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ANNUAL STATEMENT

For the Year Ended December 31, 2010

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
Jonathan D. Mariner #	Gracia Catherine Martore	Christine M. McCarthy #	Robert Joseph O'Toole
John Ross Paolian	David Pulman	Edward Joseph Rapp	Graham Basil Spanier #
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 1st day of February, 2011

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	88,071,040	0.8	88,071,040	0.8
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)	391,332,925	3.8	391,332,925	3.8
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations	234,689,647	2.3	234,689,647	2.3
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	147,825,418	1.4	147,825,418	1.4
1.43 Revenue and assessment obligations	929,199,031	9.0	929,199,031	9.0
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	3,384,145	0.0	3,384,145	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	565,291,963	5.5	565,291,963	5.5
1.513 All other	105,440,163	1.0	105,440,163	1.0
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)	493,615,742	4.8	493,615,742	4.8
2.2 Unaffiliated non-U.S. securities (including Canada)	109,385,480	1.1	109,385,480	1.1
2.3 Affiliated securities		0.0		0.0
3. Equity interests:				
3.1 Investments in mutual funds	562,252,569	5.4	562,252,569	5.4
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	3,382,541,995	32.6	3,382,541,995	32.6
3.4 Other equity securities:				
3.41 Affiliated	1,772,119,324	17.1	1,772,119,324	17.1
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	1,532,796	0.0	1,532,796	0.0
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	6,446,780	0.1	6,446,780	0.1
8. Cash, cash equivalents and short-term investments	370,350,119	3.6	370,350,119	3.6
9. Other invested assets	1,208,813,062	11.7	1,208,813,062	11.7
10. Total invested assets	10,372,292,199	100.0	10,372,292,199	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		140,213,497
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		0
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		(43,552)
5.	Deduct amounts received on disposals, Part 3, Column 15		138,602,585
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	34,565	
8.2	Totals, Part 3, Column 9		34,565
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		1,532,796
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,532,796

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		337,617,237
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	708,600,741	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	102,151,657	810,752,398
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	30,878,975	
	5.2 Totals, Part 3, Column 9	690,210	31,569,185
6.	Total gain (loss) on disposals, Part 3, Column 19		8,833,953
7.	Deduct amounts received on disposals, Part 3, Column 16		35,669,834
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	8,600,400	
	10.2 Totals, Part 3, Column 11		8,600,400
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,144,502,539
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,144,502,539

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		8,354,904,703
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,178,495,153
3.	Accrual of discount		4,642,157
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	526,655	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	488,716,109	
	4.4 Part 4, Column 11	(92,007,766)	397,234,998
5.	Total gain (loss) on disposals, Part 4, Column 19		123,014,229
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,247,713,598
7.	Deduct amortization of premium		17,346,714
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	1,577,340	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	5,826,443	
	9.4 Part 4, Column 13	677,703	8,081,486
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		8,785,149,442
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		8,785,149,442

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	91,455,185	96,084,603	91,402,140	91,531,233
Governments (Including all obligations	2. Canada	391,332,923	402,602,662	395,805,966	371,572,000
guaranteed by governments)	3. Other Countries				
	4. Totals	482,788,108	498,687,265	487,208,106	463,103,233
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	234,689,647	237,461,952	238,455,218	216,515,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	147,825,418	152,050,680	151,139,560	136,090,000
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	1,494,491,032	1,545,720,174	1,513,821,986	1,432,559,356
Industrial and Miscellaneous, Credit Tenant	8. United States	599,055,868	646,265,172	597,651,116	624,760,746
Loans and Hybrid Securities (Unaffiliated)	9. Canada	107,250,960	114,075,540	107,503,253	107,730,744
	10. Other Countries	2,134,520	2,021,800	2,047,950	2,200,000
	11. Totals	708,441,348	762,362,512	707,202,319	734,691,490
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,068,235,553	3,196,282,583	3,097,827,189	2,982,959,079
PREFERRED STOCKS	14. United States		166,337		
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	166,337	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	166,337	0	
COMMON STOCKS	20. United States	3,667,613,887	3,667,613,888	2,119,957,147	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	202,307,610	202,307,610	134,809,258	
	22. Other Countries	74,873,068	74,873,068	49,224,221	
	23. Totals	3,944,794,565	3,944,794,566	2,303,990,626	
Parent, Subsidiaries and Affiliates	24. Totals	1,772,119,324	1,772,119,324	956,411,691	
	25. Total Common Stocks	5,716,913,889	5,716,913,890	3,260,402,317	
	26. Total Stocks	5,716,913,889	5,717,080,227	3,260,402,317	
	27. Total Bonds and Stocks	8,785,149,442	8,913,362,810	6,358,229,506	

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		5,543,523	82,527,516	1,062,909	2,321,237	91,455,185	2.7	131,044,343	4.5	91,455,185	
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	0	5,543,523	82,527,516	1,062,909	2,321,237	91,455,185	2.7	131,044,343	4.5	91,455,185	0
2. **All Other Governments**											
2.1 Class 1	28,605,825	188,744,862	71,459,804	25,035,483	84,981,522	398,827,496	12.0	311,093,379	10.7	394,725,153	4,102,343
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	28,605,825	188,744,862	71,459,804	25,035,483	84,981,522	398,827,496	12.0	311,093,379	10.7	394,725,153	4,102,343
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1	1,013,360	98,447,837	88,394,277	39,011,392		226,866,866	6.8	26,284,720	0.9	226,866,865	
3.2 Class 2	2,115,268	5,707,510				7,822,778	0.2		0.0	7,822,778	
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	3,128,628	104,155,347	88,394,277	39,011,392	0	234,689,644	7.0	26,284,720	0.9	234,689,643	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1	5,770,982	59,975,868	55,187,324	25,192,177		146,126,351	4.4	50,960	0.0	146,126,350	
4.2 Class 2				1,699,066		1,699,066	0.1		0.0	1,699,066	
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	5,770,982	59,975,868	55,187,324	26,891,243	0	147,825,417	4.4	50,960	0.0	147,825,416	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	19,241,275	316,011,614	385,529,134	125,184,570	557,006,468	1,402,973,061	42.1	1,447,487,642	49.8	1,402,973,061	
5.2 Class 2	8,126,092	38,123,748	35,640,675	9,627,456		91,517,971	2.7	153,743,378	5.3	91,517,971	
5.3 Class 3						0	0.0	14,902,810	0.5		
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	27,367,367	354,135,362	421,169,809	134,812,026	557,006,468	1,494,491,032	44.8	1,616,133,830	55.6	1,494,491,032	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)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	269,237,272	128,301,476	168,145,114	7,834,970	78,358,529	651,877,361	19.6	532,215,268	18.3	616,767,217	35,110,144
6.2 Class 2	9,725,674	45,979,385	79,668,532	2,086,603	8,680,126	146,140,320	4.4	143,459,543	4.9	120,273,915	25,866,405
6.3 Class 3	1,814,359	16,728,219	26,273,991	1,047,366	2,523,614	48,387,549	1.5	44,535,488	1.5	36,443,659	11,943,889
6.4 Class 4	2,137,474	20,708,081	44,575,921	2,416,685	547,260	70,385,421	2.1	57,304,807	2.0	38,797,264	31,588,156
6.5 Class 5		24,429,767	22,131,627	125,000		46,686,394	1.4	41,769,563	1.4	28,863,975	17,822,419
6.6 Class 6		1,127,787	1,757,439		548,240	3,433,466	0.1	2,776,318	0.1	2,658,206	775,260
6.7 Totals	282,914,779	237,274,715	342,552,624	13,510,624	90,657,769	966,910,511	29.0	822,060,987	28.3	843,804,236	123,106,273
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) 323,868,714	797,025,180	851,243,169	223,321,501	722,667,756	2,918,126,320	87.5	XXX	XXX	2,878,913,831	39,212,487
10.2 Class 2	(d) 19,967,034	89,810,643	115,309,207	13,413,125	8,680,126	247,180,135	7.4	XXX	XXX	221,313,730	25,866,405
10.3 Class 3	(d) 1,814,359	16,728,219	26,273,991	1,047,366	2,523,614	48,387,549	1.5	XXX	XXX	36,443,659	11,943,889
10.4 Class 4	(d) 2,137,474	20,708,081	44,575,921	2,416,685	547,260	70,385,421	2.1	XXX	XXX	38,797,264	31,588,156
10.5 Class 5	(d) 0	24,429,767	22,131,627	125,000	0	(c) 46,686,394	1.4	XXX	XXX	28,863,975	17,822,419
10.6 Class 6	(d) 0	1,127,787	1,757,439	0	548,240	(c) 3,433,466	0.1	XXX	XXX	2,658,206	775,260
10.7 Totals	347,787,581	949,829,677	1,061,291,354	240,323,677	734,966,996	(b) 3,334,199,285	100.0	XXX	XXX	3,206,990,665	127,208,616
10.8 Line 10.7 as a % of Col. 6	10.4	28.5	31.8	7.2	22.0	100.0	XXX	XXX	XXX	96.2	3.8
11. **Total Bonds Prior Year**											
11.1 Class 1	167,326,547	579,207,630	756,677,170	259,200,199	685,764,766	XXX	XXX	2,448,176,312	84.2	2,409,749,780	38,426,532
11.2 Class 2	9,851,881	112,319,939	94,575,581	58,978,168	21,477,352	XXX	XXX	297,202,921	10.2	274,284,477	22,918,444
11.3 Class 3	5,709,408	17,102,663	19,119,955	15,153,607	2,352,665	XXX	XXX	59,438,298	2.0	46,547,705	12,890,593
11.4 Class 4	1,045,550	21,719,105	31,085,652	1,733,742	1,720,758	XXX	XXX	57,304,807	2.0	31,623,594	25,681,212
11.5 Class 5		17,097,062	22,686,834	1,386,553	599,114	XXX	XXX	(c) 41,769,563	1.4	20,772,251	20,997,313
11.6 Class 6	158,080	1,179,165	1,396,963		42,110	XXX	XXX	(c) 2,776,318	0.1	2,168,799	607,519
11.7 Totals	184,091,466	748,625,564	925,542,155	336,452,269	711,956,765	XXX	XXX	(b) 2,906,668,219	100.0	2,785,146,606	121,521,613
11.8 Line 11.7 as a % of Col. 8	6.3	25.8	31.8	11.6	24.5	XXX	XXX	100.0	XXX	95.8	4.2
12. **Total Publicly Traded Bonds**											
12.1 Class 1	321,893,228	779,258,581	835,875,108	223,321,500	718,565,414	2,878,913,831	86.3	2,409,749,780	82.9	2,878,913,831	XXX
12.2 Class 2	16,918,850	83,458,203	98,843,426	13,413,124	8,680,126	221,313,729	6.6	274,284,477	9.4	221,313,729	XXX
12.3 Class 3	1,814,359	14,458,121	16,600,200	1,047,366	2,523,614	36,443,660	1.1	46,547,705	1.6	36,443,660	XXX
12.4 Class 4	2,137,474	13,292,265	22,301,643	518,622	547,260	38,797,264	1.2	31,623,594	1.1	38,797,264	XXX
12.5 Class 5		17,450,520	11,413,455			28,863,975	0.9	20,772,251	0.7	28,863,975	XXX
12.6 Class 6		950,849	1,665,247		42,110	2,658,206	0.1	2,168,799	0.1	2,658,206	XXX
12.7 Totals	342,763,911	908,868,539	986,699,079	238,300,612	730,358,524	3,206,990,665	96.2	2,785,146,606	95.8	3,206,990,665	XXX
12.8 Line 12.7 as a % of Col. 6	10.7	28.3	30.8	7.4	22.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	10.3	27.3	29.6	7.1	21.9	96.2	XXX	XXX	XXX	96.2	XXX
13. **Total Privately Placed Bonds**											
13.1 Class 1	1,975,484	17,766,598	15,368,061		4,102,343	39,212,486	1.2	38,426,532	1.3	XXX	39,212,486
13.2 Class 2	3,048,184	6,352,440	16,465,782			25,866,406	0.8	22,918,444	0.8	XXX	25,866,406
13.3 Class 3		2,270,098	9,673,791			11,943,889	0.4	12,890,593	0.4	XXX	11,943,889
13.4 Class 4		7,415,816	22,274,277	1,898,062		31,588,155	0.9	25,681,212	0.9	XXX	31,588,155
13.5 Class 5		6,979,247	10,718,171	125,000		17,822,418	0.5	20,997,313	0.7	XXX	17,822,418
13.6 Class 6		176,938	92,193		506,130	775,261	0.0	607,519	0.0	XXX	775,261
13.7 Totals	5,023,668	40,961,137	74,592,275	2,023,062	4,608,473	127,208,615	3.8	121,521,613	4.2	XXX	127,208,615
13.8 Line 13.7 as a % of Col. 6	3.9	32.2	58.6	1.6	3.6	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.2	1.2	2.2	0.1	0.1	3.8	XXX	XXX	XXX	XXX	3.8

(a) Includes $.....127,208,616 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,090,397 current year, $.....17,284,891 prior year of bonds with Z designations and $.....56,842,278 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 $.....1,857,568 current year, $.....225,938 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 $.....7,494,573; NAIC 2 $.....0; NAIC 3 $.....0; 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		5,543,523	82,527,516			88,071,039	2.6	127,219,004	4.4	88,071,039	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities				1,062,909	2,321,237	3,384,146	0.1	3,825,338	0.1	3,384,146	
1.7 Totals	0	5,543,523	82,527,516	1,062,909	2,321,237	91,455,185	2.7	131,044,342	4.5	91,455,185	0
2. **All Other Governments**											
2.1 Issuer Obligations	28,605,825	188,744,862	71,459,804	25,035,483	84,981,522	398,827,496	12.0	311,093,379	10.7	394,725,152	4,102,343
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	28,605,825	188,744,862	71,459,804	25,035,483	84,981,522	398,827,496	12.0	311,093,379	10.7	394,725,152	4,102,343
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	3,128,627	104,155,347	88,394,277	39,011,392		234,689,643	7.0	26,284,720	0.9	234,689,643	
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	3,128,627	104,155,347	88,394,277	39,011,392	0	234,689,643	7.0	26,284,720	0.9	234,689,643	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	5,770,982	59,975,868	55,187,324	26,891,242		147,825,416	4.4	50,960	0.0	147,825,416	
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	5,770,982	59,975,868	55,187,324	26,891,242	0	147,825,416	4.4	50,960	0.0	147,825,416	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	27,367,367	352,833,506	376,407,924	109,165,967	63,424,265	929,199,029	27.9	1,089,230,000	37.5	929,199,029	
5.2 Single Class Mortgage-Backed/Asset-Backed Securities		1,301,856	44,761,885	25,646,058	493,582,203	565,292,002	17.0	526,903,830	18.1	565,292,003	
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	27,367,367	354,135,362	421,169,809	134,812,025	557,006,468	1,494,491,031	44.8	1,616,133,830	55.6	1,494,491,032	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
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	278,914,778	222,260,914	315,097,269	12,759,997	32,437,392	861,470,350	25.8	696,646,599	24.0	749,411,826	112,058,524
6.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0	92,638,585	3.2		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined					1,282,903	1,282,903	0.0	9,962,157	0.3	1,282,903	
6.4 Other			2,316,536	750,627	6,352,033	9,419,196	0.3		0.0	9,419,197	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
6.5 Defined						0	0.0		0.0		
6.6 Other	4,000,000	15,013,800	25,138,825		50,585,440	94,738,065	2.8	22,813,646	0.8	83,690,318	11,047,748
6.7 Totals	282,914,778	237,274,714	342,552,630	13,510,624	90,657,768	966,910,514	29.0	822,060,987	28.3	843,804,244	123,106,272
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	343,787,579	933,514,020	989,074,114	212,864,081	180,843,179	2,660,082,973	79.8	XXX	XXX	2,543,922,105	116,160,867
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	1,301,856	44,761,885	26,708,967	495,903,440	568,676,148	17.1	XXX	XXX	568,676,149	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	0	0	0	0	1,282,903	1,282,903	0.0	XXX	XXX	1,282,903	0
10.4 Other	0	0	2,316,536	750,627	6,352,033	9,419,196	0.3	XXX	XXX	9,419,197	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	4,000,000	15,013,800	25,138,825	0	50,585,440	94,738,065	2.8	XXX	XXX	83,690,318	11,047,748
10.7 Totals	347,787,579	949,829,676	1,061,291,360	240,323,675	734,966,995	3,334,199,285	100.0	XXX	XXX	3,206,990,672	127,208,615
10.8 Line 10.7 as a % of Col. 6	10.4	28.5	31.8	7.2	22.0	100.0	XXX	XXX	XXX	96.2	3.8
11. **Total Bonds Prior Year**											
11.1 Issuer Obligations	180,091,466	745,249,502	843,000,761	294,703,879	187,479,055	XXX	XXX	2,250,524,663	77.4	2,141,908,902	108,615,761
11.2 Single Class Mortgage-Backed/Asset-Backed Securities	4,000,000	3,376,062	71,081,798	40,844,921	504,064,972	XXX	XXX	623,367,753	21.4	610,461,901	12,905,852
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined			2,442,052	903,469	6,616,636	XXX	XXX	9,962,157	0.3	9,962,157	
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			9,017,544		13,796,102	XXX	XXX	22,813,646	0.8	22,813,646	
11.7 Totals	184,091,466	748,625,564	925,542,155	336,452,269	711,956,765	XXX	XXX	2,906,668,219	100.0	2,785,146,606	121,521,613
11.8 Line 11.7 as a % of Col. 8	6.3	25.8	31.8	11.6	24.5	XXX	XXX	100.0	XXX	95.8	4.2
12. **Total Publicly Traded Bonds**											
12.1 Issuer Obligations	338,763,911	892,552,883	925,529,589	210,841,018	176,234,707	2,543,922,108	76.3	2,141,908,902	73.7	2,543,922,108	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities		1,301,856	44,761,885	26,708,967	495,903,440	568,676,148	17.1	610,461,901	21.0	568,676,148	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined					1,282,903	1,282,903	0.0	9,962,157	0.3	1,282,903	XXX
12.4 Other			2,316,536	750,627	6,352,033	9,419,196	0.3	0	0.0	9,419,196	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
12.5 Defined						0	0.0	0	0.0	0	XXX
12.6 Other	4,000,000	15,013,800	14,091,077		50,585,440	83,690,317	2.5	22,813,646	0.8	83,690,317	XXX
12.7 Totals	342,763,911	908,868,539	986,699,087	238,300,612	730,358,523	3,206,990,672	96.2	2,785,146,606	95.8	3,206,990,672	XXX
12.8 Line 12.7 as a % of Col. 6	10.7	28.3	30.8	7.4	22.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	10.3	27.3	29.6	7.1	21.9	96.2	XXX	XXX	XXX	96.2	XXX
13. **Total Privately Placed Bonds**											
13.1 Issuer Obligations	5,023,668	40,961,136	63,544,527	2,023,062	4,608,473	116,160,866	3.5	108,615,761	3.7	XXX	116,160,866
13.2 Single Class Mortgage-Backed/Asset-Backed Securities						0	0.0	12,905,852	0.4	XXX	0
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			11,047,748			11,047,748	0.3	0	0.0	XXX	11,047,748
13.7 Totals	5,023,668	40,961,136	74,592,275	2,023,062	4,608,473	127,208,614	3.8	121,521,613	4.2	XXX	127,208,614
13.8 Line 13.7 as a % of Col. 6	3.9	32.2	58.6	1.6	3.6	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.2	1.2	2.2	0.1	0.1	3.8	XXX	XXX	XXX	XXX	3.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year	154,366,782	154,366,782			
2. Cost of short-term investments acquired	723,474,319	723,474,319			
3. Accrual of discount	23,270	23,270			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(9,986)	(9,986)			
6. Deduct consideration received on disposals	646,843,600	646,843,600			
7. Deduct amortization of premium	41,092	41,092			
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)	230,969,693	230,969,693	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	230,969,693	230,969,693	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-Sn. 1
NONE

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

Sch. DB-Verification
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	84,068,755	3,521,560	80,547,195
2. Cost of cash equivalents acquired	5,994,488,294	1,202,140,576	4,792,347,718
3. Accrual of discount	109,480	109,480	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	18,212	18,212	
6. Deduct consideration received on disposals	5,974,923,838	1,170,765,124	4,804,158,714
7. Deduct amortization of premium	30,665	30,665	
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)	103,730,238	34,994,039	68,736,199
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	103,730,238	34,994,039	68,736,199

(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																
335 Central Avenue - Land & Other Structures		Johnston	RI	07/01/1969	03/01/1994	2,867,386		1,334,966	1,334,966	34,051			(34,051)			
341-343 Central Avenue - Houses	LS	Johnston	RI	07/01/1977	03/01/1994	128,520		32,193	32,193	318			(318)		6,750	6,750
412 Deer View Drive - House	LS	Johnston	RI	07/01/1969	03/01/1994	18,279		8,488	8,488	196			(196)		4,800	4,800
330-335 Central Avenue (Atwood & Borden Avenue) - Land		Johnston	RI	07/01/1969	03/01/1994	157,149		157,149	157,149	-			0			
0299999. Properties Occupied by the Reporting Entity - Administrative						3,171,334	0	1,532,796	1,532,796	34,565	0	0	(34,565)	0	11,550	11,550
0399999. Total - Properties Occupied by the Reporting Entity						3,171,334	0	1,532,796	1,532,796	34,565	0	0	(34,565)	0	11,550	11,550
0699999. Totals						3,171,334	0	1,532,796	1,532,796	34,565	0	0	(34,565)	0	11,550	11,550

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

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Portion of 335 Central Ave Land	Johnston	RI	10/01/2010	State of Rhode Island - Eminent Domain	2,135	-	2,135	-	-	-	0	-	2,135	-	-	(2,135)	(2,135)	-	-
Portion of 330-335 Central Ave (Atwood & Bordon) Land	Johnston	RI	10/01/2010	State of Rhode Island - Eminent Domain	41,417	-	41,417	-	-	-	0	-	41,417	-	-	(41,417)	(41,417)	-	-
0199999. Total - Property Disposed					43,552	0	43,552	0	0	0	0	0	43,552	0	0	(43,552)	(43,552)	0	0
Property Transferred																			
272 Central Avenue - House	Johnston	RI	01/01/2010	Transferred to Subsidiary	17,694	-	15,835	-	-	-	0	-	15,835	15,835	-	-	0	-	-
350 Central Avenue - Day Care Center	Johnston	RI	01/01/2010	Transferred to Subsidiary	299,602	-	134,749	-	-	-	0	-	134,749	134,749	-	-	0	-	-
330-335 Central Avenue (Atwood and Borden Avenue) - Land	Johnston	RI	01/01/2010	Transferred to Subsidiary	739,003	-	597,907	-	-	-	0	-	597,907	597,907	-	-	0	-	-
Rotary Drive Off - Land	Johnston	RI	01/01/2010	Transferred to Subsidiary	20,200	-	20,200	-	-	-	0	-	20,200	20,200	-	-	0	-	-
270 Central Avenue - Office Building	Johnston	RI	01/01/2010	Transferred to Subsidiary	138,683,894	-	137,833,894	-	-	-	0	-	137,833,894	137,833,894	-	-	0	-	-
0299999. Total - Property Transferred					139,760,393	0	138,602,585	0	0	0	0	0	138,602,585	138,602,585	0	0	0	0	0
0399999. Totals					139,803,945	0	138,646,137	0	0	0	0	0	138,646,137	138,602,585	0	(43,552)	(43,552)	0	0

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 Real Estate - Affiliated																			
34410@ 10 1	FMRE HOLDINGS LLC		WALTHAM	MA	FACTORY MUTUAL INSURANCE COMPANY		01/31/2010	1	720,347,998	705,907,194	705,907,194	(14,440,804)							
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									720,347,998	705,907,194	705,907,194	(14,440,804)	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
100008 10 1	TH LEE PUTNAM INTERNET PARTNERSHIP		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		01/06/2000	1	21,193,252	10,315,704	10,315,704	(656,319)							
380886 G4 7	GOLDMAN SACHS HEDGE FUND		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		12/01/2009	1	33,000,000	33,925,442	33,925,442	925,442							
38098G 90 9	GOLDMAN SACHS PRINCETON FUND, LLC		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		12/01/2009	1	47,000,000	48,940,778	48,940,778	1,940,778							
617447 55 2	MORGAN STANLEY INST OF HEDGE FUNDS		WEST CONSHON	PA	UNITED PARTNERSHIP AGREEMENT		06/28/2004	1	112,000,000	120,636,209	120,636,209	5,236,428							
617449 G2 3	MSPMF IV LP		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		01/18/2008	1	19,151,561	19,151,561	19,151,561								
630254 0L 5	MSPMF V LP		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		10/21/2010	1	3,750,000	3,750,000	3,750,000								
G2690# 10 0	ESG PARTNERS (Bermuda) LP - ESREF		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		11/14/1997	1	4,393,500	1,182	1,182	(591)							
G3927R 90 9	CSFB GLOBAL INVESTMENT FUND		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		11/08/2005	1	76,820,891	69,743,562	69,743,562	6,611,073					1,121,533		
380990 22 6	GOLDMAN SACHS PRIVATE EQUITY		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		08/28/2007	1	50,260,056	50,079,275	50,079,275	3,608,271					228,872		
007999 02 2	MSPE-ADVENT LATIN AMERICAN PE FD IV		NEW YORK	NY	MORGAN STANLEY		07/30/2007	1	987,420	1,196,637	1,196,637	173,989							
032996 11 8	MSPE-ANACAP DERBY CO-INVESTMENT LP.		LONDON	GB	MORGAN STANLEY		08/05/2009	1	1,805,342	1,697,261	1,697,261	(19,026)							
048996 12 8	MSPE-ATLANTIC STREET CAPITAL		STAMFORD	CT	MORGAN STANLEY		03/26/2008	1	6,629	329,236	329,236	322,638							
091994 43 4	MSPE-BLACKSTONE CAPITAL PARTNERS V.		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	1,600,000	718,674	718,674	1,360,723		881,200					
092999 01 0	MSPE-BRAZOS EQUITY FUND II L.P.		DALLAS	TX	MORGAN STANLEY		12/06/2005	1	1,868,479	1,367,061	1,367,061	(263,415)							
118995 26 5	MSPE-BUCK HOLDINGS CO-INVESTORS LP		NEW YORK	NY	MORGAN STANLEY		07/03/2007	1	1,366,321	4,565,702	4,565,702	2,853,889							
141994 65 7	MSPE-CARDINAL VENTURE PARTNERS II		NEW YORK	NY	MORGAN STANLEY		01/12/2009	1	1,679,183	1,655,462	1,655,462	(23,721)							
G19558 26 5	MSPE-CATALYST FUND LP II		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	2,083,448	2,618,392	2,618,392	397,949					84,794		
12599C 90 7	MSPE-CDR CCMG CO INVESTORS L.P.		NEW YORK	NY	MORGAN STANLEY		12/13/2005	1	493,449	403,801	403,801	(58,419)							
125990 05 1	MSPE-CDR USF CO-INVESTOR, L.P.		CAYMAN ISLANDS	GB	MORGAN STANLEY		06/25/2007	1	500,000	500,100	500,100	(14)							
156990 08 7	MSPE-CERBERUS CG INVESTOR I LLC		NEW YORK	NY	MORGAN STANLEY		07/23/2007	1	1,848,452	570,762	570,762	1,472,785		1,341,000					
197998 78 4	MSPE-COLUMBIA CAPITAL PARTNERS III		ALEXANDRIA	VA	MORGAN STANLEY		10/31/2006	1	459,463	369,170	369,170	5,384					2,501		
197990 A0 4	MSPE-COLUMBIA CAPITAL PARTNERS IV		ALEXANDRIA	VA	MORGAN STANLEY		02/22/2006	1	1,742,223	2,303,908	2,303,908	226,134							
200995 21 5	MSPE-COMMANDER LTD CO		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	1,600,000	3,832,027	3,832,027	2,081,893							
223995 43 2	MSPE-COWEN INVESTMENT HOLDINGS		NEW YORK	NY	MORGAN STANLEY		07/31/2006	1	146,548			(271,724)					74,422		
225996 32 1	MSPE-CREO CAPITAL PARTNERS II, LP		PACIFIC PALISADES	CA	MORGAN STANLEY		07/09/2007	1	1,661,800	733,973	733,973	984,304		946,000					
267990 01 8	MSPE-DUTCH CABLE , LP		NEW YORK	NY	MORGAN STANLEY		01/23/2007	1	657,073	938,731	938,731	79,802							
279992 14 3	MSPE-EDEN II, LP		NEW YORK	NY	MORGAN STANLEY		09/25/2007	1	572,591	359,476	359,476	(20,712)							
27999E 00 6	MSPE-EDGESTONE CAPITAL FUND III		TORONTO	ON	MORGAN STANLEY		04/12/2006	1	1,193,026	899,100	899,100	318,922		325,300					
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II		NEW YORK	NY	MORGAN STANLEY		11/21/2007	1	425,412	441,576	441,576	39,676							
349990 01 0	MSPE-FORTRESS INVESTMENT FUND IV		NEW YORK	NY	MORGAN STANLEY		07/10/2006	1	2,390,485	1,744,111	1,744,111	875,764		635,600					
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1	690,582	1,868,400	1,868,400	1,087,783							
G30993 21 9	MSPE-FP WRCA COINVESTMENT FUND III		CAYMAN ISLANDS	GB	MORGAN STANLEY		02/02/2007	1	1,288,489	2,957,596	2,957,596	518,230							
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	1	955,690	801,196	801,196	525,128		345,600			3,474		
401996 53 3	MSPE-GUGGENHEIM AVIATION INV FUND II		NEW YORK	NY	MORGAN STANLEY		10/28/2006	1	1,760,919	1,332,327	1,332,327	324,047		570,400					
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP		MIAMI	FL	MORGAN STANLEY		02/23/2007	1	345,760	373,345	373,345	26,662					119		
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS		NEW YORK	NY	MORGAN STANLEY		02/23/2007	1	701,707	722,727	722,727	(16,064)							
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV		NEW YORK	NY	MORGAN STANLEY		11/15/2007	1	875,000	1,046,955	1,046,955	127,494							
616990 22 2	MSPE-IGPS CO-INVESTMENT LLC		COS COB	CT	MORGAN STANLEY		04/17/2007	1	1,600,000	6,119,335	6,119,335	3,681,182							
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP		NEW YORK	NY	MORGAN STANLEY		06/20/2007	1	1,471,606	1,801,585	1,801,585	359,794					22,334		
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1	284,059	501,910	501,910	200,208					16,499		
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP		LAQUINTA	GA	MORGAN STANLEY		04/10/2006	1	1,438,606	1,525,742	1,525,742	104,502					79,601		
531994 92 9	MSPE-LIBERTY PARTNERS II, LP		NEW YORK	NY	MORGAN STANLEY		04/25/2008	1	828,853	978,423	978,423	(44,013)							

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
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP		NEW YORK	NY	MORGAN STANLEY		07/26/2007	1	2,382,160	2,363,825	2,363,825	394,879							
542997 45 7	MSPE-LONE STAR FUND VI, LP		DALLAS	TX	MORGAN STANLEY		01/29/2009	1	1,210,156	2,479,779	2,479,779	725,639							
584997 42 3	MSPE-M/C VENTURE PARTNERS IV, LP		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	236,773	31,991	31,991	(67,768)							
552990 04 8	MSPE-M/C VENTURE PARTNERS V, LP		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	813,522	496,791	496,791	44,122		352,400			30,072		
556998 24 3	MSPE-MADISON INTL REAL ESTATE		NEW YORK	NY	MORGAN STANLEY		11/08/2007	1	1,649,302	1,572,148	1,572,148	265,368							
576990 04 8	MSPE-MATLIN PATTERSON GLOBAL		NEW YORK	NY	MORGAN STANLEY		06/22/2007	1	2,049,999	1,364,440	1,364,440	487,998		631,800			13,001		
578997 89 2	MSPE-MBK PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		09/19/2006	1	2,078,833	3,320,497	3,320,497	1,242,622							
578990 01 2	MSPE-MBO CAPITAL 2		NEW YORK	NY	MORGAN STANLEY		05/22/2006	1	1,212,227	1,038,126	1,038,126	(69,586)							
552990 14 5	MSPE-MEDIA/COMMUNICATIONS III		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	32,714	26,135	26,135	(31,787)							
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.		NEW YORK	NY	MORGAN STANLEY		12/13/2005	1	772,900	2,365,510	2,365,510	1,221,514					2,279		
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL		LOS ANGELES	CA	MORGAN STANLEY		06/16/2006	1	1,989,555	3,347,444	3,347,444	449,887							
670998 12 9	MSPE-OCM PRINCIPAL FUND IV		NEW YORK	NY	MORGAN STANLEY		11/28/2006	1	1,391,853	1,573,492	1,573,492	183,742							
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III		NEW YORK	NY	MORGAN STANLEY		06/01/2006	1	1,358,025	1,090,826	1,090,826	485,027		375,800					
696990 0A 9	MSPE-PALOMON EQUITY FUND L.P.		LONDON	GB	MORGAN STANLEY		01/24/2006	1	1,953,662	1,946,646	1,946,646	186,133							
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND		NEW YORK	NY	MORGAN STANLEY		08/22/2007	1	425,000	385,780	385,780	6,292							
74699K 02 3	MSPE-QUAD PARTNERS II, LP		WILMINGTON	DE	MORGAN STANLEY		01/02/2008	1	180,096	185,349	185,349	25,183							
746990 04 3	MSPE-QUAD PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		05/23/2007	1	2,506	814,126	814,126	817,443					12,798		
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED		CAYMAN ISLANDS	GB	MORGAN STANLEY		01/10/2007	1	231,744	326,612	326,612	77,776							
786993 66 7	MSPE-SAGENT HOLDING CO		NEW YORK	NY	MORGAN STANLEY		05/19/2009	1	800,000	856,922	856,922	56,922							
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA FUND I		CAYMAN ISLANDS	GB	MORGAN STANLEY		07/14/2006	1	453,016	572,399	572,399	125,636							
125999 46 6	MSPE-SIGHTLINE HEALTHCARE FUND II LP		MINNEAPOLIS	MN	MORGAN STANLEY		09/25/2006	1	557,489	236,804	236,804	315,199		318,400					
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP		MINNEAPOLIS	MN	MORGAN STANLEY		10/30/2006	1	189,725	123,436	123,436	(69,593)							
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV LP		MINNEAPOLIS	MN	MORGAN STANLEY		10/31/2006	1	455,757	330,386	330,386	(144,046)							
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE		MINNEAPOLIS	MN	MORGAN STANLEY		04/21/2006	1	1,139,119	658,022	658,022	(209,017)		261,200					
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	344,944	426,344	426,344	247,586							
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS		NEW YORK	NY	MORGAN STANLEY		06/01/2006	1	400,000	364,400	364,400	37,512							
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS		ROCKVILLE	MD	MORGAN STANLEY		06/16/2006	1	340,000	303,330	303,330	110,913					17,000		
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC		NEW YORK	NY	MORGAN STANLEY		06/01/2007	1	345,620	315,588	315,588	(47,698)							
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III.		NEW YORK	NY	MORGAN STANLEY		10/31/2006	1	1,777,601	492,452	492,452	969,619		1,180,400					
884998 80 8	MSPE-THL EQUITY FUND VI INTERMEDIATE.		NEW YORK	NY	MORGAN STANLEY		03/19/2007	1	622,000	186,691	186,691	435,263		435,300					
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		01/24/2007	1	308,640	975,624	975,624	696,647					15,579		
930991 23 7	MSPE-WAGGIN TRAIN LLC		NEW YORK	NY	MORGAN STANLEY		11/15/2007	1	75,721			(74,546)					70,130		
941998 63 5	MSPE-WATERFORD WEDGWOOD		NEW YORK	NY	MORGAN STANLEY		05/28/2009	1	1,000,000	1,000,000	1,000,000								
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES		WAYZATA	MN	MORGAN STANLEY		02/22/2006	1	1,917,600	3,205,019	3,205,019	1,328,041							
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									435,596,132	438,595,345	438,595,345	45,319,779	0	8,600,400	0	0	1,795,008	0	XXX
Any Other Class of Asset - Affiliated																			
30270@ AA 6	FM APPROVALS LLC		JOHNSTON	RI	TRANSACTION WITH AFFILIATE		01/04/2002		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									435,596,132	438,595,345	438,595,345	45,319,779	0	8,600,400	0	0	1,795,008	0	XXX
4099999. Subtotal - Affiliated									734,663,558	705,907,194	705,907,194	(14,440,804)	0	0	0	0	0	0	XXX
4199999. Totals									1,170,259,689	1,144,502,539	1,144,502,539	30,878,975	0	8,600,400	0	0	1,795,008	0	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
34410@ 10 1	FMRE HOLDINGS LLC	WALTHAM	MA	FACTORY MUTUAL INSURANCE COMPANY	01/31/2010	1	707,250,741	23,882,071		
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							707,250,741	23,882,071	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
032996 11 8	MSPE-ANACAP DERBY CO-INVESTMENT LP	LONDON	GB	MORGAN STANLEY	08/05/2009	1		543,052		
048996 12 8	MSPE-ATLANTIC STREET CAPITAL	STAMFORD	CT	MORGAN STANLEY	03/26/2008	1		13,258		
092999 01 0	MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX	MORGAN STANLEY	12/06/2005	1		88,144		
G19558 26 5	MSPE-CATALYST FUND LP II	NEW YORK	NY	MORGAN STANLEY	12/27/2006	1		600,000		
156990 08 7	MSPE-CERBERUS CG INVESTOR I LLC	NEW YORK	NY	MORGAN STANLEY	07/23/2007	1		113,794		
197998 78 4	MSPE-COLUMBIA CAPITAL PARTNERS III	ALEXANDRIA	VA	MORGAN STANLEY	10/31/2006	1		6,979		
197990 A0 4	MSPE-COLUMBIA CAPITAL PARTNERS IV	ALEXANDRIA	VA	MORGAN STANLEY	02/22/2006	1		102,354		
223995 43 2	MSPE-COWEN INVESTMENT HOLDINGS	NEW YORK	NY	MORGAN STANLEY	07/31/2006	1		101,541		
225996 32 1	MSPE-CREO CAPITAL PARTNERS II, LP	PACIFIC PALISADES	CA	MORGAN STANLEY	07/09/2007	1		45,038		
279992 14 3	MSPE-EDEN II, LP	NEW YORK	NY	MORGAN STANLEY	09/25/2007	1		162,826		
27999E 00 6	MSPE-EDGESTONE CAPITAL FUND III	TORONTO	ON	MORGAN STANLEY	04/12/2006	1		106,144		
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II	NEW YORK	NY	MORGAN STANLEY	11/21/2007	1		151,632		
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1		366,205		
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	10/31/2006	1		318,103		
401996 53 3	MSPE-GUGGENHEIM AVIATION INV FUND II	NEW YORK	NY	MORGAN STANLEY	10/28/2006	1		179,104		
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS	NEW YORK	NY	MORGAN STANLEY	02/23/2007	1		428,612		
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	MIAMI	FL	MORGAN STANLEY	02/23/2007	1		52,000		
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV	NEW YORK	NY	MORGAN STANLEY	11/15/2007	1		250,000		
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP	NEW YORK	NY	MORGAN STANLEY	06/20/2007	1		588,519		
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1		210,213		
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA	MORGAN STANLEY	04/10/2006	1		741,780		
531994 92 9	MSPE-LIBERTY PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	04/25/2008	1		124,450		
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP	NEW YORK	NY	MORGAN STANLEY	07/26/2007	1		488,410		
556998 24 3	MSPE-MADISON INTL REAL ESTATE	NEW YORK	NY	MORGAN STANLEY	11/08/2007	1		260,820		
576990 04 8	MSPE-MATLIN PATTERSON GLOBAL	NEW YORK	NY	MORGAN STANLEY	06/22/2007	1		718,999		
578997 89 2	MSPE-MBK PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	09/19/2006	1		34,009		
578990 01 2	MSPE-MBO CAPITAL 2	NEW YORK	NY	MORGAN STANLEY	05/22/2006	1		72,527		
552990 04 8	MSPE-M/C VENTURE PARTNERS V, LP	BOSTON	MA	MORGAN STANLEY	01/18/2008	1		9,691		
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III	NEW YORK	NY	MORGAN STANLEY	06/01/2006	1		127,099		
696990 0A 9	MSPE-PALOMON EQUITY FUND L.P.	LONDON	GB	MORGAN STANLEY	01/24/2006	1		172,513		
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND	NEW YORK	NY	MORGAN STANLEY	08/22/2007	1		80,000		
74699K 02 3	MSPE-QUAD PARTNERS II, LP	WILMINGTON	DE	MORGAN STANLEY	01/02/2008	1		92,530		
746990 04 3	MSPE-QUAD PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	05/23/2007	1		28,624		
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA FUND I	CAYMAN ISLANDS	GB	MORGAN STANLEY	07/14/2006	1		54,000		
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	MINNEAPOLIS	MN	MORGAN STANLEY	04/21/2006	1		28,140		
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III	NEW YORK	NY	MORGAN STANLEY	10/31/2006	1		188,839		
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	01/24/2007	1		112,097		
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES	WAYZATA	MN	MORGAN STANLEY	02/22/2006	1		283,200		
38098G 90 9	GOLDMAN SACHS PRINCETON FUND, LLC	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	12/01/2009	1		30,000,000		
100008 10 1	TH LEE PUTNAM INTERNET PARTNERSHIP	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	01/06/2000	1		512,269		
617449 G2 3	MSPMF IV LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/18/2008	1		6,922,926		

