-1	C	05/26/2009	VARIOUS		4,067,981	4,334,615	4,334,441	4,334,441		4		4		4,334,445		(266,464)	(266,464)	80,009	09/12/2020
80802T GJ 1	SCHOONER TRUST	C	05/20/2009	VARIOUS		3,718,610	3,941,096	3,941,056	3,941,065		1		1		3,941,066		(222,456)	(222,456)	85,257	10/12/2038
80802T JR 0	SCHOONER TRUST	C	05/27/2009	VARIOUS		2,536,798	2,840,140	2,826,820	2,827,594		3,910		3,910		2,831,504		(294,706)	(294,706)	72,317	06/12/2022
83357Z AE 7	SOBEYS INC	C	03/02/2009	SCOTIA C		2,060,999	3,265,000	2,159,471	2,159,695		616		616		2,160,311		(99,312)	(99,312)	77,689	10/06/2036
866796 AE 5	SUN LIFE FINL INC	C	05/08/2009	RBC DOMINION		1,171,024	1,251,000	1,250,237	1,250,268		13		13		1,250,281		(79,257)	(79,257)	54,699	01/30/2023
87239B AA 3	TD CAP TR III SECS	C	04/23/2009	TD WATER		1,952,826	1,995,000	1,995,000	1,995,000				0		1,995,000		(42,174)	(42,174)	88,282	12/29/2099
87807T AA 6	TD CAP TR II	C	04/23/2009	TD WATER		4,091,360	4,000,000	4,232,640	4,232,001		(322)		(322)		4,231,678		(140,315)	(140,315)	223,671	12/31/2052
3899999.	Total - Bonds - Industrial and Miscellaneous					173,499,975	187,397,898	178,225,620	171,756,398	5,784,892	8,659	0	5,793,551	0	177,549,973	0	(4,050,018)	(4,050,018)	7,884,627	XXX
8399997.	Total - Bonds - Part 4					604,236,622	603,228,712	612,550,455	600,088,908	5,784,892	(1,269,105)	0	4,515,787	0	604,604,718	0	(368,121)	(368,121)	21,041,430	XXX
8399998.	Total - Bonds - Summary Item from Part 5					130,554,932	125,502,953	129,280,885			(64,987)	88,736	(153,723)		129,138,180		1,427,771	1,427,771	1,831,844	XXX
8399999.	Total - Bonds					734,791,554	728,731,665	741,831,340	600,088,908	5,784,892	(1,334,092)	88,736	4,362,064	0	733,742,898	0	1,059,650	1,059,650	22,873,274	XXX
Common Stocks - Industrial and Miscellaneous																				
002535 20 1	AARON RENTS INC		04/22/2009	VARIOUS	32,400.000	938,486	XXX	812,676	862,488	(49,812)			(49,812)		812,676		125,809	125,809	1,102	XXX
00507V 10 9	ACTIVISION INC		01/07/2009	BEAR	71,042.000	595,542	XXX	420,451	613,803	(193,352)			(193,352)		420,451		175,091	175,091		XXX
00508Y 10 2	ACUITY BRANDS INC		03/30/2009	SANFORD	1,100.000	24,812	XXX	36,406	38,401	(1,995)			(1,995)		36,406		(11,594)	(11,594)	143	XXX
00724F 10 1	ADOBE SYS INC		04/30/2009	VARIOUS	180,000.000	4,424,669	XXX	3,832,200	3,832,200				0		3,832,200		592,469	592,469		XXX
007865 10 8	AEROPOSTALE		05/15/2009	WESTMINSTER	36,500.000	1,148,096	XXX	584,955	587,650	(2,695)			(2,695)		584,955		563,141	563,141		XXX
008252 10 8	AFFILIATED MANAGERS GROUP		09/22/2009	VARIOUS	15,900.000	1,069,783	XXX	520,144	666,528	(146,384)			(146,384)		520,144		549,639	549,639		XXX
011659 10 9	ALASKA AIR GROUP INC		12/30/2008	SANFORD	1,700.000	48,900	XXX	42,048	49,725	(7,677)			(7,677)		42,048		6,853	6,853		XXX
013817 10 1	ALCOA, INC		06/02/2009	BNY BROKERAGE	230,000.000	2,241,668	XXX	2,653,283	2,589,800	63,483			63,483		2,653,283		(411,615)	(411,615)	24,500	XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQ		08/18/2009	SANFORD	1,300.000	61,467	XXX	126,308	78,442	47,866			47,866		126,308		(64,841)	(64,841)	2,535	XXX
017361 10 6	ALLEGHENY ENERGY INC		09/25/2009	VARIOUS	1,900.000	49,816	XXX	49,543	64,334	(14,791)			(14,791)		49,543		272	272	1,211	XXX
01741R 10 2	ALLEGHENY TECHNOLOGIES IN		10/22/2009	INSTINET CROSS	1,000.000	33,993	XXX	38,577	385,636	(347,059)			(347,059)		38,577		(4,584)	(4,584)	315	XXX
02913V 10 3	AMERICAN PUBLIC EDUCATION		09/02/2009	VARIOUS	34,050.000	1,185,311	XXX	1,404,503	1,266,320	138,183			138,183		1,404,503		(219,192)	(219,192)		XXX
029912 20 1	AMERICAN TOWER CORP		10/15/2009	BNY BROKERAGE	20,000.000	798,329	XXX	586,400	586,400				0		586,400		211,929	211,929		XXX
03073T 10 2	AMERIGROUP CORP		01/14/2009	SANFORD	2,900.000	76,519	XXX	81,074	85,608	(4,534)			(4,534)		81,074		(4,555)	(4,555)		XXX
031162 10 0	AMGEN INC		01/13/2009	SANFORD	20,000.000	1,149,804	XXX	802,408	1,155,000	(352,592)			(352,592)		802,408		347,395	347,395		XXX
032654 10 5	ANALOG DEVICES		05/27/2009	VARIOUS	340,000.000	7,465,822	XXX	6,466,800	6,466,800				0		6,466,800		999,022	999,022	93,480	XXX
03662Q 10 5	ANSYS INC		08/05/2009	WJB CAPI	18,700.000	578,997	XXX	720,020	521,543	198,477			198,477		720,020		(141,023)	(141,023)		XXX
037833 10 0	APPLE COMPUTER		07/10/2009	VARIOUS	28,000.000	3,645,451	XXX	4,569,506	2,389,800	2,179,706			2,179,706		4,569,506		(924,054)	(924,054)		XXX
038222 10 5	APPLIED MATERIALS		08/10/2009	VARIOUS	230,000.000	2,893,813	XXX	3,896,960	2,329,900	1,567,060			1,567,060		3,896,960		(1,003,147)	(1,003,147)	19,800	XXX
038336 10 3	APTARGROUP INC		09/14/2009	VARIOUS	2,800.000	93,601	XXX	103,038	98,672	4,366			4,366		103,038		(9,437)	(9,437)	930	XXX
03937R 10 2	ARCH CHEMICALS INC		07/01/2009	SANFORD	1,600.000	39,535	XXX	55,161	41,712	13,449			13,449		55,161		(15,626)	(15,626)	640	XXX
040049 10 8	ARENA RESOURCES, INC		09/11/2009	SUSQUAHANNA	27,097.000	933,882	XXX	809,897	761,155	48,742			48,742		809,897		123,985	123,985		XXX
040790 10 7	ARKANSAS BEST CORP DEL		08/04/2009	SANFORD	3,700.000	92,618	XXX	145,594	111,407	34,187			34,187		145,594		(52,975)	(52,975)	360	XXX
042735 10 0	ARROW ELECTRS INC		09/30/2009	SANFORD	1,800.000	50,093	XXX	57,211	33,912	23,299			23,299		57,211		(7,118)	(7,118)		XXX
043353 10 1	ARVINMERITOR INC		03/13/2009	SANFORD	14,400.000	6,299	XXX	156,454	41,040	115,414			115,414		156,454		(150,155)	(150,155)		XXX
046224 10 1	ASTEC INDS INC		01/27/2009	VARIOUS	17,000.000	433,851	XXX	560,669	532,610	28,059			28,059		560,669		(126,818)	(126,818)		XXX
04685W 10 3	ATHENAHEALTH INC		02/02/2009	VARIOUS	7,500.000	278,437	XXX	240,644	282,150	(41,506)			(41,506)		240,644		37,792	37,792		XXX
049560 10 5	ATMOS ENERGY CORP		11/25/2009	SANFORD	6,800.000	191,181	XXX	187,289	161,160	26,129			26,129		187,289		3,892	3,892	6,732	XXX
052800 10 9	AUTOLIV INC		07/13/2009	SANFORD	1,100.000	30,131	XXX	23,296	23,606	(310)			(310)		23,296		6,835	6,835	231	XXX
05329W 10 2	AUTONATION INC		10/23/2009	SANFORD	5,100.000	105,508	XXX	64,322	50,388	13,934			13,934		64,322		41,186	41,186		XXX
055622 10 4	BP AMOCO PLC		04/09/2009	SANFORD	40,000.000	1,569,428	XXX	1,778,300	1,869,600	(91,300)			(91,300)		1,778,300		(208,872)	(208,872)	33,600	XXX
057224 10 7	BAKER HUGHES, INC		10/15/2009	VARIOUS	210,000.000	7,754,024	XXX	5,817,380	6,734,700	(917,320)			(917,320)		5,817,380		1,936,645	1,936,645	61,500	XXX
060505 10 4	BANKAMERICA CORP NEW		04/21/2009	VARIOUS	670,000.000	5,388,666	XXX	9,433,600	9,433,600				0		9,433,600		(4,044,934)	(4,044,934)	220,524	XXX
064058 10 0	BANK NEW YORK INC		10/23/2009	VARIOUS	365,000.000	10,127,408	XXX	10,340,450	10,340,450				0		10,340,450		(213,042)	(213,042)	102,767	XXX
075887 10 9	BECTON DICKINSON & CO		11/04/2009	BNY BROKERAGE	30,000.000	2,102,307	XXX	2,522,400	2,051,700	470,700			470,700		2,522,400		(420,093)	(420,093)	39,600	XXX
08160H 10 1	BENCHMARK ELECTRONICS INC		07/20/2009	SANFORD	10,200.000	140,948	XXX	131,772	130,254	1,518			1,518		131,772		9,175	9,175		XXX
09253U 10 8	BLACKSTONE GROUP L P		08/03/2009	VARIOUS	410,000.000	4,829,443	XXX	2,677,300	2,677,300				0		2,677,300		2,152,143	2,152,143	18,000	XXX
097023 10 5	BOEING CO		12/04/2009	VARIOUS	175,000.000	8,869,697	XXX	7,467,250	7,467,250				0		7,467,250		1,402,447	1,402,447	243,600	XXX
103304 10 1	BOYD GAMING CORP		06/04/2009	SANFORD	5,100.000	50,095	XXX	71,240	24,123	47,117			47,117		71,240		(21,144)	(21,144)		XXX
109043 10 9	BRIGGS & STRATTON		10/19/2009	SANFORD	4,000.000	79,057	XXX	90,034	70,360	19,674			19,674		90,034		(10,977)	(10,977)	2,476	XXX
110122 10 8	BRISTOL MYERS SQUIBB CO		12/07/2009	BNY BROKERAGE	80,000.000	2,023,324	XXX	128,418	1,860,000	(1,731,582)			(1,731,582)		128,418		1,894,906	1,894,906	99,200	XXX
11134A 10 3	BROADPOINT GLEACHER SECS		12/11/2009	SANFORD	31,000.000	150,718	XXX	189,410	354,991	(165,581)			(165,581)		189,410		(38,692)	(38,692)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
118759 10 9	BUCYRUS INTL INC NEW		12/24/2008	VARIOUS	24,100.000	427,740	XXX	606,624	446,332	160,292			160,292		606,624		(178,884)	(178,884)		XXX
121208 20 1	BURGER KING HLDGS INC		04/14/2009	VARIOUS	39,800.000	902,930	XXX	1,116,466	950,424	166,042			166,042		1,116,466		(213,536)	(213,536)	4,975	XXX
126650 10 0	CVS CORP		11/09/2009	VARIOUS	280,000.000	9,043,096	XXX	7,960,166	8,047,200	(87,034)			(87,034)		7,960,166		1,082,931	1,082,931	70,913	XXX
13342B 10 5	CAMERON INTERNATIONAL CORP		10/15/2009	VARIOUS	85,000.000	3,042,298	XXX	1,012,934	1,742,500	(729,566)			(729,566)		1,012,934		2,029,364	2,029,364		XXX
139594 10 5	CAPELLA EDUCATION COMPANY		04/14/2009	VARIOUS	9,950.000	512,752	XXX	456,212	584,662	(128,450)			(128,450)		456,212		56,540	56,540		XXX
14149Y 10 8	CARDINAL HEALTH INC		08/19/2009	VARIOUS	372,000.000	12,756,258	XXX	12,822,840	12,822,840				0		12,822,840		(66,582)	(66,582)	163,135	XXX
14159L 10 3	CARDIONET INC		04/24/2009	COWEN & CO	31,000.000	605,238	XXX	681,463	764,150	(82,687)			(82,687)		681,463		(76,225)	(76,225)		XXX
14888B 10 3	HEALTHEXTRAS INC		05/05/2009	VARIOUS	37,700.000	804,476	XXX	1,053,624	917,995	135,629			135,629		1,053,624		(249,148)	(249,148)		XXX
149123 10 1	CATERPILLAR INC DEL		08/25/2009	VARIOUS	130,000.000	4,804,669	XXX	5,807,100	5,807,100				0		5,807,100		(1,002,431)	(1,002,431)	113,400	XXX
150870 10 3	CELANESE CORP		05/18/2009	SANFORD	5,700.000	113,687	XXX	77,791	70,851	6,940			6,940		77,791		35,895	35,895	456	XXX
152312 10 4	CENTEX CORP		03/17/2009	BNY BROKERAGE	122,000.000	889,704	XXX	1,298,080	1,298,080				0		1,298,080		(408,376)	(408,376)		XXX
156782 10 4	CERNER CORP		04/29/2009	VARIOUS	118,500.000	5,465,141	XXX	4,178,820	4,556,325	(377,505)			(377,505)		4,178,820		1,286,321	1,286,321		XXX
162456 10 7	CHATTEM INC		01/20/2009	VARIOUS	7,830.000	495,961	XXX	263,713	560,080	(296,367)			(296,367)		263,713		232,247	232,247		XXX
163893 10 0	CHEMTURA CORP		02/10/2009	SANFORD	26,900.000	17,745	XXX	174,299	37,660	136,639			136,639		174,299		(156,554)	(156,554)		XXX
169905 10 6	CHOICE HOTELS INTL INC		09/04/2009	SUNTRUST	24,500.000	697,926	XXX	676,265	736,470	(60,205)			(60,205)		676,265		21,661	21,661	13,598	XXX
171798 10 1	CIMAREX ENERGY CO		10/05/2009	SANFORD	2,500.000	100,626	XXX	153,584	66,950	86,634			86,634		153,584		(52,958)	(52,958)	450	XXX
17275R 10 2	CISCO SYSTEMS INC		10/14/2009	BNY BROKERAGE	40,000.000	974,851	XXX	652,000	652,000				0		652,000		322,851	322,851		XXX
172967 10 1	CITIGROUP INC		08/27/2009	VARIOUS	1,000,000.000	3,988,175	XXX	6,710,000	6,710,000				0		6,710,000		(2,721,825)	(2,721,825)	10,000	XXX
178566 10 5	CITY NATIONAL CORP		02/19/2009	KEEFE BR	9,300.000	283,789	XXX	441,862	452,910	(11,048)			(11,048)		441,862		(158,073)	(158,073)	2,325	XXX
194162 10 3	COLGATE PALMOLIVE CO		11/19/2009	BNY BROKERAGE	20,000.000	1,689,875	XXX	1,070,232	1,370,800	(300,568)			(300,568)		1,070,232		619,643	619,643	34,400	XXX
201723 10 3	COMMERCIAL METALS CO		10/20/2009	SANFORD	6,300.000	111,777	XXX	67,239	74,781	(7,542)			(7,542)		67,239		44,538	44,538	2,863	XXX