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
630254 0L 5	MSPMF V LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	10/21/2010	1	1,350,000	2,400,000		
380990 22 6	GOLDMAN SACHS PRIVATE EQUITY	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007	1		16,307,566		
G3927R 90 9	CSFB GLOBAL INVESTMENT FUND	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/08/2005	1		14,039,618		
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,350,000	78,269,586	0	XXX
3999999. Subtotal - Unaffiliated							1,350,000	78,269,586	0	XXX
4099999. Subtotal - Affiliated							707,250,741	23,882,071	0	XXX
4199999. Totals							708,600,741	102,151,657	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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 - Affiliated																			
34410@ 10 1	FMRE HOLDINGS LLC	WALTHAM	MA	FMIC	01/31/2010	02/26/2010						0		10,784,814	10,784,814			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	0	0	0	0	0	0	10,784,814	10,784,814	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
032996 11 8	MSPE-ANACAP DERBY CO-INVESTMENT LP	LONDON	GB	MORGAN STANLEY	08/05/2009	08/19/2010	1,497	114				114		1,611	1,611			0	
048996 12 8	MSPE-ATLANTIC STREET CAPITAL	STAMFORD	CT	MORGAN STANLEY	03/26/2008	03/24/2010	583,614	(2,665)				(2,665)		580,949	995,803		414,853	414,853	
092999 01 0	MSPE-BRAZOS EQUITY FUND II L.P.	DALLAS	TX	MORGAN STANLEY	12/06/2005	07/07/2010	6,044	933				933		6,977	6,977			0	
118995 26 5	MSPE-BUCK HOLDINGS CO-INVESTORS LP	NEW YORK	NY	MORGAN STANLEY	07/03/2007	05/03/2010	188,075	(37,959)				(37,959)		150,116	444,684		294,568	294,568	
141994 65 7	MSPE-CARDINAL VENTURE PARTNERS II	NEW YORK	NY	MORGAN STANLEY	01/12/2009	08/09/2010	15,682					0		15,682	39,403		23,721	23,721	
G19558 26 5	MSPE-CATALYST FUND LP II	NEW YORK	NY	MORGAN STANLEY	12/27/2006	11/01/2010	20,589	(1,741)				(1,741)		18,848	48,753		29,904	29,904	
197998 78 4	MSPE-COLUMBIA CAPITAL PARTNERS III	ALEXANDRIA	VA	MORGAN STANLEY	10/31/2006	04/16/2010	67,282	18,041				18,041		85,323	111,754		26,431	26,431	
197990 A0 4	MSPE-COLUMBIA CAPITAL PARTNERS IV	ALEXANDRIA	VA	MORGAN STANLEY	02/22/2006	04/09/2010	123,563	(20,989)				(20,989)		102,574	103,016		442	442	
223995 43 2	MSPE-COWEN INVESTMENT HOLDINGS	NEW YORK	NY	MORGAN STANLEY	07/31/2006	01/14/2010	275,441	(202,598)				(202,598)		72,843	811,938		739,095	739,095	
27999E 00 6	MSPE-EDGESTONE CAPITAL FUND III	TORONTO	ON	MORGAN STANLEY	04/12/2006	03/31/2010	39,025	14,039				14,039		53,064	76,255		23,190	23,190	
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL	NEW YORK	NY	MORGAN STANLEY	11/13/2007	02/16/2010	273,556	(59,433)				(59,433)		214,123	214,123			0	
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	10/31/2006	08/24/2010	42,315	46,560				46,560		88,875	100,567		11,692	11,692	
401996 53 3	MSPE-GUGGENHEIM AVIATION INV FUND II	NEW YORK	NY	MORGAN STANLEY	10/28/2006	12/29/2009	541,680	70,532				70,532		612,212	612,212			0	
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP	MIAMI	FL	MORGAN STANLEY	02/23/2007	07/12/2010	10,924	(34)				(34)		10,890	106,640		95,750	95,750	
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP	NEW YORK	NY	MORGAN STANLEY	06/20/2007	06/25/2010	272,001	9,504				9,504		281,505	415,934		134,429	134,429	
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III	NEW YORK	NY	MORGAN STANLEY	11/13/2007	01/01/2010	352,235	(67,926)				(67,926)		284,309	284,309			0	
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA	MORGAN STANLEY	04/10/2006	02/19/2010	73,991	1,891				1,891		75,882	75,882			0	
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP	NEW YORK	NY	MORGAN STANLEY	07/26/2007	10/18/2010	192,364	53,688				53,688		246,052	246,052			0	
542997 45 7	MSPE-LONE STAR FUND VI, LP	DALLAS	TX	MORGAN STANLEY	01/29/2009	02/04/2010	847,658	(262,871)				(262,871)		584,787	584,787			0	
556998 24 3	MSPE-MADISON INTL REAL ESTATE	NEW YORK	NY	MORGAN STANLEY	11/08/2007	05/14/2010	62,272	20,392				20,392		82,664	82,664			0	
576990 04 8	MSPE-MATLIN PATTERSON GLOBAL	NEW YORK	NY	MORGAN STANLEY	06/22/2007	02/23/2010	193,605	132,895				132,895		326,500	519,836		193,336	193,336	
584997 42 3	MSPE-M/C VENTURE PARTNERS IV, LP	BOSTON	MA	MORGAN STANLEY	01/18/2008	12/07/2010	37,407	51,378				51,378		88,785	88,785			0	
552990 04 8	MSPE-M/C VENTURE PARTNERS V, LP	BOSTON	MA	MORGAN STANLEY	01/18/2008	04/12/2010	419,546	4,459				4,459		424,005	731,491		307,486	307,486	
552990 14 5	MSPE-MEDAI/COMMUNICATIONS III	BOSTON	MA	MORGAN STANLEY	01/18/2008	03/29/2010						0			37,579		37,579	37,579	
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.	NEW YORK	NY	MORGAN STANLEY	12/13/2005	01/01/2010	725,476	(235,334)				(235,334)		490,142	713,903		223,761	223,761	
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL	LOS ANGELES	CA	MORGAN STANLEY	06/16/2006	08/24/2010	353,093	(110,648)				(110,648)		242,445	242,445			0	
670998 12 9	MSPE-OCM PRINCIPAL FUND IV	NEW YORK	NY	MORGAN STANLEY	11/28/2006	04/29/2010	47,998	73				73		48,071	48,071			0	
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III	NEW YORK	NY	MORGAN STANLEY	06/01/2006	07/23/2010	20,059	8,837				8,837		28,896	28,896			0	
696990 0A 9	MSPE-PALOMON EQUITY FUND L.P.	LONDON	GB	MORGAN STANLEY	01/24/2006	09/23/2010	203,839	24,793				24,793		228,632	228,632			0	
74699K 02 3	MSPE-QUAD PARTNERS II, LP	WILMINGTON	DE	MORGAN STANLEY	01/02/2008	07/26/2010	34,418	10,141				10,141		44,559	44,559			0	
746990 04 3	MSPE-QUAD PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	05/23/2007	01/05/2010	883,224	(161,013)				(161,013)		722,211	866,075		143,864	143,864	
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED	CAYMAN ISLANDS	GB	MORGAN STANLEY	01/10/2007	09/27/2010	859,125	(59,011)				(59,011)		800,114	800,114			0	
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA FUND I	CAYMAN ISLANDS	GB	MORGAN STANLEY	07/14/2006	05/25/2010	46,415	739				739		47,154	102,429		55,275	55,275	
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP	MINNEAPOLIS	MN	MORGAN STANLEY	10/30/2006	03/24/2010	34,474	(590)				(590)		33,884	33,884			0	
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE	MINNEAPOLIS	MN	MORGAN STANLEY	04/21/2006	03/24/2010	125,935	1,246				1,246		127,181	127,181			0	
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS	NEW YORK	NY	MORGAN STANLEY	12/27/2006	02/24/2010	28,531	26,525				26,525		55,056	55,056			0	
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC	NEW YORK	NY	MORGAN STANLEY	06/01/2007	08/17/2010	57,160	(2,780)				(2,780)		54,380	54,380			0	
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III	NEW YORK	NY	MORGAN STANLEY	10/31/2006	09/30/2010	18,590	38,828				38,828		57,418	57,418			0	
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	01/24/2007	09/27/2010	653,510	116,163				116,163		769,673	769,673			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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
930991 23 7	MSPE-WAGGIN TRAIN LLC	NEW YORK	NY	MORGAN STANLEY	11/15/2007	09/21/2010	968,026	15,253				15,253		983,279	5,110,168		4,126,889	4,126,889	
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES	WAYZATA	MN	MORGAN STANLEY	02/22/2006	03/11/2010	671,680	17,120				17,120		688,800	688,800			0	
100008 10 1	TH LEE PUTNAM INTERNET PARTNERSHIP	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	01/06/2000	07/07/2010	24,318	23,764				23,764		48,082	48,082			0	
380990 22 6	GOLDMAN SACHS PRIVATE EQUITY	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007	02/22/2010	1,151,202	144,611				144,611		1,295,813	1,459,126		163,313	163,313	
G3927R 90 9	CSFB GLOBAL INVESTMENT FUND	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/08/2005	01/26/2010	3,813,417	1,063,283				1,063,283		4,876,700	6,665,075		1,788,375	1,788,375	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							15,360,856	690,210	0	0	0	690,210	0	16,051,067	24,885,020	0	8,833,953	8,833,953	0
3999999. Subtotal - Unaffiliated							15,360,856	690,210	0	0	0	690,210	0	16,051,067	24,885,020	0	8,833,953	8,833,953	0
4099999. Subtotal - Affiliated							0	0	0	0	0	0	0	10,784,814	10,784,814	0	0	0	0
4199999. Totals							15,360,856	690,210	0	0	0	690,210	0	26,835,881	35,669,834	0	8,833,953	8,833,953	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 NOTE	SD			1	98,313	126.102	126,102	100,000	99,344		96			7.250	7.400	MN	4,566	3,625	07/29/1992	05/15/2016
912828 FQ 8	U S TREASURY NOTE	LS			1	1,016,250	113.993	1,139,930	1,000,000	1,010,656		(1,623)			4.875	4.650	FA	18,414	48,750	04/18/2007	08/15/2016
912828 GS 3	U S TREASURY NOTE	LS			1	6,526,660	111.938	7,275,970	6,500,000	6,519,091		(2,541)			4.500	4.440	MN	37,977	292,500	10/31/2007	05/15/2017
912828 HR 4	U S TREASURY NOTE	LS			1	18,129,316	105.141	19,451,085	18,500,000	18,221,255		33,375			3.500	3.740	FA	244,572	647,500	10/14/2009	02/15/2018
912828 HZ 6	U S TREASURY NOTE	LS			1	16,013,438	107.579	16,674,745	15,500,000	15,941,363		(51,804)			3.875	3.430	MN	77,982	600,625	07/31/2009	05/15/2018
912828 JH 4	U S TREASURY NOTE	LS			1	1,542,891	108.414	1,626,210	1,500,000	1,534,277		(3,836)			4.000	3.650	FA	22,663	60,000	09/09/2008	08/15/2018
912828 KD 1	U S TREASURY NOTE	LS			1	18,742,945	98.774	19,359,704	19,600,000	18,863,984		77,048			2.750	3.270	FA	203,590	539,000	06/30/2009	02/15/2019
912828 LJ 7	U S TREASURY NOTE	LS			1	20,381,250	104.524	20,904,800	20,000,000	20,337,547		(33,113)			3.625	3.390	FA	273,845	725,000	08/31/2009	08/15/2019
912828 ME 7	U S TREASURY NOTE	SD			1	5,562,182	104.289	5,688,965	5,455,000	5,543,523		(18,659)			2.625	2.190	JD	71,992	60,441	02/08/2010	12/31/2014
0199999. U.S. Government - Issuer Obligations						88,013,245	XXX	92,247,511	88,155,000	88,071,040	0	(1,057)	0	0	XXX	XXX	XXX	955,601	2,977,441	XXX	XXX
U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																					
36200Q 2T 0	GOVT NATL MTGE			2	1	797,470	114.514	893,876	780,578	793,798		(1,854)			7.000	6.370	MON	4,553	54,640	03/21/2002	02/01/2032
36200Q JJ 4	GOVT NATL MTGE			2	1	538,429	114.514	596,721	521,087	535,242		(1,262)			7.000	6.060	MON	3,040	36,476	05/17/2002	03/01/2032
36201M 2F 8	GOVT NATL MTGE			2	1	1,000,159	114.514	1,107,265	966,921	992,196		(1,206)			7.000	6.090	MON	5,640	67,684	05/17/2002	05/01/2032
36202C 6Y 4	GOVT NATL MTGE			2	1	465,996	110.204	523,696	475,203	467,226		454			6.000	6.440	MON	2,190	28,505	01/11/1999	12/01/2028
36204J NZ 5	GOVT NATL MTGE			2	1	410,633	114.220	517,138	452,755	418,825		2,443			7.000	9.790	MON	2,537	31,679	02/11/2010	02/01/2024
36209D H9 8	GOVT NATL MTGE			2	1	176,208	110.410	198,396	179,689	176,858		359			6.000	6.460	MON	898	10,781	02/22/1999	02/01/2029
0299999. U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						3,388,895	XXX	3,837,092	3,376,233	3,384,145	0	(1,066)	0	0	XXX	XXX	XXX	18,858	229,765	XXX	XXX
0399999. Total - U.S. Government						91,402,140	XXX	96,084,603	91,531,233	91,455,185	0	(2,123)	0	0	XXX	XXX	XXX	974,459	3,207,206	XXX	XXX
All Other Governments - Issuer Obligations																					
110709 EK 4	BRITISH COLUMBIA PROV CDA		C		1FE	3,604,055	119.478	3,721,740	3,115,000	3,540,239		(14,380)			5.700	4.590	JD	6,829	177,555	02/21/2006	06/18/2029
110709 FY 3	BRITISH COLUMBIA PROV CDA		C		1FE	3,879,050	111.186	3,891,510	3,500,000	3,878,672		(378)			4.950	4.290	JD	6,663	86,625	12/01/2010	06/18/2040
11070Z CC 6	BRITISH COLUMBIA PROV MTN		C		1FE	7,118,097	116.927	7,360,555	6,295,000	7,010,197		(25,691)			5.620	4.660	FA	131,706	353,779	02/10/2006	08/17/2028
135087 XG 4	CANADA GOVT		C		1FE	4,381,955	133.752	4,718,771	3,528,000	4,333,607		(21,400)			5.750	4.170	JD	17,229	202,860	05/22/2009	06/01/2033
135087 XM 1	CANADA GOVT		C		1FE	58,165,238	108.127	57,000,229	52,716,000	56,547,679		(1,489,734)			5.250	2.140	JD	235,056	2,767,590	01/11/2010	06/01/2013
135087 XW 9	CANADA GOVT		C		1FE	17,819,513	124.094	18,614,100	15,000,000	17,777,226		(37,109)			5.000	3.870	JD	64,726	555,341	07/15/2010	06/01/2037
135087 YB 4	CANADA GOVT		C		1FE	15,472,917	107.383	15,141,003	14,100,000	15,122,833		(173,996)			4.000	2.550	JD	47,901	564,000	12/17/2008	06/01/2016
135087 YG 3	CANADA GOVT		C		1FE	9,412,145	103.059	9,275,310	9,000,000	9,273,409		(134,623)			3.750	1.570	JD	28,743	249,169	07/15/2010	06/01/2012
135087 YN 8	CANADA GOVT		C		1FE	10,391,580	103.994	10,289,166	9,894,000	10,251,196		(128,053)			3.500	1.960	JD	29,492	346,290	03/04/2010	06/01/2013
135087 YQ 1	CANADA GOVT		C		1FE	13,620,955	108.850	14,096,075	12,950,000	13,598,378		(11,363)			4.000	3.720	JD	44,115	518,000	12/17/2008	06/01/2041
135087 YR 9	CANADA GOVT		C		1FE	15,547,500	105.385	15,807,750	15,000,000	15,499,481		(36,262)			3.750	3.290	JD	47,905	458,119	07/15/2010	06/01/2019
135087 YT 5	CANADA GOVT		C		1FE	1,659,224	100.053	1,649,874	1,649,000	1,652,252		(6,971)			1.250	0.770	JD	1,755	20,613	02/04/2010	06/01/2011
135087 YY 4	CANADA GOVT		C		1FE	19,399,809	99.873	19,475,235	19,500,000	19,459,000		44,200			1.250	1.480	JD	20,759	243,750	09/23/2009	12/01/2011
135087 ZC 1	CANADA GOVT		C		1FE	13,951,911	100.821	14,114,940	14,000,000	13,959,433		7,523			2.500	2.560	JD	29,808	229,563	07/15/2010	06/01/2015
135087 ZF 4	CANADA GOVT		C		1FE	4,729,447	102.680	4,632,922	4,512,000	4,723,523		(5,923)			3.000	1.990	JD	11,528	67,680	11/04/2010	12/01/2015
135087 ZK 3	CANADA GOVT		C		1FE	3,574,573	99.680	3,567,547	3,579,000	3,575,137		564			1.500	1.550	JD	4,474	16,179	09/15/2010	12/01/2012
13509P BD 4	CANADA HOUSING TRUST		C		1FE	8,262,476	105.228	8,418,240	8,000,000	8,262,476					4.550	3.100	JD	16,178	265,129	07/15/2010	12/15/2012
13509P BG 7	CANADA HOUSING TRUST		C		1FE	45,224,292	103.905	45,161,269	43,464,000	44,796,376		(427,916)			3.600	2.300	JD	73,077	1,564,704	03/04/2010	06/15/2013
13509P BN 2	CANADA HOUSING TRUST		C		1FE	8,592,977	106.112	8,724,529	8,222,000	8,539,091		(33,968)			4.100	3.530	JD	15,744	337,102	05/20/2009	12/15/2018
13509P BP 7	CANADA HOUSING TRUST		C		1FE	8,667,541	101.641	8,829,554	8,687,000	8,667,541					2.700	2.750	JD	10,954	234,549	07/02/2009	12/15/2013
13521J AA 9	CANADA POST CORP		C		1FE	4,196,349	135.458	3,813,143	2,815,000	3,600,158		(132,041)			10.350	4.300	MS	86,923	291,353	11/13/2007	03/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
31680P AA 4	55 ONT SCH BRD TR		C		1FE	4,164,843	115.821	4,105,854	3,545,000	4,102,343		(13,705)			5.900	4.750	JD	17,238	209,155	12/21/2005	06/02/2033
642869 AB 7	NEW BRUNSWICK PROV CDA		C		1FE	4,171,720	105.196	4,207,840	4,000,000	4,170,936		(784)			4.500	3.950	JD	14,835		12/06/2010	06/02/2020
651329 BD 5	NEWFOUNDLAND & LABRADOR		C		1FE	5,872,474	106.621	6,263,984	5,875,000	5,872,474					4.300	4.300	AO	55,522	252,625	03/01/2007	10/13/2016
651333 FQ 4	PROVINCE OF NEWFOUNDLAND		C		1FE	2,943,152	101.979	3,018,578	2,960,000	2,944,240		307			4.500	4.530	AO	27,811	133,200	11/22/2006	04/17/2037
669827 FT 9	NOVA SCOTIA PROV CDA	LS	A		1FE	1,991,800	111.014	2,220,280	2,000,000	1,994,535		749			5.125	5.170	JJ	44,132	102,500	01/18/2007	01/26/2017
683234 8J 0	ONTARIO PROV CDA		C		1FE	15,163,912	103.121	15,468,150	15,000,000	15,161,283		(2,629)			4.200	4.050	JD	51,923	407,400	09/17/2010	06/02/2020
683234 SL 3	ONTARIO PROV CDA		C		1FE	18,210,882	121.270	19,803,391	16,330,000	18,078,384		(41,587)			5.850	5.040	MS	300,987	955,305	12/17/2008	03/08/2033
683234 UF 3	ONTARIO PROV CDA		C		1FE	8,415,306	108.220	8,316,707	7,685,000	8,158,755		(139,838)			5.000	2.950	MS	121,065	384,250	02/18/2009	03/08/2014
683234 YD 4	ONTARIO PROV CDA		C		1FE	5,935,472	105.100	6,011,720	5,720,000	5,934,508		(964)			4.700	4.450	JD	22,157	134,420	09/03/2010	06/02/2037
683234 YL 6	ONTARIO PROV CDA		I		1FE	1,498,350	108.182	1,622,730	1,500,000	1,499,013		156			5.450	5.460	AO	14,533	81,750	04/20/2006	04/27/2016
683234 ZP 6	ONTARIO PROV CDA		C		1FE	2,203,065	104.030	2,340,675	2,250,000	2,203,515		450			4.600	4.730	JD	8,530	51,750	05/27/2010	06/02/2039
683254 AA 4	ONTARIO STRAT INFRASTRUCT		C		1FE	7,991,827	107.122	8,277,317	7,727,000	7,941,773		(44,165)			4.600	2.310	JD	30,675	355,442	09/01/2009	06/01/2015
748148 QJ 5	QUEBEC PROV CDA		C		1FE	4,410,450	121.343	5,460,435	4,500,000	4,424,118		2,308			6.000	6.150	AO	68,055	270,000	03/28/2003	10/01/2029
748148 RK 1	QUEBEC PROV CDA		C		1FE	7,058,582	108.268	7,707,599	7,119,000	7,098,655		7,150			5.250	5.360	AO	94,205	373,748	06/18/2004	10/01/2013
74814Z DE 0	QUEBEC PROV CDA		U		1FE	10,156,319	112.615	10,670,271	9,475,000	10,060,929		(27,418)			5.350	4.750	JD	43,747	506,913	05/10/2007	06/01/2025
74814Z EF 6	QUEBEC PROV MEDIUM TERM		C		1FE	4,452,448	110.129	4,845,676	4,400,000	4,452,102		(346)			5.000	4.920	JD	18,736	220,000	05/12/2010	12/01/2041
803854 JA 7	SASKATCHEWAN PROV CDA		C		1FE	7,795,074	122.232	8,097,870	6,625,000	7,678,548		(25,766)			5.800	4.650	MS	125,253	384,250	01/31/2006	09/05/2033
803854 JF 6	SASKATCHEWAN PROV CDA		C		1FE	5,698,687	109.843	5,860,124	5,335,000	5,488,910		(40,906)			5.250	4.330	JD	22,254	280,088	05/05/2005	06/03/2014
0499999. All Other Governments - Issuer Obligations						395,805,967	XXX	402,602,663	371,572,000	391,332,925	0	(2,954,509)	0	0	XXX	XXX	XXX	2,013,223	14,652,746	XXX	XXX
1099999. Total - All Other Governments						395,805,967	XXX	402,602,663	371,572,000	391,332,925	0	(2,954,509)	0	0	XXX	XXX	XXX	2,013,223	14,652,746	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
04057P EC 8	ARIZONA SCH FACS BRD CTFS				1FE	2,125,640	109.320	2,186,400	2,000,000	2,069,722		(13,276)			5.000	4.170	MS	33,333	100,000	06/14/2006	09/01/2015
051556 EJ 3	AURORA COLO CTFS PARTN				1FE	1,808,554	111.823	1,878,626	1,680,000	1,742,709		(14,528)			5.000	3.960	JD	7,000	84,000	02/08/2006	12/01/2014
115065 MH 4	BROWARD CNTY FLA SCH BRD				1FE	1,704,496	109.280	1,748,480	1,600,000	1,654,412		(14,226)			5.000	3.950	JJ	40,000	80,000	04/10/2007	07/01/2014
130629 6K 9	CALIFORNIA ST				1FE	1,111,290	103.974	1,039,740	1,000,000	1,013,360		(14,042)			5.500	4.000	JD	4,583	55,000	01/06/2003	12/01/2011
13062P AK 8	CALIFORNIA ST				1FE	1,081,960	106.547	1,065,470	1,000,000	1,062,104		(19,856)			5.000	1.940	FA	20,833	25,000	04/19/2010	02/01/2013
13062P GX 4	CALIFORNIA ST				1FE	1,091,010	109.154	1,091,540	1,000,000	1,078,611		(12,399)			5.250	3.180	FA	21,875	26,250	04/15/2010	02/01/2015
13062R 3F 3	CALIFORNIA ST				1FE	2,762,604	109.661	2,851,186	2,600,000	2,684,746		(18,281)			5.000	4.140	MS	43,333	130,000	05/24/2006	03/01/2015
13062R FP 8	CALIFORNIA ST				1FE	3,732,435	109.867	3,845,345	3,500,000	3,623,860		(25,627)			5.000	4.100	MN	29,167	175,000	06/07/2006	05/01/2015
13062R LP 1	CALIFORNIA ST				1FE	2,741,725	108.752	2,718,800	2,500,000	2,602,575		(27,670)			5.000	3.710	JD	10,417	125,000	07/13/2005	06/01/2014
13062T RP 1	CALIFORNIA ST				1FE	3,684,555	109.267	3,687,761	3,375,000	3,534,419		(39,006)			5.000	3.640	AO	42,188	168,750	12/05/2006	10/01/2014
13063A 4L 5	CALIFORNIA ST				1FE	15,347,250	106.346	15,951,900	15,000,000	15,309,041		(22,287)			5.500	5.230	AO	206,250	825,000	03/25/2009	04/01/2021
13063A P6 5	CALIFORNIA ST				1FE	3,087,960	109.763	2,980,065	2,715,000	3,072,439		(15,521)			5.000	1.770	AO	33,938		10/19/2010	04/01/2015
13063B AF 9	CALIFORNIA ST				1FE	9,500,827	108.586	9,474,129	8,725,000	9,396,678		(86,221)			5.000	3.700	AO	109,063	419,285	10/09/2009	10/01/2017
13063B EY 4	CALIFORNIA ST				1FE	2,156,520	107.741	2,154,820	2,000,000	2,143,290		(13,230)			5.000	3.840	MS	33,333	45,278	03/19/2010	03/01/2018
13067J LA 7	CALIFORNIA ST ECONOMIC RE				1FE	12,043,647	110.905	12,809,528	11,550,000	11,987,402		(48,257)			5.000	4.400	JJ	288,750	378,583	10/30/2009	07/01/2018
180848 GP 2	CLARK CNTY NEV FOR ISSUES				1FE	821,009	111.851	782,957	700,000	818,356		(2,653)			5.000	2.600	MN	10,333	7,350	10/18/2010	11/01/2018
181059 KB 1	CLARK CNTY NEV SCH DIST				1FE	2,165,820	109.188	2,183,760	2,000,000	2,156,162		(9,658)			5.000	4.000	JD	4,444	100,000	04/06/2010	06/15/2020
196725 AE 5	COLORADO ST DEPT CORRECTIONS CTFS				1FE	2,974,517	107.773	2,996,089	2,780,000	2,845,812		(28,603)			5.000	3.850	MS	46,333	139,000	02/10/2006	03/01/2013
20772G 4U 9	CONNECTICUT STATE				1FE	1,535,161	110.930	1,514,195	1,365,000	1,504,627		(30,534)			5.000	1.500	JJ	34,125	34,125	04/23/2010	01/01/2014
235218 2R 4	DALLAS TEX				1FE	2,169,557	108.576	2,133,518	1,965,000	2,128,714		(40,842)			5.000	1.020	FA	37,117	49,125	06/16/2010	02/15/2013
235218 E2 6	DALLAS TEX				1FE	2,075,064	108.444	2,027,903	1,870,000	2,058,746		(16,318)			5.000	3.170	FA	35,322	46,750	05/26/2010	02/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
235218 Y9 9	DALLAS TEX				1FE	1,451,892	108.576	1,427,774	1,315,000	1,424,584		(27,307)			5.000	1.020	FA	24,839	32,875	06/16/2010	02/15/2013
373384 PN 0	GEORGIA ST				1FE	2,337,120	116.157	2,323,140	2,000,000	2,336,370		(750)			5.000	2.950	JJ	50,000		12/09/2010	07/01/2020
43232V PF 2	HILLSBOROUGH CNTY FLA SCH				1FE	3,906,527	108.215	3,857,865	3,565,000	3,805,781		(27,091)			5.000	3.950	JJ	89,125	178,250	01/11/2007	07/01/2018
452151 QA 4	ILLINOIS ST				1FE	5,084,091	104.210	4,897,870	4,700,000	4,995,930		(88,161)			5.000	2.010	MS	78,333	117,500	05/24/2010	03/01/2013
452152 CP 4	ILLINOIS ST				1FE	4,944,105	104.097	4,684,365	4,500,000	4,936,399		(7,706)			5.000	3.210	JJ	112,500		11/15/2010	01/01/2017
452152 CS 8	ILLINOIS ST				1FE	5,420,400	98.366	4,918,300	5,000,000	5,414,069		(6,331)			5.000	3.900	JJ	125,000		10/26/2010	01/01/2020
452152 CU 3	ILLINOIS ST				1FE	6,069,470	96.795	5,565,713	5,750,000	6,051,727		(17,743)			5.000	4.390	JJ	143,750	94,236	02/19/2010	01/01/2022
496153 AE 7	KINGS RIV CONSV DIST CALI				2FE	2,287,525	101.109	2,128,344	2,105,000	2,115,268		(30,186)			5.000	3.510	MN	17,542	105,250	09/30/2004	05/01/2011
542264 DS 2	LONE STAR COLLEGE SYS TEX				1FE	4,626,080	115.380	4,615,200	4,000,000	4,594,012		(32,068)			5.000	3.020	FA	107,778		05/20/2010	08/15/2019
574192 5G 1	MARYLAND STATE				1FE	2,337,800	117.029	2,340,580	2,000,000	2,316,524		(21,276)			5.000	2.560	MS	33,333	47,778	06/16/2010	03/01/2018
574192 C4 0	MARYLAND STATE				1FE	5,604,800	116.198	5,809,900	5,000,000	5,403,426		(69,948)			5.000	3.300	MS	73,611	250,000	01/08/2008	03/15/2016
57582N KF 1	MASSACHUSETTS ST				1FE	1,231,131	108.486	1,193,346	1,100,000	1,175,195		(10,855)			5.375	4.070	JJ	29,563	59,125	05/02/2005	01/01/2017
594610 6D 4	MICHIGAN ST				1FE	3,041,381	110.338	2,846,720	2,580,000	3,032,442		(8,939)			5.000	2.750	MN	25,442		10/14/2010	11/01/2019
604129 QL 3	MINNESOTA ST				1FE	8,425,921	117.061	8,422,539	7,195,000	8,356,244		(69,677)			5.000	2.700	MN	59,958	179,875	06/16/2010	11/01/2018
641461 AF 5	NEVADA ST				1FE	1,667,910	109.879	1,648,185	1,500,000	1,638,841		(29,070)			5.000	1.970	MS	25,000	37,500	04/20/2010	03/01/2014
646039 CU 9	NEW JERSEY ST				1FE	2,356,220	114.225	2,284,500	2,000,000	2,337,998		(18,222)			5.250	1.360	JJ	26,250		09/20/2010	07/01/2015
646039 LE 5	NEW JERSEY ST				1FE	1,725,690	113.310	1,699,650	1,500,000	1,714,393		(11,297)			5.500	1.350	JJ	38,042		10/19/2010	07/15/2014
646039 SW 8	NEW JERSEY ST				1FE	3,457,920	113.379	3,401,370	3,000,000	3,438,180		(19,740)			5.000	1.690	FA	32,500		10/04/2010	08/15/2015
646046 LC 4	NEW JERSEY ST CTFS PARTN				1FE	2,085,880	107.245	2,144,900	2,000,000	2,046,621		(9,275)			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	108.967	5,448,350	5,000,000	5,211,040		(51,845)			5.250	4.010	MS	77,292	262,500	05/25/2007	09/15/2014
64966C E5 6	NEW YORK N Y				1FE	2,453,226	109.425	2,516,775	2,300,000	2,349,669		(17,873)			5.000	4.110	FA	47,917	115,000	07/13/2004	08/01/2013
64966C V8 1	NEW YORK N Y				1FE	1,070,890	109.425	1,094,250	1,000,000	1,023,072		(8,311)			5.000	4.050	FA	20,833	50,000	08/04/2004	08/01/2013
64966E DB 0	NEW YORK N Y				1FE	5,164,946	111.472	5,099,844	4,575,000	5,092,537		(72,409)			5.000	1.730	FA	95,313	114,375	06/23/2010	08/01/2014
64966F LY 8	NEW YORK N Y				1FE	6,515,160	109.659	6,579,540	6,000,000	6,190,013		(66,578)			5.000	3.740	MS	100,000	300,000	09/14/2005	09/01/2013
64966G AH 5	NEW YORK N Y				1FE	1,124,760	111.676	1,116,760	1,000,000	1,108,766		(15,994)			5.000	2.200	FA	20,833	25,000	05/10/2010	02/01/2015
64966H B7 4	NEW YORK N Y				1FE	3,449,730	112.967	3,389,010	3,000,000	3,416,188		(33,542)			5.000	1.830	FA	57,917		07/29/2010	08/01/2015
64966H PQ 7	NEW YORK N Y				1FE	2,289,080	112.017	2,240,340	2,000,000	2,286,910		(2,170)			5.000	2.880	FA	21,111		12/03/2010	08/01/2018
658256 A9 3	NORTH CAROLINA ST				1FE	2,321,200	116.141	2,322,820	2,000,000	2,293,096		(28,104)			5.000	2.000	MS	33,333	50,000	06/17/2010	03/01/2016
658256 H6 2	NORTH CAROLINA ST				1FE	3,210,519	116.101	3,256,633	2,805,000	3,209,494		(1,025)			5.000	3.190	MN	30,777		12/16/2010	05/01/2020
677521 BT 2	OHIO STATE				1FE	3,440,940	112.456	3,373,680	3,000,000	3,355,081		(85,859)			5.000	1.690	MS	44,167	97,500	01/21/2010	09/15/2014
688028 FB 0	OSCEOLA CNTY FLA SCH BRD CTFS				1FE	2,671,400	107.256	2,681,400	2,500,000	2,651,167		(5,989)			5.250	4.710	JD	10,938	131,250	05/25/2007	06/01/2027
709141 Q7 3	PENNSYLVANIA ST				1FE	6,661,867	112.710	6,649,890	5,900,000	6,651,883		(9,984)			5.000	1.420	MS	76,208		12/08/2010	09/01/2014
709141 Q8 1	PENNSYLVANIA ST				1FE	5,745,550	111.756	5,587,800	5,000,000	5,542,898		(108,328)			5.000	2.510	MS	83,333	250,000	02/05/2009	09/01/2015
70914P LS 9	PENNSYLVANIA ST				1FE	4,506,597	111.495	4,443,076	3,985,000	4,428,198		(78,399)			5.000	1.350	FA	75,272	112,908	06/02/2010	02/15/2014
74514L AN 7	PUERTO RICO COMMONWEALTH	SD			1FE	30,654	102.360	30,708	30,000	30,559		(17)			5.125	4.970	JJ	769	1,538	06/30/2004	07/01/2030
74514L BJ 5	PUERTO RICO COMMONWEALTH	SD			1FE	20,436	97.297	19,459	20,000	20,373		(11)			5.125	4.970	JJ	513	1,025	06/30/2004	07/01/2030
74514L MX 2	PUERTO RICO COMWLTH				2FE	5,873,945	106.638	5,865,090	5,500,000	5,707,510		(54,094)			5.250	4.080	JJ	144,375	288,750	10/04/2007	07/01/2014
75913T GD 0	REGIONAL TRANSN DIST CO				1FE	2,630,825	106.239	2,655,975	2,500,000	2,630,317		(508)			5.000	4.320	JD	5,556		11/24/2010	06/01/2020
83786P AU 4	SOUTH FLA WTR MGMT DIST CTFS				1FE	2,433,596	111.027	2,503,659	2,255,000	2,367,302		(17,043)			5.000	4.020	AO	28,188	112,750	10/26/2006	10/01/2016
882721 Q9 7	TEXAS ST				1FE	2,291,943	114.843	2,308,344	2,010,000	2,220,368		(25,233)			5.000	3.360	AO	25,125	100,500	01/24/2008	04/01/2018
899645 TF 2	TULSA OKLA				1FE	5,161,200	114.604	5,042,576	4,400,000	5,148,909		(12,291)			5.000	1.400	JD	18,333		11/10/2010	12/01/2015
899645 TL 9	TULSA OKLA				1FE	3,457,440	113.358	3,400,740	3,000,000	3,455,696		(1,744)			5.000	3.200	JD	12,500		11/18/2010	12/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
93974C QC 7	WASHINGTON ST				1FE	12,265,220	109.230	12,015,300	11,000,000	12,194,373		(70,847)			5.000	3.860	FA	229,167	281,111	01/15/2010	02/01/2023
93974C TS 9	WASHINGTON ST				1FE	2,754,700	111.339	2,783,475	2,500,000	2,754,152		(548)			5.000	3.810	JJ	32,292		12/16/2010	07/01/2021
986523 QQ 4	YORK CNTY S C SCH DIST NO				1FE	1,738,530	113.599	1,703,985	1,500,000	1,728,287		(10,243)			5.000	1.240	MS	14,583		10/19/2010	03/01/2015
1199999. U.S. States, Territories & Possessions - Issuer Obligations						238,455,218	XXX	237,461,952	216,515,000	234,689,647	0	(1,797,666)	0	0	XXX	XXX	XXX	3,495,392	6,510,092	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						238,455,218	XXX	237,461,952	216,515,000	234,689,647	0	(1,797,666)	0	0	XXX	XXX	XXX	3,495,392	6,510,092	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
014393 QB 1	ALDINE TEX INDPT SCH DIST				1FE	1,742,730	114.596	1,696,021	1,480,000	1,736,825		(5,904)			5.000	1.460	FA	12,333		10/20/2010	02/15/2016
052396 ZY 7	AUSTIN TEX				1FE	824,137	113.916	780,325	685,000	822,388		(1,749)			5.000	2.420	MS	5,708		10/19/2010	09/01/2019
05914F HP 8	BALTIMORE CNTY MD				1FE	2,291,720	113.631	2,272,620	2,000,000	2,283,870		(7,850)			5.000	1.200	MN	14,444		11/17/2010	11/01/2014
101547 TA 5	BOULDER VALLEY COLO SCH D				1FE	2,258,560	111.142	2,222,840	2,000,000	2,220,819		(37,741)			5.000	1.140	JD	8,333	50,000	06/23/2010	12/01/2013
116421 XH 6	BROWNSVILLE TEX INDPT SCH				1FE	1,505,309	114.201	1,570,264	1,375,000	1,441,953		(13,003)			5.000	3.840	FA	25,972	68,750	08/25/2005	08/15/2015
160075 VY 0	CHARLESTON CNTY S C SCH D				1FE	2,628,877	115.058	2,600,311	2,260,000	2,609,082		(19,795)			5.000	3.040	FA	47,083	20,089	05/19/2010	02/01/2020
172252 F6 0	CINCINNATI OHIO CITY SCH				1FE	2,259,780	114.387	2,287,740	2,000,000	2,235,673		(24,107)			5.000	2.650	JD	8,333	51,667	05/14/2010	06/01/2016
172252 F7 8	CINCINNATI OHIO CITY SCH				1FE	1,127,710	114.651	1,146,510	1,000,000	1,117,790		(9,920)			5.000	2.970	JD	4,167	25,833	05/14/2010	06/01/2017
180847 T5 4	CLARK CNTY NEV				1FE	2,968,131	110.311	3,017,006	2,735,000	2,837,967		(33,945)			5.000	3.590	MN	22,792	136,750	12/07/2006	11/01/2013
181059 DU 7	CLARK CNTY NEV SCH DIST				1FE	7,077,067	115.794	7,613,456	6,575,000	6,997,947		(25,164)			5.000	4.320	JD	14,611	328,750	08/31/2007	06/15/2023
181234 WW 1	CLARK CNTY WASH SCH DIST				1FE	1,107,210	108.727	1,087,270	1,000,000	1,023,390		(11,526)			5.250	3.970	JD	4,375	52,500	08/13/2002	12/01/2012
192867 FK 0	COLD SPRING HBR N Y CENT				1FE	1,356,761	115.132	1,295,235	1,125,000	1,354,227		(2,534)			5.000	1.910	FA	4,688		11/08/2010	02/01/2018
250092 7D 9	DES MOINES IOWA				1FE	1,771,125	115.997	1,739,955	1,500,000	1,769,085		(2,040)			5.000	2.350	JD	5,000		12/06/2010	06/01/2018
253363 NW 1	DICKINSON TEX INDPT SCH D				1FE	6,540,666	106.996	6,649,801	6,215,000	6,487,972		(20,936)			5.000	4.450	FA	117,394	310,750	05/12/2008	02/15/2021
283767 Z4 6	EL PASO TEX INDPT SCH DIST				1FE	1,719,119	110.856	1,751,525	1,580,000	1,625,518		(16,134)			5.250	4.080	FA	31,337	82,950	06/23/2004	08/15/2013
296804 JX 6	ESSEX CNTY N J				1FE	5,593,138	111.305	5,542,989	4,980,000	5,517,773		(75,365)			5.000	1.860	FA	130,033		06/11/2010	08/01/2014
303820 K5 2	FAIRFAX CNTY VA				1FE	1,933,431	109.937	1,901,910	1,730,000	1,895,183		(38,248)			5.250	0.950	AO	22,706	45,413	06/16/2010	04/01/2013
341426 SB 1	FLORIDA ST BRD ED CAP OUT				1FE	5,263,900	111.287	5,564,350	5,000,000	5,185,940		(24,649)			5.000	4.320	JD	20,833	250,000	08/27/2007	06/01/2017
34153P ST 6	FLORIDA ST BRD ED				1FE	6,810,485	113.724	6,823,440	6,000,000	6,763,620		(46,865)			5.000	3.250	JD	25,000	170,833	06/16/2010	06/01/2019
346843 BM 6	FORT BEND TEX INDPT SCH				1FE	3,302,130	114.201	3,426,030	3,000,000	3,200,896		(39,479)			5.000	3.420	FA	56,667	150,000	04/15/2008	08/15/2015
346843 BP 9	FORT BEND TEX INDPT SCH				1FE	2,746,425	115.763	2,894,075	2,500,000	2,684,609		(24,158)			5.000	3.730	FA	47,222	125,000	04/15/2008	08/15/2017
355694 T7 5	FREDERICK CNTY MD				1FE	3,139,200	114.535	3,121,079	2,725,000	3,138,903		(297)			5.000	3.200	JD	11,354		12/22/2010	12/01/2020
366119 PV 1	GARLAND TEX				1FE	3,608,753	114.258	3,719,098	3,255,000	3,446,220		(42,202)			5.250	3.700	FA	64,558	170,888	11/29/2006	02/15/2015
401784 WH 2	GUILFORD CNTY N C				1FE	5,860,550	115.587	5,779,350	5,000,000	5,638,978		(117,129)			5.000	2.320	FA	104,167	250,000	01/13/2009	02/01/2016
414003 Q7 1	HARRIS CNTY TEX				1FE	5,482,561	104.660	4,987,049	4,765,000	4,885,267		(187,673)			8.000	3.850	FA	144,009	381,200	08/29/2007	08/15/2011
414004 5E 7	HARRIS CNTY TEX				1FE	1,187,820	116.004	1,160,040	1,000,000	1,186,365		(1,455)			5.250	2.830	AO	13,125		11/30/2010	10/01/2019
442403 BP 5	HOUSTON TEX INDPT SCH DIST				1FE	2,161,480	116.338	2,326,760	2,000,000	2,100,664		(15,680)			5.000	3.990	FA	37,778	100,000	10/25/2006	08/15/2016
486063 BJ 8	KATY TEX INDPT SCH DIST				1FE	1,293,146	109.096	1,281,878	1,175,000	1,292,251		(896)			5.000	3.800	FA	22,194		11/22/2010	02/15/2021
516840 QP 3	LAREDO TEX INDPT SCH DIST				1FE	4,410,606	105.881	4,304,063	4,065,000	4,368,058		(22,435)			5.000	4.120	FA	84,688	203,250	01/15/2009	08/01/2021
544644 QL 4	LOS ANGELES CALIF UNI SCH				1FE	660,876	110.126	660,756	600,000	660,858		(18)			5.000	4.160	JJ	15,000		12/22/2010	01/01/2028
549188 GF 1	LUBBOCK TEX				1FE	1,124,570	110.991	1,109,910	1,000,000	1,093,961		(30,609)			5.000	1.950	FA	45,417		04/27/2010	02/15/2014
564385 3D 2	MANSFIELD TEX INDPT SCH DIST				1FE	1,108,390	113.522	1,135,220	1,000,000	1,051,223		(11,319)			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	115.798	2,315,960	2,000,000	2,087,761		(12,341)			5.000	4.180	FA	37,778	100,000	08/04/2006	02/15/2017
592112 EH 5	METROPOLITAN GOVT NASHVILLE & DAVIDSON				1FE	4,629,480	115.749	4,629,960	4,000,000	4,575,608		(53,872)			5.000	2.200	JJ	100,000		06/10/2010	07/01/2016
64966H RD 4	NEW YORK N Y				1FE	897,843	101.907	896,782	880,000	885,715		(12,128)			5.000	3.410	JD	3,667	44,000	02/02/2010	06/01/2011
64966H SM 3	NEW YORK N Y				1FE	5,408,900	107.186	5,359,300	5,000,000	5,385,092		(23,808)			5.000	4.150	FA	104,167	152,083	01/20/2010	08/01/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
64966H YQ 7	NEW YORK N Y				1FE	3,766,682	112.658	3,757,144	3,335,000	3,759,875		(6,807)			5.000	2.740	MS	55,583		11/17/2010	03/01/2017
649791 AD 2	NEW YORK N Y				1FE	2,721,290	102.787	2,682,741	2,610,000	2,666,069		(51,247)			3.000	1.000	FA	32,625	51,765	11/24/2009	02/01/2012
679384 AE 7	OLATHE KANS FOR ISSUES DT				1FE	1,670,138	113.223	1,653,056	1,460,000	1,645,103		(25,035)			5.000	1.500	AO	43,394		06/17/2010	10/01/2014
717883 JQ 6	PHILADELPHIA PA SCH DIST				1FE	9,590,380	109.709	9,325,265	8,500,000	9,449,822		(140,558)			5.000	2.450	MS	141,667	171,180	03/10/2010	09/01/2015
725209 FA 3	PITTSBURGH PA				1FE	5,285,300	107.793	5,389,650	5,000,000	5,114,821		(39,984)			5.000	4.080	MS	83,333	250,000	05/10/2006	09/01/2013
745145 8M 7	PUERTO RICO COMWLTH				2FE	1,714,848	102.831	1,645,296	1,600,000	1,699,066		(3,114)			5.000	4.510	JJ	40,000	80,000	05/06/2005	07/01/2030
779240 GU 8	ROUND ROCK TEX INDPT SCH				1FE	2,403,187	115.385	2,411,547	2,090,000	2,402,490		(697)			5.000	3.010	FA	43,542		12/20/2010	08/01/2019
796237 VD 4	SAN ANTONIO TEX				1FE	2,769,742	115.589	2,779,915	2,405,000	2,743,508		(26,234)			5.000	2.290	FA	70,146		06/16/2010	08/01/2016
849476 GS 9	SPRING BRANCH TEX INDPT				1FE	2,646,423	113.152	2,704,333	2,390,000	2,512,830		(36,849)			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	115.817	4,204,157	3,630,000	3,866,911		(52,577)			5.625	3.880	FA	85,078	204,188	02/12/2007	02/01/2015
852634 AM 6	STAMFORD CONN				1FE	1,173,410	112.968	1,157,922	1,025,000	1,155,094		(18,316)			5.000	1.280	JJ	25,625	25,625	06/24/2010	07/01/2014
864813 VX 5	SUFFOLK VA				1FE	1,558,396	110.272	1,543,808	1,400,000	1,526,253		(32,143)			5.000	1.430	FA	29,167	17,889	04/12/2010	08/01/2013
876315 TU 6	TARRANT CNTY TEX				1FE	1,754,222	114.055	1,893,313	1,660,000	1,718,460		(11,483)			5.000	4.140	JJ	38,272	83,000	08/28/2007	07/15/2015
910678 QN 4	UNITED INDPT SCH DIST TEX				1FE	2,785,692	110.211	2,865,486	2,600,000	2,681,732		(29,151)			5.000	3.730	FA	49,111	130,000	03/27/2007	08/15/2013
926325 HX 2	VICTORIA TEX INDPT SCH DIST				1FE	1,302,531	115.777	1,366,169	1,180,000	1,273,933		(11,326)			5.000	3.710	FA	22,289	59,000	04/18/2008	02/15/2018
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						151,139,560	XXX	152,050,680	136,090,000	147,825,418	0	(1,498,495)	0	0	XXX	XXX	XXX	2,251,670	4,527,791	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						151,139,560	XXX	152,050,680	136,090,000	147,825,418	0	(1,498,495)	0	0	XXX	XXX	XXX	2,251,670	4,527,791	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	112.594	3,377,820	3,000,000	3,204,315		(43,175)			5.000	3.300	MN	25,000	151,250	10/22/2009	05/01/2015
010608 ZZ 3	ALABAMA ST PUB SCH & COLL				1FE	1,534,862	108.675	1,559,486	1,435,000	1,468,955		(14,757)			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	100.308	1,950,991	1,945,000	1,989,701		(13,922)			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	105.943	1,366,665	1,290,000	1,317,807		(13,756)			4.875	3.690	JD	5,241	62,888	10/04/2002	12/01/2012
011842 NU 1	ALASKA ST INTL ARPTS REVS				2FE	1,056,920	106.110	1,061,100	1,000,000	1,016,736		(9,062)			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	104.718	2,094,360	2,000,000	2,029,974		(20,202)			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	107.459	2,686,475	2,500,000	2,580,755		(16,323)			5.000	4.190	JD	10,417	125,000	08/05/2005	06/01/2015
011855 CE 1	ALASKA STUDENT LN CORP ED LN				1FE	2,117,040	108.010	2,160,200	2,000,000	2,061,315		(16,424)			5.000	4.030	JD	8,333	100,000	05/16/2007	06/01/2014
017357 UP 7	ALLEGHENY CNTY PA SAN AUTH SWRREV				1FE	1,196,236	108.977	1,209,645	1,110,000	1,142,719		(10,394)			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	109.222	2,184,440	2,000,000	2,065,041		(11,439)			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	109.418	5,470,900	5,000,000	5,195,166		(23,156)			5.250	4.590	JJ	131,250	262,500	08/21/2008	01/01/2018
040688 HM 8	ARIZONA WTR INFRASTRUCTUR				1FE	4,420,560	113.868	4,554,720	4,000,000	4,337,846		(31,914)			5.000	3.850	AO	50,000	200,000	04/16/2008	10/01/2019
040688 LL 5	ARIZONA WTR INFRASTRUCTUR				1FE	4,739,520	114.442	4,577,680	4,000,000	4,708,942		(30,578)			5.000	2.710	AO	50,000	35,000	07/14/2010	10/01/2019
04780M FL 8	ATLANTA GA ARPT REV				1FE	3,175,650	104.121	3,123,630	3,000,000	3,034,638		(33,274)			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	100.935	2,018,700	2,000,000	2,030,054		(28,726)			6.125	4.570	JJ	61,250	122,500	04/11/2008	01/01/2012
047870 KB 5	ATLANTA GA WTR & WASTE WT				1FE	5,295,368	111.887	5,952,388	5,320,000	5,296,835		1,308			6.000	6.050	MN	53,200	319,200	06/17/2009	11/01/2022
056212 CM 3	BABYLON N Y INDL DEV AGY				1FE	2,802,797	109.185	2,860,647	2,620,000	2,772,641		(22,174)			5.000	3.900	JJ	65,500	113,169	08/14/2009	01/01/2017
091089 FZ 0	BIRMINGHAM ALA WTRWKS & SWR BRD				1FE	3,264,420	108.697	3,260,910	3,000,000	3,245,852		(6,314)			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	110.625	6,316,688	5,710,000	6,117,190		(94,228)			5.000	3.090	JJ	142,750	285,500	05/20/2009	01/01/2015
091096 BD 8	BIRMINGHAM ALA WTRWKS BRD				1FE	4,410,226	111.582	4,468,859	4,005,000	4,320,126		(57,102)			5.000	3.280	JJ	100,125	200,250	05/20/2009	01/01/2016
091096 BG 1	BIRMINGHAM ALA WTRWKS BRD				1FE	2,153,975	109.730	2,167,168	1,975,000	2,128,588		(16,102)			5.000	3.860	JJ	49,375	98,750	05/20/2009	01/01/2019
097464 UA 7	BOISE ST UNIV IDAHO REVS				1FE	1,112,340	110.282	1,102,820	1,000,000	1,093,259		(19,081)			5.000	2.020	AO	12,500	25,000	04/19/2010	04/01/2014
13033K 7E 3	CALIFORNIA HSG FIN AGY RE				1FE	1,793,925	80.345	1,434,158	1,785,000	1,793,589		(131)			4.600	4.570	FA	34,213	82,110	05/01/2007	02/01/2041
13033W M5 9	CALIFORNIA INFRASTRUCTURE				1FE	10,655,900	106.120	10,612,000	10,000,000	10,308,577		(140,523)			5.000	3.450	FA	208,333	500,000	06/05/2008	02/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
13066Y QH 5	CALIFORNIA ST DEPT WTR RE				1FE	12,412,079	113.092	12,372,265	10,940,000	12,313,116		(98,963)			5.000	2.820	MN	91,167	256,786	07/09/2010	05/01/2017
13066Y RK 7	CALIFORNIA ST DEPT WTR RE				1FE	10,281,240	112.236	10,101,240	9,000,000	10,227,378		(53,862)			5.000	1.720	MN	88,750		10/07/2010	05/01/2015
130684 LE 1	CALIFORNIA ST PUB WKS BRD				2FE	563,415	106.461	532,305	500,000	531,128		(6,333)			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	107.494	4,568,495	4,250,000	4,538,407		(83,646)			5.000	2.800	AO	53,125	212,500	09/08/2009	04/01/2014
130795 RW 9	CALIFORNIA STATEWIDE CMNT				1FE	5,143,022	111.733	5,251,451	4,700,000	5,029,094		(43,499)			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	104.726	1,885,068	1,800,000	1,820,703		(17,714)			5.000	3.940	FA	34,000	90,000	05/03/2006	02/15/2012
154727 GU 9	OKLAHOMA MUNI P				1FE	844,082	105.686	866,625	820,000	834,288		(9,087)			5.000	3.790	JJ	20,500	41,000	11/30/2009	07/01/2012
154727 HB 0	OKLAHOMA STATE				1FE	1,858,009	105.840	1,910,412	1,805,000	1,836,450		(20,003)			5.000	3.790	JJ	45,125	90,250	11/30/2009	07/01/2012
160131 AL 2	CHARLESTON EDL EXCELLENCE FINGCORP				1FE	2,131,420	109.898	2,197,960	2,000,000	2,083,284		(12,164)			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	109.180	1,637,700	1,500,000	1,520,399		(2,387)			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	109.851	8,788,080	8,000,000	8,359,434		(51,317)			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	100.869	5,043,450	5,000,000	5,060,184		(57,701)			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	104.849	15,832,199	15,100,000	15,490,660		(113,324)			5.000	4.110	MS	251,667	755,000	08/22/2007	03/01/2014
176553 EE 1	CITIZENS PPTY INS CORP FL				1FE	8,634,400	105.893	8,471,440	8,000,000	8,625,668		(8,732)			5.500	4.100	JD	36,667	220,000	11/19/2010	06/01/2017
176553 EQ 4	CITIZENS PPTY INS CORP FLA				1FE	1,335,788	105.081	1,313,513	1,250,000	1,321,469		(14,318)			5.000	3.210	JD	5,208	40,799	03/24/2010	06/01/2014
18085P LG 7	CLARK CNTY NEV				1FE	5,313,350	102.047	5,102,350	5,000,000	5,291,488		(17,185)			5.000	4.380	JJ	125,000	192,361	09/24/2009	07/01/2023
181108 SM 4	CLARK CNTY WASH PUB UTIL				1FE	1,698,185	111.416	1,738,090	1,560,000	1,625,243		(14,810)			5.000	3.860	JJ	39,000	78,000	08/18/2005	01/01/2015
184346 AH 7	CLAYTON N MEX JAIL PROJ RV				2FE	1,884,093	104.971	1,836,993	1,750,000	1,833,988		(12,522)			5.000	4.060	MN	14,583	87,500	09/22/2006	11/01/2016
196454 EC 2	COLORADO DEPT TRANS REV				1FE	6,095,188	116.033	6,022,113	5,190,000	5,991,768		(103,420)			5.500	1.870	JD	12,687	285,450	05/19/2010	06/15/2015
19648A RL 1	COLORADO HEALTH FACS AUTH REV				1FE	2,245,200	110.824	2,216,480	2,000,000	2,242,010		(3,190)			5.000	4.260	JJ	50,000	50,000	03/19/2010	07/01/2039
19648A UR 4	COLORADO HEALTH FACS AUTH				1FE	1,117,189	106.458	1,112,486	1,045,000	1,116,400		(789)			5.000	3.840	AO	4,354		11/19/2010	10/01/2017
207758 HL 0	CONNECTICUT ST SPL TAX OB				1FE	5,651,200	113.606	5,680,300	5,000,000	5,485,482		(87,351)			5.000	2.930	FA	104,167	250,000	01/22/2009	02/01/2016
235036 MF 4	DALLAS FORT WORTH TEX INT				1FE	2,339,269	106.937	2,411,429	2,255,000	2,308,046		(9,637)			5.000	4.450	MN	18,792	112,750	07/20/2007	11/01/2015
246428 VU 7	DELAWARE TRANSN AUTH TRAN				1FE	2,332,980	113.186	2,263,720	2,000,000	2,321,469		(11,511)			5.000	1.310	JJ	50,000		10/27/2010	07/01/2015
251237 6N 8	DETROIT MICH SEW DISP REV				1FE	10,884,000	108.340	10,834,000	10,000,000	10,824,658		(39,939)			6.500	5.620	JJ	379,167	650,000	06/05/2009	07/01/2024
251237 Z3 0	DETROIT MICH SEW DISP REV				1FE	2,181,720	115.011	2,300,220	2,000,000	2,165,240		(5,285)			5.000	4.360	JJ	50,000	100,000	09/10/2007	07/01/2030
251255 S4 8	DETROIT MICH WTR SUPPLY				1FE	2,188,604	104.593	2,180,764	2,085,000	2,119,316		(21,808)			5.000	3.860	JJ	52,125	104,250	08/29/2007	07/01/2012
25477G AN 5	DISTRICT COLUMBIA INCOME				1FE	3,102,870	109.317	3,279,510	3,000,000	3,092,667		(5,705)			5.000	4.650	JD	12,500	150,000	03/12/2009	12/01/2022
25477G DP 7	DISTRICT COLUMBIA INCOME				1FE	2,990,104	115.219	2,995,694	2,600,000	2,960,002		(30,102)			5.000	2.470	JD	10,833	65,000	06/17/2010	12/01/2016
274536 EZ 0	EAST PORTER CNTY SCH BLDG				2FE	1,220,951	104.198	1,172,228	1,125,000	1,141,471		(15,300)			5.000	3.550	JJ	25,938	56,250	05/06/2005	01/15/2012
29270C FG 5	ENERGY NORTHWEST WASH ELEC				1FE	5,466,900	111.044	5,552,200	5,000,000	5,180,361		(67,325)			5.500	3.970	JJ	137,500	275,000	06/06/2006	07/01/2013
29270C LT 0	ENERGY NORTHWEST WASH ELEC				1FE	4,358,787	113.982	4,673,262	4,100,000	4,238,942		(27,613)			5.000	4.160	JJ	102,500	205,000	10/17/2008	07/01/2015
29270C LX 1	ENERGY NORTHWEST WASH ELEC				1FE	2,833,900	114.205	2,855,125	2,500,000	2,833,259		(641)			5.000	3.350	JJ	62,500		12/20/2010	07/01/2020
29270C PY 5	ENERGY NORTHWEST WASH ELEC				1FE	6,417,180	109.813	6,588,780	6,000,000	6,178,543		(66,911)			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	112.163	5,608,150	5,000,000	5,240,292		(63,423)			5.000	3.520	JJ	125,000	250,000	03/27/2008	07/01/2014
29270C RA 5	ENERGY NORTHWEST WASH ELEC				1FE	11,494,444	113.982	11,774,341	10,330,000	11,338,048		(62,343)			5.000	2.680	JJ	258,250	250,000	12/16/2010	07/01/2015
296117 AT 1	ESCAMBIA CNTY FLA HEALTH FACS AUTH				1FE	2,137,400	103.959	2,079,180	2,000,000	2,025,138		(27,859)			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	110.130	4,955,850	4,500,000	4,649,394		(48,163)			5.250	4.010	MN	30,188	236,250	08/04/2006	11/15/2013
296177 FY 9	ESCAMBIA CNTY FLA UTILS AUTH UTIL				2FE	5,880,476	104.897	5,491,358	5,235,000	5,367,464		(127,758)			6.250	3.650	JJ	163,594	327,188	09/25/2006	01/01/2012
34074G AG 9	FLORIDA HURRINCANE CATASTROPHE FD FIN				1FE	6,412,140	104.910	6,294,600	6,000,000	6,112,493		(71,411)			5.250	3.950	JJ	157,500	315,000	06/15/2006	07/01/2012
34074G DE 1	FLORIDA HURRICANE CATASTR				1FE	6,706,214	107.627	6,796,645	6,315,000	6,671,965		(34,249)			5.000	3.840	JJ	189,450		05/14/2010	07/01/2016
341507 E7 2	FLORIDA ST BRD ED LOTTERY				1FE	4,535,640	109.549	4,381,960	4,000,000	4,531,996		(3,644)			5.000	3.200	JJ	50,556		12/02/2010	07/01/2019

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
342815 KU 0	FLORIDA ST MUN LN COUNCIL				2FE	1,404,232	107.450	1,348,498	1,255,000	1,299,882		(14,709)			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	105.557	5,277,850	5,000,000	5,160,836		(11,161)			5.250	4.860	AO	65,625	262,500	09/05/2008	10/01/2021
342816 XV 2	FLORIDA ST MUN PWR AGY RE				1FE	3,378,955	104.977	3,521,978	3,355,000	3,376,860		(1,186)			5.250	5.170	AO	44,034	176,138	04/16/2009	10/01/2023
343136 Q6 7	FLORIDA ST TPK AUTH TPK R				1FE	5,167,528	113.243	5,175,205	4,570,000	5,134,050		(33,477)			5.000	3.140	JJ	115,519		06/08/2010	07/01/2018
373538 R7 4	GEORGIA ST HSG & FIN AUTH				1FE	219,030	101.755	213,686	210,000	214,752		(627)			4.850	4.440	JD	849	10,185	01/28/2003	06/01/2017
38122N AA 0	GOLDEN ST TOB SECURITIZAT				1FE	16,484,947	115.510	15,801,768	13,680,000	16,404,800		(26,579)			7.900	6.410	JD	90,060	1,080,720	08/29/2007	06/01/2042
38122N AC 6	GOLDEN ST TOB SECURITIZATION				1FE	1,472,556	115.283	1,383,396	1,200,000	1,463,361		(2,683)			7.800	6.200	JD	7,800	93,600	03/08/2007	06/01/2042
38122N AQ 5	GOLDEN STATE HOLDINGS				1FE	6,944,010	112.877	6,772,620	6,000,000	6,901,922		(12,565)			6.750	5.670	JD	33,750	405,000	05/18/2007	06/01/2039
38122N AR 3	GOLDEN ST TOB SECURITIZATION				1FE	4,841,813	112.581	4,745,289	4,215,000	4,818,062		(7,913)			6.625	5.620	JD	23,270	279,244	09/27/2007	06/01/2040
38122N BV 3	GOLDEN ST TOB SECURITIZATION				1FE	1,688,985	109.914	1,648,710	1,500,000	1,668,837		(4,190)			5.500	4.680	JD	6,875	82,500	08/26/2005	06/01/2033
38122N GA 4	GOLDEN ST TOB SECURITIZATION	@			2FE	1,605,940	94.400	1,888,000	2,000,000	1,716,504		21,002				1.230	N/A	1,111	46,000	07/28/2005	06/01/2023
386442 RX 7	REF-SER A				1FE	3,548,090	105.879	3,441,068	3,250,000	3,315,422		(44,285)			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	108.694	5,054,271	4,650,000	4,729,373		(19,091)			5.000	4.490	AO	58,125	232,500	03/31/2009	10/01/2014
396066 DN 9	GREENVILLE CNTY S C SCH DIST				1FE	2,127,900	109.887	2,197,740	2,000,000	2,053,348		(16,915)			5.000	4.020	JD	8,333	100,000	03/22/2006	12/01/2013
396066 DP 4	GREENVILLE CNTY S C SCH DIST				1FE	1,966,217	111.302	2,053,522	1,845,000	1,905,104		(13,881)			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	110.733	3,958,705	3,575,000	3,747,022		(21,036)			5.000	4.190	JD	14,896	178,750	01/26/2007	12/01/2017
414004 ZX 2	HARRIS CNTY TEX				1FE	8,243,272	106.458	8,303,724	7,800,000	8,185,232		(10,190)			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	108.530	2,170,600	2,000,000	2,066,043		(22,310)			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	109.751	1,097,510	1,000,000	1,029,077		(6,988)			5.250	4.400	AO	13,125	52,500	06/13/2007	10/01/2014
43231K AA 4	HILLSBOROUGH CNTY FLA EDL				2	346,976	100.752	322,406	320,000	335,487		(1,738)			5.750	4.940	AO	4,600	18,400	03/28/2003	04/01/2018
432342 CF 8	HILLSBOROUGH CNTY FLA SOLID WASTE & RES				1FE	5,141,376	105.617	5,069,616	4,800,000	5,028,156		(29,125)			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	110.071	2,201,420	2,000,000	2,046,260		(7,256)			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	111.961	4,730,352	4,225,000	4,622,637		(81,895)			5.000	2.760	JJ	105,625	159,611	09/16/2009	07/01/2015
442435 YM 9	HOUSTON TEX UTIL SYS REV				1FE	6,020,650	114.101	5,705,050	5,000,000	5,982,529		(38,121)			5.000	2.260	MN	83,333		08/25/2010	11/15/2018
45189F CN 2	ILLINOIS DEV FIN AUTH REV				1FE	1,077,910	108.365	1,083,650	1,000,000	1,026,623		(8,913)			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	107.870	1,391,523	1,290,000	1,329,548		(13,338)			5.250	4.060	AO	16,931	67,725	08/18/2005	10/01/2013
45200F SJ 9	ILLINOIS FIN AUTH REV				1FE	1,101,270	109.734	1,097,340	1,000,000	1,079,412		(21,858)			5.000	1.740	JJ	25,000	25,000	04/13/2010	07/01/2013
452024 CZ 3	ILLINOIS MUN ELEC AGY PWR SUPP				1FE	3,210,000	110.354	3,310,620	3,000,000	3,135,755		(23,459)			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	110.225	2,805,226	2,545,000	2,667,562		(17,259)			5.250	4.340	FA	55,672	133,613	08/24/2007	02/01/2017
452227 DF 5	ILLINOIS ST SALES TAX REV				1FE	2,733,525	107.019	2,675,475	2,500,000	2,693,774		(39,751)			5.000	1.760	JD	5,556	59,028	06/16/2010	06/15/2013
452227 DJ 7	ILLINOIS ST SALES TAX REV				1FE	2,473,695	109.436	2,462,310	2,250,000	2,455,923		(17,772)			5.000	3.160	JD	5,000	53,125	06/16/2010	06/15/2016
454798 PR 4	INDIANA HEALTH FAC FING AUTH REV				1FE	2,638,600	101.145	2,528,625	2,500,000	2,507,360		(28,893)			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	103.752	1,452,528	1,400,000	1,416,046		(18,660)			5.000	3.590	MN	12,056	69,806	01/21/2005	11/01/2011
454798 QA 0	INDIANA HEALTH FAC FING A				1FE	1,897,128	107.838	1,941,084	1,800,000	1,840,504		(16,259)			5.000	3.980	MN	15,500	89,750	04/25/2007	05/01/2013
455057 GT 0	INDIANA ST FIN AUTH REV				1FE	5,452,822	111.236	5,595,171	5,030,000	5,226,073		(59,048)			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	111.555	2,231,100	2,000,000	2,163,958		(17,023)			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	107.534	5,376,700	5,000,000	5,000,000					4.900	4.900	JJ	122,500	245,000	06/03/2009	01/01/2016
45528S QT 6	INDIANAPOLIS IND LOC PUB IMPT BD BK				1FE	2,132,920	108.088	2,161,760	2,000,000	2,077,883		(13,756)			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	107.007	1,835,170	1,715,000	1,765,823		(7,245)			5.000	4.430	JJ	42,875	85,750	06/07/2006	01/01/2017
455398 NF 0	INDIANAPOLIS IND GAS UTIL REV				1FE	3,740,380	103.525	3,623,375	3,500,000	3,729,428		(10,952)			5.000	4.320	FA	66,111	74,375	02/24/2010	08/15/2023
45884A YC 1	INTERMOUNTAIN PWR AGY UTA				1FE	2,154,360	106.205	2,124,100	2,000,000	2,109,563		(44,797)			5.000	1.300	JJ	50,000	50,000	05/12/2010	07/01/2012
46246P LF 6	IOWA FIN AUTH HEALTH CARE				1FE	2,661,200	107.700	2,692,500	2,500,000	2,652,278		(8,922)			5.000	4.050	JJ	64,931		06/11/2010	07/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
46613C C6 0	JEA FLA ELEC SYS REV				1FE	1,751,010	113.285	1,699,275	1,500,000	1,743,234		(7,776)			5.000	2.000	AO	14,583		09/30/2010	10/01/2016
46613C C7 8	JEA FLA ELEC SYS REV				1FE	1,170,960	113.028	1,130,280	1,000,000	1,166,518		(4,442)			5.000	2.320	AO	9,722		09/30/2010	10/01/2017
46935M AJ 3	JACKSONVILLE FLA AVIATION AUTH				1FE	2,511,019	105.573	2,512,637	2,380,000	2,421,810		(22,653)			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	100.168	5,008,400	5,000,000	5,006,425		(76,237)			5.000	3.430	FA	104,167	250,000	09/24/2003	02/01/2011
485429 CV 4	KANSAS ST DEV FIN AUTH RE				1FE	1,425,000	111.493	1,393,663	1,250,000	1,424,362		(638)			5.000	3.360	MS	2,778		12/02/2010	03/01/2021
490580 CR 6	KENT HOSP FIN AUTH MICH				1FE	1,568,595	112.069	1,681,035	1,500,000	1,566,852		(621)			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	110.338	9,676,643	8,770,000	9,808,724		(92,631)			5.000	3.500	MN	73,083	438,500	09/25/2009	05/01/2020
49126K EZ 0	KENTUCKY ECONOMIC DEV FIN AUTH HOSP FAC				1FE	1,053,900	102.687	1,026,870	1,000,000	1,025,181		(28,719)			5.000	0.930	FA	18,889	25,000	04/14/2010	08/15/2011
511773 AK 9	LAKELAND FLA WTR & WASTEWATER				1FE	1,782,568	107.111	1,745,909	1,630,000	1,660,833		(16,724)			5.000	3.870	AO	20,375	81,500	08/21/2002	10/01/2012
523510 DK 8	LEE CNTY FLA SOLID WASTE SYS REV				1FE	3,989,290	106.254	4,069,528	3,830,000	3,908,429		(18,848)			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	111.341	5,010,345	4,500,000	4,718,641		(41,184)			5.000	3.870	AO	56,250	225,000	10/11/2007	10/01/2015
542424 FP 6	LONG BEACH CALIF HBR REV				1FE	2,209,580	106.231	2,124,620	2,000,000	2,055,285		(38,504)			6.000	3.910	MN	15,333	120,000	09/20/2006	05/15/2012
542424 FV 3	LONG BEACH CALIF HBR REV				1FE	6,348,320	114.139	6,277,645	5,500,000	6,333,539		(14,781)			6.000	2.930	MN	42,167		11/19/2010	05/15/2016
542424 KH 8	LONG BEACH CALIF HBR REV				1FE	1,108,454	104.947	1,101,944	1,050,000	1,065,418		(10,741)			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	114.146	5,479,008	4,800,000	5,462,988		(92,226)			5.000	2.670	JJ	120,000	166,000	10/07/2009	07/01/2017
54627A DE 4	LOUISIANA HSG FIN AGY				1FE	965,000	101.984	984,146	965,000	965,000					4.850	4.850	JD	3,900	46,803	10/11/2007	06/01/2019
546398 B6 4	LOUISIANA PUB FACS AUTH				1FE	2,043,107	103.857	2,155,033	2,075,000	2,046,562		2,601			5.000	5.200	JJ	51,875	91,934	07/31/2009	07/01/2019
546589 QA 3	LOUISVILLE & JEFFERSON CN				1FE	2,660,592	113.101	2,714,424	2,400,000	2,635,391		(25,201)			5.000	3.480	MN	15,333	120,000	01/27/2010	05/15/2018
54810C Q4 5	LOWER COLO RIV AUTH TEX REV				1FE	4,505,520	111.963	4,478,520	4,000,000	4,437,887		(67,633)			5.000	2.350	MN	25,556	159,444	04/08/2010	05/15/2015
54810C Q5 2	LOWER COLO RIV AUTH TEX				1FE	4,603,760	112.814	4,512,560	4,000,000	4,590,731		(13,029)			5.000	2.080	MN	25,556		11/10/2010	05/15/2016
54811B HM 6	LOWER COLO RIV AUTH TEX				1FE	6,509,065	110.889	6,675,518	6,020,000	6,413,113		(38,697)			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	103.131	1,108,658	1,075,000	1,095,607		(1,589)			5.150	4.900	MN	7,074	55,363	09/07/2007	11/15/2020
57420P DC 7	MARYLAND STATE				1FE	5,194,128	109.322	5,247,456	4,800,000	4,969,053		(65,423)			5.500	3.950	JD	22,000	264,000	05/15/2007	06/01/2013
57429R BM 4	MARYLAND ST TRANSN AUTH				1FE	3,226,650	116.941	3,508,230	3,000,000	3,168,868		(28,857)			5.250	4.030	MS	52,500	157,500	12/11/2008	03/01/2016
575579 EX 1	MASSACHUSETTS BAY TRANSN				1FE	2,945,929	113.270	2,916,703	2,575,000	2,899,272		(46,657)			5.250	1.540	JJ	67,594	67,594	06/21/2010	07/01/2014
57563C BN 1	MASSACHUSETTS DEPT TRANSN				1FE	6,492,360	106.932	6,415,920	6,000,000	6,381,431		(110,929)			5.000	1.750	JJ	150,000	28,333	05/19/2010	01/01/2013
57586C YT 6	MASSACHUSETTS ST HEALTH & EDL FACS				1FE	1,206,316	109.505	1,259,308	1,150,000	1,191,217		(4,541)			5.000	4.430	JJ	28,750	60,611	06/07/2007	07/01/2018
576004 FA 8	MASSACHUSETTS ST SPL OBLI				1FE	5,644,380	110.832	5,818,680	5,250,000	5,414,166		(51,473)			5.000	3.870	JD	11,667	262,500	02/28/2006	12/15/2013
576029 AS 1	MASSACHUSETTS ST TPK AUTH				1FE	2,326,620	113.326	2,266,520	2,000,000	2,325,329		(1,291)			5.125	3.450	JJ	51,250		12/06/2010	01/01/2023
57604P NY 6	MASSACHUSETTS ST WTR POLL				1FE	1,173,370	117.596	1,175,960	1,000,000	1,159,979		(13,391)			5.250	2.190	FA	21,875	26,250	06/28/2010	08/01/2016
590545 JW 0	MESA ARIZ UTIL SYS REV				1FE	5,499,350	114.575	5,728,750	5,000,000	5,395,272		(63,794)			5.250	3.650	JJ	131,250	262,500	05/01/2009	07/01/2016
592041 PY 7	MET GOVT NASHVILLE & DAVI				1FE	5,718,150	114.479	5,723,950	5,000,000	5,530,516		(103,620)			5.000	2.610	AO	62,500	250,000	02/20/2009	10/01/2015
59259R AS 3	METROPLITAN TRANSN AUTH NY REV				1FE	1,802,160	111.501	1,784,016	1,600,000	1,757,533		(44,627)			5.500	2.790	MN	95,578	88,000	04/12/2010	11/15/2014
59259Y FP 9	METROPOLITAN TRANSN AUTH				1FE	5,541,400	108.580	5,429,000	5,000,000	5,537,394		(4,006)			5.000	3.430	MN	16,667		11/24/2010	11/15/2018
59333P GA 0	MIAMI-DADE CNTY FLA AVIAT				1FE	3,779,784	102.968	3,706,848	3,600,000	3,626,826		(34,615)			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	108.020	3,780,700	3,500,000	3,657,696		(29,636)			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	114.692	5,734,600	5,000,000	5,360,735		(38,734)			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	101.487	3,044,610	3,000,000	3,018,923		(44,390)			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	107.636	2,152,720	2,000,000	2,061,334		(16,429)			5.000	4.030	JD	8,333	100,000	02/03/2006	06/01/2014
59465E 7P 2	MICHIGAN ST HOOSP FIN AUTH REV				1FE	2,593,200	106.526	2,663,150	2,500,000	2,529,694		(15,253)			5.000	4.310	MN	21,528	124,653	06/29/2006	11/01/2012
59465H KD 7	MICHIGAN ST HOSP FIN AUTH				1FE	5,312,556	114.981	5,956,016	5,180,000	5,283,115		(14,338)			6.000	5.600	JD	25,900	310,800	10/29/2008	12/01/2016
59465M LV 5	MICHIGAN ST HSG DEV AUTH				1FE	1,337,081	103.133	1,361,356	1,320,000	1,326,811		(2,302)			4.150	3.950	AO	13,695	54,780	03/03/2006	10/01/2013