205768 20 3	COMSTOCK RES INC		04/27/2009	BARCLAYS US FUN	16,700.000	548,412	XXX	735,275	789,075	(53,800)			(53,800)		735,275		(186,863)	(186,863)		XXX
205944 10 1	CON-WAY INC		09/15/2009	VARIOUS	1,400.000	62,704	XXX	61,410	37,240	24,170			24,170		61,410		1,295	1,295	420	XXX
20605P 10 1	CONCHO RES INC		12/17/2009	VARIOUS	34,550.000	1,295,636	XXX	627,621	788,431	(160,810)			(160,810)		627,621		668,015	668,015		XXX
20825C 10 4	CONOCOPHILLIPS		12/07/2009	VARIOUS	140,000.000	7,142,524	XXX	7,252,000	7,252,000				0		7,252,000		(109,476)	(109,476)	296,645	XXX
210795 30 8	CONTINENTAL AIRLINES		03/26/2009	SANFORD	3,300.000	32,499	XXX	85,397	59,598	25,799			25,799		85,397		(52,898)	(52,898)		XXX
212015 10 1	CONTINENTAL RESOURCES INC		11/18/2009	MORGAN K	1,400.000	54,631	XXX	35,584	590,237	(554,653)			(554,653)		35,584		19,047	19,047		XXX
219350 10 5	CORNING INC		03/26/2009	VARIOUS	382,400.000	4,768,373	XXX	3,644,272	3,644,272				0		3,644,272		1,124,101	1,124,101	8,839	XXX
222816 10 0	COVANCE INC		10/22/2009	BNY BROKERAGE	154,200.000	7,733,447	XXX	1,475,314	7,097,826	(5,622,512)			(5,622,512)		1,475,314		6,258,133	6,258,133		XXX
22943F 10 0	CTRIP COM INTL LTD		12/22/2009	UBSW	6,300.000	430,865	XXX	242,651	242,651				0		242,651		188,214	188,214		XXX
231021 10 6	CUMMINS INC		12/02/2009	WARBURG	3,800.000	164,990	XXX	221,918	101,574	120,344			120,344		221,918		(56,928)	(56,928)	2,660	XXX
232820 10 0	CYTEC INDUSTRIES INC		10/30/2009	SANFORD	1,400.000	46,793	XXX	81,603	29,708	51,895			51,895		81,603		(34,810)	(34,810)	210	XXX
244199 10 5	DEERE & CO		02/11/2009	VARIOUS	20,000.000	886,197	XXX	849,022	766,400	82,622			82,622		849,022		37,175	37,175	5,600	XXX
24522P 10 3	DEL MONTE CORP		11/25/2009	SANFORD	16,900.000	145,181	XXX	155,279	120,666	34,613			34,613		155,279		(10,098)	(10,098)	1,402	XXX
247916 20 8	DENBURY RESORCES INC		09/16/2009	SANFORD BERNST	6,200.000	99,663	XXX	55,065	67,704	(12,639)			(12,639)		55,065		44,597	44,597		XXX
253868 10 3	DIGITAL REALTY TRUST INC		09/28/2009	SANFORD	2,600.000	106,283	XXX	64,739	85,410	(20,671)			(20,671)		64,739		41,544	41,544	2,934	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES		06/01/2009	VARIOUS	120,000.000	1,123,443	XXX	1,767,990	1,143,600	624,390			624,390		1,767,990		(644,547)	(644,547)	9,600	XXX
268648 10 2	EMC CORP/MASS		10/06/2009	BNY BROKERAGE	200,000.000	3,171,825	XXX	2,812,469	2,094,000	718,469			718,469		2,812,469		359,356	359,356		XXX
26874Q 10 0	ENSCO INTL INC		01/02/2009	THOMAS W	20,400.000	605,097	XXX	1,119,906	579,156	540,750			540,750		1,119,906		(514,808)	(514,808)		XXX
278715 20 6	EBIX INC		01/30/2009	VARIOUS	26,700.000	533,329	XXX	638,130	638,130				0		638,130		(104,801)	(104,801)		XXX
285512 10 9	ELECTRONIC ARTS INC		11/11/2009	BNY BROKERAGE	105,000.000	1,914,189	XXX	1,684,200	1,684,200				0		1,684,200		229,989	229,989		XXX
291011 10 4	EMERSON ELEC CO		11/05/2009	VARIOUS	125,000.000	4,515,342	XXX	5,191,231	4,576,250	614,981			614,981		5,191,231		(675,888)	(675,888)	65,988	XXX
29275Y 10 2	ENERSYS		09/24/2009	SANFORD BERNST	2,500.000	54,584	XXX	50,370	27,500	22,870			22,870		50,370		4,214	4,214		XXX
29444U 50 2	EQUINIX INC		10/27/2009	VARIOUS	5,200.000	445,390	XXX	433,650	276,588	157,062			157,062		433,650		11,740	11,740		XXX
29977A 10 5	EVERCORE PARTNERS INC		12/11/2009	VARIOUS	32,800.000	1,023,309	XXX	427,563	363,084	64,479			64,479		427,563		595,746	595,746	12,957	XXX
30231G 10 2	EXXON MOBIL CORPORATION		03/17/2009	VARIOUS	50,000.000	3,990,088	XXX	84,770	3,991,500	(3,906,730)			(3,906,730)		84,770		3,905,318	3,905,318	19,295	XXX
311900 10 4	FASTENAL CO		06/05/2009	J P MORGAN	18,300.000	629,184	XXX	929,274	637,755	291,519			291,519		929,274		(300,090)	(300,090)	6,405	XXX
313586 10 9	FEDERAL NATL MTG ASSN		08/21/2009	BNY BROKERAGE	235,800.000	254,845	XXX	1,038,511	179,208	859,303			859,303		1,038,511		(783,666)	(783,666)		XXX
31428X 10 6	FEDEX CORP		12/15/2009	VARIOUS	150,000.000	10,663,439	XXX	9,622,500	9,622,500				0		9,622,500		1,040,939	1,040,939	55,000	XXX
31620R 10 5	FIDELITY NATIONAL FINL INC		04/22/2009	SANFORD	1,000.000	19,919	XXX	13,751	17,750	(3,999)			(3,999)		13,751		6,168	6,168	300	XXX
343412 10 2	FLUOR CORP		02/24/2009	COWEN & CO	21,900.000	752,537	XXX	1,003,706	982,653	21,053			21,053		1,003,706		(251,169)	(251,169)	1,313	XXX
349853 10 1	FORWARD AIR CORPORATION		01/23/2009	STEPHENS INC	26,000.000	483,852	XXX	939,093	631,020	308,073			308,073		939,093		(455,241)	(455,241)		XXX
35671D 85 7	FREEPORT-MCMORAN COPPER &		01/06/2009	BNY BROKERAGE	15,000.000	468,285	XXX	1,029,967	366,600	663,367			663,367		1,029,967		(561,681)	(561,681)		XXX
35914P 10 5	FRONTIER OIL CORP		07/14/2009	SANFORD	12,400.000	170,044	XXX	143,029	156,612	(13,583)			(13,583)		143,029		27,014	27,014	1,752	XXX
361448 10 3	GATX CORP		04/03/2009	VARIOUS	4,800.000	69,035	XXX	160,069	148,656	11,413			11,413		160,069		(91,034)	(91,034)	2,640	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
364730 10 1	GANNETT CO.		04/03/2009	VARIOUS	4,900.000	10,878	XXX	82,541	39,200	43,341			43,341		82,541		(71,663)	(71,663)	2,156	XXX
365558 10 5	GARDNER DENVER INC.		12/14/2009	SANFORD	200.000	8,079	XXX	4,371	4,668	(297)			(297)		4,371		3,709	3,709	10	XXX
369604 10 3	GENERAL ELEC CO.		11/16/2009	VARIOUS	680,000.000	9,621,345	XXX	11,016,000	11,016,000				0		11,016,000		(1,394,655)	(1,394,655)	431,919	XXX
38141G 10 4	GOLDMAN SACHS GROUP INC.		06/02/2009	VARIOUS	40,000.000	3,751,897	XXX	3,375,600	3,375,600				0		3,375,600		376,297	376,297	44,182	XXX
382388 10 6	GOODRICH CORP		04/03/2009	VARIOUS	1,700.000	51,789	XXX	63,111	62,934	177			177		63,111		(11,322)	(11,322)	850	XXX
38259P 50 8	GOOGLE INC.		05/28/2009	VARIOUS	13,000.000	4,945,049	XXX	3,999,450	3,999,450				0		3,999,450		945,599	945,599		XXX
38526M 10 6	GRAND CANYON ED INC.		09/09/2009	STIFFEL NICOLAUS	30,800.000	518,344	XXX	465,340	578,424	(113,084)			(113,084)		465,340		53,004	53,004		XXX
387328 10 7	GRANITE CONSTR INC.		05/08/2009	INSTINET CROSS	18,100.000	733,806	XXX	851,357	795,133	56,224			56,224		851,357		(117,551)	(117,551)	4,706	XXX
393122 10 6	GREEN MTN COFFEE ROASTERS		09/08/2009	VARIOUS	33,805.000	1,983,813	XXX	933,388	1,033,951	(100,563)			(100,563)		933,388		1,050,426	1,050,426		XXX
411307 10 1	HANSEN MEDICAL INC.		07/24/2009	BNY BROKERAGE	70,020.000	335,622	XXX	505,544	505,544				0		505,544		(169,922)	(169,922)		XXX
412822 10 8	HARLEY DAVIDSON INC.		08/03/2009	BNY BROKERAGE	210,000.000	4,153,567	XXX	3,563,700	3,563,700				0		3,563,700		589,867	589,867	94,300	XXX
428567 10 1	HIBBETT SPORTING GOODS INC.		01/15/2009	VARIOUS	20,000.000	304,195	XXX	394,998	314,200	80,798			80,798		394,998		(90,803)	(90,803)		XXX
437306 10 3	HOME PROPERTIES INC.		08/26/2009	VARIOUS	3,100.000	121,734	XXX	155,430	125,860	29,570			29,570		155,430		(33,696)	(33,696)	6,231	XXX
441060 10 0	HOSPIRA INC.		10/27/2009	VARIOUS	46,900.000	1,846,585	XXX	827,184	1,257,858	(430,674)			(430,674)		827,184		1,019,401	1,019,401		XXX
445658 10 7	HUNT J B TRANS SVCS INC.		03/17/2009	VARIOUS	33,200.000	689,245	XXX	1,099,830	872,164	227,666			227,666		1,099,830		(410,585)	(410,585)	3,652	XXX
451055 10 7	ICONIX BRAND GROUP INC.		09/30/2009	VARIOUS	75,550.000	1,151,298	XXX	1,010,655	738,879	271,776			271,776		1,010,655		140,643	140,643		XXX
452308 10 9	ILLINOIS TOOL WKS INC.		10/29/2009	VARIOUS	65,000.000	2,809,884	XXX	2,278,250	2,278,250				0		2,278,250		531,634	531,634	88,692	XXX
457153 10 4	INGRAM MICRO INC.		07/28/2009	SANFORD	10,800.000	191,020	XXX	184,571	144,612	39,959			39,959		184,571		6,449	6,449		XXX
458140 10 0	INTEL CORP.		05/04/2009	VARIOUS	130,000.000	2,074,187	XXX	2,733,052	1,905,800	827,252			827,252		2,733,052		(658,865)	(658,865)	18,200	XXX
459902 10 2	INTERNATIONAL GAME TECHN.		07/22/2009	VARIOUS	566,900.000	7,431,742	XXX	6,740,441	6,740,441				0		6,740,441		691,301	691,301	116,215	XXX
46120E 60 2	INTUITIVE SURGICAL INC.		12/10/2009	VARIOUS	35,000.000	8,682,579	XXX	574,684	4,444,650	(3,869,966)			(3,869,966)		574,684		8,107,896	8,107,896		XXX
46121Y 10 2	INTREPID POTASH INC.		11/06/2009	VARIOUS	72,900.000	1,746,399	XXX	1,474,963	1,514,133	(39,170)			(39,170)		1,474,963		271,436	271,436		XXX
46625H 10 0	JP MORGAN CHASE & CO.		05/06/2009	VARIOUS	140,000.000	4,614,709	XXX	4,414,200	4,414,200				0		4,414,200		200,509	200,509	60,200	XXX
482423 10 0	KBW INC.		02/25/2009	INSTINET CROSS	32,700.000	473,848	XXX	752,100	752,100				0		752,100		(278,252)	(278,252)		XXX
500255 10 4	KOHLS CORP.		04/22/2009	VARIOUS	110,000.000	4,494,743	XXX	3,982,000	3,982,000				0		3,982,000		512,743	512,743		XXX
515098 10 1	LANDSTAR SYS INC.		08/28/2009	INSTINET CROSS	18,100.000	645,884	XXX	909,056	695,583	213,473			213,473		909,056		(263,173)	(263,173)	2,263	XXX
517942 10 8	LASALLE HOTEL PPTYS.		12/02/2009	SANDLER	1,800.000	35,515	XXX	17,877	17,877				0		17,877		17,638	17,638	54	XXX
526057 10 4	LENNAR CORP.		03/17/2009	BNY BROKERAGE	102,300.000	849,566	XXX	1,527,788	886,941	734,045			734,045		1,620,986		(771,420)	(771,420)	4,092	XXX
529771 10 7	LEXMARK INTL NEW.		03/16/2009	SANFORD	3,300.000	54,401	XXX	103,727	88,770	14,957			14,957		103,727		(49,326)	(49,326)		XXX
532716 10 7	THE LIMITED INC.		11/02/2009	SANFORD	1,300.000	23,256	XXX	11,582	13,052	(1,470)			(1,470)		11,582		11,675	11,675	542	XXX
552953 10 1	MGM MIRAGE.		02/18/2009	STEPHENS INC.	27,200.000	127,845	XXX	932,364	374,272	558,092			558,092		932,364		(804,520)	(804,520)		XXX
553530 10 6	MSC INDL DIRECT INC.		08/05/2009	LIQUIDNET	13,100.000	535,187	XXX	471,700	482,473	(10,773)			(10,773)		471,700		63,487	63,487	7,860	XXX
564563 10 4	MANTECH INTL CORP.		04/13/2009	VARIOUS	18,000.000	828,985	XXX	867,399	975,420	(108,021)			(108,021)		867,399		(38,414)	(38,414)		XXX
573284 10 6	MARTIN MARIETTA MATERIALS.		04/29/2009	BNY BROKERAGE	14,200.000	1,226,692	XXX	1,513,565	1,378,536	135,029			135,029		1,513,565		(286,873)	(286,873)	9,120	XXX
574599 10 6	MASCO CORP.		08/17/2009	VARIOUS	700,000.000	7,467,626	XXX	7,791,000	7,791,000				0		7,791,000		(323,374)	(323,374)	233,500	XXX
58405U 10 2	MEDCO HEALTH SOLUTIONS INC.		07/30/2009	BNY BROKERAGE	20,000.000	1,079,686	XXX	487,154	838,200	(351,046)			(351,046)		487,154		592,532	592,532		XXX
587118 10 0	THE MEN'S WEARHOUSE INC.		06/30/2009	SANFORD	1,300.000	24,819	XXX	30,882	17,602	13,280			13,280		30,882		(6,062)	(6,062)	273	XXX
58733R 10 2	MERCADOLIBRE INC.		12/17/2009	INSTINET CROSS	2,900.000	140,447	XXX	108,347	108,347				0		108,347		32,100	32,100		XXX
589584 10 1	MERIDIAN BIOSCIENCE INC.		04/17/2009	STIFFEL NICOLAUS	33,100.000	507,400	XXX	1,065,248	843,057	222,191			222,191		1,065,248		(557,848)	(557,848)	5,627	XXX
594918 10 4	MICROSOFT.		05/12/2009	VARIOUS	400,000.000	7,169,280	XXX	9,614,691	7,776,000	1,838,691			1,838,691		9,614,691		(2,445,411)	(2,445,411)	9,263	XXX
595017 10 4	MICROCHIP TECHNOLOGY INC.		05/12/2009	VARIOUS	41,500.000	855,121	XXX	1,286,174	810,495	475,679			475,679		1,286,174		(431,053)	(431,053)	14,069	XXX