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
59469W AS 8	MICHIGAN ST STRATEGIC FD				2FE	5,651,043	101.514	5,837,055	5,750,000	5,711,047		18,915			4.625	5.000	JD	22,161	265,938	08/28/2007	12/01/2012
60534Q RF 0	MISSISSIPPI DEV BANK SPL OLG				1FE	1,907,033	102.674	1,945,672	1,895,000	1,903,884		(808)			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	116.653	5,249,385	4,500,000	4,800,074		(41,176)			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	3,432,923	102.616	3,545,383	3,455,000	3,433,991		444			5.150	5.190	MS	59,311	177,933	07/24/2008	09/01/2034
613041 GQ 9	MONTGOMERY ALA BMC SPL CA				2FE	2,676,697	107.225	3,061,274	2,855,000	2,855,000					5.000	5.070	JJ	69,392	142,750	11/01/2004	11/15/2012
626207 CS 1	MUNICIPAL ELEC AUTH GA	@			1FE	90,000	100.000	90,000	90,000	90,000							N/A	750	308	01/12/2007	01/01/2026
63968A LK 9	NEBRASKA PUB PWR DIST REV				1FE	2,877,450	111.702	2,960,103	2,650,000	2,782,853		(30,323)			5.000	3.640	JJ	66,250	132,500	09/13/2007	01/01/2015
645780 FC 6	NEW JERSEY ECONOMIC DEV				1FE	2,000,000	99.541	1,990,820	2,000,000	2,000,000					5.100	5.100	JD	8,500	40,233	06/30/2010	06/01/2023
64579X BG 8	NEW JERSEY HEALTH CARE				1FE	3,279,900	108.914	3,267,420	3,000,000	3,126,470		(31,246)			5.000	3.770	MS	44,167	150,000	08/25/2005	09/15/2014
64579X BK 9	NEW JERSEY HEALTH CARE				1FE	2,105,700	108.394	2,167,880	2,000,000	2,074,888		(9,432)			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	109.020	2,725,500	2,500,000	2,570,278		(24,563)			5.000	3.870	MS	41,667	125,000	08/18/2004	09/01/2013
646135 3A 9	NEW JERSEY ST TRANSN				1FE	2,807,550	110.346	2,758,650	2,500,000	2,638,533		(31,935)			5.250	3.730	JD	5,833	131,250	09/23/2004	12/15/2014
646135 5F 6	NEW JERSEY ST TRANSN				1FE	1,683,360	110.346	1,655,190	1,500,000	1,581,631		(18,805)			5.250	3.750	JD	3,500	78,750	01/06/2005	12/15/2014
646135 YQ 0	NEW JERSEY ST TRANSN				2FE	3,864,759	108.197	3,732,797	3,450,000	3,743,098		(121,661)			7.000	1.100	JD	10,733	241,500	05/21/2010	06/15/2012
646136 DY 4	NEW JERSEY ST TRANSN				1FE	7,802,955	107.609	7,801,653	7,250,000	7,665,542		(32,396)			5.250	4.520	JD	16,917	380,625	05/24/2006	12/15/2020
646136 HM 6	NEW JERSEY ST TRANSN				1FE	2,283,020	112.500	2,250,000	2,000,000	2,137,420		(31,576)			5.750	3.860	JD	5,111	115,000	01/09/2006	12/15/2014
646136 VK 4	NEW JERSEY ST TRANSN				1FE	8,571,040	108.815	8,705,200	8,000,000	8,461,648		(48,091)			5.000	4.140	JD	17,778	400,000	08/20/2008	12/15/2018
646139 XV 2	NEW JERSEY ST TPK AUTH TPK				1FE	2,220,770	113.928	2,079,186	1,825,000	1,958,710		(41,640)			6.000	3.410	JJ	54,750	109,500	01/15/2004	01/01/2014
647200 HX 5	NEW MEXICO MTG FIN AUTH				1FE	544,978	98.136	534,841	545,000	545,000					4.050	4.040	JJ	11,036	22,073	10/13/2005	07/01/2026
64763H CL 7	NEW ORLEANS LA AVIATION				1FE	1,389,839	108.545	1,465,358	1,350,000	1,376,312		(4,587)			5.000	4.550	JJ	33,750	67,500	11/09/2007	01/01/2016
64763H DE 2	NEW ORLEANS LA AVIATION				1FE	2,165,810	108.731	2,294,224	2,110,000	2,149,416		(5,578)			5.000	4.630	JJ	52,750	105,500	11/09/2007	01/01/2017
649674 JD 1	NEW YORK N Y CITY HEALTH				1FE	11,415,100	109.631	10,963,100	10,000,000	11,383,219		(31,882)			5.000	2.840	FA	90,278		10/20/2010	02/15/2018
64971K AW 6	NEW YORK N Y CITY TRANSIT				1FE	1,663,380	105.037	1,575,555	1,500,000	1,521,890		(19,429)			5.250	3.860	FA	32,813	78,750	08/21/2002	02/01/2012
64971M X2 3	NEW YORK N Y CITY TRANSIT				1FE	2,192,380	107.820	2,156,400	2,000,000	2,146,813		(45,567)			5.000	0.950	MN	16,667	40,833	05/20/2010	11/01/2012
64971S DJ 5	NEW YORK N Y CITY INDL DE				1FE	2,051,380	104.250	2,085,000	2,000,000	2,016,215		(7,574)			5.000	4.570	JJ	50,000	100,000	11/17/2005	01/01/2013
64982P YW 6	NY DORMITORY AU				1FE	1,931,283	107.266	1,877,155	1,750,000	1,904,876		(4,481)			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				2FE	3,493,832	106.065	3,468,326	3,270,000	3,406,722		(19,341)			5.000	4.210	FA	68,125	163,500	02/10/2006	02/01/2017
64983R BD 8	NEW YORK ST DORM AUTH REV				1FE	2,131,168	104.657	2,014,647	1,925,000	1,961,371		(31,334)			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	108.377	1,896,598	1,750,000	1,798,587		(14,253)			5.250	4.290	FA	34,708	91,875	06/18/2004	02/15/2014
64985Y DS 6	NEW YORK ST ENVIRONMENTAL				1FE	4,174,120	114.412	4,576,480	4,000,000	4,150,732		(11,590)			5.250	4.770	JD	9,333	210,000	12/01/2008	12/15/2020
649902 TJ 2	NEW YORK ST DORM AUTH ST				1FE	5,405,188	114.395	5,376,565	4,700,000	5,363,804		(41,384)			5.000	2.820	MS	69,194	117,500	06/25/2010	03/15/2018
649902 VZ 3	NEW YORK ST DORM AUTH ST				1FE	10,815,300	111.489	11,148,900	10,000,000	10,732,218		(56,329)			5.250	4.340	FA	198,333	589,167	06/26/2009	02/15/2021
649905 4Y 9	NEW YORK ST DORM AUTH REV				1FE	867,008	109.617	849,532	775,000	864,626		(2,382)			5.000	2.280	JJ	4,844		11/05/2010	07/01/2015
650028 GB 3	NEW YORK ST TWY AUTH ST				1FE	4,431,520	108.700	4,348,000	4,000,000	4,135,572		(58,260)			5.000	3.390	MS	58,889	200,000	06/29/2005	03/15/2013
650035 NR 5	NEW YORK ST URBAN DEV COR				1FE	1,903,310	104.288	1,871,970	1,795,000	1,865,709		(37,602)			5.000	1.030	JJ	44,875	44,875	06/17/2010	01/01/2012
650035 UQ 9	NEW YORK ST URBAN DEV COR				1FE	5,556,950	109.424	5,471,200	5,000,000	5,523,721		(33,229)			5.000	1.410	JJ	59,722		10/18/2010	01/01/2014
657902 2V 3	NORTH CAROLINA MED CARE				1FE	2,108,260	102.629	2,052,580	2,000,000	2,016,354		(21,118)			5.000	3.880	AO	25,000	100,000	04/13/2006	10/01/2011
665245 XL 5	NORTHERN ILL UNIV REVS				1FE	3,481,639	105.903	3,431,257	3,240,000	3,481,639					5.000	3.800	AO			12/09/2010	04/01/2018
677525 PZ 4	OHIO ST AIR QUALITY DEV AUTH REV				1FE	4,879,665	107.779	4,850,055	4,500,000	4,686,093		(50,210)			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	119.268	1,192,680	1,000,000	1,119,660		(12,701)			6.250	4.410	AO	15,625	62,500	04/27/2006	10/01/2018
677632 LP 4	OHIO ST UNIV GEN RCPTS				1FE	3,197,012	113.516	3,178,448	2,800,000	3,154,677		(42,335)			5.000	2.960	JD	11,667	117,833	01/13/2010	12/01/2017

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
68607D NU 5	OREGON ST DEPT TRANSN HWY				1FE	1,143,720	112.948	1,129,480	1,000,000	1,124,777		(18,943)			5.000	1.650	MN	6,389	30,139	05/20/2010	11/15/2014
686507 BH 6	ORLANDO FLA UTILS COMMN				1FE	2,684,750	109.762	2,744,050	2,500,000	2,581,444		(27,629)			5.000	3.740	AO	31,250	125,000	01/11/2007	10/01/2013
686507 CS 1	ORLANDO FLA UTILS COMMN				1FE	1,138,510	111.590	1,115,900	1,000,000	1,120,150		(18,360)			5.000	1.680	AO	12,500	25,000	05/24/2010	10/01/2014
686543 PV 5	ORLANDO & ORANGE CNTY EXP				2FE	7,783,680	126.176	7,570,560	6,000,000	7,187,231		(188,280)			8.250	4.180	JJ	247,500	495,000	08/29/2007	07/01/2016
708840 HU 0	PENNSYLVANIA INTERGOVERN				1FE	4,366,720	113.967	4,558,680	4,000,000	4,303,956		(41,030)			5.000	3.660	JD	8,889	200,000	06/10/2009	06/15/2017
708840 JK 0	PENNSYLVANIA INTERGOVERN				1FE	3,395,580	113.812	3,414,360	3,000,000	3,357,538		(38,042)			5.000	2.630	JD	6,667	87,917	05/05/2010	06/15/2016
717893 VE 8	PHILADELPHIA PA WTR & WASTEWTR REV				1FE	4,350,800	109.541	4,381,640	4,000,000	4,313,794		(37,006)			5.000	3.410	JD	8,889	133,333	04/09/2010	06/15/2016
725304 RA 9	PITTSBURGH PA WTR & SWR				2FE	1,773,686	105.867	1,667,405	1,575,000	1,685,684		(38,806)			6.500	3.700	MS	34,125	102,375	09/02/2008	09/01/2013
744434 AD 3	PUBLIC PWR GEMERATOOPM AGU MEB REV				1FE	4,549,641	108.665	4,699,761	4,325,000	4,452,757		(28,763)			5.000	4.190	JJ	108,125	216,250	06/08/2007	01/01/2015
745177 CD 5	PUERTO RICO COMWLTH GOVT DEV BK				2FE	5,843,400	105.000	5,932,500	5,650,000	5,712,627		(30,676)			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	104.748	1,806,903	1,725,000	1,764,223		(8,736)			5.250	4.620	JJ	45,281	90,563	06/01/2006	01/01/2015
745190 GM 4	PUERTO RICO COMWLTH HWY				1FE	1,948,888	107.436	1,880,130	1,750,000	1,937,323		(2,544)			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	108.989	4,032,593	3,700,000	4,035,335		(32,186)			5.500	4.220	JJ	101,750	203,500	06/08/2006	07/01/2019
745190 ZD 3	PUERTO RICO COMWLTH HWY				2FE	4,301,898	102.616	3,894,277	3,795,000	4,204,369		(27,016)			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	104.936	1,049,360	1,000,000	1,026,177		(16,670)			5.500	3.690	JJ	27,500	55,000	05/25/2005	07/01/2012
745235 TH 4	PUERTO RICO PUB BLDGS AUTH				2FE	3,198,180	105.998	3,179,940	3,000,000	3,197,337		(843)			5.500	4.150	JJ	82,500		12/16/2010	07/01/2016
745235 VS 7	PUERTO RICO PUB BLDGS AUTH				2FE	1,337,284	102.831	1,336,803	1,300,000	1,330,929		(1,108)			5.000	4.790	JJ	32,500	65,000	05/13/2004	07/01/2028
745235 ZK 0	PUERTO RICO PUB BLDGS AUTH				2FE	5,501,800	107.212	5,360,600	5,000,000	5,344,052		(54,302)			5.750	4.330	JJ	143,750	287,500	12/07/2007	07/01/2016
745235 ZW 4	PUERTO RICO PUB BLDGS AUTH				2FE	4,136,800	104.567	4,182,680	4,000,000	4,087,100		(17,118)			5.000	4.460	JJ	100,000	200,000	12/14/2007	07/01/2015
745235 ZZ 7	PUERTO RICO PUB BLDGS AUTH				2FE	1,034,840	103.841	1,038,410	1,000,000	1,034,729		(111)			5.500	4.940	JJ	1,681		12/17/2010	07/01/2018
745266 AG 1	PUERTO RICO CONVENTION CT				2FE	1,048,480	101.796	1,017,960	1,000,000	1,005,037		(9,782)			5.000	3.970	JJ	25,000	50,000	03/15/2006	07/01/2011
74526Q XS 6	PUERTO RICO ELEC PWR AUTH				2FE	1,078,410	108.086	1,080,860	1,000,000	1,072,145		(6,265)			5.000	3.730	JJ	32,778		04/23/2010	07/01/2017
745281 X7 5	PUERTO RICO HOUSING	SD			1FE	63,352	105.473	68,557	65,000	64,868		87			5.000	5.150	JD	1,896	3,250	06/28/1972	06/01/2012
745291 RH 9	PUERTO RICO PUB FIN CORP				2FE	941,220	101.873	891,389	875,000	931,552	34,359	(2,115)			5.750	5.160	FA	20,964	50,313	11/21/2005	08/01/2027
74529J HE 8	PUERTO RICO SALES TAX FIN				1FE	15,934,930	106.443	16,498,665	15,500,000	15,899,223		(24,373)			5.500	5.200	FA	355,208	954,326	06/11/2009	08/01/2022
75076P AF 2	RAILSPLITTER TOB SETTLEMENT				2FE	2,167,701	103.314	2,200,588	2,130,000	2,167,376		(325)			5.000	4.680	JD	6,804		12/01/2010	06/01/2017
75076P AG 0	RAILSPLITTER TOB SETTLEMENT				2FE	5,061,800	102.293	5,114,650	5,000,000	5,061,608		(192)			5.000	4.800	JD	15,972		12/16/2010	06/01/2018
75076P AJ 4	RAILSPLITTER TOB SETTLEMENT				2FE	1,444,055	98.780	1,452,066	1,470,000	1,444,102		48			5.375	5.600	JD	5,048		12/17/2010	06/01/2021
759136 LN 2	REGIONAL TRANSN DIST COLO				1FE	7,900,481	116.683	8,342,835	7,150,000	7,857,558		(14,597)			5.000	4.350	MN	59,583	357,500	11/27/2007	11/01/2036
786107 LJ 9	SACRAMENTO CNTY CALIF ARP				1FE	6,020,108	104.089	6,177,682	5,935,000	6,011,157		(6,187)			5.000	4.830	JJ	148,375	274,494	07/17/2009	07/01/2020
79575D F7 0	SALT RIVER PROJ ARIZ AGRI				1FE	6,633,165	114.048	6,272,640	5,500,000	6,607,099		(26,066)			5.000	2.470	JD	22,917	41,250	10/01/2010	12/01/2019
796242 GF 6	SAN ANTONIO TEX ARPT SYS REV				1FE	2,253,200	107.256	2,145,120	2,000,000	2,058,853		(37,355)			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	108.472	4,013,464	3,700,000	3,828,206		(33,535)			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	115.335	4,613,400	4,000,000	4,413,516		(50,845)			5.000	3.340	FA	83,333	200,556	07/14/2009	02/01/2018
796253 V9 0	SAN ANTONIO TX				1FE	160,479	109.170	169,214	155,000	159,314		(1,165)			5.250	3.840	FA	3,391	4,069	05/26/2010	02/01/2013
796253 W2 4	SAN ANTONIO TX				1FE	2,945,572	108.959	3,099,884	2,845,000	2,924,190		(21,382)			5.250	3.840	FA	62,234	74,681	05/26/2010	02/01/2013
796253 W3 2	SAN ANTONIO TX				1FE	37,118	112.534	39,387	35,000	36,795		(323)			5.250	3.480	FA	766	919	05/26/2010	02/01/2014
796253 W4 0	SAN ANTONIO TX				1FE	3,144,435	111.925	3,318,576	2,965,000	3,117,293		(27,141)			5.250	3.470	FA	64,859	77,831	05/28/2010	02/01/2014
796253 X6 4	SAN ANTONIO TEX ELEC & GA				1FE	2,525,564	117.210	2,478,992	2,115,000	2,516,130		(9,433)			5.500	1.600	FA	48,469		11/10/2010	02/01/2016
79730A GC 6	SAN DIEGO CALIF PUB FACS				1FE	3,156,810	108.929	3,267,870	3,000,000	3,140,004		(10,431)			5.000	4.430	MN	19,167	150,000	05/07/2009	05/15/2021
805777 HK 8	SAYRE PA HEALTH CARE FACS AUTH				1FE	413,168	104.597	418,388	400,000	403,255		(1,584)			5.300	4.850	JD	1,767	21,200	09/24/2003	12/01/2012
812643 DU 5	SEATTLE WASH MUN LT & PWR				1FE	4,522,320	112.479	4,499,160	4,000,000	4,491,166		(31,154)			5.000	3.250	FA	119,444		05/14/2010	02/01/2019

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
815618 BY 8	SEDWICK CNTY KANSAS				1FE	1,094,059	107.907	1,122,233	1,040,000	1,087,614		(1,649)			5.600	5.190	JD	4,853	58,240	09/06/2006	06/01/2028
837147 8M 2	SOUTH CAROLINA ST PUB SVC				1FE	818,781	114.495	784,291	685,000	816,644		(2,137)			5.000	2.350	JJ	4,852		10/15/2010	01/01/2019
837152 QW 0	SOUTH CAROLINA TRANSIT INFRASTRUCTURE				1FE	5,691,300	111.539	5,576,950	5,000,000	5,594,453		(78,229)			5.000	3.030	AO	62,500	250,000	10/01/2009	10/01/2017
83755V FN 9	SOUTH DAKOTA ST HEALTH & ED				1FE	1,929,363	101.853	1,823,169	1,790,000	1,802,158		(23,631)			5.250	3.860	JJ	46,988	93,975	03/21/2007	07/01/2011
843375 WK 8	SOUTHERN MINN MUN PWR AGY				1FE	2,213,840	110.588	2,211,760	2,000,000	2,206,744		(7,096)			5.250	1.700	JJ	25,667		11/18/2010	01/01/2014
851010 ME 5	PRINGFIELD MO PUB BLDG CORP				1FE	2,149,120	108.981	2,179,620	2,000,000	2,074,605		(19,550)			5.000	3.850	JJ	50,000	100,000	12/07/2006	07/01/2014
875231 DW 9	TAMPA FLA REV				2FE	1,099,750	106.814	1,068,140	1,000,000	1,027,425		(13,850)			5.500	3.960	MN	7,028	55,000	04/07/2005	11/15/2012
875288 DF 6	TAMPA FL UTIL TAX & SPEC REV				1FE	5,589,639	115.037	5,694,332	4,950,000	5,339,024		(73,172)			5.750	3.920	AO	71,156	284,625	05/21/2007	10/01/2015
882756 R7 6	TEXAS ST PUB FIN AUTH REV				1FE	2,254,760	112.758	2,255,160	2,000,000	2,252,846		(1,914)			5.000	2.520	JJ	4,444		11/19/2010	07/01/2016
88283L CM 6	TEXAS ST RRANSN COMMN				1FE	5,435,800	113.558	5,677,900	5,000,000	5,283,658		(39,276)			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	115.354	3,385,640	2,935,000	3,125,982		(30,546)			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	113.618	5,680,900	5,000,000	5,235,233		(25,953)			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	109.813	3,294,390	3,000,000	3,258,287		(17,259)			5.000	4.050	JJ	69,167	136,250	07/29/2009	07/15/2022
88880M AF 8	TOBACCO SETTLEMENT AUTH WASH				2FE	2,276,064	101.071	2,122,491	2,100,000	2,114,629		(34,079)			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	102.485	1,168,329	1,140,000	1,154,688		(9,824)			5.500	4.550	JD	5,225	62,700	05/26/2005	06/01/2012
899518 CR 3	TULSA CNTY OKLA INDL AUTH				1FE	8,145,081	110.675	8,206,551	7,415,000	7,944,421		(147,821)			5.000	2.760	MN	47,374	370,750	07/28/2009	05/15/2014
89978K AQ 9	TUOLUMNE WIND PROJ AUTH				1FE	1,467,315	104.593	1,568,895	1,500,000	1,470,125		1,965			5.000	5.240	JJ	37,500	72,292	06/25/2009	01/01/2022
91335V HH 2	UNIV PITTSBURGH OF THE CO				1FE	3,573,405	112.980	3,728,340	3,300,000	3,543,580		(17,249)			5.500	4.610	MS	53,442	181,500	03/11/2009	09/15/2021
91412F 5J 2	UNIVERSITY CALIF REVS				1FE	8,072,325	112.570	8,442,750	7,500,000	8,015,187		(33,574)			5.500	4.710	MN	52,708	412,500	03/13/2009	05/15/2022
915137 4B 6	UNIVERSITY TEX UNIV REVS				1FE	6,451,380	114.571	6,186,834	5,400,000	6,436,063		(15,317)			5.000	2.720	FA	102,000		10/29/2010	08/15/2020
915137 SW 4	UNIVERSITY TEX UNIV REVS				1FE	2,280,800	111.035	2,220,700	2,000,000	2,087,449		(31,324)			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	117.045	1,170,450	1,000,000	1,079,372		(8,736)			5.250	4.030	FA	19,833	52,500	09/06/2006	08/15/2018
915260 AV 5	UNIVERSITY WIS HOSPS & CLINIC				1FE	1,892,682	100.927	1,816,686	1,800,000	1,803,290		(12,857)			5.500	4.750	AO	24,750	99,000	10/28/2002	04/01/2011
917565 HA 4	UTAH TRAN AUTH SALES TAX				1FE	3,350,460	116.530	3,495,900	3,000,000	3,284,106		(27,840)			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	111.966	3,918,810	3,500,000	3,554,685		(4,478)			5.000	4.790	JD	7,778	175,000	12/01/2008	06/15/2020
927781 QV 9	VIRGINIA COLLEGE BLDG AUT				1FE	3,628,486	109.935	3,682,823	3,350,000	3,628,042		(444)			5.000	4.170	FA	38,618		12/16/2010	02/01/2024
92812U UX 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1FE	2,092,125	102.607	2,154,747	2,100,000	2,094,743		915			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	102.716	2,157,036	2,100,000	2,094,556		852			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	109.870	1,318,440	1,200,000	1,234,098		(11,169)			5.000	3.930	MN	10,000	60,000	04/14/2005	11/01/2013
938782 DR 7	WASHINGTON D C MET AREA				1FE	3,394,780	109.498	3,438,237	3,140,000	3,371,528		(15,155)			5.250	4.420	JJ	82,425	174,924	06/03/2009	07/01/2022
93978E 6L 1	WASHINGTON ST HEALTH CARE				1FE	70,000	100.000	70,000	70,000	70,000					0.250	0.250	MON	1,282	3	11/10/2010	01/01/2029
939827 KR 1	WASHINGTON ST PUB PWR SUP				1FE	2,136,128	124.472	2,072,459	1,665,000	2,120,284		(15,845)			7.125	1.870	JJ	59,316		10/13/2010	07/01/2016
944514 LW 6	WAYNE CNTY MICH ARPT AUTH				1FE	5,171,950	102.221	5,111,050	5,000,000	5,171,051		(899)			5.000	4.420	JD	10,417		12/09/2010	12/01/2017
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						948,111,089	XXX	952,720,307	871,220,000	929,199,031	34,359	(7,018,680)	0	0	XXX	XXX	XXX	13,545,583	36,981,552	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				1	18,166	109.015	19,948	18,298	18,220		176			6.500	6.610	MON	549	1,189	07/19/1999	07/01/2014
3128GC XJ 6	FHLMC				1	20,972	109.015	23,029	21,125	21,034		94			6.500	6.620	MON	529	1,373	07/19/1999	07/01/2014
3128GC YR 7	FHLMC				1	329,795	109.015	362,142	332,193	330,764		495			6.500	6.620	MON	4,845	21,579	07/19/1999	07/01/2014
3128GG 6S 7	FHLMC				1	511,352	109.941	542,684	493,613	502,213		(4,308)			8.000	6.940	MON	3,291	39,489	02/07/2001	05/01/2015
3128K1 B7 5	FHLMC				1	2,967,474	107.343	3,260,791	3,037,721	2,967,474		8,510			5.500	6.220	MON	13,923	167,075	03/30/2006	12/01/2030
3128K2 JM 2	FHLMC				1	2,272,525	107.343	2,497,150	2,326,321	2,272,849		(328)			5.500	6.200	MON	10,662	127,948	03/30/2006	01/01/2031
3128K4 YG 4	FHLMC				1	2,676,312	111.222	2,914,730	2,620,623	2,667,445		182			6.500	5.730	MON	14,195	170,341	03/23/2006	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
3128K6 VR 8	FHLMC				1	6,098,268	103.099	6,558,881	6,361,682	6,098,544		41,325			4.500	5.500	MON...	23,856	286,276	07/29/2005	07/01/2035
3128K7 4Z 8	FHLMC				1	363,032	113.953	396,466	347,919	360,708		(3,537)			7.000	5.780	MON...	2,030	24,354	12/09/2005	09/01/2033
3128K7 MY 1	FHLMC				1	4,041,381	103.099	4,442,211	4,308,652	4,041,381		61,547			4.500	6.170	MON...	16,157	193,889	01/31/2006	08/01/2035
3128K7 UX 4	FHLMC				1	8,167,326	103.099	8,836,068	8,570,403	8,167,326		12,736			4.500	5.650	MON...	32,139	385,668	09/30/2005	09/01/2035
3128K9 F2 5	FHLMC				1	4,653,116	105.379	5,131,102	4,869,187	4,655,583		50,439			5.000	6.290	MON...	20,288	243,459	03/07/2006	02/01/2036
3128KD 5D 3	FHLMC				1	1,692,550	111.222	1,854,538	1,667,408	1,688,986		(6,930)			6.500	6.000	MON...	9,032	108,382	08/29/2006	08/01/2036
3128KF J3 5	FHLMC				1	1,659,149	113.039	1,826,681	1,615,973	1,649,552		(3,613)			7.000	6.050	MON...	9,427	113,118	10/10/2006	10/01/2036
3128KF L2 4	FHLMC				1	1,491,538	113.039	1,639,276	1,450,185	1,482,907		(8,753)			7.000	5.980	MON...	8,459	101,513	10/30/2006	10/01/2036
3128KM UW 3	FHLMC				1	4,863,570	106.691	5,246,400	4,917,354	4,871,788		23,426			5.500	5.780	MON...	22,538	270,454	04/30/2007	03/01/2037
3128KQ HL 3	FHLMC				1	6,116,970	108.004	6,847,300	6,339,856	6,154,369		32,005			5.500	6.600	MON...	29,058	348,692	07/31/2007	05/01/2037
3128LX FW 5	FHLMC				1	10,318,586	106.066	11,766,374	11,093,390	10,318,586		54,191			5.000	7.340	MON...	46,222	554,669	06/23/2006	12/01/2035
3128M7 EK 8	FHLMC				1	7,318,372	99.439	7,415,488	7,457,323	7,319,030		19,809			4.000	4.420	MON...	24,858	298,293	02/26/2009	02/01/2039
3128M7 CC 8	FHLMC				1	1	100.000	1	1	1		(69,472)			4.000	4.440	MON...			09/07/2010	02/01/2039
3128MJ B8 2	FHLMC				1	6,600,193	105.379	6,961,746	6,606,386	6,600,193		1,798			5.000	4.970	MON...	27,527	330,319	06/08/2005	06/01/2035
3128MJ E8 9	FHLMC				1	3,378,392	113.039	3,712,461	3,284,228	3,358,748		(13,557)			7.000	5.980	MON...	19,158	229,896	10/27/2006	10/01/2036
3128MM EC 3	FHLMC				1	624,222	109.203	677,120	620,056	622,796		(813)			6.000	5.710	MON...	3,100	37,203	08/14/2006	07/01/2021
3128PC DJ 8	FHLMC				1	835,493	109.546	898,411	820,116	833,961		876			6.000	5.320	MON...	4,101	49,207	02/13/2006	01/01/2021
3128PC MS 8	FHLMC				1	503,138	109.765	543,692	495,321	501,056		28			6.000	5.410	MON...	2,477	29,719	03/16/2006	02/01/2021
3128PC TV 4	FHLMC				1	1,576,442	109.765	1,702,722	1,551,235	1,569,438		(1,935)			6.000	5.400	MON...	7,756	93,074	03/16/2006	03/01/2021
3128PC TW 2	FHLMC				1	1,440,743	107.758	1,527,699	1,417,705	1,434,341		(1,764)			6.000	5.400	MON...	7,089	85,062	03/16/2006	03/01/2021
3128PH N9 8	FHLMC				1	1,599,578	109.703	1,721,170	1,568,935	1,591,032		(2,707)			6.000	5.300	MON...	7,845	94,136	02/13/2006	01/01/2021
3128PH PL 9	FHLMC				1	692,043	109.390	743,097	679,306	688,476		(2,218)			6.000	5.320	MON...	3,397	40,758	02/13/2006	01/01/2021
31292G 5W 2	FHLMC				1	152,838	114.641	174,738	152,421	152,683		16			7.500	7.350	MON...	953	11,432	09/10/1999	09/01/2029
31292H AK 0	FHLMC				1	10,513	114.641	12,518	10,919	10,560		55			7.500	8.490	MON...	68	819	05/18/2000	01/01/2030
31292H QN 7	FHLMC				1	642,508	109.899	716,978	652,396	643,962		1,654			6.000	6.360	MON...	3,262	39,144	05/08/2002	05/01/2032
31292K ZP 5	FHLMC				1	42,584,776	102.568	41,986,024	40,934,600	42,579,191		(5,584)			4.500	3.510	MON...	153,505		11/30/2010	03/01/2040
312930 5P 1	FHLMC				1	7,146,872	99.439	7,108,167	7,148,269	7,146,872		117			4.000	3.970	MON...	23,828	285,931	02/12/2009	03/01/2039
312932 JW 7	FHLMC				1	11,733,177	99.376	11,599,306	11,672,081	11,733,177		(2,396)			4.000	3.830	MON...	38,907	466,883	03/31/2009	04/01/2039
312939 PM 7	FHLMC				1	14,192,771	105.097	14,200,532	13,511,787	14,192,771		(59,994)			5.000	3.110	MON...	56,094	337,795	05/28/2010	03/01/2040
31293V JJ 2	FHLMC				1	28,769	112.441	34,090	30,318	29,037		273			6.500	7.890	MON...	164	1,971	09/10/1999	08/01/2029
31293X RS 9	FHLMC				1	106	114.641	126	110	106					7.500	8.530	MON...	1	8	05/18/2000	10/01/2029
312940 4Q 9	FHLMC				1	20,904,786	104.941	20,723,533	19,747,694	20,904,786		(12,608)			5.000	2.920	MON...	82,282	411,410	06/30/2010	06/01/2040
312940 PZ 6	FHLMC				1	21,580,057	102.568	21,961,064	21,411,110	21,580,057		(10,902)			4.500	4.190	MON...	80,292	562,042	04/30/2010	05/01/2040
312941 NL 7	FHLMC				1	12,410,338	102.568	12,205,598	11,899,942	12,410,339		(43,640)			4.500	3.070	MON...	44,625	178,499	07/29/2010	07/01/2040
31294B 6P 5	FHLMC				1	152,219	113.818	173,728	152,636	152,253		139			7.000	7.080	MON...	886	10,684	12/27/2000	10/01/2029
31294F PT 7	FHLMC				1	5,044	114.716	6,009	5,238	5,074		4			7.500	8.440	MON...	33	393	05/18/2000	05/01/2030
31294F T5 5	FHLMC				1	131	114.716	156	136	132					7.500	8.440	MON...	1	10	05/18/2000	05/01/2030
31294J YS 1	FHLMC				1	72,483	106.803	77,977	73,010	72,696		176			6.500	6.620	MON...	1,254	4,746	07/19/1999	07/01/2014
31294K TD 7	FHLMC				1	3,271,172	106.565	3,475,620	3,261,489	3,265,363		(1,473)			5.000	4.860	MON...	13,590	163,074	08/29/2003	09/01/2018
312962 GT 4	FHLMC				1	2,896,799	107.859	3,022,461	2,802,224	2,866,592		(20,978)			5.500	4.460	MON...	12,844	154,122	04/23/2004	10/01/2018
312963 AY 7	FHLMC				1	644,231	107.859	666,436	617,875	635,637		(5,065)			5.500	4.230	MON...	2,832	33,983	03/31/2004	11/01/2018
31296M 3Z 0	FHLMC				1	4,301,380	105.566	4,548,636	4,308,786	4,301,380		1,370			5.000	4.990	MON...	17,953	215,439	09/30/2003	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
31296S M3 7	FHLMC				1	9,574,939	107.285	10,057,213	9,374,271	9,546,692		(14,959)			5.500	4.840	MON...	42,965	515,585	01/09/2004	01/01/2034
31296S M5 2	FHLMC				1	2,946,500	109.430	3,106,016	2,838,347	2,927,895		(25,609)			6.000	4.890	MON...	14,192	170,301	01/09/2004	01/01/2034
31297M AQ 1	FHLMC				1	1,388,140	107.191	1,476,205	1,377,166	1,386,473		(588)			5.500	5.210	MON...	6,312	75,744	03/09/2005	03/01/2035
31297M XV 5	FHLMC				1	2,004,587	105.539	2,208,821	2,092,881	2,004,587		28,734			5.000	6.320	MON...	8,720	104,644	11/10/2005	04/01/2030
31297P ME 8	FHLMC				1	424,132	111.972	456,510	407,697	421,570		(21,364)			6.500	5.350	MON...	2,208	26,500	04/07/2005	10/01/2034
31297T WF 6	FHLMC				1	5,226,564	105.379	5,760,630	5,466,581	5,234,866		8,089			5.000	6.240	MON...	22,777	273,329	11/09/2005	09/01/2035
31297U SF 8	FHLMC				1	2,054,805	105.539	2,264,155	2,145,310	2,061,001		17,951			5.000	6.190	MON...	8,939	107,266	11/10/2005	10/01/2030
31297V Y8 5	FHLMC				1	5,615,864	105.379	6,153,007	5,838,929	5,618,518		40,157			5.000	6.090	MON...	24,329	291,946	11/30/2005	11/01/2035
31298N FU 4	FHLMC				1	206,098	113.953	277,540	243,556	220,369		15,688			7.000	10.170	MON...	1,421	17,049	12/01/2005	05/01/2031
31371H X9 4	FEDERAL NATL MTG				1	702,848	112.441	878,078	780,919	709,590		7,751			6.500	9.950	MON...	4,388	51,039	12/01/2005	09/01/2029
31371J BD 5	FEDERAL NATL MTG				1	699,709	113.788	812,763	714,274	701,820		2,496			7.000	7.420	MON...	8,197	49,999	01/14/2000	02/01/2030
31371L T9 0	FEDERAL NATL MTG				1	724,261	109.078	751,943	689,362	712,125		(8,258)			6.000	4.620	MON...	6,866	41,362	10/13/2004	08/01/2019
31371N MC 6	FEDERAL NATL MTG				1	2,457,330	108.928	2,605,894	2,392,290	2,442,484		(5,544)			7.000	6.010	MON...	27,752	167,460	09/27/2007	10/01/2022
31379C XQ 9	FEDERAL NATL MTG				1	12,268	112.441	14,368	12,778	12,280		73			6.500	7.050	MON...	116	831	09/01/2006	03/01/2028
31379R WW 4	FEDERAL NATL MTG				1	177,956	113.707	209,519	184,261	177,956		2,115			7.000	8.030	MON...	2,147	12,898	06/08/2000	06/01/2028
31382Q M8 5	FEDERAL NATL MTG				1	15,464	108.984	17,135	15,722	15,624		61			6.500	6.930	MON...	166	1,022	07/15/1999	07/01/2014
31382S 2N 0	FEDERAL NATL MTG				1	16,312	108.984	18,075	16,585	16,482		70			6.500	6.930	MON...	169	1,078	07/15/1999	07/01/2014
31382S PZ 8	FEDERAL NATL MTG				1	5,056	100.000	5,140	5,140	5,094		16			6.500	6.810	MON...	56	334	07/15/1999	07/01/2014
31383K 6J 1	FEDERAL NATL MTG				1	24,967	108.984	27,665	25,384	25,224		89			6.500	6.930	MON...	267	1,650	07/15/1999	08/01/2014
31383K Y6 8	FEDERAL NATL MTG				1	36,351	108.984	40,278	36,958	36,728		131			6.500	6.930	MON...	396	2,402	07/15/1999	07/01/2014
31383L CW 3	FEDERAL NATL MTG				1	56,425	108.984	62,522	57,368	57,006		237			6.500	6.930	MON...	615	3,729	07/15/1999	08/01/2014
31383M D9 1	FEDERAL NATL MTG				1	41,487	108.984	45,970	42,180	41,918		151			6.500	6.930	MON...	451	2,742	07/15/1999	07/01/2014
31383M WE 9	FEDERAL NATL MTG				1	8,959	108.984	9,927	9,108	9,026		86			6.500	6.810	MON...	97	591	07/15/1999	07/01/2014
31383M WF 6	FEDERAL NATL MTG				1	3,830	108.984	4,244	3,894	3,870		14			6.500	6.930	MON...	42	253	07/15/1999	07/01/2014
31383T JH 2	FEDERAL NATL MTG				1	529,352	112.441	622,138	553,299	533,614		5,084			6.500	7.600	MON...	5,976	35,964	09/10/1999	09/01/2029
31383W T9 2	FEDERAL NATL MTG				1	132,224	112.441	157,016	139,642	133,568		114			6.500	7.890	MON...	1,507	9,077	09/10/1999	09/01/2029
31384V RP 9	FEDERAL NATL MTG				1	145,956	108.223	158,355	146,322	145,956		148			7.000	6.940	MON...	1,671	10,243	04/18/2000	03/01/2015
31385C ZW 6	FEDERAL NATL MTG				1	890,635	108.859	974,718	895,392	891,228		1,384			6.000	6.030	MON...	8,885	53,694	04/05/2001	05/01/2016
31385N 7A 1	FEDERAL NATL MTG				1	71,676	113.860	83,383	73,232	71,884		(31)			7.000	7.450	MON...	854	5,126	10/02/2000	10/01/2030
31385W X8 7	FEDERAL NATL MTG				1	4,258,110	111.972	4,556,449	4,069,270	4,254,174		(40,365)			7.000	5.320	MON...	46,955	284,849	10/12/2005	09/01/2032
31386R 4X 4	FEDERAL NATL MTG				1	112,119	115.650	125,909	108,870	111,465		197			8.000	7.090	MON...	1,450	8,710	02/07/2001	02/01/2031
31387C XK 2	FEDERAL NATL MTG				1	173,200	113.860	194,651	170,956	172,736		105			7.000	6.510	MON...	1,992	11,967	06/22/2001	04/01/2031
31389F S4 5	FEDERAL NATL MTG				1	1,710,977	112.441	1,917,408	1,705,249	1,708,617		413			6.500	6.280	MON...	18,437	110,841	01/25/2002	02/01/2032
31390C MD 5	FEDERAL NATL MTG				1	1,308,471	109.421	1,361,953	1,244,681	1,280,783		(13,334)			6.500	5.020	MON...	13,048	80,904	09/20/2002	05/01/2017
31390F 4E 6	FEDERAL NATL MTG				1	664,378	113.975	732,396	642,590	660,137		(4,755)			7.000	5.990	MON...	7,490	44,981	05/31/2002	05/01/2032
31390F 4T 3	FEDERAL NATL MTG				1	242,732	110.457	252,828	228,892	236,809		(4,171)			7.000	5.240	MON...	2,585	16,022	09/20/2002	05/01/2017
31390F 4W 6	FEDERAL NATL MTG				1	486,894	110.457	507,145	459,131	475,013		(9,070)			7.000	5.240	MON...	5,318	32,139	09/20/2002	05/01/2017
31390G A6 4	FEDERAL NATL MTG				1	258,764	110.231	268,975	244,009	252,450		(3,770)			7.000	5.240	MON...	2,831	17,081	09/20/2002	05/01/2017
31390G CE 5	FEDERAL NATL MTG				1	476,166	113.975	524,914	460,550	473,125		(1,490)			7.000	5.990	MON...	5,369	32,239	05/31/2002	05/01/2032
31390J 3P 4	FEDERAL NATL MTG				1	772,734	114.881	832,326	724,508	768,133		(11,355)			7.500	5.580	MON...	9,047	54,338	02/11/2003	07/01/2032
31391Q JP 0	FEDERAL NATL MTG				1	3,024,221	110.160	3,238,387	2,939,705	3,009,350		(4,004)			6.000	5.080	MON...	29,023	176,382	11/20/2002	11/01/2032
31398Q HB 6	FEDERAL NATL MTG				1	5,049,635	101.381	5,069,065	5,000,000	5,045,949		(3,686)			4.224	3.950	MON...	21,120	88,000	06/01/2010	03/25/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
31400S CJ 6	FEDERAL NATL MTG				1	3,653,970	105.937	3,851,067	3,635,226	3,645,722		(2,242)			4.500	4.250	MON...	26,681	163,585	09/30/2003	04/01/2018
31401B P4 1	FEDERAL NATL MTG				1	3,518,586	107.078	3,633,098	3,392,941	3,470,006		(21,735)			5.000	3.890	MON...	27,730	169,647	05/30/2003	05/01/2018
31402E R7 5	FEDERAL NATL MTG				1	6,942,603	105.765	7,256,119	6,860,597	6,937,495		1,828			5.000	4.580	MON...	55,788	343,030	06/30/2003	08/01/2033
31402G R4 7	FEDERAL NATL MTG				1	8,131,480	105.765	8,501,965	8,038,534	8,127,521		2,024			5.000	4.580	MON...	64,774	401,926	08/13/2003	07/01/2033
31402K VX 9	FEDERAL NATL MTG				1	1,382,172	107.890	1,447,141	1,341,304	1,367,635		(5,649)			5.500	4.540	MON...	12,234	73,772	10/31/2003	07/01/2018
31402L QU 9	FEDERAL NATL MTG				1	5,612,498	105.765	5,868,214	5,548,345	5,608,470		2,939			5.000	4.590	MON...	45,056	277,417	08/13/2003	08/01/2033
31403F PK 4	FEDERAL NATL MTG				1	4,023,901	112.441	4,279,969	3,806,395	3,996,268		(11,051)			6.500	4.780	MON...	41,199	247,416	02/10/2004	10/01/2033
31403J W6 9	FEDERAL NATL MTG				1	8,203,496	107.789	8,653,906	8,028,500	8,179,698		(114)			5.500	4.770	MON...	73,520	441,568	01/09/2004	12/01/2033
31403N GB 7	FEDERAL NATL MTG				1	2,106,152	107.789	2,214,846	2,054,783	2,102,903		10			5.500	4.630	MON...	18,816	113,013	03/31/2004	11/01/2033
31404G 2B 6	FEDERAL NATL MTG				1	2,539,365	106.953	2,643,241	2,471,402	2,517,354		(10,904)			5.000	4.220	MON...	20,491	123,570	02/27/2004	02/01/2019
31404M L4 8	FEDERAL NATL MTG				1	3,334,974	107.781	3,504,666	3,251,650	3,324,101		8,901			5.500	4.670	MON...	28,993	178,841	03/31/2004	03/01/2034
31404P LS 8	FEDERAL NATL MTG				1	6,031,665	105.812	6,556,410	6,196,253	6,056,858		25,767			4.500	5.260	MON...	45,952	278,831	03/24/2005	04/01/2019
31404W TV 8	FEDERAL NATL MTG				1	3,329,705	105.812	3,592,855	3,395,492	3,337,720		13,033			4.500	5.040	MON...	24,911	152,797	08/10/2005	05/01/2019
31405R AM 8	FEDERAL NATL MTG				1	9,229,478	107.633	9,757,168	9,065,172	9,207,569		(2,750)			5.500	4.880	MON...	82,680	498,584	10/20/2004	10/01/2034
31405R AN 6	FEDERAL NATL MTG				1	4,130,266	107.709	4,369,493	4,056,737	4,120,461		(342)			5.500	4.880	MON...	35,531	223,121	10/20/2004	10/01/2034
31405R BK 1	FEDERAL NATL MTG				1	2,871,360	107.632	3,035,492	2,820,243	2,864,544		(2,295)			5.500	4.880	MON...	24,933	155,113	10/20/2004	10/01/2034
31405R G3 4	FEDERAL NATL MTG				1	1,874,424	107.633	1,992,295	1,850,997	1,871,495		(39)			5.500	5.020	MON...	16,142	101,805	09/30/2004	09/01/2034
31406B F2 1	FEDERAL NATL MTG				1	2,979,472	107.633	3,160,256	2,936,125	2,973,442		(5,426)			5.500	4.970	MON...	24,262	161,487	09/01/2006	01/01/2035
31406C TB 4	FEDERAL NATL MTG				1	3,150,269	107.633	3,335,503	3,098,943	3,143,298		422			5.500	4.920	MON...	27,731	170,442	01/11/2005	12/01/2034
31406E ML 5	FEDERAL NATL MTG				1	7,405,953	107.539	7,834,589	7,285,291	7,387,356		(5,619)			5.500	4.930	MON...	66,720	400,691	01/11/2005	01/01/2035
31406E Z5 6	FEDERAL NATL MTG				1	1,807,333	105.640	1,942,658	1,838,940	1,808,359		1,225			5.000	5.380	MON...	15,311	91,947	03/09/2005	03/01/2035
31406K LR 9	FEDERAL NATL MTG				1	2,501,919	107.539	2,647,129	2,461,534	2,496,358		1,906			5.500	4.930	MON...	22,544	135,384	01/27/2005	01/01/2035
31406L JC 3	FEDERAL NATL MTG				1	2,530,530	107.758	2,806,452	2,604,389	2,530,530		5,635			5.500	6.370	MON...	23,538	143,241	04/10/2006	03/01/2035
31406M LG 9	FEDERAL NATL MTG				1	6,829,174	107.539	7,296,201	6,784,650	6,821,547		2,392			5.500	5.200	MON...	62,116	373,156	03/09/2005	01/01/2035
31407B HM 4	FEDERAL NATL MTG				1	2,713,173	107.758	3,009,010	2,792,362	2,713,173		12,798			5.500	6.330	MON...	25,070	153,580	04/10/2006	06/01/2035
31407E VE 0	FEDERAL NATL MTG				1	5,490,216	107.953	5,807,978	5,380,093	5,456,837		(5,622)			5.500	4.840	MON...	48,983	295,905	08/03/2005	07/01/2020
31407F DK 3	FEDERAL NATL MTG				1	3,243,276	105.499	3,613,332	3,424,960	3,247,804		48,312			4.500	6.280	MON...	25,194	154,123	06/11/2007	10/01/2020
31407L MV 6	FEDERAL NATL MTG				1	14,010,290	107.539	15,194,848	14,129,508	14,012,779		6,405			5.500	5.650	MON...	128,951	777,123	12/30/2005	06/01/2035
31407S A2 8	FEDERAL NATL MTG				1	2,139,663	105.577	2,373,606	2,248,210	2,139,663		14,754			5.000	6.450	MON...	18,640	112,410	03/30/2006	08/01/2035
31408H KX 2	FEDERAL NATL MTG				1	5,532,787	107.539	6,171,747	5,739,034	5,546,388		22,210			5.500	6.660	MON...	51,606	315,647	05/17/2006	02/01/2036
31409F E6 1	FEDERAL NATL MTG				1	4,629,768	107.758	5,029,839	4,667,693	4,629,768		9,601			5.500	5.670	MON...	42,244	256,723	02/28/2007	03/01/2036
31409T RE 0	FEDERAL NATL MTG				1	6,596,661	108.414	7,383,056	6,810,006	6,623,355		7,037			5.500	6.410	MON...	61,756	374,550	05/05/2006	04/01/2036
31409X 5A 3	FEDERAL NATL MTG				1	4,859,848	111.504	5,354,918	4,802,443	4,849,527		(5,393)			6.500	5.960	MON...	51,250	312,159	05/25/2006	05/01/2036
31410E 2N 7	FEDERAL NATL MTG				1	892,303	109.004	980,459	899,471	892,859		3,064			6.000	6.120	MON...	4,491	62,963	06/09/2006	07/01/2036
31410G PQ 0	FEDERAL NATL MTG				1	2,495,398	113.066	2,638,034	2,333,170	2,495,398		(38,443)			6.500	3.790	MON...	25,065	151,656	07/07/2009	11/01/2037
31410S 4X 2	FEDERAL NATL MTG				1	1,440,257	111.535	1,579,494	1,416,139	1,436,476		(6,329)			6.500	5.790	MON...	15,331	92,049	10/10/2006	09/01/2036
31410U GK 2	FEDERAL NATL MTG				1	4,832,218	107.758	5,457,849	5,064,886	4,850,973		25,589			5.500	7.000	MON...	46,394	278,569	06/12/2007	03/01/2037
31410W 3E 6	FEDERAL NATL MTG				1	990,312	108.994	1,050,818	964,101	984,304		(1,003)			7.000	6.000	MON...	10,973	67,487	09/27/2007	09/01/2022
31411A JG 1	FEDERAL NATL MTG				1	6,674,377	109.004	7,228,468	6,631,377	6,665,124		(345)			6.000	5.660	MON...	65,252	397,883	11/09/2006	11/01/2036
31411H P7 9	FEDERAL NATL MTG				1	6,375,275	109.004	6,891,163	6,321,934	6,363,439		(9,508)			6.000	5.610	MON...	63,177	379,316	12/27/2006	01/01/2037
31411N XZ 5	FEDERAL NATL MTG				1	6,239,006	107.071	6,874,593	6,420,589	6,255,366		33,074			5.500	6.340	MON...	58,041	353,132	06/06/2007	03/01/2037
31411W AU 1	FEDERAL NATL MTG				1	1,956,055	109.004	2,115,486	1,940,741	1,952,616		(691)			6.000	5.630	MON...	19,333	116,444	03/30/2007	04/01/2037

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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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
31411W FH 5	FEDERAL NATL MTG				1	5,256,603	108.921	5,723,355	5,254,550	5,254,550					6.000	5.850	MON	52,389	315,273	06/12/2007	05/01/2022
31412L D2 3	FEDERAL NATL MTG				1	4,878,598	107.602	5,459,328	5,073,615	4,896,963		34,710			5.500	6.710	MON	44,949	279,049	06/08/2007	03/01/2037
31412S 4L 6	FEDERAL NATL MTG				1	5,589,953	108.785	6,011,538	5,526,058	5,580,327		(10,852)			6.000	5.490	MON	54,883	331,564	05/29/2008	04/01/2038
31412S 5T 8	FEDERAL NATL MTG				1	3,426,360	109.066	3,698,296	3,390,862	3,426,360		(10,005)			6.000	5.450	MON	33,467	203,452	06/30/2008	05/01/2038
31414U 5K 0	FEDERAL NATL MTG				1	7,159,319	108.785	7,741,113	7,115,956	7,159,319		14,505			6.000	5.610	MON	70,669	426,957	07/31/2008	05/01/2038
31416R QR 7	FEDERAL NATL MTG				1	14,669,047	103.271	15,151,337	14,671,339	14,671,339		2,433			4.500	4.400	MON	109,891	660,210	06/30/2009	06/01/2039
31418P UE 3	FEDERAL NATL MTG				1	11,282,876	102.865	11,348,357	11,032,237	11,282,876		(2,012)			4.500	3.610	MON	41,293	206,855	05/28/2010	03/01/2040
31419A DS 3	FEDERAL NATL MTG				1	15,955,550	109.105	16,007,645	14,671,770	15,955,550					6.000	1.830	MON	144,567		10/29/2010	09/01/2039
31419C ZJ 5	FEDERAL NATL MTG				1	12,100,913	95.599	11,434,451	11,960,748	12,100,913		(460)			3.500	3.270	MON	68,864	69,771	08/31/2010	09/01/2040
31419J SH 2	FEDERAL NATL MTG				1	19,865,285	99.579	19,884,307	19,968,246	19,865,587		303			4.000	4.040	MON	66,561		12/08/2010	11/01/2040
2699999. U.S. Special Revenue - Single Class Mtg.-Backed/Asset-Backed Securities						565,710,897	XXX	592,999,867	561,339,356	565,292,001	0	129,915	0	0	XXX	XXX	XXX	3,611,965	22,883,065	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,513,821,986	XXX	1,545,720,174	1,432,559,356	1,494,491,032	34,359	(6,888,765)	0	0	XXX	XXX	XXX	17,157,548	59,864,617	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00081T AB 4	ACCO BRANDS CORP				5FE	346,875	97.646	366,173	375,000	353,751	2,742	2,884			7.625	9.150	FA	10,802	23,828	06/24/2010	08/15/2015
00081T AD 0	ACCO BRANDS CORP				4FE	136,719	113.500	141,875	125,000	135,005		(1,713)			10.625	8.320	MS	3,911	12,728	02/03/2010	03/15/2015
00130H BL 8	AES CORP				3FE	250,000	106.340	265,850	250,000	250,000					7.750	7.750	AO	4,090	19,375	10/09/2007	10/15/2015
00130H BN 4	AES CORP				3FE	125,000	108.098	135,123	125,000	125,000					8.000	8.000	JD	833	10,000	05/14/2008	06/01/2020
00130H BQ 7	AES CORP				3FE	241,250	111.500	278,750	250,000	242,883		966			9.750	10.460	AO	5,146	24,375	04/21/2009	04/15/2016
001546 AL 4	AK STL CORP				3FE	124,219	101.000	126,250	125,000	124,224		5			7.625	7.710	MN	1,218		12/06/2010	05/15/2020
00165A AC 2	AMC ENTERTAINMENT INC				5FE	250,000	104.000	260,000	250,000	250,000					9.750	9.750	JD	1,083		12/01/2010	12/01/2020
00206R AF 9	AT & T INC				1FE	999,160	107.404	1,074,040	1,000,000	999,618		174			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	111.717	2,234,340	2,000,000	1,998,683		141			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	113.006	2,260,120	2,000,000	1,994,755		492			5.800	5.840	FA	43,822	116,000	01/30/2009	02/15/2019
00439T AD 9	ACCURIDE CORP NEW				4FE	123,505	108.750	135,938	125,000	123,559		54			9.500	9.710	FA	5,014		07/22/2010	08/01/2018
00826K AD 9	AFFINITY GROUP INC				4FE	244,755	98.250	245,625	250,000	244,809		54			11.500	12.000	JD	2,476		11/15/2010	12/01/2016
00828B AB 1	AFFINIA GROUP INC				5FE	504,625	103.198	515,990	500,000	504,279		(346)			9.000	8.730	MN	3,875	22,500	07/07/2010	11/30/2014
00828D AJ 0	AFFINION GROUP INC				5FE	519,688	103.500	517,500	500,000	515,632	(2,319)	(1,737)			11.500	10.520	AO	12,139	28,750	05/20/2010	10/15/2015
008294 AA 8	AFFINION GROUP HLDGS INC				5FE	123,188	103.750	129,688	125,000	123,271		84			11.625	12.000	MN	3,471		09/30/2010	11/15/2015
008911 AK 5	AIR CDA INC				4FE	623,875	103.101	644,381	625,000	624,083		208			9.250	9.280	FA	23,767		10/14/2010	08/01/2015
014477 AD 5	ALERIS INTERNATIONAL INC PRIV PLACE				6	25	0.450	1,125	250,000	25	14,343	1,624	17,247		9.000	1,353.810	JD	33,750	2,439	05/07/2007	12/15/2014
014477 AG 8	ALERIS INTERNATIONAL INC PRIV PLACE				6Z	2,500	0.251	1,255	500,000	1,255	49,845	2,018	53,108		10.000	910.950	JD	75,000		07/11/2007	12/15/2016
01449J AB 1	ALERE INC				4FE	242,163	103.000	257,500	250,000	243,565		879			9.000	9.620	MN	2,875	22,500	05/07/2009	05/15/2016
016745 AL 5	ALBRITTON COMMUNICATIONS				4FE	250,000	101.500	253,750	250,000	250,000					8.000	8.000	MN	2,556	10,833	04/22/2010	05/15/2018
018772 AM 5	ALLIANCE ONE INTL INC				4FE	359,818	102.500	384,375	375,000	362,195		1,618			10.000	10.830	JJ	17,292	39,464	08/12/2009	07/15/2016
018804 AL 8	ALLIANT TECHSYSTEMS INC				3FE	375,950	101.594	380,978	375,000	375,505	4,390	(135)			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	101.666	381,248	375,000	374,898		342			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	106.144	265,360	250,000	246,376		531			7.125	7.450	MN	2,276	17,813	08/13/2007	05/15/2016
019736 AA 5	ALLISON TRANSMISSION INC				5FE	252,813	109.741	274,353	250,000	251,952		(296)			11.000	10.780	MN	4,583	27,500	10/16/2007	11/01/2015
019736 AB 3	ALLISON TRANSMISSION INC				5FE	395,000	109.740	411,525	375,000	392,900		(2,100)			11.250	9.980	MN	7,031	35,156	06/02/2010	11/01/2015
02005N AE 0	GMAC INC PRIV PLACE				4FE	368,700	109.250	409,688	375,000	369,037		337			8.000	8.250	MS	8,833	15,000	03/10/2010	03/15/2020
02208R AB 2	ALTRA HOLDINGS INC				4FE	251,719	105.479	263,698	250,000	251,604		(111)			8.125	7.980	JD	1,693	15,404	06/30/2010	12/01/2016
02406P AE 0	AMERICAN AXLE & MFG INC PRIV PLACE				4FE	106,563	98.711	123,389	125,000	109,142		2,579			5.250	10.100	FA	2,552	3,281	05/19/2010	02/11/2014

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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	
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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
02406P AF 7	AMERICAN AXLE & MFG INC				5FE	126,563	103.125	128,906	125,000	126,543		(19)			7.875	7.610	MS	3,281		11/03/2010	03/01/2017
02406P AG 5	AMERICAN AXLE & MFG INC				3FE	384,175	111.750	419,063	375,000	383,326		(856)			9.250	8.760	JJ	15,995	19,945	01/26/2010	01/15/2017
02580E CN 1	AMERICAN EXPRESS BK FSB				1FE	997,670	107.913	1,079,130	1,000,000	998,853		457			5.500	5.550	AO	11,458	55,000	04/11/2008	04/16/2013
0258M0 CY 3	AMERICAN EXPRESS CR CORP				1FE	499,175	112.768	563,840	500,000	499,528		157			7.300	7.340	FA	13,282	36,500	08/15/2008	08/20/2013
0258M0 CZ 0	AMERICAN EXPRESS CR CORP				1FE	999,040	107.673	1,076,730	1,000,000	999,276		176			5.125	5.140	FA	17,938	51,250	08/20/2009	08/25/2014
02635P TB 9	AMERICAN GEN FIN MEDTM SR				4FE	902,656	98.313	983,130	1,000,000	927,941		25,285			4.875	10.040	JJ	22,479	24,375	06/28/2010	07/15/2012
02666Q G6 4	AMER HONDA FIN CORP MTN				1FE	1,998,140	98.744	1,974,880	2,000,000	1,998,238		98			2.500	2.510	MS	13,889		09/14/2010	09/21/2015
026874 BS 5	AMERICAN INTL GROUP INC				3FE	375,769	106.100	397,875	375,000	375,769					8.175	8.150	MN	3,917	15,328	10/01/2010	05/15/2068
026874 BT 3	AMERICAN INTL GROUP INC				1FE	333,599	116.221	581,105	500,000	333,599					8.250	14.810	FA	15,583	41,250	08/13/2008	08/15/2018
029263 AA 8	AMERICAN REPROGRAPHICS CO				4FE	244,560	104.750	261,875	250,000	244,619		59			10.500	11.000	JD	2,188		11/23/2010	12/15/2016
030210 AE 8	AMERICAN TIRE DISTRS INC				5FE	256,888	107.500	268,750	250,000	256,752		(135)			9.750	9.170	JD	2,031	12,391	09/20/2010	06/01/2017
03070Q AL 5	AMERISTAR CASINOS INC				4FE	246,371	107.635	269,088	250,000	247,343		625			9.250	9.610	JD	1,927	23,125	05/21/2009	06/01/2014
030981 AD 6	AMERIGAS PARTNERS L P				3FE	499,700	103.500	517,500	500,000	499,803		37			7.250	7.250	MN	4,128	36,250	02/26/2008	05/20/2015
03523T AB 4	ANHEUSER BUSCH INBEV WORL				2FE	1,998,460	124.283	2,485,660	2,000,000	1,998,699		113			7.750	7.760	JJ	71,472	155,000	01/07/2009	01/15/2019
03523T AV 0	ANHEUSER-BUSH INBEV WOR PRIV PLACE	LS			2FE	993,810	103.334	1,033,340	1,000,000	994,153		343			5.000	5.070	AO	10,556	27,222	03/24/2010	04/15/2020
037411 AS 4	APACHE CORP				1FE	249,760	114.613	286,533	250,000	249,835		22			5.625	5.630	JJ	6,484	14,063	01/23/2007	01/15/2017
037411 AT 2	APACHE CORP	LS			1FE	997,510	108.971	1,089,710	1,000,000	998,956		418			5.250	5.290	AO	11,083	52,500	04/11/2007	04/15/2013
037411 AX 3	APACHE CORP				1FE	989,700	96.789	967,890	1,000,000	989,774		74			3.625	3.740	FA	2,819		11/30/2010	02/01/2021
037735 CQ 8	APPALACHIAN PWR CO				2FE	3,113,930	102.112	3,063,360	3,000,000	3,109,147		(4,783)			3.400	2.510	MN	10,483	51,000	10/12/2010	05/24/2015
03841X AB 0	AQUILEX HOLDINGS LLC				5FE	246,604	101.500	253,750	250,000	246,964		354			11.125	11.400	JD	1,236	20,550	08/19/2010	12/15/2016
039686 AA 8	ARDAGH PACKAGING				3FE	375,000	103.327	387,476	375,000	375,000					7.375	7.370	AO	6,376		09/30/2010	10/15/2017
039686 AB 6	ARDAGH PACKAGING				4FE	250,000	105.038	262,595	250,000	250,000					9.125	9.120	AO	5,260		09/30/2010	10/15/2020
043353 AJ 0	ARVINMERITOR INC				6FE	507,918	113.844	569,220	500,000	507,627		(291)			10.625	10.310	MS	15,642	28,333	05/20/2010	03/15/2018
045054 AA 1	ASHTEAD CAPITAL INC PRIV PLACE				4FE	271,875	104.750	261,875	250,000	261,875	13,646	(2,084)			9.000	7.650	FA	8,500	22,500	05/29/2007	08/15/2016
04523X AA 5	ASPECT SOFTWARE INC				5FE	253,438	102.625	256,563	250,000	253,281	(78)	(79)			10.625	10.320	MN	3,394	13,872	08/31/2010	05/15/2017
04570V AA 1	ASSOCIATED MATERIALS LLC				4FE	125,000	104.500	130,625	125,000	125,000					9.125	9.120	MN	2,471		10/01/2010	11/01/2017
055381 AR 8	B E AEROSPACE				3FE	123,880	103.750	129,688	125,000	123,906		26			6.875	7.000	AO	2,507		09/13/2010	10/01/2020
057741 AA 8	BALDOR ELECTRIC CO				4FE	791,250	112.375	842,813	750,000	779,317	19,662	(3,649)			8.625	7.800	FA	24,438	64,688	08/16/2007	02/15/2017
060505 DA 9	BANK OF AMERICA CORP				1FE	72,250	99.757	99,757	100,000	76,417		2,566			5.420	10.720	MS	1,596	5,420	04/24/2009	03/15/2017
060505 DR 2	BANK OF AMERICA CORP				3FE	104,375	100.453	125,566	125,000	104,375					8.000	9.570	JJ	4,194	10,000	10/03/2008	01/01/9999
06051G EA 3	BANK AMER FDG CORP				1FE	997,490	108.876	1,088,760	1,000,000	997,920		301			6.500	6.540	FA	27,083	65,542	07/23/2009	08/01/2016
06051G EB 1	BANK OF AMERICA				1FE	517,545	101.952	509,760	500,000	516,054		(1,491)			4.500	3.670	AO	5,625	12,500	07/20/2010	04/01/2015
06051G EC 9	BANK AMER FDG CORP				1FE	1,494,630	102.515	1,537,725	1,500,000	1,494,872		242			5.625	5.670	JJ	44,297		06/17/2010	07/01/2020
06406H BJ 7	BANK NEW YORK MTN BK ENT				1FE	998,970	107.022	1,070,220	1,000,000	999,512		202			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	105.562	1,055,620	1,000,000	998,172		122			4.600	4.620	JJ	21,211	30,539	11/06/2009	01/15/2020
06406H BQ 1	BANK NEW YORK MTN BK ENT				1FE	2,496,775	101.108	2,527,700	2,500,000	2,497,099		324			2.950	2.970	JD	2,663	36,875	06/11/2010	06/18/2015
06739G AR 0	BARCLAYS BANK PLC	LS			1FE	1,555,965	103.132	1,546,980	1,500,000	1,555,965					5.125	4.630	JJ	36,943		07/20/2010	01/08/2020
071707 AP 8	BAUSCH & LOMB INC				5FE	371,250	108.535	407,006	375,000	371,915		428			9.875	10.070	MN	6,172	37,031	10/03/2008	11/01/2015
073902 KF 4	BEAR STEARNS COS INC				1FE	923,640	108.468	1,084,680	1,000,000	950,501		8,472			5.300	6.510	AO	8,981	53,000	08/01/2007	10/30/2015
079860 AG 7	BELLSOUTH CORP				1FE	1,017,410	109.744	1,097,440	1,000,000	1,007,491		(1,799)			5.200	4.970	MS	15,311	52,000	09/22/2004	09/15/2014
085790 AP 8	BERRY PLASTICS CORP				4FE	201,250	97.159	242,898	250,000	213,457		6,799			5.844	10.230	JAJO	3,367	12,906	02/11/2009	02/15/2015
085790 AU 7	BERRY PLASTICS CORP				5FE	485,625	100.812	504,060	500,000	486,243		618			9.500	10.030	MN	6,069	25,729	07/15/2010	05/15/2018