59522J 10 3	MID AMERICA APARTMENTS		09/23/2009	SANFORD BERNST.	2,700.000	129,420	XXX	161,968	100,332	61,636			61,636		161,968		(32,548)	(32,548)	4,982	XXX
608190 10 4	MOHAWK INDUSTRIES INC		04/30/2009	SANFORD BERNST.	2,100.000	101,963	XXX	65,340	90,237	(24,897)			(24,897)		65,340		36,623	36,623		XXX
60855R 10 0	MOLINA HEALTHCARE INC.		11/30/2009	SANFORD	2,400.000	50,112	XXX	76,148	42,264	33,884			33,884		76,148		(26,036)	(26,036)		XXX
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.		08/17/2009	VARIOUS	175,000.000	4,083,050	XXX	2,807,000	2,807,000				0		2,807,000		1,276,050	1,276,050	47,548	XXX
620076 10 9	MOTOROLA INC.		05/04/2009	BNY BROKERAGE	255,000.000	1,433,905	XXX	1,129,650	1,129,650				0		1,129,650		304,255	304,255	12,750	XXX
62886E 10 8	NCR CORPORATION		08/20/2009	SANFORD	400.000	5,550	XXX	3,599	3,599				0		3,599		1,950	1,950		XXX
637071 10 1	NATIONAL-OILWELL INC		05/20/2009	VARIOUS	117,000.000	3,958,311	XXX	2,859,480	2,859,480			(2,204,821)	2,204,821		5,064,301		(1,105,990)	(1,105,990)		XXX
64110D 10 4	NETAPP INC.		09/16/2009	COWEN & CO.	10,300.000	254,558	XXX	148,702	148,702				0		148,702		105,856	105,856		XXX
651229 10 6	NEWELL RUBBERMAID INC.		08/07/2009	BNY BROKERAGE	330,000.000	4,302,326	XXX	3,227,400	3,227,400				0		3,227,400		1,074,926	1,074,926	51,150	XXX
655664 10 0	NORDSTROM INC.		09/30/2009	NATIONAL FINANCIAL SERVICES CO.	19,400.000	591,846	XXX	419,923	419,923				0		419,923		171,923	171,923	6,208	XXX
670346 10 5	NUCOR CORP.		03/26/2009	VARIOUS	40,000.000	1,716,704	XXX	1,982,264	1,848,000	134,264			134,264		1,982,264		(265,560)	(265,560)	14,000	XXX
670704 10 5	NUVASIVE INC.		10/29/2009	WJB CAPI.	22,500.000	831,873	XXX	920,547	779,625	140,922			140,922		920,547		(88,673)	(88,673)		XXX
671040 10 3	OSI PHARMACEUTICALS INC.		06/01/2009	COWEN & CO.	19,400.000	606,956	XXX	723,609	757,570	(33,961)			(33,961)		723,609		(116,653)	(116,653)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
675232 10 2	OCEANEERING INTL INC		11/18/2009	WJB CAPI	7,400.000	427,710	XXX	215,636	215,636				0		215,636		212,074	212,074		XXX
679580 10 0	OLD DOMINION FREIGHT LINE		09/16/2009	STEPHENS INC	17,700.000	587,412	XXX	572,111	503,742	68,369			68,369		572,111		15,301	15,301		XXX
680223 10 4	OLD REPUBLIC INTL CORP		07/07/2009	SANFORD	9,875.000	93,854	XXX	187,362	117,710	69,652			69,652		187,362		(93,508)	(93,508)	3,358	XXX
68212S 10 9	OMNITURE INC		04/29/2009	BNY BROKERAGE	21,200.000	264,145	XXX	331,947	225,568	106,379			106,379		331,947		(67,802)	(67,802)		XXX
683399 10 9	ONYX PHARMACEUTICALS INC		04/15/2009	INSTINET CROSS	24,800.000	651,968	XXX	960,353	847,168	113,185			113,185		960,353		(308,386)	(308,386)		XXX
690768 40 3	OWENS ILL INC		11/02/2009	SANFORD	1,300.000	40,590	XXX	37,051	35,529	1,522			1,522		37,051		3,538	3,538		XXX
70336T 10 4	PATRIOT COAL CORP		12/24/2008	VARIOUS	55,800.000	320,655	XXX	813,518	348,750	464,768			464,768		813,518		(492,863)	(492,863)		XXX
708160 10 6	PENNEY J C INC		11/20/2009	SANFORD	2,900.000	87,679	XXX	66,213	57,130	9,083			9,083		66,213		21,466	21,466	1,740	XXX
712704 10 5	PEOPLES UNITED FINANCIAL INC		02/27/2009	KEEFE BR	44,900.000	784,228	XXX	840,595	800,567	40,028			40,028		840,595		(56,367)	(56,367)	6,735	XXX
713409 10 0	PEPSI BOTTLING GROUP INC		08/10/2009	SANFORD	5,600.000	200,615	XXX	121,996	121,996				0		121,996		78,619	78,619	1,960	XXX
717081 10 3	PFIZER INC		05/05/2009	VARIOUS	300,000.000	4,176,688	XXX	5,313,000	5,313,000				0		5,313,000		(1,136,312)	(1,136,312)	309,474	XXX
719405 10 2	PHOTRONICS INC		12/07/2009	BNY BROKERAGE	711,500.000	2,921,037	XXX	1,387,425	1,387,425				0		1,387,425		1,533,612	1,533,612		XXX
733174 10 6	POPULAR INC		02/26/2009	SANFORD	8,400.000	16,090	XXX	93,664	43,344	50,320			50,320		93,664		(77,574)	(77,574)	605	XXX
74005P 10 4	PRAXAIR INC		05/04/2009	MORGAN STANLEY	10,000.000	766,488	XXX	366,548	593,600	(227,052)			(227,052)		366,548		399,941	399,941	4,000	XXX
741511 10 9	PRICESMART INC		05/14/2009	INSTINET CROSS	41,816.000	785,298	XXX	863,919	863,919				0		863,919		(78,620)	(78,620)	10,454	XXX
742962 10 3	PRIVATEBANCORP INC		02/23/2009	SANFORD	14,400.000	176,216	XXX	405,922	467,424	(61,502)			(61,502)		405,922		(229,706)	(229,706)	1,080	XXX
743606 10 5	PROSPERITY BANCSHARES INC		01/13/2009	VARIOUS	22,600.000	545,979	XXX	842,584	668,734	173,850			173,850		842,584		(296,605)	(296,605)	3,108	XXX
74386T 10 5	PROVIDENT FINANCIAL SERVICES		10/30/2009	SANFORD	3,500.000	37,785	XXX	42,046	53,550	(11,504)			(11,504)		42,046		(4,261)	(4,261)	1,155	XXX
745310 10 2	PUGET ENERGY INC		02/09/2009	CORPORATE REORGANIZATION	3,400.000	102,000	XXX	70,239	92,718	(22,479)			(22,479)		70,239		31,761	31,761	1,001	XXX
747619 10 4	QUANEX CORP		07/23/2009	SANFORD	2,700.000	32,291	XXX	24,878	25,387	(509)			(509)		24,878		7,413	7,413	162	XXX
749941 10 0	RF MICRODEVICES INC		01/08/2009	BNY BROKERAGE	530,000.000	670,605	XXX	413,400	413,400				0		413,400		257,205	257,205		XXX
75524B 10 4	RBC BEARINGS INC		09/04/2009	SUNTRUST	23,740.000	522,815	XXX	769,704	481,447	288,257			288,257		769,704		(246,889)	(246,889)		XXX
758750 10 3	REGAL BELOIT		11/13/2009	SANFORD	600.000	31,055	XXX	21,723	21,723				0		21,723		9,332	9,332	288	XXX
759351 60 4	REINSURANCE GROUP AMER		11/02/2009	SANFORD	350.000	15,813	XXX	15,705	15,705				0		15,705		108	108		XXX
759509 10 2	RELIANCE STEEL & ALUMINUM		04/15/2009	SANFORD	550.000	18,682	XXX	27,346	10,967	16,379			16,379		27,346		(8,663)	(8,663)	110	XXX
768573 10 7	RIVERBED TECHNOLOGY INC		12/02/2009	SANDLER	7,700.000	158,889	XXX	82,814	82,814				0		82,814		76,075	76,075		XXX
770323 10 3	ROBERT HALF INTL INC		02/19/2009	VARIOUS	33,800.000	561,399	XXX	951,274	703,716	247,558			247,558		951,274		(389,875)	(389,875)		XXX
778296 10 3	ROSS STORES INC		05/07/2009	VARIOUS	31,600.000	1,194,914	XXX	1,162,153	939,468	222,685			222,685		1,162,153		32,762	32,762	7,447	XXX
781258 10 8	RUDDICK CORP		09/23/2009	VARIOUS	7,300.000	186,690	XXX	208,269	201,845	6,424			6,424		208,269		(21,579)	(21,579)	3,072	XXX
80004C 10 1	SANDISK CORP		12/23/2009	SANFORD	3,500.000	73,231	XXX	34,090	33,600	490			490		34,090		39,141	39,141		XXX
806605 10 1	SCHERING-PLOUGH CORP		04/21/2009	VARIOUS	160,000.000	4,072,434	XXX	4,864,000	4,864,000				0		4,864,000		(791,566)	(791,566)	159,600	XXX
806857 10 8	SCHLUMBERGER LTD		05/04/2009	VARIOUS	80,000.000	4,033,374	XXX	3,386,400	3,386,400				0		3,386,400		646,974	646,974	33,600	XXX
817337 40 5	SEQUENOM INC		04/30/2009	COWEN & CO	46,900.000	166,791	XXX	841,880	930,496	(88,616)			(88,616)		841,880		(675,089)	(675,089)		XXX
826197 50 1	SIEMENS A G		10/14/2009	BNY BROKERAGE	25,000.000	2,263,563	XXX	1,893,750	1,893,750				0		1,893,750		369,813	369,813	38,306	XXX
826919 10 2	SILICON LABORATORIES INC		11/05/2009	INSTINET CROSS	13,500.000	566,442	XXX	355,790	334,530	21,260			21,260		355,790		210,652	210,652		XXX
827084 86 4	SILICONWARE PRECISION INDUSTRIES CO		04/16/2009	SANFORD	15,700.000	88,557	XXX	100,328	70,022	30,306			30,306		100,328		(11,771)	(11,771)		XXX
828806 10 9	SIMON PROPERTY GROUP		12/07/2009	VARIOUS	70,004.410	4,505,979	XXX	3,617,636	3,617,636				0		3,617,636		888,343	888,343	22,447	XXX
832248 10 8	SMITHFIELD FOODS INC		10/20/2009	SANFORD	2,000.000	27,629	XXX	27,824	28,140	(316)			(316)		27,824		(195)	(195)		XXX
837841 10 5	SOUTH FINL GROUP INC		03/12/2009	SANFORD	13,900.000	11,937	XXX	215,450	60,048	155,402			155,402		215,450		(203,513)	(203,513)	139	XXX
845467 10 9	SOUTHWESTERN ENERGY CO		09/03/2009	VARIOUS	23,122.000	850,386	XXX	379,745	669,844	(290,099)			(290,099)		379,745		470,641	470,641		XXX
84762L 20 4	SPECTRUM BRANDS INC		09/01/2009	CORPORATE REORGANIZATION	0.759	17	XXX	1	1				0		1		16	16		XXX
852891 10 0	STANCORP FINANCIAL GROUP		12/17/2009	SANFORD	2,750.000	110,373	XXX	91,146	114,868	(23,721)			(23,721)		91,146		19,226	19,226	960	XXX
854616 10 9	STANLEY WKS		10/29/2009	BNY BROKERAGE	40,000.000	1,452,223	XXX	1,943,308	1,364,000	579,308			579,308		1,943,308		(491,085)	(491,085)	19,300	XXX
855030 10 2	STAPLES INC		03/26/2009	VARIOUS	100,000.000	1,813,745	XXX	1,772,292	1,792,000	(19,708)			(19,708)		1,772,292		41,452	41,452		XXX
858119 10 0	STEEL DYNAMICS INC		12/17/2009	SANFORD	3,550.000	34,535	XXX	45,135	29,068	16,067			16,067		45,135		(10,600)	(10,600)	260	XXX
858912 10 8	STERICYCLE INC		04/27/2009	VARIOUS	17,300.000	854,462	XXX	597,255	900,984	(303,729)			(303,729)		597,255		257,207	257,207		XXX
863236 10 5	STRAYER ED INC		03/18/2009	INSTINET CROSS	2,400.000	385,572	XXX	396,105	514,584	(118,479)			(118,479)		396,105		(10,533)	(10,533)	1,200	XXX
869099 10 1	SUSQUEHANNA BANCSHARES INC		03/10/2009	SANFORD	6,200.000	43,016	XXX	104,773	98,642	6,131			6,131		104,773		(61,756)	(61,756)	1,612	XXX
871130 10 0	SYBASE INC		05/22/2009	BONDS DIRECT	17,800.000	579,880	XXX	594,647	440,906	153,741			153,741		594,647		(14,767)	(14,767)		XXX
87161C 10 5	SYNOVUS FINL CORP		07/13/2009	SANFORD	6,000.000	16,777	XXX	57,190	49,800	7,390			7,390		57,190		(40,412)	(40,412)	480	XXX
87612E 10 6	TARGET CORP		01/28/2009	BNY BROKERAGE	22,900.000	800,557	XXX	812,950	790,737	22,213			22,213		812,950		(12,393)	(12,393)		XXX
876664 10 3	TAUBMAN CTRS INC		08/07/2009	SANFORD	1,900.000	57,544	XXX	95,278	48,374	46,904			46,904		95,278		(37,734)	(37,734)	2,366	XXX
878237 10 6	TECH DATA CORP		08/17/2009	SANFORD	4,150.000	138,012	XXX	103,407	74,036	29,371			29,371		103,407		34,605	34,605		XXX
880770 10 2	TERADYNE INC		06/24/2009	SANFORD	9,700.000	63,366	XXX	114,268	40,934	73,334			73,334		114,268		(50,902)	(50,902)		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
880779 10 3	TEREX CORP		09/22/2009	SANFORD	2,600.000	51,752	XXX	89,251	45,032	44,219			44,219		89,251		(37,499)	(37,499)		XXX
882508 10 4	TEXAS INSTRS INC		06/17/2009	VARIOUS	350,000.000	6,229,902	XXX	5,432,000	5,432,000				0		5,432,000		797,902	797,902	71,368	XXX
883203 10 1	TEXTRON INC		04/09/2009	BNY BROKERAGE	100,000.000	1,298,207	XXX	1,387,000	1,387,000				0		1,387,000		(88,793)	(88,793)	25,000	XXX
883556 10 2	THERMO ELECTRON CORP		06/01/2009	VARIOUS	40,000.000	1,534,279	XXX	1,362,800	1,362,800				0		1,362,800		171,479	171,479		XXX
885160 10 1	THOR INDS INC		08/06/2009	VARIOUS	8,800.000	203,614	XXX	263,143	115,984	147,159			147,159		263,143		(59,530)	(59,530)	1,764	XXX
887317 30 3	TIME WARNER INC		12/10/2009	VARIOUS	312,672.995	11,719,496	XXX	10,398,661	9,772,221	626,440			626,440		10,398,661		1,320,835	1,320,835	110,438	XXX
88732J 20 7	TIME WARNER CABLE INC		03/29/2009	FRACTIONAL SHARE	0.460		XXX	16	16				0		16		(16)	(16)		XXX
89417E 10 9	THE TRAVELERS COS INC		07/30/2009	VARIOUS	174,999.999	7,373,859	XXX	7,820,566	7,910,000	(89,434)			(89,434)		7,820,566		(446,708)	(446,708)	108,000	XXX
898402 10 2	TRUSTMARK CORP		08/14/2009	SANFORD	5,800.000	114,873	XXX	134,245	125,222	9,023			9,023		134,245		(19,372)	(19,372)	1,518	XXX
902494 10 3	TYSON FOODS INC		09/21/2009	VARIOUS	3,500.000	44,484	XXX	61,732	30,660	31,072			31,072		61,732		(17,248)	(17,248)	382	XXX
903236 10 7	URS CORPORATION		08/26/2009	BNY BROKERAGE	21,500.000	982,725	XXX	830,893	876,555	(45,662)			(45,662)		830,893		151,832	151,832		XXX