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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
097014 AH 7	BOEING CAP CORP				1FE	1,136,601	109.069	1,199,759	1,100,000	1,109,818		(4,447)			5.800	5.330	JJ	29,419	63,800	05/11/2006	01/15/2013
097395 AH 0	BOISE CASCADE LLC				5FE	138,000	99.500	149,250	150,000	142,765	6,023	1,554			7.125	8.640	AO	2,256	10,688	08/17/2007	10/15/2014
09852T AA 4	BONTEN MEDIA ACQUISTION				5FE	65,992	53.430	80,794	151,214	46,341	(385)	125			9.000	25.710	JD	7,622	12,086	12/01/2010	06/01/2015
10112R AS 3	BOSTON PPTYS LTD PARTNERS				2FE	496,300	95.198	475,990	500,000	496,334		34			4.125	4.210	MN	2,464		11/08/2010	05/15/2021
101137 AB 3	BOSTON SCIENTIFIC CORP				3FE	448,283	105.847	529,235	500,000	467,066		7,950			5.450	7.620	JD	1,211	27,250	10/28/2008	06/15/2014
101137 AH 0	BOSTON SCIENTIFIC CORP				3FE	241,250	98.983	247,458	250,000	247,458	(657)	3,924			6.000	7.710	JD	667	15,000	03/11/2009	06/15/2011
10138M AG 0	BOTTLING GROUP LLC	LS			1FE	856,218	114.122	970,037	850,000	854,042		(650)			5.500	5.390	AO	11,688	46,750	05/03/2007	04/01/2016
103304 BE 0	BOYD GAMING CORP				5FE	250,000	98.750	246,875	250,000	246,875	(3,125)				9.125	9.120	JD	3,232		10/28/2010	12/01/2018
106777 AA 3	BREITBURN ENERGY PARTNERS				4FE	246,563	97.804	244,510	250,000	244,510	(2,110)	57			8.625	8.830	AO	5,091		10/01/2010	10/15/2020
107342 AA 5	BRESNAN BROADBAND HOLDING				4FE	500,000	103.000	515,000	500,000	500,000					8.000	8.000	JD	1,889		12/01/2010	12/15/2018
109478 AA 5	BRIGHTSTAR CORP				4FE	250,000	101.750	254,375	250,000	250,000					9.500	9.500	JD	2,045		11/23/2010	12/01/2016
110394 AB 9	BRISTOW GROUP INC PRIV PLACE				3FE	333,125	105.370	395,138	375,000	338,709	3,510	3,009			7.500	9.190	MS	8,281	28,125	12/17/2008	09/15/2017
11102A AA 9	BRITISH TELECOMMUNICATION				2FE	1,447,500	109.581	1,643,715	1,500,000	1,459,418		4,434			5.950	6.430	JJ	41,154	89,250	03/19/2008	01/15/2018
11102A AB 7	BRITISH TELECOM PLC	LS			2FE	1,995,800	106.260	2,125,200	2,000,000	1,998,147		840			5.150	5.190	JJ	47,494	103,000	12/05/2007	01/15/2013
117777 AA 0	SYNIVERSE HOLDINGS INC				5FE	125,000	103.250	129,063	125,000	125,000					9.125	9.120	JJ	285		12/16/2010	01/15/2019
120462 AA 4	BUMBLE BEE ACQUISITION CO				4FE	250,683	104.000	260,000	250,000	250,679		(3)			9.000	8.940	JD	1,000		12/06/2010	12/15/2017
120463 AB 0	BUMBLE BEE FOODS LLC				4FE	456,750	116.453	524,039	450,000	455,918		(832)			7.750	7.420	JD	1,550	34,681	01/26/2010	12/15/2015
12189T BA 1	BURLINGTON NORTHN SANTA				2FE	1,995,030	113.300	2,266,000	2,000,000	1,996,156		419			5.750	5.780	MS	33,861	115,000	03/12/2008	03/15/2018
124857 AE 3	CBS CORP NEW	LS			2FE	498,660	94.906	474,530	500,000	498,669		9			4.300	4.330	FA	4,957		10/04/2010	02/15/2021
12489L AE 8	CB RICHARD ELLIS SVCS INC				4FE	121,091	116.760	145,950	125,000	121,583		332			11.625	12.250	JD	646	14,531	06/15/2009	06/15/2017
12489L AF 5	CB RICHARD ELLIS SVCS INC				4FE	125,000	100.000	125,000	125,000	125,000					6.625	6.620	AO	1,909		10/05/2010	10/15/2020
1248EP AJ 2	CCO HLDGS LLC / CCO HLDGS				4FE	250,938	104.500	261,250	250,000	250,893		(44)			7.875	7.800	AO	3,336	9,953	05/14/2010	04/30/2018
1248EP AM 5	CCO HLDGS LLC / CCO HLDGS				4FE	125,000	105.500	131,875	125,000	125,000					8.125	8.120	AO	1,721	5,135	04/14/2010	04/30/2020
12516U AA 3	CEMEX FINANCE LLC				4FE	878,750	103.303	903,901	875,000	878,713		(37)			9.500	9.400	JD	3,925	71,250	10/14/2010	12/14/2016
12527G AA 1	CF INDS INC				3FE	125,000	109.000	136,250	125,000	125,000					6.875	6.870	MN	1,432	4,488	04/20/2010	05/01/2018
12543D AF 7	COMMUNITY HEALTH SYSTEMS PRIV PLACE				4FE	370,110	105.750	396,563	375,000	371,436		607			8.875	9.130	JJ	15,346	33,281	04/17/2009	07/15/2015
12545D AA 6	CHC HELICOPTER				4FE	368,996	103.675	388,781	375,000	369,097		101			9.250	9.500	AO	8,383		09/22/2010	10/15/2020
125581 FU 7	CIT GROUP INC				4FE	238,200	101.750	254,375	250,000	240,621	6,478	2,318			7.000	8.310	MN	11,667	14,529	02/10/2010	05/01/2014
125581 FV 5	CIT GROUP INC				4FE	675,560	100.375	752,813	750,000	686,075	14,577	10,435			7.000	9.420	MN	21,875	48,125	02/04/2010	05/01/2015
125581 FW 3	CIT GROUP INC				4FE	927,196	101.125	1,011,250	1,000,000	934,110	30,286	6,806			7.000	8.540	MN	29,167	46,242	09/27/2010	05/01/2016
125581 FX 1	CIT GROUP INC				4FE	1,422,173	100.750	1,511,250	1,500,000	1,429,070	35,654	6,705			7.000	7.940	MN	35,000	65,625	11/02/2010	05/01/2017
12561E AK 1	CKE RESTAURANTS INC				4FE	613,031	110.750	692,188	625,000	613,488		456			11.375	11.750	JJ	33,375		07/06/2010	07/15/2018
12619A AB 1	CPG INTL				5FE	249,350	102.750	256,875	250,000	249,683	13,327	105			10.500	10.550	JJ	13,125	26,250	08/14/2007	07/01/2013
12621E AD 5	CNO FINL GROUP INC				4FE	125,000	104.000	130,000	125,000	125,000					9.000	9.000	JJ	313		12/14/2010	01/15/2018
12626P AD 5	CRH AMER INC				2FE	624,388	107.601	672,506	625,000	624,901		77			6.950	6.960	MS	12,790	43,438	03/13/2002	03/15/2012
12626P AK 9	CRH AMER INC				2FE	1,496,985	99.504	1,492,560	1,500,000	1,497,029		44			4.125	4.160	JJ	4,125		11/30/2010	01/15/2016
126304 AR 5	CSC HLDGS INC				3FE	27,520	105.228	33,673	32,000	30,121		1,282			6.750	11.800	AO	456	2,160	10/30/2008	04/15/2012
126307 AA 5	CSC HLDGS INC				3FE	222,213	110.500	276,250	250,000	230,744		4,601			8.500	11.370	AO	4,486	21,250	01/08/2009	04/15/2014
126307 AB 3	CSC HOLDING INC PRIV PLACE				3FE	473,125	111.000	555,000	500,000	480,131		3,320			8.500	9.580	JD	1,889	42,500	10/07/2008	06/15/2015
126307 AC 1	CSC HLDGS INC				3FE	358,750	114.962	431,108	375,000	360,776		1,126			8.625	9.290	FA	12,219	32,344	03/16/2009	02/15/2019
126650 BH 2	CVS CAREMARK				2FE	955,730	112.131	1,121,310	1,000,000	968,204		3,904			5.750	6.360	JD	4,792	57,500	07/31/2007	06/01/2017

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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
12686C AY 5	CABLEVISION SYS CORP				4FE	503,365	110.750	553,750	500,000	503,375		(70)			8.625	8.480	MS	12,698	31,865	05/14/2010	09/15/2017
136375 BS 0	CANADIAN NATL RY CO				1FE	995,710	108.828	1,088,280	1,000,000	997,523		737			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	108.665	1,086,650	1,000,000	998,077		736			5.750	5.830	MN	7,347	57,500	05/14/2008	05/15/2013
14150B AC 8	CARDINAL HEALTH 409 INC				5FE	408,429	101.750	1,017,500	1,000,000	485,031	1,683	44,237			9.500	30.130	AO	20,056	91,801	04/16/2010	04/15/2015
144141 CT 3	CAROLINA PWR & LT CO				1FE	1,982,100	109.962	2,199,240	2,000,000	1,994,224		1,940			5.125	5.240	MS	30,181	102,500	09/08/2003	09/15/2013
146900 AG 0	CASCADES INC				4FE	246,335	100.139	250,348	250,000	246,715		353			7.750	8.000	JD	861	20,021	11/18/2009	12/15/2017
14743R AB 9	CASE CORP				3FE	257,500	108.500	271,250	250,000	254,761	8,655	(769)			7.250	6.790	JJ	8,358	18,125	01/23/2007	01/15/2016
147446 AP 3	CASE NEW HOLLAND INC				3FE	121,328	108.147	135,184	125,000	122,445		822			7.750	8.620	MS	3,229	10,064	08/11/2009	09/01/2013
147446 AQ 1	CASE NEW HOLLAND INC				3FE	124,150	109.750	137,188	125,000	124,266		116			7.875	7.970	JD	5,004	4,184	06/22/2010	12/01/2017
14912L 3U 3	CATERPILLAR FINL SVCS MTN	LS			1FE	997,510	110.988	1,109,880	1,000,000	998,096		207			5.450	5.480	AO	11,506	54,500	03/19/2008	04/15/2018
14912L 4M 0	CATERPILLAR FINL SVCS MTN	LS			1FE	1,000,000	100.948	1,009,480	1,000,000	1,000,000					2.750	2.750	JD	14,285		06/17/2010	06/24/2015
14985V AA 9	CCM MERGER INC				5FE	244,725	96.750	241,875	250,000	241,875	38,353	710			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	109.157	272,893	250,000	243,882		708			7.750	8.250	FMAN	3,229	19,375	04/15/2009	05/01/2017
150191 AA 2	CEDAR FAIR LP				4FE	246,533	107.625	269,063	250,000	246,662		129			9.125	9.370	FA	9,632		07/15/2010	08/01/2018
15089Q AA 2	CELANESE US HOLDINGS LLC				3FE	125,000	96.860	121,075	125,000	121,075	(3,925)				6.625	6.620	AO	2,231		09/15/2010	10/15/2018
15189Y AB 2	CENTERPOINT ENER RESOURCES				2FE	1,114,275	113.432	1,134,320	1,000,000	1,034,963		(14,234)			7.875	6.120	AO	19,688	78,750	09/22/2004	04/01/2013
153527 AG 1	CENTRAL GARDEN & PET CO				4FE	250,000	101.750	254,375	250,000	250,000					8.250	8.250	MS	6,875	9,911	02/25/2010	03/01/2018
161175 AA 2	CHARTER COMM NTS PRIV PLACE				4FE	387,500	105.125	525,625	500,000	449,802		31,370			8.000	16.750	AO	6,778	40,000	10/24/2008	04/30/2012
162821 AA 0	CHECKOUT HLDG CORP	@			4FE	148,190	62.375	155,938	250,000	150,099		1,909				10.740	N/A			11/09/2010	11/15/2015
165167 BS 5	CHESAPEAKE ENERGY CORP				3FE	374,531	101.000	378,750	375,000	374,674	7,135	38			6.500	6.510	FA	9,208	24,375	05/29/2007	08/15/2017
165167 CC 9	CHESAPEAKE ENERGY CORP				3FE	125,000	103.500	129,375	125,000	125,000					7.250	7.250	JD	403	9,063	05/20/2008	12/15/2018
165167 CD 7	CHESAPEAKE ENERGY CORP				3FE	118,839	112.900	141,125	125,000	120,405		850			9.500	10.620	FA	4,486	11,875	01/28/2009	02/15/2015
165167 CF 2	CHESAPEAKE ENERGY CORP				3FE	509,219	100.155	500,775	500,000	500,388	(8,758)	(73)			6.625	6.360	FA	12,330		12/01/2010	08/15/2020
166751 AJ 6	CHEVRON CORPORATION	LS			1FE	3,498,915	111.848	3,914,680	3,500,000	3,499,076		90			4.950	4.950	MS	56,788	173,250	02/26/2009	03/03/2019
171276 AD 0	CHUKCHANSI ECONOMIC DEV A				4FE	292,500	65.500	245,625	375,000	245,625	(44,589)	16,464			8.000	15.430	MN	3,833	30,000	10/13/2009	11/15/2013
171798 AA 9	CIMAREX ENERGY CO				3FE	252,500	104.000	260,000	250,000	251,781		(217)			7.125	6.980	MN	2,969	17,813	05/03/2007	05/01/2017
171871 AN 6	CINCINNATI BELL INC NEW				4FE	252,500	96.750	241,875	250,000	241,875	(10,612)	(13)			8.375	8.220	AO	4,536		11/08/2010	10/15/2020
17285T AD 8	CITADEL BROADCASTING CORP				3FE	125,000	104.395	130,494	125,000	125,000					7.750	7.750	JD	565		12/06/2010	12/15/2018
172967 BP 5	CITIGROUP INC				1FE	1,617,645	105.533	1,582,995	1,500,000	1,526,472		(15,080)			5.625	4.500	FA	29,063	84,375	02/17/2004	08/27/2012
172967 ES 6	CITIGROUP INC	LS			1FE	996,450	111.190	1,111,900	1,000,000	997,193		293			6.125	6.170	MN	7,826	61,250	05/05/2008	05/15/2018
172967 EU 1	CITIGROUP INC				1FE	1,268,852	110.099	1,486,337	1,350,000	1,298,705		16,840			6.500	8.130	FA	32,175	87,750	02/27/2009	08/19/2013
172967 EV 9	CITIGROUP INC				1FE	2,968,840	124.878	3,121,950	2,500,000	2,948,223		(20,617)			8.500	5.770	MN	23,021	106,250	07/20/2010	05/22/2019
172967 EZ 0	CITIGROUP INC				1FE	248,738	108.016	270,040	250,000	249,012		230			5.500	5.610	AO	2,903	14,552	09/15/2009	10/15/2014
172967 FD 8	CITIGROUP INC				1FE	497,235	105.101	525,505	500,000	497,542		307			4.750	4.870	MN	2,771	11,875	05/12/2010	05/19/2015
172967 FF 3	CITIGROUP INC	LS			1FE	989,950	104.419	1,044,190	1,000,000	990,253		303			5.375	5.500	FA	21,201		08/02/2010	08/09/2020
173094 AA 1	CITIGROUP CAP XXI				4FE	260,313	105.027	262,568	250,000	260,313					8.300	7.960	JD	576		12/23/2010	12/21/2077
17453B AP 6	CITIZENS COMMUNICATIONS				3FE	468,750	106.000	530,000	500,000	485,510		6,323			6.250	7.810	JJ	14,410	31,250	02/27/2008	01/15/2013
179584 AF 4	CLAIRE'S STORES PRIV PLACE				5FE	260,156	98.500	259,023	262,968	258,294	(2,009)	147			9.625	9.910	JD	14,140		12/01/2010	06/01/2015
184502 AP 7	CLEAR CHANNEL				6FE	35,000	96.485	241,213	250,000	81,070		29,526			5.750	75.900	JJ	6,628	14,375	05/03/2007	01/15/2013
18450J AP 0	CLEAR CHANNEL	@			5FE	425,438	86.313	431,565	500,000	425,571		134				3.190	N/A			12/16/2010	01/29/2016
18889L AC 5	CLONDALKIN ACQUISITION B				4FE	416,875	91.872	459,360	500,000	451,977		13,726			4.800	8.510	MJSD	4,170	11,837	04/03/2008	12/15/2013
18911M AC 5	CLOUD PEAK ENERGY RES LLC				4FE	124,085	108.250	135,313	125,000	124,189		93			8.250	8.370	JD	458	10,885	11/20/2009	12/15/2017

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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
191216 AR 1	COCA COLA CO				1FE	498,470	94.332	471,660	500,000	498,487		17			3.150	3.180	MN	2,013		11/04/2010	11/15/2020
20029P AN 9	COMCAST CABLE COMMUNICATIon				2FE	2,857,205	112.580	2,814,500	2,500,000	2,614,385		(42,682)			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	115.766	1,157,660	1,000,000	1,012,211		(1,619)			6.500	6.250	JJ	29,972	65,000	06/11/2007	01/15/2017
20030N AW 1	COMCAST CORP NEW	LS			2FE	499,880	110.257	551,285	500,000	499,913		9			5.700	5.700	MN	3,642	28,500	05/02/2008	05/15/2018
20162U AB 1	COMMERCIAL BARGE LINE CO				4FE	356,929	116.643	437,411	375,000	359,047		1,450			12.500	13.500	JJ	21,615	47,917	07/01/2009	07/15/2017
202795 HV 5	COMMONWEALTH EDISON CO	LS			2FE	999,760	99.094	990,940	1,000,000	999,767		7			4.000	4.000	FA	16,556		07/26/2010	08/01/2020
202917 AA 8	COMMERZBANK AG PRIV PLACE				1FE	4,000,536	79.539	3,189,514	4,010,000	4,003,831		884			4.500	4.520	JD	8,020	180,450	11/16/2006	12/15/2016
204386 AF 3	CIE GENER DE GEOPHYSIQUE				3FE	125,000	102.846	128,558	125,000	125,000	938				7.500	7.500	MN	1,198	9,375	08/09/2007	05/15/2015
205768 AG 9	COMSTOCK RES INC				4FE	371,094	102.000	382,500	375,000	371,553		377			8.375	8.550	AO	6,630	31,930	10/29/2009	10/15/2017
20605P AA 9	CONCHO RES INC				4FE	123,223	109.779	137,224	125,000	123,439		167			8.625	8.870	AO	2,695	11,171	09/15/2009	10/01/2017
20605P AB 7	CONCHO RES INC				4FE	125,000	102.500	128,125	125,000	125,000					7.000	7.000	JJ	413		12/09/2010	01/15/2021
207410 AD 3	CONMED CORP				4FE	189,063	99.750	249,375	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	109.534	3,833,690	3,500,000	3,497,556		976			5.500	5.530	AO	40,639	192,500	04/06/2006	04/15/2013
20854P AC 3	CONSOL ENERGY INC PRIV PLACE				4FE	250,000	106.012	265,030	250,000	250,000					8.000	8.000	AO	5,000	10,000	03/25/2010	04/01/2017
20854P AE 9	CONSOL ENERGY INC				4FE	134,688	108.125	135,156	125,000	134,669		(19)			8.250	7.090	AO	2,578		12/16/2010	04/01/2020
209111 EE 9	CONSOLIDATED EDISON CO N Y				1FE	93,373	107.465	107,465	100,000	97,001		865			4.700	5.770	FA	1,958	4,700	05/11/2006	02/01/2014
21036P AF 5	CONSTELLATION BRANDS INC				3FE	474,844	106.000	530,000	500,000	479,392		2,196			7.250	8.030	MN	4,632	36,250	10/28/2008	05/15/2017
21036P AG 3	CONSTELLATION BRANDS INC				3FE	124,180	110.010	137,513	125,000	124,477		107			8.375	8.500	JD	465	10,469	11/28/2007	12/15/2014
210518 CQ 7	CONSUMERS ENERGY CO				2FE	996,170	113.578	1,135,780	1,000,000	996,983		304			5.650	5.690	MS	16,636	56,500	03/10/2008	09/15/2018
212015 AE 1	CONTINENTAL RESOURCES INC				4FE	125,000	105.220	131,525	125,000	125,000					7.125	7.120	AO	2,598		09/13/2010	04/01/2021
21244W AA 9	CONVATEC HEALTHCARE E.S.A.				5FE	1,000,000	101.375	1,013,750	1,000,000	1,000,000					10.500	10.500	JD	2,625		12/17/2010	12/15/2018
216648 AK 1	COOPER COS INC				3FE	474,063	103.875	519,375	500,000	482,223		3,496			7.125	8.150	FA	13,458	35,625	04/23/2009	02/15/2015
216871 AC 7	COOPER U S INC				1FE	1,499,175	114.598	1,718,970	1,500,000	1,499,448		67			6.100	6.100	JJ	45,750	91,500	06/13/2007	07/01/2017
22282E AD 4	COVANTA HLDG CORP				4FE	250,085	101.377	253,445	250,000	250,085		(1)			7.250	7.240	JD	1,510		11/16/2010	12/01/2020
22546Q AC 1	CREDIT SUISSE NEW YORK				1FE	5,009,600	105.476	5,273,800	5,000,000	5,008,550		(766)			5.300	5.270	FA	101,583	265,000	08/10/2009	08/13/2019
22546Q AE 7	CREDIT SUISSE NEW YORK				1FE	1,021,900	102.711	1,027,110	1,000,000	1,019,992		(1,908)			3.500	2.990	MS	9,528	17,500	07/20/2010	03/23/2015
22546Q AF 4	CREDIT SUISSE NEW YORK BR	LS			1FE	2,996,160	99.300	2,979,000	3,000,000	2,996,286		126			4.375	4.390	FA	53,229		08/02/2010	08/05/2020
22764L AB 9	CROSSTEX ENERGY L P / COR				4FE	373,330	108.000	408,240	378,000	373,750		420			8.875	9.090	FA	12,674	17,240	05/14/2010	02/15/2018
228188 AD 0	CROWN AMERS LLC / CROWN				3FE	500,000	104.250	521,250	500,000	500,000					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	111.000	555,000	500,000	489,233		2,027			9.000	9.630	JJ	20,750	45,000	04/21/2009	01/15/2015
23311R AB 2	DCP MIDSTREAM LLC				2FE	998,010	117.318	1,173,180	1,000,000	998,759		352			9.700	9.740	JD	8,083	97,000	11/19/2008	12/01/2013
23311R AC 0	DCP MIDSTREAM LLC				2FE	492,110	126.505	632,525	500,000	493,114		522			9.750	10.000	MS	14,354	48,750	02/19/2009	03/15/2019
23327B AA 1	REABLE THERAPEUTICS FIN PRIV PLACE				4FE	501,460	109.375	546,875	500,000	501,873		(409)			10.875	10.740	MN	6,948	54,375	11/06/2009	11/15/2014
23331A AW 9	D R HORTON INC				3FE	202,500	99.642	249,105	250,000	213,811		6,871			5.250	9.580	FA	4,958	13,125	04/17/2009	02/15/2015
23918K AM 0	DAVITA INC				4FE	375,000	98.932	370,995	375,000	370,995	(4,005)				6.625	6.620	MN	4,900		10/05/2010	11/01/2020
242370 AA 2	DEAN FOODS CO				5FE	502,135	92.451	462,255	500,000	462,255	(27,526)	(219)			7.000	6.930	JD	2,917	35,000	05/09/2007	06/01/2016
242370 AB 0	DEAN FOODS CO NEW				5FE	125,000	100.750	125,938	125,000	125,000					9.750	9.750	JD	508		12/09/2010	12/15/2018
245217 AR 5	DEL MONTE CORP				4FE	245,680	117.250	293,125	250,000	246,046		305			7.500	7.750	AO	3,958	19,479	10/01/2009	10/15/2019
25156P AF 0	DEUTSCHE TELEKOM INTL FIN	LS			2FE	479,945	108.531	542,655	500,000	491,969		2,828			5.250	5.930	JJ	11,594	26,250	04/11/2006	07/22/2013
25156P AL 7	DEUTSCHE TELEKOM INTL FIN	LS			2FE	1,999,700	118.266	2,365,320	2,000,000	1,999,764		23			6.750	6.750	FA	49,125	135,000	08/12/2008	08/20/2018
25212W AA 8	DEX ONE CORP SR SUB NT 12%				5FE	34,098	68.300	98,864	144,750	36,107		2,009			12.000	56.750	JJ	7,334	11,677	03/16/2010	01/29/2017
25380Q AB 5	DIGICEL LTD				4FE	112,001	114.904	143,630	125,000	115,620		2,087			12.000	14.980	AO	3,333	15,000	03/06/2009	04/11/2014

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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
25380W AA 4	DIGICEL GROUP LTD PRIV PLACE				5FE	925,156	101.000	1,010,000	1,000,000	944,606	11,029	9,873			8.875	10.500	JJ	40,924	88,750	05/07/2009	01/15/2015
25380W AB 2	DIGICEL GROUP LTD				5FE	126,094	100.962	126,203	125,000	126,013		(81)			9.125	8.880	JJ	5,260	7,401	07/22/2010	01/15/2015
25380W AC 0	DIGICEL GROUP LTD				5FE	136,563	111.680	139,600	125,000	136,297		(266)			10.500	8.790	AO	2,771		09/24/2010	04/15/2018
254423 AA 4	DINEEQUITY INC				5FE	766,171	106.000	795,000	750,000	765,856		(316)			9.500	9.110	AO	14,448		10/13/2010	10/30/2018
25468P CG 9	DISNEY WALT CO MTNS BE				1FE	1,995,540	115.876	2,317,520	2,000,000	1,996,793		389			6.000	6.030	JJ	54,667	120,000	07/12/2007	07/17/2017
255099 AA 1	JOHNSONDIVERSEY HLDGS INC				5FE	360,000	115.000	431,250	375,000	361,761		1,587			10.500	11.110	MN	5,031	20,669	11/20/2009	05/15/2020
255100 AA 7	JOHNSONDIVERSEY INC				4FE	123,963	109.500	136,875	125,000	124,036		67			8.250	8.370	MN	1,318	10,055	11/19/2009	11/15/2019
256603 AA 9	DOLE FOOD INC				4FE	324,983	122.601	397,227	324,000	324,745		(228)			13.875	13.750	MS	13,237	44,955	04/20/2009	03/15/2014
25746U AM 1	DOMINION RESOURCES INC	LS			2FE	503,560	107.425	537,125	500,000	501,074		(451)			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	116.768	1,167,680	1,000,000	999,242		77			6.400	6.410	JD	2,844	64,000	06/12/2008	06/15/2018
25746U BJ 7	DOMINION RES INC VA NEW				2FE	998,540	98.534	985,340	1,000,000	998,632		92			2.250	2.280	MS	7,438		08/30/2010	09/01/2015
257559 AG 9	DOMTAR CORP				3FE	240,393	126.703	316,758	250,000	241,653		842			10.750	11.500	JD	2,240	26,875	06/03/2009	06/01/2017
260003 AH 1	DOVER CORP				1FE	1,000,299	112.019	1,120,190	1,000,000	1,000,233		(27)			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	103.250	516,250	500,000	500,750	5,914	(165)			7.375	7.320	MN	6,146	36,875	12/03/2007	11/01/2014
26816L AT 9	DYNEGY INC				5FE	375,000	75.375	376,875	500,000	375,000	18,750	269	96,661		8.375	15.290	MN	6,979	31,406	11/01/2010	05/01/2016
26816L AW 2	DYNEGY HOLDINGS INC PRIV PLACE				5FE	511,875	69.217	519,128	750,000	511,875	16,563	2,164	49,515		7.250	17.730	JD	4,531	33,906	11/03/2010	06/01/2015
26816L AX 0	DYNEGY HOLDINGS INC PRIV PLACE				5FE	93,750	76.775	95,969	125,000	93,750	3,829	289	27,242		7.750	12.610	JD	964	9,375	06/20/2007	06/01/2019
26817C AA 9	DYNCORP INTL INC				4FE	124,964	96.340	120,425	125,000	120,425	(4,539)	1			10.375	10.380	JJ	6,268		06/29/2010	07/01/2017
26884A AY 9	ERP OPER LTD PARTNERSHIP	LS			2FE	992,370	101.006	1,010,060	1,000,000	992,612		242			4.750	4.840	JD	2,111	19,792	07/12/2010	07/15/2020
269246 AM 6	E TRADE FINANCIAL CORP				4FE	197,715	100.750	251,875	250,000	219,456		8,936			7.375	12.860	MS	5,429	18,438	04/23/2008	09/15/2013
269279 AD 7	EXCO RESOURCES INC				4FE	241,600	99.236	248,090	250,000	241,752		152			7.500	8.080	MS	5,521		11/02/2010	09/15/2018
27749T AC 9	EASTON-BELL SPORTS INC				4FE	251,738	110.250	275,625	250,000	251,714		(36)			9.750	9.590	JD	2,031	18,214	06/14/2010	12/01/2016
27876G BE 7	ECHOSTAR DBS				3FE	250,000	103.750	259,375	250,000	250,000					7.125	7.120	FA	7,422	17,813	06/18/2007	02/01/2016
27876G BF 4	ECHOSTAR DBS CORP				3FE	494,375	107.250	536,250	500,000	497,202		890			7.000	7.220	AO	8,750	35,000	08/13/2007	10/01/2013
27876G BH 0	ECHOSTAR DBS CORP				3FE	193,750	107.000	267,500	250,000	206,860		6,868			7.750	13.010	MN	1,668	19,375	12/17/2008	05/31/2015
281023 AR 2	EDISON MISSION ENERGY				4FE	187,500	84.650	211,625	250,000	187,500		4,828	19,068		7.750	14.420	JD	861	19,375	12/16/2008	06/15/2016
281023 AU 5	EDISON MISSION ENERGY				4FE	184,375	80.500	201,250	250,000	184,375	38,280	1,351	52,756		7.000	13.130	MN	2,236	17,500	07/01/2008	05/15/2017
281023 AX 9	EDISON MISSON ENERGY PRIV PLACE				4FE	262,500	77.500	290,625	375,000	262,500	86,378	313	108,254		7.200	13.170	MN	3,450	27,000	06/27/2007	05/15/2019
282645 AQ 3	EKSPORTFINANS A/S				1FE	2,490,700	112.567	2,814,175	2,500,000	2,494,355		875			5.500	5.540	MN	13,750	137,500	05/18/2006	05/25/2016
28264Q GC 2	EKSPORTFINANS MTN BE				1FE	992,650	112.340	1,123,400	1,000,000	994,786		650			5.500	5.590	JD	28,264	55,000	06/19/2007	06/26/2017
28336L BU 2	EL PASO CORP 6.5				3FE	222,273	101.593	253,983	250,000	222,694		422			6.500	8.150	MS	4,378		10/07/2010	09/15/2020
283695 AZ 7	EL PASO NATURAL GAS				2FE	601,492	121.740	687,831	565,000	593,305		(1,598)			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	101.500	253,750	250,000	248,208	2,397	377			7.750	7.960	JJ	8,934	19,375	03/06/2008	01/15/2014
29255W AJ 9	ENCORE ACQUISITION CO				4FE	345,855	111.500	418,125	375,000	350,983		3,156			9.500	11.120	MN	5,938	35,625	04/22/2009	05/01/2016
29273V AC 4	ENERGY TRANSFER EQUITY L				3FE	250,000	106.132	265,330	250,000	250,000					7.500	7.500	AO	5,260		09/15/2010	10/15/2020
293791 AW 9	ENTERPRISE PRODS OPER LP				1FE	144,375	103.392	258,480	250,000	144,426		14			7.034	12.180	JJ	8,109	17,585	02/02/2009	01/15/2068
29379V AB 9	ENTERPRISE PRODS OPER LLC				2FE	999,060	107.848	1,078,480	1,000,000	999,542		186			5.650	5.670	AO	14,125	56,500	03/31/2008	04/01/2013
29379V AR 4	ENTERPRISE PRODS OPER LLC				2FE	997,900	103.147	1,031,470	1,000,000	998,146		246			3.700	3.740	JD	3,083	19,631	05/11/2010	06/01/2015
29382R AC 1	ENTRAVISION COMMUNICATION				4FE	123,403	104.280	130,350	125,000	123,477		74			8.750	8.990	FA	4,679		07/22/2010	08/01/2017
29667W AA 0	ESSAR STEEL ALGOMA INC				4FE	369,427	100.704	377,640	375,000	370,244		797			9.375	9.750	MS	10,352	26,465	12/04/2009	03/15/2015
297425 AF 7	ESTERLINE TECHNOLOGIES CO				3FE	226,875	103.250	258,125	250,000	230,856		2,303			6.625	8.230	MS	5,521	16,563	03/18/2009	03/01/2017
302203 AA 2	EXPRO FIN LUXEMBOURG S C				4FE	718,223	96.500	723,750	750,000	719,940	(960)	2,623			8.500	9.360	JD	2,833	57,552	12/09/2010	12/15/2016