904311 10 7	UNDER ARMOUR INC		02/17/2009	COWEN & CO	21,600.000	345,265	XXX	514,944	514,944				0		514,944		(169,679)	(169,679)		XXX
913004 10 7	UNITED STATIONERS INC		10/21/2009	SANFORD	1,300.000	63,176	XXX	87,176	43,537	43,639			43,639		87,176		(24,000)	(24,000)		XXX
913017 10 9	UNITED TECHNOLOGIES CORP		11/11/2009	VARIOUS	120,000.000	7,131,365	XXX	8,053,937	6,432,000	1,621,937			1,621,937		8,053,937		(922,572)	(922,572)	107,800	XXX
91324P 10 2	UNITEDHEALTH GROUP INC		09/17/2009	UBSW	30,000.000	878,122	XXX	798,000	798,000				0		798,000		80,122	80,122	900	XXX
913903 10 0	UNIVERSAL HLTH SVCS INC		08/04/2009	SANFORD	3,300.000	179,549	XXX	161,298	123,981	37,317			37,317		161,298		18,251	18,251	528	XXX
928298 10 8	VISHAY INTERTECHNOLOGY IN		01/06/2009	SANFORD	10,000.000	36,530	XXX	111,654	34,200	77,454			77,454		111,654		(75,123)	(75,123)		XXX
92858J 10 8	VOCUS INC		04/20/2009	VARIOUS	19,700.000	304,311	XXX	542,373	358,737	183,635			183,635		542,373		(238,061)	(238,061)		XXX
929740 10 8	WABTEC CORP		03/06/2009	VARIOUS	54,545.000	1,533,987	XXX	2,169,756	2,168,164	1,592			1,592		2,169,756		(635,768)	(635,768)	393	XXX
93114W 10 7	WAL MART DE MEXICO S A B		12/07/2009	BNY BROKERAGE	25,000.000	1,121,603	XXX	667,943	667,943				0		667,943		453,660	453,660	10,920	XXX
94973V 10 7	WELLPOINT INC		04/02/2009	UBSW	80,000.000	3,210,302	XXX	3,370,400	3,370,400				0		3,370,400		(160,098)	(160,098)		XXX
949746 10 1	WELLS FARGO & CO NEW		06/09/2009	VARIOUS	500,000.000	9,616,141	XXX	15,083,288	14,740,000	343,288			343,288		15,083,288		(5,467,147)	(5,467,147)	171,500	XXX
950755 10 8	WERNER ENTERPRISES INC		06/15/2009	SANFORD	2,600.000	47,272	XXX	49,729	45,084	4,645			4,645		49,729		(2,457)	(2,457)	260	XXX
958102 10 5	WESTERN DIGITAL CORP		11/02/2009	SANFORD	6,200.000	161,813	XXX	93,933	68,700	25,233			25,233		93,933		67,881	67,881		XXX
960413 10 2	WESTLAKE CHEM CORP		05/22/2009	SANFORD	6,600.000	138,351	XXX	86,796	107,514	(20,718)			(20,718)		86,796		51,555	51,555	347	XXX
962166 10 4	WEYERHAEUSER CO		12/15/2009	VARIOUS	455,000.000	16,492,828	XXX	13,927,550	13,927,550				0		13,927,550		2,565,278	2,565,278	174,250	XXX
966387 10 2	WHITING PETE CORP NEW		11/25/2009	VARIOUS	10,925.000	565,080	XXX	469,156	127,984	341,172			341,172		469,156		95,924	95,924		XXX
976657 10 6	WISCONSIN ENERGY CORP		04/22/2009	SANFORD	1,175.000	48,344	XXX	45,869	49,327	(3,458)			(3,458)		45,869		2,475	2,475	160	XXX
97717W 74 5	WISDOMTREE TRUST		10/21/2009	GOLDMAN (1)	70,000.000	1,725,456	XXX	2,142,588	1,610,700	531,888			531,888		2,142,588		(417,132)	(417,132)	144,928	XXX
98310W 10 8	WYNDHAM WORLDWIDE		12/07/2009	BNY BROKERAGE	134,000.000	2,408,820	XXX	877,700	877,700				0		877,700		1,531,120	1,531,120	20,400	XXX
98385X 10 6	XTO ENERGY INC		05/04/2009	VARIOUS	117,500.000	4,366,751	XXX	4,144,225	4,144,225				0		4,144,225		222,526	222,526	20,975	XXX
98956P 10 2	ZIMMER HOLDINGS INC		01/27/2009	VARIOUS	95,000.000	3,784,129	XXX	4,176,061	3,839,900	336,161			336,161		4,176,061		(391,932)	(391,932)		XXX
98975F 10 1	ZORAN CORP		07/21/2009	SANFORD	10,000.000	115,257	XXX	143,975	68,300	75,675			75,675		143,975		(28,717)	(28,717)		XXX
G0450A 10 5	ARCH CAPITAL GROUP LTD		06/19/2009	SANFORD	1,400.000	68,338	XXX	81,192	98,140	(16,948)			(16,948)		81,192		(12,854)	(12,854)		XXX
G16962 10 5	BUNGE LIMITED		04/03/2009	SANFORD	400.000	23,513	XXX	16,186	20,708	(4,522)			(4,522)		16,186		7,327	7,327	76	XXX
G24140 10 8	COOPER IND		12/17/2009	VARIOUS	88,400.000	3,056,581	XXX	3,720,318	2,583,932	1,136,386			1,136,386		3,720,318		(663,737)	(663,737)	75,900	XXX
G6359F 10 3	NABORS INDUSTRIES LTD		06/01/2009	VARIOUS	375,000.000	6,131,966	XXX	4,488,750	4,488,750				0		4,488,750		1,643,216	1,643,216		XXX
G6852T 10 5	PARTNERSRE HOLDINGS		11/11/2009	SANFORD	1,300.000	100,103	XXX	80,817	92,651	(11,834)			(11,834)		80,817		19,286	19,286	1,833	XXX
G7127P 10 0	PLATINUM UNDERWRITER HLDG		12/01/2009	SANFORD	6,900.000	237,156	XXX	203,345	248,952	(45,607)			(45,607)		203,345		33,811	33,811	2,112	XXX
G7496G 10 3	RENAISSANCE RE HLDGS LTD		08/24/2009	SANFORD	1,700.000	89,254	XXX	77,194	87,652	(10,459)			(10,459)		77,194		12,061	12,061	1,207	XXX
G81276 10 0	SIGNET JEWELERS LIMITED		09/23/2009	SANFORD BERNST	1,300.000	34,308	XXX	27,328	27,328				0		27,328		6,980	6,980		XXX
G87210 10 3	UTI WORLDWIDE INC		10/29/2009	VARIOUS	70,800.000	915,728	XXX	882,555	1,015,272	(132,717)			(132,717)		882,555		33,173	33,173	4,248	XXX
H27013 10 3	WEATHERFORD INTERNATIONAL		01/06/2009	BNY BROKERAGE	30,000.000	427,261	XXX	856,944	856,944				0		856,944		(429,683)	(429,683)		XXX
Y2573F 10 2	FLEXTRONICS INTL LTD		10/16/2009	VARIOUS	921,900.000	5,728,322	XXX	2,360,406	2,355,200	5,206			5,206		2,360,406		3,367,916	3,367,916		XXX
008474 10 8	AGNICO-EAGLE MINES	C	12/18/2009	VARIOUS	25,500.000	1,542,554	XXX	1,459,398	1,600,635	(141,237)			(141,237)		1,459,398		83,156	83,156	5,686	XXX
008916 10 8	AGRIUM INC	C	10/27/2009	NESBITT	9,300.000	497,991	XXX	493,664	493,664				0		493,664		4,326	4,326		XXX
064149 10 7	BANK NOVA SCOTIA HALIFAX	C	12/09/2009	VARIOUS	61,900.000	2,622,008	XXX	3,080,422	2,061,889	1,018,533			1,018,533		3,080,422		(458,414)	(458,414)	80,262	XXX
067901 10 8	BARRICK GOLD CORP	C	07/14/2009	VARIOUS	53,800.000	2,048,182	XXX	2,277,238	2,405,398	(128,160)			(128,160)		2,277,238		(229,056)	(229,056)	12,182	XXX
097751 20 0	BOMBARDIER INC	C	03/30/2009	ECEM PENSON	201,000.000	573,469	XXX	1,080,658	894,450	186,208			186,208		1,080,658		(507,189)	(507,189)	5,105	XXX
124765 10 8	CAE INC	C	11/13/2009	TD WATER	163,100.000	1,185,042	XXX	1,490,161	1,321,110	169,051			169,051		1,490,161		(305,120)	(305,120)	11,742	XXX
136069 10 1	CAN IMPERIAL BK OF COMMERCE	C	06/09/2009	CIBC	72,900.000	3,911,117	XXX	4,588,814	3,724,461	864,353			864,353		4,588,814		(677,697)	(677,697)	117,276	XXX
136385 10 1	CANADIAN NAT RES LTD	C	05/22/2009	CIBC	31,000.000	1,866,900	XXX	2,384,565	1,511,250	865,183			865,183		2,376,433		(509,533)	(509,533)	6,355	XXX
13645T 10 0	CANADIAN PAC RY LTD	C	05/12/2009	VARIOUS	20,700.000	789,152	XXX	586,153	848,286	(262,133)			(262,133)		586,153		202,999	202,999	7,425	XXX
19238V 10 5	COGECO CABLE INC	C	09/14/2009	VARIOUS	27,000.000	754,145	XXX	1,118,995	931,770	187,225			187,225		1,118,995		(364,851)	(364,851)	8,688	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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
225908 10 2	CRESCENT PT ENERGY TR	A	08/24/2009	CORPORATE REORGANIZATION	147,900.000	4,388,978	XXX	4,388,978	2,928,420	1,460,558			1,460,558		4,388,978			0	238,119	XXX
292505 10 4	ENCANA CORP	C	12/03/2009	VARIOUS	60,500.000	4,948,636	XXX	5,026,549	4,935,679	90,870			90,870		5,026,549		(77,913)	(77,913)	75,507	XXX
303901 10 2	FAIRFAX FINL HLDGS LTD	C	06/16/2009	TD WATER	8,400.000	2,490,966	XXX	2,120,651	3,276,000	(1,155,349)			(1,155,349)		2,120,651		370,316	370,316	82,273	XXX
380956 40 9	GOLDCORP INC NEW	C	12/11/2009	ECEM PENSON	10,300.000	433,064	XXX	397,471	395,417	2,054			2,054		397,471		35,593	35,593	2,103	XXX
539481 10 1	LOBLAW COS LTD	C	10/27/2009	VARIOUS	71,400.000	2,311,160	XXX	2,119,115	2,496,858	(377,743)			(377,743)		2,119,115		192,045	192,045	54,075	XXX
56501R 10 6	MANULIFE FINANCIAL CORP	C	12/09/2009	VARIOUS	208,600.000	4,367,849	XXX	5,274,891	4,338,880	936,011			936,011		5,274,891		(907,042)	(907,042)	127,686	XXX
59151K 10 8	METHANEX CORP	I	03/04/2009	SANFORD	4,000.000	26,936	XXX	103,067	44,960	58,107			58,107		103,067		(76,131)	(76,131)	527	XXX
59162N 10 9	METRO INC	C	08/06/2009	VARIOUS	52,400.000	1,834,543	XXX	1,847,471	1,938,800	(91,330)			(91,330)		1,847,471		(12,927)	(12,927)	14,410	XXX
683715 10 6	OPEN TEXT CORP	A	01/13/2009	RAYMOND	20,000.000	762,390	XXX	671,192	602,600	68,592			68,592		671,192		91,198	91,198		XXX
73755L 10 7	POTASH CORP SASK INC	C	08/17/2009	VARIOUS	9,300.000	839,819	XXX	504,421	832,722	(328,301)			(328,301)		504,421		335,397	335,397	1,430	XXX
73927C 10 0	POWER FINANCIAL CORP	C	03/10/2009	VARIOUS	24,900.000	400,510	XXX	986,800	595,110	391,690			391,690		986,800		(586,290)	(586,290)	8,715	XXX
74326Y 10 7	PROGRESS ENERGY RESOURCES CO	A	12/08/2009	VARIOUS	154,400.000	1,923,181	XXX	1,766,844	1,729,280	37,564			37,564		1,766,844		156,337	156,337	36,270	XXX
760975 10 2	RESEARCH IN MOTION	A	09/29/2009	MERRILL	9,300.000	676,765	XXX	787,606	787,606				0		787,606		(110,841)	(110,841)		XXX
775109 20 0	ROGERS COMMUNICATIONS - CL B	C	08/05/2009	VARIOUS	65,000.000	1,811,419	XXX	1,894,158	2,378,350	(484,192)			(484,192)		1,894,158		(82,739)	(82,739)	35,197	XXX
780087 10 2	ROYAL BK CDA MONTREAL QUE	C	12/18/2009	VARIOUS	64,900.000	2,904,829	XXX	3,100,160	1,978,280	1,121,880			1,121,880		3,100,160		(195,331)	(195,331)	54,700	XXX
82028K 20 0	SHAW COMMUNICATIONS INC	C	10/27/2009	VARIOUS	113,000.000	2,134,510	XXX	2,412,070	2,441,930	(29,860)			(29,860)		2,412,070		(277,560)	(277,560)	50,164	XXX
82509W 10 3	SHOPPERS DRUG MART CORP	C	08/14/2009	VARIOUS	48,800.000	2,167,130	XXX	2,568,350	1,906,372	661,978			661,978		2,568,350		(401,220)	(401,220)	18,060	XXX
866796 10 5	SUN LIFE FINANCIAL SVCS CAN	C	08/07/2009	VARIOUS	25,600.000	634,945	XXX	658,217	411,892	246,325			246,325		658,217		(23,272)	(23,272)	8,568	XXX
867229 10 6	SUNCOR ENERGY INC	C	08/07/2009	CORPORATE REORGANIZATION	135,100.000	2,420,450	XXX	1,596,114	3,204,572	(1,608,458)			(1,608,458)		1,596,114		824,336	824,336	19,660	XXX
8676EP 10 8	SUNOPTA INC	C	11/18/2009	BNY BROKERAGE	447,000.000	1,767,103	XXX	701,790	701,790				0		701,790		1,065,313	1,065,313		XXX
87425E 10 3	TALISMAN ENERGY INC	C	08/05/2009	CIBC	6,100.000	101,316	XXX	109,800	109,800				0		109,800		(8,484)	(8,484)	686	XXX
87971M 10 3	TELUS CORPORATION	C	04/14/2009	VARIOUS	26,500.000	819,958	XXX	822,560	985,005	(162,445)			(162,445)		822,560		(2,602)	(2,602)	25,175	XXX
884903 10 5	THOMSON CORP	C	09/16/2009	VARIOUS	47,200.000	1,605,858	XXX	1,680,320	1,680,320				0		1,680,320		(74,462)	(74,462)	21,674	XXX
88706M 10 3	TIM HORTONS INC	C	04/23/2009	VARIOUS	43,000.000	1,298,176	XXX	1,602,742	1,500,270	102,472			102,472		1,602,742		(304,566)	(304,566)	4,259	XXX
891160 50 9	TORONTO DOMINION BK ONT	C	12/09/2009	VARIOUS	61,900.000	3,783,740	XXX	3,942,244	2,689,555	1,252,689			1,252,689		3,942,244		(158,503)	(158,503)	115,534	XXX
89353D 10 7	TRANSCANADA CORP	C	06/24/2009	VARIOUS	32,900.000	1,056,152	XXX	1,307,213	892,906	414,307			414,307		1,307,213		(251,061)	(251,061)	16,594	XXX
000375 20 4	ABB LTD - SPON ADR	F	04/22/2009	BNY BROKERAGE	80,000.000	1,234,712	XXX	1,298,786	1,200,800	97,986			97,986		1,298,786		(64,074)	(64,074)		XXX
002255 10 7	AU OPTRONICS CORP	F	05/22/2009	SANFORD	7,500.000	80,866	XXX	43,059	57,600	(14,541)			(14,541)		43,059		37,807	37,807		XXX
009606 10 4	AIXTRON AKTIENGESELLSCHAF	R	12/17/2009	INSTINET CROSS	12,100.000	426,739	XXX	368,514	368,514				0		368,514		58,225	58,225		XXX
43713W 10 7	HOME INNS & HOTELS MGMT I	R	12/22/2009	RAYMOND	12,700.000	433,107	XXX	174,713	174,713				0		174,713		258,394	258,394	(254)	XXX
66987V 10 9	NOVARTIS A G	R	12/02/2009	VARIOUS	90,000.000	4,949,411	XXX	4,494,450	4,478,400	16,050			16,050		4,494,450		454,961	454,961	130,835	XXX
881624 20 9	TEVA PHARMACEUTICAL INDS	F	05/05/2009	BNY BROKERAGE	35,000.000	1,520,987	XXX	1,570,142	1,489,950	80,192			80,192		1,570,142		(49,155)	(49,155)	3,920	XXX
G05384 10 5	ASPEN INSURANCE HOLDINGS	R	10/30/2009	SANFORD	3,100.000	75,556	XXX	74,412	75,175	(763)			(763)		74,412		1,144	1,144	1,215	XXX
G54050 10 2	LAZARD LTD	F	05/04/2009	BNY BROKERAGE	18,700.000	547,510	XXX	556,138	556,138				0		556,138		(8,640)	(8,640)	1,870	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					491,290,814	XXX	468,879,790	460,784,208	8,180,646	0	(2,204,821)	10,385,467	0	471,169,677	0	20,121,134	20,121,134	6,275,254	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
30277@ 10 1	FMIC HOLDINGS , INC.		07/02/2009	RETURN OF CAPITAL		12,663,453	XXX	12,663,453	12,663,453				0		12,663,453			0		XXX
30303@ 10 9	FMEC		12/28/2009	RETURN OF CAPITAL		953,209	XXX	953,209	953,209				0		953,209			0		XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					13,616,662	XXX	13,616,662	13,616,662	0	0	0	0	0	13,616,662	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX		11/01/2009	MANAGEMENT FEE	5,665.729	105,548	XXX	83,415	83,415				0		83,415		22,132	22,132		XXX
58552D 72 1	NEWTOWN INTERNATIONAL EQTY		03/11/2009	J P MORGAN	499,999.999	5,615,000	XXX	6,930,000	6,930,000				0		6,930,000		(1,315,000)	(1,315,000)		XXX
61744J 30 9	MSIF INC SMALL COMPANY GROWTH A		12/21/2009	MORGAN STANLEY		446,686	XXX						0				446,686	446,686		XXX
626127 71 6	MUNDER INT'L CORE EQUITY		11/16/2009	MUNDER	1,500,000.000	10,065,000	XXX	8,055,000	8,055,000				0		8,055,000		2,010,000	2,010,000	92,700	XXX
922042 87 4	VANGUARD EUROPEAN ETF		03/19/2009	GOLDMAN (1)	200,000.000	6,394,964	XXX	7,672,000	7,672,000				0		7,672,000		(1,277,036)	(1,277,036)	580,200	XXX
9299999.	Total - Common Stocks - Mutual Funds					22,627,198	XXX	22,740,415	22,740,415	0	0	0	0	0	22,740,415	0	(113,218)	(113,218)	672,900	XXX
9799997.	Total - Common Stocks - Part 4					527,534,674	XXX	505,236,867	497,141,285	8,180,646	0	(2,204,821)	10,385,467	0	507,526,754	0	20,007,916	20,007,916	6,948,154	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					67,368,403	XXX	61,261,326				74,254	(74,254)		61,187,072		6,181,338	6,181,338	266,356	XXX
9799999.	Total - Common Stocks					594,903,077	XXX	566,498,193	497,141,285	8,180,646	0	(2,130,567)	10,311,213	0	568,713,826	0	26,189,254	26,189,254	7,214,510	XXX
9899999.	Total - Preferred and Common Stocks					594,903,077	XXX	566,498,193	497,141,285	8,180,646	0	(2,130,567)	10,311,213	0	568,713,826	0	26,189,254	26,189,254	7,214,510	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,329,694,631	XXX	1,308,329,533	1,097,230,193	13,965,538	(1,334,092)	(2,041,831)	14,673,277	0	1,302,456,724	0	27,248,904	27,248,904	30,087,784	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - All Other Government																				
135087 XY 5	CANADA GOVT	C	07/07/2009	VARIOUS	08/19/2009	LAURENTI	18,532,000	19,277,905	19,187,106	19,175,386		(102,519)		(102,519)			11,720	11,720	351,346	225,406
135087 YC 2	CANADA GOVT	C	05/26/2009	VARIOUS	07/02/2009	VALEUS MOB	8,164,000	8,634,353	8,574,894	8,600,646		(33,707)		(33,707)			(25,752)	(25,752)	107,362	54,966
135087 YF 5	CANADA GOVT	C	05/08/2009	VARIOUS	09/02/2009	VARIOUS	3,227,000	3,537,730	3,496,089	3,532,275		(5,455)		(5,455)			(36,186)	(36,186)	69,708	47,253
135087 YG 3	CANADA GOVT	C	05/22/2009	VARIOUS	07/08/2009	LAURENTI	13,191,000	14,086,877	13,888,738	14,028,394		(58,482)		(58,482)			(139,656)	(139,656)	304,251	202,485
135087 YL 2	CANADA GOVT	C	05/08/2009	VARIOUS	05/20/2009	VARIOUS	6,973,000	7,671,959	7,686,750	7,669,423		(2,536)		(2,536)			17,327	17,327	195,991	127,918
135087 YN 8	CANADA GOVT	C	04/03/2009	VARIOUS	06/25/2009	VARIOUS	3,469,000	3,712,577	3,624,681	3,699,033		(13,544)		(13,544)			(74,352)	(74,352)	70,354	41,036
135087 YP 3	CANADA GOVT	C	06/01/2009	VARIOUS	07/02/2009	NESBITT	4,084,000	4,200,739	4,197,739	4,200,739				0			(2,999)	(2,999)	23,096	10,219
135087 YR 9	CANADA GOVT	C	04/28/2009	VARIOUS	11/05/2009	VALEUS MOB	1,773,000	1,887,008	1,804,559	1,881,859		(5,148)		(5,148)			(77,300)	(77,300)	63,384	27,324
135087 YS 7	CANADA GOVT	C	05/27/2009	T D SECURITES	07/21/2009	CASGRAIN CO	2,399,000	2,458,998	2,455,760	2,457,267		(1,731)		(1,731)			(1,507)	(1,507)	46,435	35,295
683234 8C 5	ONTARIO PROV CDA	C	06/25/2009	VARIOUS	09/01/2009	T D SECURITES	4,802,000	4,794,125	4,867,019	4,794,379		254		254			72,640	72,640	76,964	48,744
1099999.	Total - Bonds - All Other Government						66,614,000	70,262,271	69,783,335	70,039,401	0	(222,868)	0	(222,868)	0	0	(256,065)	(256,065)	1,308,891	820,646
Bonds - U.S. Special Revenue and Special Assessment																				
341535 YQ 9	FLORIDA ST BRD ED PUB ED		11/25/2009	WELLS FARGO	12/23/2009	MORGAN STANLEY	3,000,000	3,429,540	3,426,870	3,421,357		(8,183)		(8,183)			5,513	5,513	86,667	73,333
414010 AA 6	HARRIS CNTY TEX CULTRURAL ED		11/23/2009	BLACKROCK	12/22/2009	J P MORGAN	4,000,000	4,000,000	4,000,000	4,000,000				0				0	1,063	466
442378 DW 2	HOUSTON TEX HIGHER ED FIN CORP		11/24/2009	MORGAN STANLEY	12/08/2009	MORGAN STANLEY	4,000,000	4,000,000	4,000,000	4,000,000				0				0	639	421
49126K FQ 9	KENTUCKY ECONOMIC DEV FIN AUTH HOSP.		11/24/2009	GOLDMAN (1)	12/11/2009	GOLDMAN (1)	4,000,000	4,000,000	4,000,000	4,000,000				0				0	731	453
544495 DH 4	LOS ANGELES CALIF DEPT WTR & PWR REV..		11/23/2009	BLACKROCK	12/11/2009	GOLDMAN (1)	4,000,000	4,000,000	4,000,000	4,000,000				0				0	740	422
59266T BG 5	METROPOLITAN WTR DIST SOUTHN CALIF		11/20/2009	BLACKROCK	12/16/2009	CITIGROUP	3,760,000	3,840,314	3,939,954	3,840,314				0			99,640	99,640	91,911	78,333
644614 RY 7	NEW HAMPSHIRE HEALTH & ED		11/23/2009	BLACKROCK	12/10/2009	BANC OF AMERICA	4,000,000	4,000,000	4,000,000	4,000,000				0				0	695	402
64970K 7Z 4	NEW YORK NY CITY MUN WTR FIN AUTH WTR		11/23/2009	BLACKROCK	12/11/2009	GOLDMAN (1)	4,000,000	4,000,000	4,000,000	4,000,000				0				0	445	153
64971M UQ 3	NEW YORK NY CITY TRANSITIONAL FIN AUTH		11/30/2009	MERRILL	12/21/2009	MERRILL	3,000,000	3,180,060	3,212,640	3,179,760		(300)		(300)			32,880	32,880	22,083	13,333
649903 ZJ 3	NEW YORK ST DORM AUTH REV		11/25/2009	GOLDMAN (1)	12/08/2009	GOLDMAN (1)	4,000,000	4,000,000	4,000,000	4,000,000				0				0	658	479
73358E AN 4	PORT AUTH NY & NJ SPL OBLIG REV		11/23/2009	BLACKROCK	12/22/2009	CITIGROUP	4,000,000	4,000,000	4,000,000	4,000,000				0				0	1,164	498
880541 MS 3	TENNESSEE ST		12/02/2009	BARCLAYS US FUN	12/04/2009	MORGAN K	1,500,000	1,668,960	1,673,520	1,668,937		(23)		(23)			4,583	4,583	208	
93974B 3N 0	WASHINGTON ST		11/23/2009	BLACKROCK	12/07/2009	LOOP CAPITAL	3,000,000	3,339,300	3,364,560	3,338,184		(1,116)		(1,116)			26,376	26,376	67,917	60,833
93974C PD 6	WASHINGTON ST		12/07/2009	PIPER JAFFREY	12/22/2009	STIFFEL NICOLAUS	1,500,000	1,665,165	1,667,160	1,664,749		(416)		(416)			2,411	2,411	12,500	8,750
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						47,760,000	49,123,339	49,284,704	49,113,301	0	(10,038)	0	(10,038)	0	0	171,403	171,403	287,421	237,876
Bonds - Industrial and Miscellaneous																				
02744M AA 6	AMERICAN MED SYS HLDGS		03/05/2009	MILLER TABAK	05/06/2009	DEUTSCHE BANK	250,000	187,070	235,274	187,070				0			48,204	48,204	2,934	1,512
03674P AA 1	ANTERO RES FIN CORP		11/12/2009	J P MORGAN	11/13/2009	VARIOUS	42,000	41,706	42,240	41,706				0			534	534	5	
117043 AL 3	BRUNSWICK CORP		08/11/2009	J P MORGAN	10/08/2009	CITADEL	125,000	121,295	134,375	121,314		19		19			13,061	13,061	2,344	
125577 AZ 9	CIT GROUP INC		07/13/2009	VARIOUS	12/10/2009	EXCHANGE	875,000	633,440	660,038	668,330		112,606	88,736	23,870			2,728	2,728		4,130
125581 AB 4	CIT GROUP INC		07/13/2009	VARIOUS	12/10/2009	EXCHANGE	500,000	289,685	315,306	312,414		22,729		22,729			2,891	2,891	19,375	11,194
125581 AH 1	CIT GROUP INC		07/14/2009	DEUTSCHE BANK	12/10/2009	EXCHANGE	250,000	150,000	156,863	156,108		6,108		6,108			755	755	6,250	5,347
125581 AR 9	CIT GROUP INC		07/13/2009	VARIOUS	12/10/2009	EXCHANGE	500,000	315,625	326,716	325,603		9,978		9,978			1,113	1,113	12,500	10,313
125581 AW 8	CIT GROUP INC		07/13/2009	MORGAN STANLEY	12/10/2009	EXCHANGE	125,000	71,250	73,510	73,264		2,014		2,014			246	246	3,375	3,113
284138 AJ 3	ELAN FIN PLC / ELAN FIN		09/29/2009	MORGAN STANLEY	11/09/2009	MORGAN STANLEY	125,000	123,388	118,750	123,409		21		21			(4,659)	(4,659)	1,246	
31430Q AY 3	FELCOR LODGING LTD PARTNER		09/30/2009	FIRST BR	10/13/2009	CORPORATE REORGANIZATION	250,000	248,750	245,000	248,772		22		22			(3,772)	(3,772)	7,917	2,613
345397 VE 0	FORD MOTOR CREDIT CO LLC		03/23/2009	BANC OF AMERICA	07/30/2009	VARIOUS	250,000	207,500	249,680	216,658		9,158		9,158			33,022	33,022	9,411	
345397 VH 3	FORD MOTOR CREDIT CO LLC		04/20/2009	BANC OF AMERICA	08/13/2009	DEUTSCHE BANK	250,000	201,250	263,750	202,871		1,621		1,621			60,879	60,879	22,378	13,167
38470R AC 5	GRAHAM PACKAGING CO L P		04/23/2009	JEFFERIES & CO	05/18/2009	JEFFERIES & CO	250,000	215,625	235,000	216,144		519		519			18,856	18,856	2,125	767
413627 BG 4	HARRAHS OPER INC		05/13/2009	LIBERTAS	06/09/2009	SCOTT & ASSOCIATES	250,000	133,125	156,250	133,665		540		540			22,585	22,585	3,958	2,292
500605 AC 4	KOPPERS INC PA		11/20/2009	UBSW	11/20/2009	VARIOUS	49,000	48,172	48,829	48,172				0			656	656		
65409Q AW 2	NIELSEN FIN LLC/ NIELSEN		04/24/2009	J P MORGAN	07/30/2009	BARCLAYS US FUN	125,000	115,216	130,938	115,446		230		230			15,491	15,491	3,714	
65473Q AJ 2	NISOURCE FIN CORP		02/03/2009	MORGAN STANLEY	04/08/2009	CORPORATE REORGANIZATION	250,000	241,875	242,500	242,676		801		801			(176)	(176)	16,469	4,430
65542N AJ 6	NORAMPAC INC		03/20/2009	LAZARD FREZES	11/27/2009	ISSUE CALLED at 98.1252	25,000	10,094	24,531	11,502		1,408		1,408			13,030	13,030	1,669	534
65543A AB 0	NORANDA ALUM ACQUISITION		06/01/2009	PIK - PAID IN KIND	08/13/2009	CS FIRST	22,953	21,336	14,001	21,382		46		46			(7,381)	(7,381)		
690742 AB 7	OWENS CORNING NEW		04/24/2009	MILLER TABAK	06/03/2009	CANTOR FITZ	250,000	157,500	178,125	157,591		91		91			20,534	20,534	9,090	7,194
12544U AA 9	CIBC CAP FDG L P CMO	C	03/04/2009	CIBC	05/21/2009	VARIOUS	3,265,000	3,265,000	3,738,749	3,265,000				0			473,749	473,749	45,541	
12544U AB 7	CIBC CAP FDG L P CMO	C	03/04/2009	CIBC	05/21/2009	T D SECURITES	2,330,000	2,330,000	2,943,116	2,330,000				0			613,116	613,116	48,419	
89353Z BU 1	TRANSCANADA PIPELINES LTD	C	02/12/2009	TD WATER	05/22/2009	RBC DOMINION	770,000	766,373	953,352	766,381		8		8			186,971	186,971	16,812	
3899999.	Total - Bonds - Industrial and Miscellaneous						11,128,953	9,895,275	11,486,893	9,985,478	0	167,919	88,736	79,183	0	0	1,512,433	1,512,433	235,532	66,606
8399998.	Total - Bonds						125,502,953	129,280,885	130,554,932	129,138,180	0	(64,987)	88,736	(153,723)	0	0	1,427,771	1,427,771	1,831,844	1,125,128
Common Stocks - Industrial and Miscellaneous																				