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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
30250D AB 1	FMC FINANCE III PRIV PLACE				3FE	245,563	106.039	265,098	250,000	246,764		377			6.875	7.120	JJ	7,925	17,188	06/26/2007	07/15/2017
30250X AA 9	FREEDOM GROUP INC				3FE	255,096	105.000	262,500	250,000	253,638	(250)	(1,046)			10.250	9.650	FA	10,677	25,767	10/27/2009	08/01/2015
30251G AC 1	FMG RESOURCES AUGUST 2006				4FE	497,503	99.500	497,500	500,000	496,684	(835)	16			6.875	6.960	FA	1,528		12/10/2010	02/01/2018
30251G AF 4	FMG RESOURCES AUGUST 2006				4FE	248,438	100.000	250,000	250,000	248,452		14			6.375	6.510	FA	708		12/10/2010	02/01/2016
302570 BA 3	FPL GROUP CAP INC	LS			2FE	999,920	108.713	1,087,130	1,000,000	999,956		16			5.350	5.350	JD	2,378	53,500	06/11/2008	06/15/2013
31359M NU 3	FEDERAL NATL MTG ASSN				1	3,697,505	106.829	3,739,047	3,500,000	3,540,521		(24,176)			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	107.000	267,500	250,000	204,208		5,419			5.900	10.070	JD	1,229	14,750	04/28/2009	12/01/2016
314275 AB 4	FEDERATED RETAIL HLDGS IN				3FE	999,340	103.641	1,036,410	1,000,000	999,827		136			5.350	5.360	MS	15,753	53,500	03/07/2007	03/15/2012
31430Q BA 4	FELCOR LODGING TRUST INC				4FE	495,170	111.500	557,500	500,000	496,779		1,142			10.000	10.160	AO	12,500	31,250	05/21/2010	10/01/2014
315292 AK 8	FERRELLGAS L P / FERRELLG				4FE	125,000	98.099	122,624	125,000	122,624	(2,376)				6.500	6.500	MN	835		11/09/2010	05/01/2021
31620M AA 4	FIDELITY NATL INFORMATION				3FE	135,625	104.936	131,170	125,000	131,170	(4,245)	(210)			7.625	6.060	JJ	4,368		10/26/2010	07/15/2017
31620M AC 0	FIDELITY NATL INFORMATION				3FE	250,000	105.205	263,013	250,000	250,000					7.875	7.870	JJ	9,023		07/08/2010	07/15/2020
319963 AP 9	FIRST DATA CORP				5FE	923,750	96.855	1,210,688	1,250,000	930,277	13,455	14,922	197,457		9.875	17.970	MS	33,260	148,424	10/02/2009	09/24/2015
319963 AT 1	FIRST DATA CORP				5FE	923,488	94.500	1,175,269	1,243,671	929,193	11,868	18,714	154,162		10.550	18.690	MS	33,166	140,409	09/30/2010	09/24/2015
319963 AV 6	FIRST DATA CORP				6FE	90,938	86.000	107,500	125,000	90,938		2,425	9,981		11.250	19.680	MS	3,555	14,063	08/06/2009	03/31/2016
340711 AR 1	FLORIDA GAS TRANSMISSION				2FE	999,820	101.514	1,015,140	1,000,000	999,831		11			4.000	4.000	JJ	18,000		07/08/2010	07/15/2015
345397 TS 2	FORD MOTOR CREDIT				3FE	342,663	100.352	752,640	750,000	722,375		225,915			7.375	51.890	FA	23,047	55,313	08/12/2008	02/01/2011
345397 TY 9	FORD MOTOR CR CO				3FE	606,778	103.900	1,039,000	1,000,000	844,526		141,748			7.250	27.660	AO	13,292	72,500	04/30/2009	10/25/2011
345397 TZ 6	FORD MOTOR CR CO				3FE	105,202	107.941	269,853	250,000	144,662		21,876			7.000	30.750	AO	4,375	17,500	02/01/2008	10/01/2013
345397 VH 3	FORD MOTOR CREDIT CO LLC				3FE	193,438	126.026	315,065	250,000	203,801		6,455			12.000	18.320	MN	3,833	30,000	04/21/2009	05/15/2015
345397 VN 0	FORD MOTOR CREDIT CO LLC				3FE	497,390	107.529	537,645	500,000	497,707		317			7.000	7.120	AO	7,389	18,083	04/06/2010	04/15/2015
345525 AA 7	FORESIGHT ENERGY LLC				5FE	496,870	106.500	532,500	500,000	497,001		131			9.625	9.750	FA	18,582		08/09/2010	08/15/2017
346091 BE 0	FOREST OIL CORP				4FE	239,813	109.660	274,150	250,000	243,088		1,821			8.500	9.540	FA	8,028	21,250	02/12/2009	02/15/2014
35168X AA 9	FRAC TECH SVCS LLC/FRAC T				4FE	381,225	101.500	380,625	375,000	378,750	(2,424)	(51)			7.125	6.840	MN	3,637		12/16/2010	11/15/2018
35687M AU 1	FREESCALE SEMICONDUCTOR I				5FE	632,813	106.184	663,650	625,000	632,730	(68)	(14)			10.750	10.540	FA	16,984		12/15/2010	08/01/2020
35804G AF 5	FRESENIUS US FINANCE II				3FE	358,628	114.791	430,466	375,000	362,446		2,061			9.000	9.910	JJ	15,563	33,750	01/27/2009	07/15/2015
35906A AB 4	FRONTIER COMMUNICATIONS				3FE	369,154	111.073	416,524	375,000	369,734		470			8.125	8.370	AO	7,617	30,469	10/01/2009	10/01/2018
35906A AD 0	FRONTIER COMMUNICATIONS				3FE	627,813	109.482	684,263	625,000	627,565		(247)			7.875	7.760	AO	10,391	25,020	05/17/2010	04/15/2015
35906A AF 5	FRONTIER COMMUNICATIONS				3FE	376,094	110.250	413,438	375,000	376,079		(14)			8.250	8.190	AO	6,531	15,727	06/30/2010	04/15/2017
35906A AH 1	FRONTIER COMMUNICATIONS				3FE	125,000	110.424	138,030	125,000	125,000					8.500	8.500	AO	2,243	5,401	03/26/2010	04/15/2020
36155W AF 3	GCI INC				4FE	248,963	109.000	272,500	250,000	249,051		75			8.625	8.680	MN	2,755	16,531	05/12/2010	11/15/2019
36159R AC 7	GEO GROUP INC				4FE	123,184	105.000	131,250	125,000	123,387		172			7.750	8.000	AO	2,045	9,709	10/07/2009	10/15/2017
36186C BM 4	GMAC				4FE	646,714	100.393	878,439	875,000	793,030		92,064			6.875	19.870	MS	17,713	63,438	05/22/2009	09/15/2011
36186C BQ 5	GMAC LLC				4FE	701,272	102.494	896,823	875,000	857,006		95,622			7.250	19.450	MS	20,970	60,156	05/11/2009	03/02/2011
36186C BT 9	GMAC LLC				4FE	203,210	104.147	260,368	250,000	226,389		14,606			6.625	14.470	MN	2,116	16,563	04/30/2009	05/15/2012
36186C BY 8	GMAC				4FE	286,205	106.918	534,590	500,000	286,947		502			8.000	14.110	MN	6,667	40,000	01/28/2010	11/01/2031
361990 AB 0	GWR OPERATING PARTNERSHIP PRIV PLACE				4FE	238,368	105.500	263,750	250,000	239,324		956			10.875	12.400	AO	6,797	13,141	03/30/2010	04/01/2017
367905 AD 8	GAYLORD ENTMT CO NEW				5FE	473,500	100.500	502,500	500,000	486,778	18,936	2,843			6.750	7.550	MN	4,313	33,750	11/15/2007	11/15/2014
36962G 4C 5	GENERAL ELEC CAP CORP MTN				1FE	998,890	110.730	1,107,300	1,000,000	999,218		204			5.900	5.920	MN	7,867	59,000	05/06/2009	05/13/2014
36962G 4D 3	GENERAL ELEC CAP CORP MTN	LS			1FE	998,880	112.533	1,125,330	1,000,000	999,000		87			6.000	6.010	FA	24,000	60,000	08/04/2009	08/07/2019
36962G 4F 8	GENERAL ELEC CAP CORP MTN	LS			1FE	1,245,700	105.718	1,321,475	1,250,000	1,246,524		648			4.375	4.440	MS	15,191	54,688	09/16/2009	09/21/2015
36962G 4J 0	GENERAL ELEC CAP CORP MTN	LS			1FE	1,552,035	107.463	1,611,945	1,500,000	1,549,735		(2,300)			5.500	5.030	JJ	39,646	41,250	06/09/2010	01/08/2020

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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
36962G 4L 5	GENERAL ELEC CAP CORP MTN	LS			1FE	1,997,180	101.941	2,038,820	2,000,000	1,997,446		266			3.500	3.530	JD	35,583		06/21/2010	06/29/2015
36962G 4T 8	GENERAL ELEC CAP CORP MTN				1FE	1,998,500	96.345	1,926,900	2,000,000	1,998,541		41			2.250	2.260	MN	6,500		11/04/2010	11/09/2015
36962G K8 6	GENERAL ELEC CAP CORP	LS			1FE	6,495,195	107.422	6,982,430	6,500,000	6,498,016		479			4.750	4.750	MS	90,910	308,750	02/22/2005	09/15/2014
370334 AS 3	GENERAL MLS INC				2FE	961,796	105.642	1,019,445	965,000	964,536		388			6.000	6.040	FA	21,873	57,900	02/13/2002	02/15/2012
370334 BF 0	GENERAL MLS INC				2FE	997,740	110.964	1,109,640	1,000,000	998,544		302			5.200	5.230	MS	15,022	52,000	03/12/2008	03/17/2015
370334 BH 6	GENERAL MLS INC				2FE	499,570	111.749	558,745	500,000	499,646		34			5.650	5.660	FA	10,672	28,250	01/30/2009	02/15/2019
370425 RX 0	GMAC LLC				4FE	241,563	102.525	256,313	250,000	246,603		4,522			6.875	8.910	MS	5,061	17,188	11/16/2009	09/15/2011
370442 AU 9	GENERAL MOTORS				6	52,500	32.890	82,225	250,000	66,152		8,021			7.700	45.320	AO	28,875		05/29/2007	04/15/2016
370442 BS 3	GENERAL MOTORS				6	68,125	33.438	125,393	375,000	96,746	(7,443)	29,588			7.125	60.740	JJ	26,719		05/12/2009	07/15/2013
370442 BT 1	GENERAL MOTORS				6	41,250	36.299	181,495	500,000	42,110					8.375	99.290	JJ	41,875		05/28/2009	07/15/2033
37047R AJ 6	GENERAL NUTRITION CTRS IN				5FE	327,031	97.946	367,298	375,000	340,263		8,837				3.030	MS		17,969	06/30/2010	03/15/2014
37247A AB 8	GENTIVA HEALTH SERVICES I				4FE	375,000	109.000	408,750	375,000	375,000					11.500	11.500	MS	16,052		08/12/2010	09/01/2018
37247D AM 8	GENWORTH FINL INC				2FE	250,000	105.379	263,448	250,000	250,000					7.700	7.700	JD	856	9,144	06/21/2010	06/15/2020
37247D AN 6	GENWORTH FINL INC	LS			2FE	498,295	102.361	511,810	500,000	498,295					7.200	7.250	FA	3,900		11/17/2010	02/15/2021
37251E AE 7	GENWORTH LIFE INSTL FDG T				1FE	499,705	104.681	523,405	500,000	499,850		58			5.875	5.880	MN	4,733	29,375	04/29/2008	05/03/2013
373200 AV 6	GEORGIA GULF CORPORATION PRIV PLACE				4FE	128,866	108.500	135,625	125,000	128,648		(218)			9.000	8.370	JJ	5,188	6,344	06/24/2010	01/15/2017
373298 CF 3	GEORGIA-PACIFIC CORP				3FE	322,500	116.000	580,000	500,000	331,446		4,562			8.000	13.580	JJ	18,444	40,000	04/01/2005	01/15/2024
373298 CG 1	GEORGIA PACIFIC PRIV PLACE				3FE	570,000	104.250	781,875	750,000	585,591		7,969			7.000	12.760	JJ	24,208	52,500	09/04/2007	01/15/2015
37331N AA 9	GEORGIA-PACIFIC LLC				3FE	120,194	109.144	136,430	125,000	121,098		549			8.250	9.000	MN	1,719	10,313	04/20/2009	05/01/2016
38141G EA 8	GOLDMAN SACHS GROUP INC	LS			1FE	1,498,275	107.774	1,616,610	1,500,000	1,499,241		165			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	105.918	1,588,770	1,500,000	1,456,004		5,842			5.625	6.210	JJ	38,906	84,375	06/11/2007	01/15/2017
38143U AB 7	GOLDMAN SACHS GROUP INC				1FE	477,605	108.065	540,325	500,000	488,380		3,390			5.150	5.990	JJ	11,874	25,750	08/02/2007	01/15/2014
38470R AD 3	GRAHAM PACKAGING CO				5FE	461,250	104.012	780,090	750,000	524,994		35,173			9.875	21.900	AO	15,635	74,063	11/26/2007	10/15/2014
38470R AH 4	GRAHAM PACKAGING CO L P				4FE	370,105	104.000	390,000	375,000	370,565		458			8.250	8.500	JJ	17,589	12,432	06/30/2010	01/01/2017
38869P AF 1	GRAPHIC PACKAGING INTL IN				4FE	128,750	109.000	136,250	125,000	128,291		(363)			9.500	8.950	JD	528	11,875	08/13/2009	06/15/2017
38869P AH 7	GRAPHIC PACKAGING INTL IN				4FE	250,000	105.579	263,948	250,000	250,000					7.875	7.870	AO	5,031		09/15/2010	10/01/2018
389375 AE 6	GRAY TELEVISION INC				5FE	364,375	100.994	378,728	375,000	365,434		1,059			10.500	11.240	MN	6,563	19,906	05/14/2010	06/29/2015
390606 AG 6	GREAT LAKES DREDGE & DOCK				4FE	371,875	100.500	376,875	375,000	372,305		430			7.750	8.020	JD	1,292	14,531	06/16/2010	12/15/2013
40052V AA 2	GRUPO BIMBO SAB DE CV				2FE	2,004,360	101.982	2,039,640	2,000,000	2,004,248		(112)			4.875	4.840	JD	49,021		07/19/2010	06/30/2020
402740 AA 2	GULFSTREAM NAT GAS SYS LL				2FE	393,356	108.462	439,271	405,000	397,619		1,282			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	112.249	561,245	500,000	498,678		195			6.950	7.000	JD	2,896	34,750	05/21/2009	06/01/2016
404119 AG 4	HCA INC				5FE	440,000	102.000	510,000	500,000	469,623		12,372			6.250	9.470	FA	11,806	31,250	08/29/2008	02/15/2013
404119 AL 3	HCA INC				5FE	394,583	98.500	492,500	500,000	424,411		18,562			5.750	11.520	MS	8,465	28,750	04/29/2009	03/15/2014
404119 AP 4	HCA INC				5FE	443,438	99.250	496,250	500,000	465,897		6,834			6.375	8.400	JJ	14,698	31,875	05/09/2007	01/15/2015
404119 AU 3	HCA INC PRIV PLACE				3FE	253,625	105.625	264,063	250,000	252,362		(495)			9.125	8.820	MN	2,915	22,813	02/29/2008	11/15/2014
404119 AX 7	HCA INC PRIV PLACE				3FE	395,000	107.125	423,144	395,000	395,000					9.250	9.250	MN	4,669	36,538	11/09/2006	11/15/2016
404119 BA 6	HCA INC PRIV PLACE				3FE	834,314	107.625	848,085	788,000	820,581		(4,175)			9.625	8.690	MN	9,691	75,845	06/01/2009	11/15/2016
404119 BF 5	HCA INC				3FE	250,781	109.750	274,375	250,000	250,755		(42)			7.875	7.820	FA	7,438	20,688	09/30/2009	02/15/2020
404119 BJ 7	HCA INC				3FE	241,888	106.380	265,950	250,000	242,811		564			8.500	8.990	AO	15,111	20,469	04/15/2009	04/15/2019
404119 BK 4	HCA INC PRIV PLACE				3FE	495,475	105.000	525,000	500,000	495,707		232			7.250	7.370	MS	10,674	18,628	03/02/2010	09/15/2020
410345 AH 5	HANESBRANDS INC				4FE	375,000	93.519	350,696	375,000	350,696	(24,304)				6.375	6.370	JD	3,453		11/04/2010	12/15/2020
41135Q AA 2	HAPAG-LLOYD AG				4FE	248,433	108.250	270,625	250,000	248,474		42			9.750	9.870	AO	5,620		10/01/2010	10/15/2017

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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
413626 AL 6	HARRAHS BANK LOAN	@			5FE	417,667	90.375	451,875	500,000	427,144		9,477				3.900	N/A		6,035	06/02/2010	01/28/2015
413627 BD 1	HARRAHS OPERATING CO INC				6FE	51,363	92.000	139,840	152,000	55,474		2,460			10.000	32.950	JD	676	15,200	03/01/2009	12/15/2018
413627 BL 3	HARRAHS OPERATING CO INC				4FE	500,594	113.039	565,195	500,000	500,644		(149)			11.250	11.210	JD	4,688	56,250	03/01/2010	06/01/2017
413627 BM 1	HARRAHS OPER INC				6FE	518,803	92.000	920,000	1,000,000	562,781		29,526			10.750	25.000	FA	44,792	100,000	08/11/2009	02/01/2016
421924 BG 5	HEALTHSOUTH CORP				4FE	122,909	107.750	134,688	125,000	123,034		125			8.125	8.370	FA	3,837	7,166	11/17/2009	02/15/2020
421924 BH 3	HEALTHSOUTH CORP				4FE	125,000	104.000	130,000	125,000	125,000					7.250	7.250	AO	2,115		09/28/2010	10/01/2018
421933 AH 5	HEALTH MGMT ASSOC INC NEW				3FE	258,281	101.860	254,650	250,000	254,650	(3,423)	(209)			6.125	5.410	AO	3,233		11/01/2010	04/15/2016
428040 CE 7	HERTZ CORP				4FE	500,000	101.000	505,000	500,000	500,000					7.375	7.370	JJ	1,127		12/06/2010	01/15/2021
428236 AT 0	HEWLETT PACKARD CO				1FE	995,610	113.346	1,133,460	1,000,000	997,107		803			6.125	6.220	MS	20,417	61,250	12/02/2008	03/01/2014
428236 BE 2	HEWLETT PACKARD CO	LS			1FE	999,110	98.916	989,160	1,000,000	999,124		14			2.200	2.210	JD	1,772		11/29/2010	12/01/2015
428303 AJ 0	HEXION SPECIALTY CHEMICAL				5FE	248,240	107.750	269,375	250,000	248,388		148			8.875	9.000	FA	9,245	11,217	01/14/2010	02/01/2018
428303 AK 7	HEXION U S FIN CORP / HEX				5FE	500,000	105.750	528,750	500,000	500,000					9.000	9.000	MN	7,000		10/27/2010	11/15/2020
431318 AL 8	HILCORP ENERGY I L P / HI				4FE	253,750	103.250	258,125	250,000	253,710		(40)			7.625	7.410	AO	4,130		10/26/2010	04/15/2021
436440 AA 9	HOLOGIC INC				3FE	672,832	93.750	937,500	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	100.747	1,007,470	1,000,000	999,516		2,837			5.200	5.490	MS	17,333	52,000	06/06/2006	03/01/2011
437076 AP 7	HOME DEPOT INC	LS			2FE	3,293,580	111.994	3,359,820	3,000,000	3,268,190		(25,390)			5.400	3.490	MS	54,000	81,000	06/11/2010	03/01/2016
437076 AT 9	HOME DEPOT INC	LS			2FE	499,340	98.449	492,245	500,000	499,358		18			3.950	3.960	MS	6,090		09/07/2010	09/15/2020
438516 AZ 9	HONEYWELL INTL INC				1FE	747,323	110.042	825,315	750,000	747,722		222			5.000	5.040	FA	14,167	37,500	02/17/2009	02/15/2019
44107T AD 8	HOST HOTELS & RESORTS LP PRIV PLACE				3FE	724,340	103.000	772,500	750,000	733,189		3,510			6.875	7.520	MN	8,594	51,563	07/16/2008	11/01/2014
441812 KA 1	HOUSEHOLD FIN CORP				1FE	510,865	109.011	545,055	500,000	504,202		(2,027)			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	105.696	4,492,080	4,250,000	4,219,242		10,978			4.750	5.050	JJ	93,087	201,875	04/12/2006	07/15/2013
44328M AC 8	HSBC BK PLC	LS			1FE	994,010	96.905	969,050	1,000,000	994,199		189			4.125	4.190	FA	15,927		08/05/2010	08/12/2020
44332L AB 6	HUB INTL HOLDINGS PRIV PLACE				5FE	367,500	101.500	380,625	375,000	369,409	8,440	968			9.000	9.450	JD	1,500	33,750	04/07/2010	12/15/2014
44701Q AU 6	HUNTSMAN INTL LLC				4FE	470,000	108.500	542,500	500,000	471,107		1,107			8.625	9.580	MS	12,698	21,323	06/23/2010	03/15/2020
44701Q AW 2	HUNTSMAN INTL LLC				4FE	395,000	109.250	409,688	375,000	394,834		(166)			8.625	7.850	MS	8,715		10/28/2010	03/15/2021
45661T AB 7	INERGY LP/INERGY FIN				4FE	248,750	102.000	255,000	250,000	249,283	2,255	153			6.875	6.950	JD	764	17,188	05/04/2007	12/15/2014
45661T AJ 0	INERGY L P & INERGY FIN C				4FE	250,000	101.177	252,943	250,000	250,000					7.000	7.000	AO	4,569		09/13/2010	10/01/2018
457030 AG 9	INGLES MKTS INC				4FE	248,810	107.008	267,520	250,000	249,289		238			8.875	8.920	MN	2,835	16,641	06/16/2010	05/15/2017
45763P AC 0	INMARSAT FIN PLC				3FE	124,070	106.000	132,500	125,000	124,169		90			7.375	7.500	JD	768	9,321	11/12/2009	12/01/2017
458204 AH 7	INTELSAT INTERMEDIATE PRIV PLACE				5FE	380,000	109.750	411,563	375,000	380,147		91			11.250	10.920	FA	17,227	28,125	09/28/2010	02/04/2017
458204 AJ 3	INTELSAT BERMUDA LTD				5FE	927,294	111.250	1,182,031	1,062,500	940,187		9,188			7.534	9.670	FA	30,242	61,511	08/16/2010	02/04/2017
458206 AC 3	INTELSAT INTER HLDG CO LT				5FE	623,750	104.087	780,653	750,000	680,590		28,917				2.310	FA		35,625	04/22/2009	02/01/2015
458207 AG 2	INTELSAT JACKSON HLDGS LT				4FE	123,958	108.831	136,039	125,000	124,047		74			8.500	8.620	MN	1,771	10,950	10/14/2009	11/01/2019
45820E AB 8	INTELSAT INTERMEDIATE PRIV PLACE				5FE	217,500	105.000	393,750	375,000	298,204		44,159			7.625	27.490	AO	6,036	36,094	06/15/2007	04/15/2012
45820E AX 0	INTELSAT BERMUDA LTD PRIV PLACE				5FE	536,875	107.249	670,306	625,000	539,334		833			11.250	14.220	JD	3,125	70,313	02/23/2010	06/15/2016
45822E AJ 9	INTELSAT SUBSIDIARY HLDG				4FE	1,214,688	103.500	1,293,750	1,250,000	1,223,318		5,043			8.875	9.490	JJ	51,155	77,656	06/08/2010	01/15/2015
45824T AA 3	INTELSAT JACKSON HLDGS LT				4FE	127,813	100.741	125,926	125,000	125,926	(1,860)	(27)			7.250	6.930	AO	2,291		10/28/2010	10/15/2020
45867X AE 4	INTERGEN NV PRIV PLACE				3FE	247,973	106.000	265,000	250,000	248,468		166			9.000	9.120	JD	11,313	22,500	07/23/2007	06/30/2017
45874Q AA 8	INTERLINE BRANDS INC				4FE	125,000	100.317	125,396	125,000	125,000					7.000	7.000	MN	1,094		11/04/2010	11/15/2018
459745 FX 8	INTL LEASE FINANCE CORP PRIV PLACE				3FE	247,780	105.500	263,750	250,000	247,976		196			8.750	8.920	MS	6,441	10,512	03/30/2010	03/15/2017
459745 GA 7	INTERNATIONAL LEASE FIN C				2FE	124,995	105.618	132,023	125,000	124,998		3			6.750	6.750	MS	3,070		08/11/2010	09/01/2016
459745 GE 9	INTERNATIONAL LEASE FIN C				3FE	124,191	107.492	134,365	125,000	124,227		36			8.875	9.000	MS	4,037		08/11/2010	09/01/2017

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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
459745 GF 6	INTERNATIONAL LEASE FIN C				4FE	247,900	103.000	257,500	250,000	247,910		10			8.250	8.370	JD	1,375		12/02/2010	12/15/2020
45974V A8 1	INTERNATIONAL LEASE FIN M				3FE	634,688	99.750	748,125	750,000	659,063		24,376			5.625	10.860	MS	11,836	38,672	03/18/2010	09/20/2013
45974V B7 2	INTERNATIONAL LEASE FIN M				3FE	534,219	103.000	643,750	625,000	557,212		22,993			6.375	12.060	MS	10,625	39,844	02/04/2010	03/25/2013
45974V B8 0	INTL LEASE FINANCE CORP				3FE	817,813	102.130	893,638	875,000	826,752		8,939			6.625	8.830	MN	7,407	45,547	06/03/2010	11/15/2013
46126P AG 1	ALERE INC				4FE	123,125	102.750	128,438	125,000	123,261		136			7.875	8.210	FA	4,102	4,922	07/08/2010	02/01/2016
462846 AC 0	IRON MTN INC				4FE	387,500	100.875	504,375	500,000	412,834		12,393			6.625	11.280	JJ	16,563	33,125	10/28/2008	01/01/2016
464592 AG 9	ISLE OF CAPRI CASINOS PRIV PLACE			1	5FE	220,938	98.000	245,000	250,000	224,699		3,762			7.000	10.860	MS	5,833	8,750	06/03/2010	03/01/2014
46625H AT 7	JPMORGAN & CHASE & CO				1FE	500,180	107.801	539,005	500,000	500,075		(34)			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	107.216	2,144,320	2,000,000	1,931,786		13,360			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	112.395	1,685,925	1,500,000	1,548,582		(5,531)			6.000	5.440	JJ	41,500	90,000	01/28/2008	01/15/2018
46625H HB 9	JP MORGAN CHASE & CO				1FE	996,830	106.966	1,069,660	1,000,000	998,432		621			4.750	4.820	MN	7,917	47,500	04/21/2008	05/01/2013
46625H HW 3	JPMORGAN CHASE & CO				1FE	1,995,520	97.027	1,940,544	2,000,000	1,995,629		109			2.600	2.640	JJ	6,211		11/12/2010	01/15/2016
46627T AD 4	SMURFIT KAPPA FUNDING				4FE	219,375	103.347	258,368	250,000	228,979		3,782			7.750	10.240	AO	4,844	19,375	03/24/2008	04/01/2015
471109 AB 4	JARDEN CORP PRIV PLACE				4FE	353,281	106.000	397,500	375,000	357,195	3,198	1,968			7.500	8.450	MN	4,688	28,125	04/22/2009	05/01/2017
471109 AC 2	JARDEN CORP				3FE	121,751	109.203	136,504	125,000	122,365		377			8.000	8.500	MN	1,667	10,000	04/27/2009	05/01/2016
471109 AD 0	JARDEN CORP				4FE	123,924	105.000	131,250	125,000	123,993		69			7.500	7.620	JJ	4,323	4,557	01/14/2010	01/15/2020
48666K AL 3	KB HOME				4FE	205,000	97.808	244,520	250,000	215,788		6,572			5.875	10.080	JJ	6,773	14,688	04/20/2009	01/15/2015
487836 BD 9	KELLOGG CO				2FE	1,487,055	98.906	1,483,590	1,500,000	1,487,108		53			4.000	4.100	JD	3,000		12/08/2010	12/15/2020
491674 BD 8	KENTUCKY UTILS CO	LS			1FE	1,992,440	93.830	1,876,600	2,000,000	1,992,516		76			3.250	3.290	MN	8,125		11/08/2010	11/01/2020
492914 AR 7	KEY ENERGY SERVICES INC				4FE	377,500	105.853	396,949	375,000	376,578	1,597	(331)			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	106.559	3,729,565	3,500,000	3,488,173		4,999			4.625	4.780	MS	49,462	161,875	03/06/2008	03/11/2013
50075N AU 8	KRAFT FOODS INC				2FE	1,111,780	113.689	1,136,890	1,000,000	1,105,018		(6,762)			6.125	4.380	FA	25,521	30,625	06/10/2010	02/01/2018
50075N AV 6	KRAFT FOODS INC				2FE	991,260	114.620	1,146,200	1,000,000	993,269		669			6.125	6.230	FA	21,778	61,250	05/19/2008	08/23/2018
50076X AB 7	KRATON POLYMERS LLC/CAP				4FE	243,655	100.895	252,238	250,000	246,546	20,590	956			8.125	8.650	JJ	9,366	20,313	09/25/2007	01/15/2014
501044 CJ 8	KROGER CO				2FE	998,030	107.700	1,077,000	1,000,000	999,062		378			5.000	5.040	AO	10,556	50,000	03/20/2008	04/15/2013
50178T AA 5	LBI ESCROW CORP PRIV PLACE				3FE	348,250	108.760	366,521	337,000	347,950	(149)	(151)			8.000	7.360	MN	5,271	9,564	11/16/2010	11/01/2017
50188F AA 3	LG&E & KU ENERGY LLC				2FE	1,991,140	95.684	1,913,680	2,000,000	1,991,369		229			2.125	2.210	MN	5,785		11/08/2010	11/15/2015
513075 AM 3	LAMAR MEDIA CORP				4FE	83,250	103.250	92,925	90,000	86,007		694			6.625	7.780	FA	2,253	5,963	06/27/2006	08/15/2015
513075 AV 3	LAMAR MEDIA CORP				3FE	112,474	116.000	145,000	125,000	116,052		2,118			9.750	12.500	AO	3,047	12,188	03/20/2009	04/01/2014
513075 AY 7	LAMAR MEDIA CORP PRIV PLACE				4FE	497,500	107.000	535,000	500,000	497,671		171			7.875	7.960	AO	9,078	18,922	06/07/2010	04/15/2018
517834 AB 3	LAS VEGAS SANDS CORP				4FE	447,500	103.250	516,250	500,000	457,041	6,193	8,348			6.375	8.910	FA	12,042	31,875	11/04/2009	02/15/2015
527298 AL 7	LEVEL 3 FING INC				5FE	78,750	93.125	116,406	125,000	84,823		3,462			8.750	17.510	FA	4,132	10,938	01/28/2009	02/15/2017
527298 AM 5	LEVEL 3 FINANCING INC PRIV PLACE				5FE	260,625	100.250	250,625	250,000	250,625	15,708	(1,333)			9.250	8.470	MN	3,854	23,125	05/04/2007	11/01/2014
527298 AP 8	LEVEL 3 FING INC				5FE	122,478	97.125	121,406	125,000	121,406	(1,283)	212			10.000	10.370	FA	5,208	6,632	01/05/2010	02/01/2018
53219L AJ 8	LIFEPOINT HOSPITALS INC				4FE	125,000	100.855	126,069	125,000	125,000					6.625	6.620	AO	2,254		09/20/2010	10/01/2020
532776 AR 2	LIN TV CORP - CL A				4FE	472,500	100.750	503,750	500,000	486,604	6,639	4,965			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	104.465	1,044,650	1,000,000	982,176		5,114			4.750	5.370	FA	17,944	47,500	05/03/2007	02/15/2014
534187 AZ 2	LINCOLN NATIONAL CORP	LS			2FE	499,335	103.129	515,645	500,000	499,402		67			4.300	4.320	JD	1,135	10,571	06/18/2010	06/15/2015
536022 AE 6	LINN ENERGY LLC				4FE	505,035	102.460	512,300	500,000	501,895	(3,139)	(1)			7.750	7.600	MS	11,625		10/29/2010	02/01/2021
539439 AC 3	LLOYDS BANKING GROUP PLC	@			6FE	315,625	69.000	552,000	800,000	320,849		5,017				1.020	N/A	8,551		05/26/2009	12/29/2099
539439 AD 1	LLOYDS BANKING GROUP PLC	@			6FE	182,000	69.500	347,500	500,000	185,281		3,164				1.110	N/A	4,933		06/01/2009	12/29/2099
539830 AE 9	LOCKHEED MARTIN CORP				1FE	1,744,875	121.966	1,829,490	1,500,000	1,658,949		(25,150)			7.650	5.340	MN	19,125	114,750	05/01/2007	05/01/2016

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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
548661 CS 4	LOWES COS INC	LS			1FE	999,500	97.737	977,370	1,000,000	999,507		7			2.125	2.130	AO	2,302		11/17/2010	04/15/2016
549463 AE 7	LUCENT TECHNOLOGIES INC				4FE	200,000	80.000	400,000	500,000	204,560		2,383			6.450	17.060	MS	9,496	32,250	05/08/2007	03/15/2029
552078 BB 2	LYONDELL CHEMICAL CO				4FE	264,375	113.996	284,990	250,000	263,640		(735)			11.000	9.930	MN	18,410	6,951	05/14/2010	05/01/2018
55263E CH 6	MBNA CORP SR MTN BE				1FE	1,249,150	106.783	1,334,788	1,250,000	1,249,775		95			6.125	6.130	MS	25,521	76,563	02/19/2003	03/01/2013
55277B AA 3	MCE FINANCE LIMITED				4FE	380,428	114.500	429,375	375,000	380,284		(144)			10.250	9.960	MN	4,911	19,005	07/21/2010	05/15/2018
552953 AL 5	MGM RESORTS INTERNATIONAL				5FE	117,500	99.907	124,884	125,000	118,939		1,439			6.750	9.980	MS	2,813	4,219	07/21/2010	09/01/2012
552953 AW 1	MGM MIRAGE INC				5FE	502,500	99.000	742,500	750,000	596,431		51,051			6.750	18.220	AO	12,656	50,625	05/03/2007	04/01/2013
552953 BC 4	MGM MIRAGE INC				5FE	475,313	91.576	686,820	750,000	513,832		20,751			7.500	16.140	JD	4,688	56,250	08/09/2007	06/01/2016
552953 BE 0	MGM MIRAGE				4FE	344,705	119.000	446,250	375,000	354,947		5,203			13.000	15.360	MN	6,229	48,750	10/31/2008	11/15/2013
552953 BH 3	MGM MIRAGE				4FE	121,480	112.500	140,625	125,000	122,419		602			10.375	11.120	MN	1,657	12,969	05/14/2009	05/15/2014
552953 BP 5	MGM MIRAGE INC PRIV PLACE				4FE	125,000	110.000	137,500	125,000	125,000					9.000	9.000	MS	3,313	5,594	03/09/2010	03/15/2020
55303Q AA 8	MGM RESORTS INTERNATIONAL				5FE	231,563	107.551	268,878	250,000	231,995		432			11.375	12.940	MS	8,215		09/23/2010	03/01/2018
553799 AA 5	MU FINANCE PLC				5*	858,069	100.375	878,281	875,000	859,772		1,703			8.375	8.750	FA	30,534	37,048	01/22/2010	02/01/2017
554273 AC 6	MACDERMID INC				5FE	270,000	106.467	532,335	500,000	297,793		14,301			9.500	21.540	AO	10,028	47,500	10/29/2008	04/15/2017
563571 AH 1	MANITOWOC INC				4FE	250,251	107.266	268,165	250,000	250,253		2			8.500	8.480	MN	4,309		10/13/2010	11/01/2020
56501R AB 2	MANULIFE FINL CORP	LS			1FE	3,004,465	95.704	2,871,120	3,000,000	3,004,425		(40)			4.900	4.880	MS	42,467		11/08/2010	09/17/2020
56808R AA 4	MARINA DISTRICT FINANCE C				3FE	123,680	94.855	118,569	125,000	118,569	(5,230)	119			9.500	9.740	AO	4,783		08/04/2010	10/15/2015
56808R AC 0	MARINA DISTRICT FINANCE C				3FE	375,416	94.038	352,643	375,000	352,643	(22,778)	4			9.875	9.850	FA	14,915		08/11/2010	08/15/2018
570506 AE 5	MARKWEST ENERGY PART/FIN				3FE	250,000	106.061	265,153	250,000	250,000					8.500	8.500	JJ	9,897	21,250	08/20/2007	07/15/2016
570506 AH 8	MARKWEST ENERGY PARTNERS				3FE	255,000	108.750	271,875	250,000	254,049		(389)			8.750	8.440	AO	4,618	21,875	04/28/2008	04/15/2018
570506 AM 7	MARKWEST ENERGY PARTNERS				4FE	125,000	99.788	124,735	125,000	124,735	(265)				6.750	6.750	MN	1,383		10/19/2010	11/01/2020
57161A AA 0	MARQUETTE TRANSN CO LLC				4FE	255,000	103.247	258,118	250,000	254,855		(145)			10.875	10.430	JJ	12,536		08/23/2010	01/15/2017
574754 AE 7	MASHANTUCKET PEQUOT TRIB PRIV PLACE				6	35,000	13.125	32,813	250,000	32,813	16,563		45,000		8.500	78.870	MN	21,250		11/08/2007	11/15/2015
577743 AA 5	MACIM CRANE WORKS LP PRIV PLACE				5FE	243,225	92.081	230,203	250,000	230,203	(13,753)	730			12.250	13.000	AO	6,465	15,908	03/31/2010	04/15/2015
58013M EE 0	MCDONALDS CORP MED TERM N				1FE	504,090	113.913	569,565	500,000	503,159		(355)			5.350	5.240	MS	8,917	26,750	03/12/2008	03/01/2018
58013M EG 5	MCDONALD'S CORP				1FE	499,830	112.999	564,995	500,000	499,856		(36)			5.000	5.000	FA	10,417	25,000	01/13/2009	02/01/2019
58933Y AA 3	MERCK & CO INC NEW	LS			1FE	1,495,470	99.377	1,490,661	1,500,000	1,495,498		28			3.875	3.910	JJ	3,391		12/07/2010	01/15/2021
59001A AK 8	MERITAGE HOMES CORP PRIV PLACE				4FE	236,250	100.500	251,250	250,000	241,710	10,074	1,636			6.250	7.170	MS	4,601	15,625	05/09/2007	03/15/2015
59001A AN 2	MERITAGE HOMES CORP				4FE	113,125	100.500	125,625	125,000	113,595		470			7.150	8.590	AO	2,061	4,518	06/07/2010	04/15/2020
590188 4M 7	MERRILL LYNCH & CO INC				1FE	980,020	102.640	1,026,400	1,000,000	986,607		2,033			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	107.667	2,153,340	2,000,000	1,998,678		516			6.150	6.180	AO	22,550	123,000	04/22/2008	04/25/2013
59018Y TZ 4	MERRILL LYNCH CO INC MTN	LS			1FE	1,467,390	105.155	1,577,325	1,500,000	1,481,774		4,514			5.450	5.830	JJ	37,696	81,750	08/07/2007	07/15/2014
592179 JG 1	METROPOLITAN LIFE GLOBAL				1FE	1,998,520	106.887	2,137,740	2,000,000	1,999,280		291			5.125	5.140	AO	23,063	102,500	04/07/2008	04/10/2013
59217G AC 3	METROPOLITAN LIFE GLOBAL				1FE	2,998,470	97.866	2,935,980	3,000,000	2,998,544		74			2.500	2.510	MS	19,167		09/22/2010	09/29/2015
594087 AM 0	MICHAELS STORES INC PRIV PLACE				5FE	312,500	109.500	547,500	500,000	319,205		3,983			11.375	18.610	MN	9,479	42,656	06/03/2010	11/01/2016
594087 AQ 1	MICHAELS STORES INC				5FE	124,078	99.750	124,688	125,000	124,096		18			7.750	7.870	MN	1,884		10/07/2010	11/01/2018
595620 AH 8	MIDAMERICAN ENERGY CO				1FE	3,011,230	111.949	3,358,470	3,000,000	3,008,620		(966)			5.300	5.250	MS	46,817	159,000	03/19/2008	03/15/2018
59562H AK 4	MIDAMERICAN FDG INC				1FE	1,948,642	101.036	1,869,166	1,850,000	1,854,694		(27,574)			6.750	5.180	MS	41,625	124,875	05/03/2007	03/01/2011
59562V AF 4	MIDAMERICAN ENERGY CO				2FE	206,414	107.873	222,218	206,000	206,134		(71)			5.875	5.830	AO	3,026	12,103	05/11/2006	10/01/2012
60467X AC 1	MIRANT NORTH AMERICA LLC PRIV PLACE				3FE	250,000	102.844	257,110	250,000	250,000	2,813				7.375	7.370	JD	9,270	18,438	12/20/2005	12/31/2013
60740F AJ 4	MOBILE MINI INC				4FE	375,000	103.500	388,125	375,000	375,000					7.875	7.870	JD	3,117		11/10/2010	12/01/2020
608328 AP 5	MOHEGAN TRIBAL GAMING PRIV PLACE				6FE	107,350	64.000	121,600	190,000	121,600	(6,091)	10,778			7.125	20.340	FA	5,114	13,538	07/29/2004	08/15/2014