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
002444 10 7	AVX CORP NEW		01/28/2009	SANFORD	08/17/2009	SANFORD	6,300.000	58,181	68,211	58,181				0			10,030	10,030	756	
00443E 10 4	ACERGY S A		05/12/2009	SANFORD	11/04/2009	SANFORD	7,500.000	65,740	96,315	65,740				0			30,576	30,576	1,500	
01741R 10 2	ALLEGHENY TECHNOLOGIES INC		06/05/2009	WARBURG	10/22/2009	INSTINET CROSS	8,400.000	347,059	285,543	347,059				0			(61,516)	(61,516)	2,647	
052800 10 9	AUTOLIV INC		03/11/2009	SANFORD	07/13/2009	SANFORD	675.000	9,639	18,489	9,639				0			8,850	8,850		
091797 10 0	BLACK & DECKER		09/24/2009	SANFORD	12/14/2009	SANFORD	2,650.000	115,907	163,325	115,907				0			47,418	47,418	276	
09180C 10 6	BJS RESTAURANTS INC		04/27/2009	VARIOUS	09/22/2009	VARIOUS	59,100.000	953,063	978,890	953,063				0			25,827	25,827		
11134A 10 3	BROADPOINT GLEACHER SECS		09/22/2009	KEEFE BR	12/11/2009	J P MORGAN	27,100.000	239,835	131,757	165,581			74,254	(74,254)			(33,824)	(33,824)		
126650 10 0	CVS CORP		02/26/2009	BNY BROKERAGE	11/06/2009	BNY BROKERAGE	30,000.000	785,454	888,043	785,454				0			102,589	102,589	6,863	
129603 10 6	CALGON CARBON CORP		02/23/2009	VARIOUS	05/12/2009	BNY BROKERAGE	31,800.000	434,769	416,022	434,769				0			(18,746)	(18,746)		
150870 10 3	CELANESE CORP		01/09/2009	SANFORD	05/07/2009	SANFORD	800.000	12,029	16,296	12,029				0			4,266	4,266	64	
18683K 10 1	CLIFFS NATURAL RESOURCES		02/04/2009	VARIOUS	04/29/2009	BNY BROKERAGE	32,600.000	896,748	690,414	896,748				0			(206,334)	(206,334)	2,853	
20605P 10 1	CONCHO RES INC		09/11/2009	WARBURG	12/17/2009	VARIOUS	10,600.000	398,804	461,445	398,804				0			62,642	62,642		
212015 10 1	CONTINENTAL RESOURCES INC		09/11/2009	WARBURG	11/18/2009	MORGAN K	12,800.000	554,653	499,480	554,653				0			(55,173)	(55,173)		
222862 10 4	COVENTRY HEALTH CARE INC		01/26/2009	SANFORD	08/24/2009	SANFORD	4,600.000	65,131	105,174	65,131				0			40,043	40,043		
23326R 10 9	DG FASTCHANNEL INC		07/09/2009	VARIOUS	09/25/2009	VARIOUS	50,800.000	994,291	1,049,611	994,291				0			55,320	55,320		
23767P 10 9	DATA DOMAIN INC		01/07/2009	THOMAS W	03/16/2009	WESTMINSTER	16,300.000	314,967	170,073	314,967				0			(144,893)	(144,893)		
247916 20 8	DENBURY RESORCES INC		03/10/2009	SANFORD	09/16/2009	SANFORD BERNST	2,200.000	29,923	35,364	29,923				0			5,441	5,441		
256747 10 6	DOLLAR TREE STORES INC		02/25/2009	COWEN & CO	04/22/2009	SUNTRUST	14,500.000	533,506	634,589	533,506				0			101,083	101,083		
278265 10 3	EATON VANCE CORP		04/29/2009	VARIOUS	05/27/2009	VARIOUS	39,600.000	875,773	1,061,706	875,773				0			185,934	185,934	4,309	
29444U 50 2	EQUINIX INC		06/09/2009	UBSW	10/27/2009	VARIOUS	3,900.000	279,864	333,862	279,864				0			53,999	53,999		
29977A 10 5	EVERCORE PARTNERS INC		06/12/2009	VARIOUS	12/11/2009	VARIOUS	11,700.000	216,340	371,007	216,340				0			154,667	154,667	2,613	
36102A 20 7	FUQI INTERNATIONAL INC		10/29/2009	VARIOUS	11/09/2009	MERRIMAN CURHAN	49,200.000	1,287,313	970,479	1,287,313				0			(316,834)	(316,834)		
365558 10 5	GARDNER DENVER INC		03/26/2009	SANFORD	12/14/2009	SANFORD	2,400.000	53,155	89,834	53,155				0			36,679	36,679	75	
369300 10 8	GENERAL CABLE CORP DEL NE		10/01/2009	VARIOUS	12/23/2009	SANDLER	18,600.000	762,319	582,358	762,319				0			(179,960)	(179,960)		
395259 10 4	GREENHILL & CO INC		04/13/2009	SANFORD	08/28/2009	WARBURG	7,900.000	613,847	601,709	613,847				0			(12,138)	(12,138)	3,555	
412822 10 8	HARLEY DAVIDSON INC		07/30/2009	SANFORD	12/03/2009	SANFORD	4,000.000	89,420	116,019	89,420				0			26,599	26,599	400	
451055 10 7	ICONIX BRAND GROUP INC		06/03/2009	VARIOUS	09/30/2009	VARIOUS	50,250.000	676,790	724,598	676,790				0			47,808	47,808		
452327 10 9	ILLUMINA INC		02/24/2009	MERRILL	10/29/2009	FRIEDMAN BILL	15,800.000	515,238	528,735	515,238				0			13,497	13,497		
45865V 10 0	INTERCONTINENTALEXCHANGE INC		04/15/2009	VARIOUS	09/16/2009	VARIOUS	10,000.000	889,883	948,650	889,883				0			58,768	58,768		
482480 10 0	KLA-TENCOR CORP		01/06/2009	JEFFERIES & CO	05/12/2009	INSTINET CROSS	26,000.000	627,723	646,746	627,723				0			19,023	19,023	3,900	
515098 10 1	LANDSTAR SYS INC		04/02/2009	INSTINET CROSS	08/28/2009	INSTINET CROSS	6,700.000	246,080	239,084	246,080				0			(6,996)	(6,996)	570	
517942 10 8	LASALLE HOTEL PPTYS		04/16/2009	VARIOUS	12/02/2009	VARIOUS	49,300.000	492,853	890,271	492,853				0			397,418	397,418	642	
53217R 20 7	LIFE TIME FITNESS INC		04/30/2009	VARIOUS	10/22/2009	VARIOUS	60,900.000	995,845	1,695,094	995,845				0			699,249	699,249		
553530 10 6	MSC INDL DIRECT INC		01/23/2009	ROBERT BAIRD & CO	08/12/2009	VARIOUS	11,600.000	394,862	462,803	394,862				0			67,941	67,941	4,640	
571903 20 2	MARRIOTT INTL INC NEW		06/23/2009	VARIOUS	08/06/2009	VARIOUS	30,954.000	572,426	678,773	572,426				0			106,348	106,348		
58733R 10 2	MERCADOLIBRE INC		09/23/2009	VARIOUS	12/17/2009	VARIOUS	18,300.000	698,396	895,827	698,396				0			197,431	197,431		
610236 10 1	MONRO MUFFLER BRAKE INC		03/03/2009	VARIOUS	05/08/2009	VARIOUS	33,800.000	788,791	832,024	788,791				0			43,232	43,232	2,028	
628530 10 7	MYLAN LABORATORIES INC		02/27/2009	WESTMINSTER	05/12/2009	COWEN & CO	52,200.000	645,683	719,506	645,683				0			73,824	73,824		
62886E 10 8	NCR CORPORATION		03/19/2009	SANFORD	08/20/2009	SANFORD	3,000.000	27,700	41,624	27,700				0			13,924	13,924		
64110D 10 4	NETAPP INC		05/21/2009	BAIRD, ROBERT	09/16/2009	COWEN & CO	15,900.000	286,375	392,958	286,375				0			106,583	106,583		
670704 10 5	NUVASIVE INC		01/13/2009	THOMAS W	10/29/2009	WJB CAPI	11,200.000	389,658	414,088	389,658				0			24,430	24,430		
686091 10 9	O'REILLY AUTO		02/24/2009	SANFORD	04/20/2009	J P MORGAN	11,900.000	388,229	454,925	388,229				0			66,696	66,696		
70959W 10 3	PENSKE AUTOMOTIVE GRP INC		05/21/2009	VARIOUS	10/01/2009	PACIFIC	39,800.000	479,146	646,944	479,146				0			167,798	167,798		
713409 10 0	PEPSI BOTTLING GROUP INC		02/12/2009	SANFORD	08/10/2009	VARIOUS	1,100.000	24,584	37,240	24,584				0			12,655	12,655	385	
714265 10 5	PEROT SYS CORP		04/03/2009	SANFORD	10/28/2009	VARIOUS	10,700.000	124,870	319,187	124,870				0			194,316	194,316		
758750 10 3	REGAL BELOIT		05/07/2009	SANFORD	11/13/2009	SANFORD	800.000	32,260	41,407	32,260				0			9,147	9,147	256	
760759 10 0	REPUBLIC SERVICES INC		05/21/2009	BNY BROKERAGE	08/21/2009	BNY BROKERAGE	70,000.000	1,549,985	1,814,610	1,549,985				0			264,625	264,625	13,300	
76122Q 10 5	RESOURCES CONNECTION INC		05/19/2009	VARIOUS	08/26/2009	VARIOUS	42,500.000	791,257	656,436	791,257				0			(134,820)	(134,820)		
768573 10 7	RIVERBED TECHNOLOGY INC		01/07/2009	INSTINET CROSS	12/02/2009	SANDLER	8,400.000	91,426	173,334	91,426				0			81,907	81,907		
806407 10 2	HENRY SCHEIN INC		03/12/2009	SANFORD	11/05/2009	SANFORD	1,300.000	47,041	66,453	47,041				0			19,412	19,412		
806605 10 1	SCHERING-PLOUGH CORP		08/13/2009	VARIOUS	12/03/2009	VARIOUS	710,000.000	17,875,223	20,799,204	17,875,223				0			2,923,981	2,923,981	87,100	
806882 10 6	SCHNITZER STL INDS		04/29/2009	J P MORGAN	10/13/2009	MERRIMAN CURHAN	19,200.000	914,859	981,840	914,859				0			66,981	66,981	653	
835451 10 5	SONIC CORP		04/20/2009	PIPER JAFFREY	06/18/2009	INSTINET CROSS	40,800.000	453,641	354,302	453,641				0			(99,339)	(99,339)		
855030 10 2	STAPLES INC		08/28/2009	BNY BROKERAGE	12/01/2009	MORGAN STANLEY	40,000.000	875,040	982,415	875,040				0			107,375	107,375	3,300	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
871130 10 0	SYBASE INC.		02/27/2009	RAYMOND	05/22/2009	BONDS DIRECT	9,900.000	272,680	324,153	272,680				0			51,474	51,474		
878237 10 6	TECH DATA CORP.		03/23/2009	SANFORD	08/17/2009	SANFORD	2,200.000	40,642	74,063	40,642				0			33,420	33,420		
983024 10 0	WYETH		04/29/2009	VARIOUS	10/16/2009	MERGER	155,000.000	6,665,542	7,828,035	6,665,542				0			1,162,493	1,162,493	108,000	
G6852T 10 5	PARTNERSRE HOLDINGS		09/24/2009	VARIOUS	11/11/2009	SANFORD	725.000	53,643	55,827	53,643				0			2,184	2,184		
Y2573F 10 2	FLEXTRONICS INTL LTD		01/21/2009	SANFORD	10/16/2009	SANFORD	12,000.000	33,216	88,220	33,216				0			55,004	55,004		
008474 10 8	AGNICO-EAGLE MINES	C	03/18/2009	VARIOUS	10/30/2009	VARIOUS	19,700.000	1,261,448	1,198,700	1,261,448				0			(62,748)	(62,748)	2,475	
71644E 10 2	PETRO-CDA	C	06/24/2009	VARIOUS	08/07/2009	CORPORATE REORGANIZATION	68,400.000	2,967,114	2,967,114	2,967,114				0				0	5,780	
71645A 10 9	PETROBAKKEN ENERGY LTD	C	10/06/2009	CORPORATE REORGANIZATION	10/27/2009	VARIOUS	37,838.000	1,258,124	1,166,322	1,258,124				0			(91,802)	(91,802)		
73755L 10 7	POTASH CORP SASK INC	C	02/06/2009	TD WATER	08/17/2009	VARIOUS	7,900.000	889,736	777,271	889,736				0			(112,465)	(112,465)	1,606	
866796 10 5	SUN LIFE FINANCIAL SVCS CAN	C	06/12/2009	NESBITT	08/06/2009	TD WATER	13,300.000	421,611	453,733	421,611				0			32,122	32,122		
867229 10 6	SUNCOR ENERGY INC.	C	04/09/2009	VARIOUS	08/07/2009	CORPORATE REORGANIZATION	73,100.000	2,133,995	1,309,659	2,133,995				0			(824,336)	(824,336)	5,810	
89677E 10 4	TRISTAR OIL & GAS LTD NEW	C	09/01/2009	VARIOUS	10/06/2009	CORPORATE REORGANIZATION	78,000.000	1,145,822	1,362,769	1,145,822				0			216,948	216,948		
15911M 10 7	CHANGYOU COM LTD	R	06/17/2009	VARIOUS	09/17/2009	VARIOUS	37,600.000	1,234,159	1,487,444	1,234,159				0			253,285	253,285		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							61,261,326	67,368,403	61,187,072	0	0	74,254	(74,254)	0	0	6,181,338	6,181,338	266,356	0
9799998.	Total - Common Stocks							61,261,326	67,368,403	61,187,072	0	0	74,254	(74,254)	0	0	6,181,338	6,181,338	266,356	0
9899999.	Total - Preferred and Common Stocks							61,261,326	67,368,403	61,187,072	0	0	74,254	(74,254)	0	0	6,181,338	6,181,338	266,356	0
9999999.	Total - Bonds, Preferred and Common Stocks							190,542,211	197,923,335	190,325,252	0	(64,987)	162,990	(227,977)	0	0	7,609,109	7,609,109	2,098,200	1,125,128

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks									
Alien Insurer									
30247@ 10 8	FM INSURANCE COMPANY LTD	F	AA-1120610	4ciB4	NO		685,071,798	80,000,000.000	100.0
P3913* 10 3	FMG DE MEXICO	F	AA-2730043	4ciB4	NO		25,026,339	42,282.000	100.0
302777 21 4	FMIC ESCRITORIO DE REP BRAZIL LTD	F		4ciB4	NO		604,624	563,380.000	100.0
1499999.	Total - Common Stocks - Alien Insurer					0	710,702,761	XXX	XXX
Other Affiliates									
30303@ 10 9	FMEC			4ciB2	NO		154,315,055	409,933.000	100.0
30277@ 10 1	FMIC HOLDINGS			4ciB2	NO		1,406,194,231	42,029.000	100.0
74365@ 10 2	TSB			4ciB2	NO			500.000	100.0
1799999.	Total - Common Stocks - Other Affiliates					0	1,560,509,286	XXX	XXX
1899999.	Total - Common Stocks					0	2,271,212,047	XXX	XXX
1999999.	Total - Preferred and Common Stock					0	2,271,212,047	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....5,662,351,717.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
Preferred Stocks					
000000 00 0	AFFILIATED FM INSURANCE COMPANY	FMIC HOLDINGS		47,500.000	65.5
0199999.	Total - Preferred Stock		0	XXX	XXX
Common Stocks					
000000 00 0	AFFILIATED FM INSURANCE COMPANY	FMIC HOLDINGS		80,000.000	100.0
000000 00 0	APPALACHIAN INSURANCE COMPANY	FMIC HOLDINGS		705,000.000	100.0
000000 00 0	CORPORATE INSURANCE SERVICES, INC	FMIC HOLDINGS		1,000.000	100.0
000000 00 0	FM GLOBAL SERVICIOS S. de R.L. de C.V. MEXICO	FMIC HOLDINGS		2.000	66.6
000000 00 0	FMIC REAL ESTATE HOLDINGS INC	FMIC HOLDINGS		1.000	100.0
000000 00 0	RISK ENGINEERING INSURANCE COMPANY LTD	FMIC HOLDINGS		120,000.000	100.0
000000 00 0	FM ENGINEERING INTERATIONAL LTD	FM INSURANCE COMPANY LTD		50,000.000	100.0
0299999.	Total - Common Stock		0	XXX	XXX
0399999.	Total - Preferred and Common Stock		0	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
All Other Government Bonds - Issuer Obligations																				
	CANADIAN T-BILL	@	C	11/02/2009	RBC	02/04/2010	599,876		218			600,000	599,658				0.222	N/A	105	
	CANADIAN T-BILL	@	C	12/14/2009	VARIOUS	03/18/2010	2,948,772		320			2,950,000	2,948,452				0.200	N/A		
0499999. All Other Government Bonds - Issuer Obligations							3,548,648	0	538	0	0	3,550,000	3,548,110	0	0	XXX	XXX	XXX	105	0
1099999. Total - All Other Government Bonds							3,548,648	0	538	0	0	3,550,000	3,548,110	0	0	XXX	XXX	XXX	105	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	D R HORTON INC			03/05/2009	BROADPOI	01/15/2010	249,564		8,939			250,000	240,625	5,620		4.875	9.573	JJ	6,094	1,862
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							249,564	0	8,939	0	0	250,000	240,625	5,620	0	XXX	XXX	XXX	6,094	1,862
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							249,564	0	8,939	0	0	250,000	240,625	5,620	0	XXX	XXX	XXX	6,094	1,862
Total Bonds																				
7799999. Subtotals - Issuer Obligations							3,798,212	0	9,477	0	0	3,800,000	3,788,735	5,620	0	XXX	XXX	XXX	6,199	1,862
8399999. Subtotals - Bonds							3,798,212	0	9,477	0	0	3,800,000	3,788,735	5,620	0	XXX	XXX	XXX	6,199	1,862
Class One Money Market Mutual Funds																				
09248U 61 9	BLACKROCK PROVIDENT TEMPFUND INST'L			05/08/2008	BLACKROCK	XXX	16,907,450					16,907,450	16,907,450						124,413	
26188J 20 6	DREYFUS CASH MGT NST SHARES			08/12/2008	DREYFUS	XXX	7,626,230					7,626,230	7,626,230						53,397	
36085P 20 5	FFI INST FUND			12/23/2009	VARIOUS	XXX	40,802,624					40,802,624	40,802,624					MON.	167,447	
316175 20 7	FIDELITY INST MM CL 1			11/30/2009	VARIOUS	XXX	76,766,300					76,766,300	76,766,300						520,672	
38141W 23 2	GOLDMAN SACHS TR			08/13/2008	GOLDMAN (1)	XXX	8,465,966					8,465,966	8,465,966						48,932	
8999999. Total - Class One Money Market Mutual Funds							150,568,570	0	0	0	0	XXX	150,568,570	0	0	XXX	XXX	XXX	914,861	0
9199999. Total - Short-Term Investments							154,366,782	0	9,477	0	0	XXX	154,357,305	5,620	0	XXX	XXX	XXX	921,060	1,862

Sch. DB-Pt. A-Sn. 1
NONE

Sch. DB-Pt. A-Sn. 2
NONE

Sch. DB-Pt. A-Sn. 3
NONE

Sch. DB-Pt. B-Sn. 1
NONE

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn. 3
NONE

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Sch. DB-Pt. C-Sn. 3
NONE

Sch. DB-Pt. D-Sn. 1
NONE

Sch. DB-Pt. D-Sn. 2
NONE

Sch. DB-Pt. D-Sn. 3
NONE

Sch. DB-Pt. E-Sn. 1
NONE

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 *
Open Depositories							
BANK OF AMERICA (OPERATING)	HARTFORD, CT			15,248		1,401,634	XXX
BANK OF AMERICA (LOSS PAYMENT)	HARTFORD, CT					(16,499,237)	XXX
BANK OF AMERICA (A/P CDR)	HARTFORD, CT					(4,177,348)	XXX
BANK OF AMERICA (PAYROLL)	HARTFORD, CT					(7,057,597)	XXX
BANK OF RI	PROVIDENCE,RI					1,010,125	XXX
JP MORGAN CHASE	NEW YORK, NY		0.120	630,897		20,062,362	XXX
JP MORGAN PRIV EQ-M.STANLEY	NEW YORK, NY		0.120	31,254		2,764,209	XXX
NORTHERN TRUST DDA 52507	CHICAGO, IL					15,263,697	XXX
ROYAL BANK (RES ACCT)	TORONTO, ON, CAN			54,293	4,524	1,573,263	XXX
ROYAL BANK (PAYROLL ACCT)	TORONTO, ON, CAN					(609,712)	XXX
ROYAL TRUST	TORONTO, ON, CAN			571	48	354,434	XXX
TD BANK (GENERAL ACCT)	TORONTO, ON, CAN		0.250	26,754	2,229	4,819,894	XXX
0199998. Deposits in 2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	8,135	627	285,389	XXX
0199999. Total - Open Depositories		XXX	XXX	767,152	7,428	19,191,113	XXX
0399999. Total Cash on Deposit		XXX	XXX	767,152	7,428	19,191,113	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	9,677	XXX
0599999. Total Cash		XXX	XXX	767,152	7,428	19,200,790	XXX

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

1. January	93,273,457	4. April	103,717,415	7. July	129,792,625	10. October	124,146,997
2. February	147,774,645	5. May	187,677,214	8. August	237,022,354	11. November	174,569,082
3. March	93,011,820	6. June	146,179,750	9. September	92,682,049	12. December	19,191,113

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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
MARYLAND ST MD		12/09/2009	5.250	02/15/2010	3,521,560	69,417	(9,800)
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					3,521,560	69,417	(9,800)
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					3,521,560	69,417	(9,800)
Total Bonds							
7799999. Subtotals - Issuer Obligations					3,521,560	69,417	(9,800)
8399999. Subtotals - Bonds					3,521,560	69,417	(9,800)
Sweep Accounts							
HSBC		12/01/2009			5,017,425		
JPM PRIME MMF INST'L		12/23/2009			75,529,770		
8499999. Total - Sweep Accounts					80,547,195	0	0
8699999. Total - Cash Equivalents					84,068,755	69,417	(9,800)

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA	B	Workers Compensation			239,614	240,919
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Property & Casualty			199,678	200,766
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA	B	Property & Casualty			99,247	123,789
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Property & Casualty			99,839	100,383
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Property & Casualty			349,437	351,341
33. New York NY						
34. North Carolina NC	B	Property & Casualty			474,236	476,819
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	Property & Casualty			299,518	301,149
38. Oregon OR	B	Property & Casualty			279,550	281,072
39. Pennsylvania PA						
40. Rhode Island RI	B	Property & Casualty	3,222,068	3,240,935		
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
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. US Virgin Islands VI	B	Property & Casualty			499,196	501,915
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,222,068	3,240,935	2,540,315	2,578,153

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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