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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
608328 AT 7	MOHEGAN TRIBAL GAMING AUT				6FE	397,188	82.500	412,500	500,000	406,175		8,987			6.125	17.030	FA	11,569		10/05/2010	02/15/2013
60877U AM 9	MOMENTIVE PERFORMANCE PRIV PLACE				5FE	21,200	108.952	87,162	80,000	23,972		1,676			11.500	47.830	JD	767	9,200	05/07/2007	12/01/2016
60877U AT 4	MOMENTIVE PERFORMANCE				5FE	99,922	111.489	204,025	183,000	113,237		9,373			10.125	26.300	JD	1,544	22,875	07/01/2009	12/01/2014
61166W AF 8	MONSANTO CO NEW				1FE	993,825	109.531	1,095,310	1,000,000	995,199		529			5.125	5.200	AO	10,819	51,250	04/17/2008	04/15/2018
61532X AC 0	MONUMENTAL GLOBAL FDG III				1FE	271,583	105.761	264,403	250,000	269,850		(1,733)			5.250	2.510	JJ	6,052		09/16/2010	01/15/2014
61532X BS 4	MONUMENTAL GLOBAL FDG III				1FE	1,999,140	106.286	2,125,720	2,000,000	1,999,574		169			5.500	5.510	AO	21,083	110,000	04/18/2008	04/22/2013
617446 6Q 7	MORGAN STANLEY				1FE	2,529,230	110.961	2,774,025	2,500,000	2,523,112		(2,457)			6.625	6.460	AO	41,406	165,625	05/02/2008	04/01/2018
617446 C2 3	MORGAN STANLEY				1FE	3,073,875	104.508	3,396,510	3,250,000	3,127,002		16,383			5.450	6.210	JJ	84,626	177,125	08/02/2007	01/09/2017
61747Y CE 3	MORGAN STANLEY				1FE	1,980,600	109.177	2,183,540	2,000,000	1,987,046		2,542			6.000	6.170	AO	21,000	120,000	05/09/2008	04/28/2015
61747Y CJ 2	MORGAN STANELY				1FE	966,600	102.204	1,022,040	1,000,000	968,229		1,629			5.625	6.100	MS	15,313	28,125	06/07/2010	09/23/2019
618270 AD 4	MORRIS PUBLISHING				4	58,392	98.014	76,117	77,659	60,849		2,458			10.000	18.380	MS	2,589	4,507	03/11/2010	09/01/2014
624758 AB 4	MUELLER WATER PRODUCTS PRIV PLACE				5FE	354,063	97.855	366,956	375,000	352,033	13,521	1,716			7.375	8.190	JD	2,305	27,656	02/07/2008	06/01/2017
628530 AP 2	MYLAN INC				4FE	246,125	98.250	245,625	250,000	245,625	(538)	38			6.000	6.250	MN	1,542		11/09/2010	11/15/2018
62875U AJ 4	NBC UNIVERSAL INC				2FE	999,450	97.420	974,200	1,000,000	999,472		22			2.875	2.880	AO	6,948		09/27/2010	04/01/2016
62910T AA 3	NFR ENERGY LLC / NFR ENER				5FE	369,333	99.709	373,909	375,000	369,861		529			9.750	10.050	FA	13,813	18,586	03/08/2010	02/15/2017
629360 AB 4	NPC INTERNATIONAL INC				5FE	497,813	102.875	514,375	500,000	498,355	76	466			9.500	9.610	MN	7,917	41,563	06/28/2010	05/01/2014
629377 AT 9	NRG ENERGY INC				3FE	505,525	102.250	511,250	500,000	502,853	1,729	(810)			7.250	7.030	FA	15,104	36,250	05/17/2007	02/01/2014
629377 AU 6	NRG ENERGY INC				3FE	206,250	102.875	257,188	250,000	216,080		4,774			7.375	10.920	FA	7,682	18,438	10/24/2008	02/01/2016
629377 AX 0	NRG ENERGY INC				3FE	637,194	104.000	650,000	625,000	636,703		(491)			7.375	6.980	JJ	21,254		08/18/2010	01/15/2017
62947Q AE 8	NXP BV PRIV PLACE				4FE	61,875	99.250	248,125	250,000	83,499		12,944			8.118	51.430	AO	12,339	7,837	02/14/2008	10/15/2013
62947Q AF 5	NXP BV PRIV PLACE				4FE	75,000	104.250	260,625	250,000	92,319		9,924			7.875	38.970	AO	4,156	19,688	11/19/2007	10/15/2014
629568 AQ 9	NABORS INDS INC	LS			2FE	1,641,645	107.342	1,610,130	1,500,000	1,634,699		(6,946)			6.150	4.650	FA	34,850	46,125	07/19/2010	02/15/2018
629568 AU 0	NABORS INDS INC	LS			2FE	496,310	96.525	482,625	500,000	496,396		86			5.000	5.090	MS	7,431		09/10/2010	09/15/2020
629855 AP 2	NALCO CO				3FE	389,516	109.250	409,688	375,000	388,288		(1,382)			8.250	7.520	MN	3,953	34,688	02/05/2010	05/15/2017
629855 AQ 0	NALCO CO				3FE	125,000	102.250	127,813	125,000	125,000					6.625	6.620	JJ	230		12/09/2010	01/15/2019
637004 AC 6	NATIONAL MONEY MART COMPA				4FE	379,276	109.180	409,425	375,000	378,903		(377)			10.375	10.130	JD	1,729	38,042	02/22/2010	12/15/2016
637432 HT 5	NATIONAL RURAL UTILS COOP				5*	996,800	111.406	1,114,060	1,000,000	997,796		287			5.450	5.490	AO	12,263	54,500	04/02/2007	04/10/2017
63934E AM 0	NAVISTAR INTL CORP NEW				3FE	373,223	108.000	405,000	375,000	373,532		254			8.250	8.300	MN	5,156	25,953	08/25/2010	11/01/2021
640204 AG 8	NEIMAN MARCUS GROUP INC				5FE	194,388	105.250	263,125	250,000	202,038		4,829			9.000	13.360	JAJO	4,750	19,826	03/19/2010	10/15/2015
640204 AH 6	NEIMAN MARCUS GROUP INC				6FE	215,000	105.500	527,500	500,000	251,673		20,949			10.375	30.850	AO	10,951	51,875	05/03/2007	10/15/2015
64952W AA 1	NEW YORK LIFE GLOBAL FDG PRIV PLACE				1FE	2,229,841	110.062	2,503,911	2,275,000	2,256,207		6,257			5.375	5.700	MS	36,005	122,304	05/16/2006	09/15/2013
64953B AP 3	NEW YORK LIFE GLOBAL FDG	LS			1FE	1,996,480	107.114	2,142,280	2,000,000	1,998,241		691			4.650	4.680	MN	13,433	93,000	05/02/2008	05/09/2013
651290 AK 4	NEWFIELD EXPL CO				3FE	712,500	106.750	800,625	750,000	718,304		3,008			7.125	7.880	MN	6,828	53,438	04/21/2009	05/15/2018
651715 AK 0	NEWPAGE CORP				5FE	340,620	94.500	354,375	375,000	341,283	(2,126)	2,586			11.375	14.160	JD	21,447	10,664	11/08/2010	12/31/2014
652478 AH 1	NEWS AMER HLDGS INC	LS			2FE	1,446,775	115.217	1,440,213	1,250,000	1,299,349		(21,247)			9.250	7.170	FA	48,177	115,625	11/27/2001	02/01/2013
65332V BG 7	NEXTEL COMMUNICATIONS INC				3FE	166,000	101.000	252,500	250,000	181,297		9,550			7.375	16.080	FA	7,682	18,438	04/24/2009	08/01/2015
65332V BH 5	NEXTEL COMMUNICATIONS INC				3FE	210,000	100.500	502,500	500,000	287,196		42,751			6.875	30.280	AO	5,825	34,375	10/20/2003	10/31/2013
65332V BJ 1	NEXTEL COMMUNICATIONS INC				3FE	121,875	99.000	123,750	125,000	121,953		78			5.950	6.800	MS	2,190		11/24/2010	03/15/2014
65338L AA 7	NCO GROUP INC PRIV PLACE				5FE	381,250	83.000	311,250	375,000	311,250	(1,428)	(760)			11.875	11.590	MN	5,690	44,531	04/26/2010	11/15/2014
65339E AA 2	NEXSTAR/MISSION BROADCST PRIV PLACE				4FE	250,780	102.176	255,440	250,000	250,738		(42)			8.875	8.810	AO	4,684	11,847	06/29/2010	04/15/2017
65364U AA 4	NIAGARA MOHAWK PWR CORP				1FE	1,000,000	104.753	1,047,530	1,000,000	1,000,000					4.881	4.880	FA	18,439	49,488	08/03/2009	08/15/2019

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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
65409Q AJ 1	NIELSEN FINANCE LLC/CO PRIV PLACE	@			6FE	416,250	104.000	780,000	750,000	473,150		30,950				6.590	N/A	26,389		06/14/2010	08/01/2016
65409Q AX 0	NIELSEN FIN LLC/ NIELSEN				5FE	372,251	102.921	385,954	375,000	372,309		57			7.750	7.870	AO	6,378		09/30/2010	10/15/2018
65473Q AT 0	NISOURCE FIN CORP				2FE	192,813	113.246	283,115	250,000	199,782		3,814			6.800	10.570	JJ	7,839	17,000	02/02/2009	01/15/2019
65543A AB 0	NORANDA ALUM ACQUISITION				5FE	168,824	91.037	395,616	434,566	200,883	(2,668)	21,439			6.827	25.810	MN	3,791	39,616	11/15/2010	05/15/2015
65562V AA 2	NORDIC TEL CO HLDGS PRIV PLACE				3FE	1,570,563	107.183	1,607,745	1,500,000	1,552,624	4,257	(7,564)			8.875	8.030	MN	22,188	133,125	02/01/2010	05/01/2016
655844 AU 2	NORFOLK SOUTHERN CORP				2FE	1,526,622	109.178	1,811,263	1,659,000	1,599,798		13,741			5.257	6.350	MS	25,195	87,214	05/15/2006	09/17/2014
655844 BB 3	NORFOLK SOUTHERN CORP				2FE	248,893	112.602	281,505	250,000	249,159		140			5.750	5.820	JJ	6,628	14,375	01/12/2009	01/15/2016
665501 AE 2	NORTHERN NAT GAS CO DEL				1FE	2,496,475	108.089	2,702,225	2,500,000	2,499,194		408			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	110.906	554,530	500,000	498,818		132			5.250	5.290	MS	8,750	26,250	03/11/2008	03/01/2018
665859 AJ 3	NORTHERN TR CORP				1FE	996,110	111.091	1,110,910	1,000,000	997,832		748			5.500	5.590	FA	20,778	55,000	08/06/2008	08/15/2013
665859 AK 0	NORTHERN TR CORP				1FE	500,000	108.310	541,550	500,000	500,000					4.625	4.620	MN	3,854	23,125	04/28/2009	05/01/2014
665859 AL 8	NORTHERN TR CORP				1FE	998,830	96.070	960,700	1,000,000	998,846		16			3.450	3.460	MN	5,463		11/01/2010	11/04/2020
666807 BA 9	NORTHROP GRUMMAN CORP				2FE	998,370	106.777	1,067,770	1,000,000	998,556		132			5.050	5.070	FA	21,042	50,640	07/27/2009	08/01/2019
67000X AG 1	NOVELIS INC				4FE	250,000	103.500	258,750	250,000	250,000					8.375	8.370	JD	814		12/10/2010	12/15/2017
67000X AH 9	NOVELIS INC				4FE	500,000	103.750	518,750	500,000	500,000					8.750	8.750	JD	1,701		12/10/2010	12/15/2020
670346 AJ 4	NUCOR CORP				1FE	248,475	108.446	271,115	250,000	248,788		127			5.850	5.930	JD	2,281	12,500	05/28/2008	06/01/2018
67105E AB 8	OUTBACK STEAKHO PRIV PLACE				5FE	200,000	104.144	520,720	500,000	216,811		10,276			10.000	28.120	JD	2,222	43,750	08/18/2010	06/15/2015
674599 BY 0	OCCIDENTAL PETE CORP DEL				1FE	999,770	101.900	1,019,000	1,000,000	999,775		5			4.100	4.100	FA	1,708		12/13/2010	02/01/2021
676167 AU 3	OESTERREICHISCHE KONTROLL				1FE	959,700	111.218	1,112,180	1,000,000	971,757		3,645			5.000	5.530	AO	9,167	50,000	06/21/2007	04/25/2017
682129 AD 3	OMNOVA SOLUTIONS INC				4FE	126,980	101.000	126,250	125,000	125,880	(1,070)	(30)			7.875	7.600	MN	1,586		10/22/2010	11/01/2018
68234K AA 8	ONCURE HOLDINGS INC				4FE	245,653	93.000	232,500	250,000	232,500	(13,421)	268			11.750	12.120	MN	3,753	14,851	05/06/2010	05/15/2017
69138W AA 7	OXEA FIN & CY S C A				4FE	250,000	108.375	270,938	250,000	250,000					9.500	9.500	JJ	10,885		07/09/2010	07/15/2017
693309 AA 4	PE PAPER ESCROW GMBH 144A				3FE	118,869	115.585	144,481	125,000	118,869					12.000	13.370	FA	6,250	15,083	07/24/2009	08/01/2014
693476 BG 7	PNC FUNDING CORP	LS			1FE	998,220	104.947	1,049,470	1,000,000	998,562		269			4.250	4.280	MS	11,806	42,500	09/16/2009	09/21/2015
693476 BK 8	PNC FUNDING CORP	LS			1FE	998,210	101.661	1,016,610	1,000,000	998,472		262			3.000	3.040	MN	3,500	15,000	05/13/2010	05/19/2014
693492 AC 4	PINAFORE LLC				4FE	520,108	107.415	537,075	500,000	519,807		(301)			9.000	8.280	AO	11,500		11/01/2010	10/01/2018
70319W AA 6	PATHEON INC PRIV PLACE				4FE	125,000	99.750	124,688	125,000	124,688	(313)				8.625	8.620	AO	2,516	5,151	04/09/2010	04/15/2017
704549 AE 4	PEABODY ENERGY CORP				3FE	276,563	112.490	281,225	250,000	276,402		(160)			7.375	5.240	MN	3,073		12/13/2010	11/01/2016
704549 AH 7	PEABODY ENERGY CORP				3FE	250,000	108.980	272,450	250,000	250,000					6.500	6.500	MS	5,688		08/11/2010	09/15/2020
705012 AA 0	PEARSON FDG TWO PLC				2FE	2,238,255	101.034	2,273,265	2,250,000	2,239,346		1,091			4.000	4.090	MN	11,000	45,000	05/10/2010	05/17/2016
705015 AA 3	PEARSON PLC (U.K.) PRIV PLACE				2FE	1,995,360	102.411	2,048,220	2,000,000	1,999,714		597			7.000	7.030	JD	12,056	140,000	06/14/2001	06/15/2011
707132 AM 8	PENINSULA GAMING LLC / PE				4FE	255,000	108.625	271,563	250,000	254,780		(220)			10.750	10.340	FA	10,153	13,438	05/14/2010	08/15/2017
70788A AA 6	PENN VA RESOURCE PARTNERS				4FE	248,438	102.984	257,460	250,000	248,527		89			8.250	8.350	AO	4,354	9,625	06/30/2010	04/15/2018
713448 BH 0	PEPSICO INC				1FE	994,860	109.896	1,098,960	1,000,000	995,959		439			5.000	5.060	JD	4,167	50,000	05/19/2008	06/01/2018
713448 BJ 6	PEPSICO INC				1FE	213,482	128.770	275,568	214,000	213,569		38			7.900	7.930	MN	2,818	16,906	10/21/2008	11/01/2018
716016 AC 4	PETCO ANIMAL SUPPLIES				5FE	250,000	105.375	263,438	250,000	250,000					9.250	9.250	JD	2,377		11/19/2010	12/01/2018
718592 AK 4	PHILLIPS VAN HEUSEN CORP				4FE	252,500	106.750	266,875	250,000	252,451		(49)			7.375	7.220	MN	2,356	9,680	06/24/2010	05/15/2020
723456 AG 4	PINNACLE ENTERTAINMENT PRIV PLACE				4FE	352,500	100.871	504,355	500,000	379,103		16,256			7.500	14.600	JD	1,667	37,500	02/05/2010	06/15/2015
723456 AN 9	PINNACLE ENTMT INC				5FE	125,000	105.179	131,474	125,000	125,000					8.750	8.750	MN	1,398	5,742	04/29/2010	05/15/2020
72347Q AC 7	PINNACLE FOODS FINANCE L PRIV PLACE				5FE	495,000	105.230	789,225	750,000	549,755		28,836			9.250	18.590	AO	17,344	69,375	05/21/2007	04/01/2015
72347Q AD 5	PINNACLE FOODS FINANCE L PRIV PLACE				5FE	234,063	108.500	406,875	375,000	250,319		9,060			10.625	20.020	AO	9,961	39,844	04/30/2009	04/01/2017
72347Q AG 8	PINNACLE FOODS FIN LLC /				5FE	375,000	102.250	383,438	375,000	375,000					8.250	8.250	MS	11,516		08/10/2010	09/01/2017

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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
723655 AB 2	PIONEER DRILLING COMPANY PRIV PLACE				4FE	119,688	106.000	132,500	125,000	120,043		355			9.875	10.670	MS	3,635	6,309	03/04/2010	03/15/2018
723787 AG 2	PIONEER NAT RES CO				3FE	211,875	107.000	267,500	250,000	217,877		3,667			6.650	9.430	MS	4,895	16,625	04/23/2009	03/15/2017
723787 AH 0	PIONEER NAT RES CO				3FE	281,211	149.625	561,094	375,000	284,338		1,716			2.875	4.410	JJ	4,971	10,781	03/30/2009	01/15/2038
724479 AG 5	PITNEY BOWES INC				1FE	992,270	106.604	1,066,040	1,000,000	996,261		779			5.000	5.090	MS	14,722	50,000	03/17/2005	03/15/2015
72447X AD 9	PITNEY BOWES INC GLBL MTN	LS			1FE	988,830	105.223	1,052,230	1,000,000	991,374		943			5.600	5.740	MS	16,489	56,000	03/04/2008	03/15/2018
726505 AC 4	PLAINS EXPLORATION & PRODUCT				4FE	710,625	102.500	768,750	750,000	721,347	3,406	3,426			7.000	7.770	MS	15,458	52,500	08/08/2007	03/15/2017
726505 AJ 9	PLAINS EXPLORATIION & PRO				4FE	125,000	105.750	132,188	125,000	125,000					7.625	7.620	AO	2,383	4,819	03/24/2010	04/01/2020
727610 AD 9	PLASTIPAK HLDGS INC				4FE	503,644	101.824	509,120	500,000	502,170		(342)			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	107.500	403,125	375,000	252,744		29,367			11.750	31.900	JD	1,958	44,063	04/17/2009	06/15/2013
730857 AA 7	POKAGON GAMIN AUTHORITY PRIV PLACE				4FE	742,791	104.000	756,080	727,000	735,327		(1,943)			10.375	9.970	JD	3,352	75,426	06/21/2006	06/15/2014
73179V AD 5	POLYPORE INTL INC				4FE	250,000	102.000	255,000	250,000	250,000					7.500	7.500	MN	1,823		11/10/2010	11/15/2017
73755L AJ 6	POTASH CORP SASK INC				2FE	498,260	97.363	486,815	500,000	498,279		19			3.250	3.300	JD	1,399		11/22/2010	12/01/2017
74005P AR 5	PRAXAIR INC				1FE	998,590	109.296	1,092,960	1,000,000	999,079		192			4.625	4.640	MS	11,691	46,250	03/04/2008	03/30/2015
74044P AC 1	PREGIS CORP				5FE	379,063	98.500	369,375	375,000	369,375	1,164	(539)			12.375	12.030	AO	9,797	38,672	08/17/2010	10/15/2013
74112B AF 2	PRESTIGE BRANDS IN				4FE	255,000	103.500	258,750	250,000	254,926		(74)			8.250	7.880	AO	5,156		10/22/2010	04/01/2018
74254P YE 6	PRINCIPAL LIFE INCOME FUN	LS			1FE	499,090	108.225	541,125	500,000	499,549		179			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	107.166	267,915	250,000	248,024		890			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	111.789	3,353,688	3,000,000	2,999,619		68			4.950	4.950	MN	18,975	148,500	11/15/2005	11/15/2015
74347A AA 2	PROQUEST LLC				4FE	125,000	97.998	122,498	125,000	122,498	(2,503)				9.000	8.990	AO	3,063		09/16/2010	10/15/2018
744448 CD 1	PUBLIC SERVICE CO COLO	LS			1FE	497,965	94.581	472,905	500,000	497,987		22			3.200	3.240	MN	2,000		11/08/2010	11/15/2020
74456Q AW 6	PUBLIC SVC ELEC GAS CO MT				1FE	998,220	101.289	1,012,890	1,000,000	998,421		201			2.700	2.730	MN	4,500	12,075	05/17/2010	05/01/2015
74819R AK 2	QUEBECOR MEDIA INC				4FE	724,688	104.735	785,513	750,000	730,571		2,918			7.750	8.370	MS	17,115	58,125	11/06/2009	03/15/2016
74837N AC 7	QUICKSILVER RESOURCES				5FE	344,688	98.250	368,438	375,000	350,944	33,533	3,192			6.875	8.640	AO	5,443	21,484	06/11/2010	04/15/2015
74837R AC 8	QUICKSILVER RESOURCES				4FE	353,750	96.750	362,813	375,000	355,811	8,059	2,265			7.125	8.090	AO	6,680	26,719	07/21/2008	04/01/2016
74837R AE 4	QUICKSILVER RESOURCES				4FE	123,319	103.500	129,375	125,000	123,821		203			8.250	8.500	FA	4,297	10,313	06/24/2008	08/01/2015
74837R AF 1	QUICKSILVER RESOURCES				4FE	120,896	116.500	145,625	125,000	121,591		467			11.750	12.500	JJ	7,344	14,932	06/25/2009	01/01/2016
749121 BV 0	QWEST COMMUNICATIONS INTL				3FE	574,659	102.125	638,281	625,000	602,352		6,055			7.500	8.850	FA	17,708	46,875	06/20/2005	02/15/2014
749121 CB 3	QWEST COMMUNICATIONS INTL				3FE	123,050	104.750	130,938	125,000	123,269		219			7.125	7.370	AO	2,227	6,408	01/07/2010	04/01/2018
74913G AE 5	QWEST CORPORATION PRIV PLACE				2FE	1,073,340	104.424	1,091,231	1,045,000	1,048,469		(4,918)			7.875	7.350	MS	27,431	82,294	09/07/2005	09/01/2011
74959G AC 4	REYNOLDS GROUP ISSUER LLC				5FE	125,000	103.625	129,531	125,000	125,000					9.000	9.000	AO	2,375		10/06/2010	04/15/2019
750323 AA 5	RADIATION THERAPY SERVICE PRIV PLACE				5FE	246,401	98.500	246,250	250,000	245,494	(1,149)	242			9.875	10.160	AO	5,555	12,001	06/30/2010	04/15/2017
750753 AC 9	RAILAMERICA INC				4FE	191,846	110.125	220,250	200,000	192,954		740			9.250	10.000	JJ	9,250	17,883	06/17/2009	07/01/2017
75281A AK 5	RANGE RES CORP				3FE	237,668	110.025	275,063	250,000	239,034		859			8.000	8.750	MN	2,556	20,000	05/11/2009	05/15/2019
75281A AL 3	RANGE RES CORP				3FE	125,000	103.125	128,906	125,000	125,000					6.750	6.750	FA	3,258		07/29/2010	08/01/2020
75524D AD 2	RBS GLOBAL & REXNORD CORP				5FE	290,000	108.000	540,000	500,000	304,688		7,873			11.750	23.940	FA	24,479	58,750	05/04/2007	08/01/2016
75524D AN 0	RBS GLOBAL INC				5FE	875,000	106.198	929,233	875,000	875,000					8.500	8.500	MN	12,396	37,807	04/21/2010	05/01/2018
75605E AV 2	REALOGY CORP PRIV PLACE				6FE	100,029	96.750	321,778	332,587	101,061	2,080	849			11.000	40.030	AO	7,723	18,183	10/15/2010	04/15/2014
758753 AD 9	REGAL CINEMAS CORP				4FE	258,125	106.375	265,938	250,000	257,913		(212)			8.625	8.100	JJ	9,943		08/11/2010	07/15/2019
75886A AD 0	REGENCY ENERGY PARTNERS L				4FE	236,240	109.750	274,375	250,000	238,604		1,497			9.375	10.500	JD	1,953	23,438	05/15/2009	06/01/2016
76010R AC 2	RENTAL SERVICE CORP PRIV PLACE				5FE	429,688	105.500	791,250	750,000	491,335		33,885			9.500	22.220	JD	5,937	65,313	07/02/2010	12/01/2014
761733 AA 2	THE REYNOLDS GROUP INC				3FE	986,950	106.250	1,062,500	1,000,000	988,600		1,451			7.750	8.000	AO	16,361	73,194	10/29/2009	10/15/2016
761735 AA 7	REYNOLDS GROUP ISSUER LLC				5FE	501,250	100.498	502,490	500,000	500,623	(616)	(11)			8.500	8.450	MN	5,431	22,549	08/16/2010	05/15/2018

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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
767754 BL 7	RITE AID CORP PRIV PLACE				4FE	71,250	97.000	121,250	125,000	78,754		3,927			7.500	17.540	MS	3,125	9,375	05/15/2007	03/01/2017
767754 BQ 6	RITE AID CORP PRIV PLACE				5FE	73,750	87.465	218,663	250,000	90,538		9,634			9.375	39.750	JD	1,042	23,438	05/17/2007	12/15/2015
767754 BX 1	RITE AID CORP				4FE	122,745	110.338	137,923	125,000	123,097		256			9.750	10.120	MS	3,589	12,188	06/08/2009	06/12/2016
767754 BZ 6	RITE AID CORP				4FE	124,053	105.000	131,250	125,000	124,113		54			10.250	10.370	AO	2,705	12,421	10/19/2009	10/15/2019
77340R AH 0	ROCKIES EXPRESS PIPELINE PRIV PLACE				2FE	962,200	96.597	965,970	1,000,000	965,767		3,567			3.900	4.790	AO	8,775	21,992	06/30/2010	04/15/2015
774477 AG 8	ROCKWOOD SPECIALTIES GROU				4FE	243,125	102.975	257,438	250,000	245,878		877			7.500	8.000	MN	2,396	18,750	08/09/2007	11/15/2014
77636Q AA 0	ROOFING SUPPLY GROUP LLC/				4FE	375,000	103.000	386,250	375,000	375,000					8.625	8.620	JD	3,953		11/08/2010	12/01/2017
78008K BS 1	ROYAL BK OF CDA BD CDS	LS			1FE	997,600	100.138	1,001,380	1,000,000	997,782		182			2.625	2.670	JD	1,167	11,010	07/07/2010	12/15/2015
78108A AA 2	RSC UQIP RENT INC/RSC HLG				4FE	121,650	111.750	139,688	125,000	122,097		297			10.000	10.490	JJ	5,764	12,986	06/26/2009	07/15/2017
78387G AP 8	SBC COMMUNICATIONS INC				1FE	2,009,360	109.578	2,191,560	2,000,000	2,004,146		(994)			5.100	5.030	MS	30,033	102,000	01/18/2005	09/15/2014
78401F AD 9	SBA TELECOMMUNICATIONS IN				3FE	263,750	110.000	275,000	250,000	263,241		(509)			8.250	7.400	FA	7,792	10,313	06/28/2010	08/15/2019
784216 AB 9	SGS INTL INC PRIV PLACE				4FE	274,375	103.000	257,500	250,000	257,500	8,287	(3,599)			12.000	9.930	JD	1,333	30,000	05/18/2007	12/15/2013
78428E AA 7	SITEL LLC/SITEL FIN CORP PRIV PLACE				5FE	482,640	83.000	415,000	500,000	415,000	(68,681)	1,041			11.500	12.180	AO	14,375	30,826	06/28/2010	04/01/2018
78442F EH 7	SLM CORP MTN BOOK ENTRY	LS			2FE	980,300	105.069	1,050,690	1,000,000	983,822		1,486			8.450	8.750	JD	3,756	84,500	06/11/2008	06/15/2018
78572M AD 7	SABMILLER PLC				2FE	1,907,184	115.249	1,843,984	1,600,000	1,891,308		(15,876)			6.500	2.890	JJ	50,844		08/31/2010	07/01/2016
785905 AB 6	SABRE HOLDINGS CORP PRIV PLACE				5FE	180,156	99.000	371,250	375,000	195,877	(792)	9,733			6.350	16.640	MS	7,011	20,875	11/24/2010	03/15/2016
786514 BP 3	SAFEWAY INC				2FE	2,100,120	112.285	2,245,700	2,000,000	2,075,660		(9,188)			6.350	5.650	FA	47,978	127,000	03/05/2008	08/15/2017
786514 BQ 1	SAFEWAY INC				2FE	995,380	110.624	1,106,240	1,000,000	996,924		841			6.250	6.350	MS	18,403	62,500	12/17/2008	03/15/2014
794093 AF 1	SALEM COMMUNICATIONS CORP				4FE	237,816	106.750	255,133	239,000	237,982		151			9.625	9.720	JD	1,552	22,013	06/11/2010	12/15/2016
79546V AF 3	SALLY HOLDINGS LLC PRIV PLACE				5FE	754,375	111.000	832,500	750,000	751,915		(302)			10.500	10.420	MN	10,063	78,750	04/30/2009	11/15/2016
798737 AC 6	SAN MANUEL ENTERTAINMENT			1	2FE	3,472,965	89.634	3,137,190	3,500,000	3,484,332		2,255			4.500	4.580	JD	13,125	157,500	12/08/2004	12/01/2016
799183 AA 6	SAN PASQUAL CASINO DEV GR				4FE	496,250	99.500	497,500	500,000	497,500	29,406	594			8.000	8.150	MS	11,778	40,000	08/13/2007	09/15/2013
80007P AC 3	SANDRIDGE ENERGY IMNC PRIV PLACE				4FE	125,289	100.000	125,000	125,000	125,000	2,210	(22)			8.000	7.960	JD	833	10,000	05/15/2008	06/01/2018
80007P AH 2	SANDRIDGE ENERGY INC				4FE	119,716	105.088	131,360	125,000	120,628		576			9.875	10.740	MN	1,577	12,344	05/11/2009	05/15/2016
80007P AL 3	SANDRIDGE ENERGY INC				4FE	122,936	102.750	128,438	125,000	123,095		152			8.750	8.990	JJ	5,043	6,350	12/09/2009	01/15/2020
805901 AP 0	SCANA CORP MED TERM NTS B				2FE	1,546,215	102.167	1,532,505	1,500,000	1,502,341		(6,048)			6.875	6.440	MN	13,177	103,125	08/15/2001	05/15/2011
80874P AG 4	SCIENTIFIC GAMES CORP				3FE	526,400	100.000	560,000	560,000	548,150		5,439			6.250	7.430	JD	1,556	35,000	06/19/2006	12/15/2012
810186 AJ 5	SCOTTS MIRACLE GRO CO				4FE	375,000	100.000	375,000	375,000	375,000					6.625	6.620	JD	1,035		12/13/2010	12/15/2020
81180W AB 7	SEAGATE HDD CAYMAN				3FE	125,000	101.250	126,563	125,000	125,000					7.750	7.750	JD	457		12/08/2010	12/15/2018
812141 AN 9	SEALY MATTRESS CO				5FE	323,125	103.125	386,719	375,000	335,712		7,367			8.250	11.460	JD	1,375	30,938	04/23/2009	06/15/2014
812350 AC 0	SEARS HLDGS CORP				3FE	250,000	93.275	233,188	250,000	233,188	(16,813)				6.625	6.620	AO	3,635		09/30/2010	10/15/2018
816752 AA 7	SEMINOLE HARD ROCK ENTMT				4FE	326,668	89.148	334,305	375,000	315,904	16,080	7,510			8.194	11.280	MJSD	6,430	10,631	04/22/2009	03/15/2014
81683R AQ 7	SEMINOLE TRIBE FLA				3FE	256,250	103.250	258,125	250,000	254,063	(2,079)	(109)			7.750	7.280	AO	2,799		11/04/2010	10/01/2017
817082 AF 7	SENECA GAMING COR				4FE	125,000	100.250	125,313	125,000	125,000					8.250	8.250	JD	1,232		11/08/2010	12/01/2018
817492 AD 3	SERENA SOFTWARE INC PRIV PLACE				5FE	274,375	102.625	256,563	250,000	256,563	18,668	(2,418)			10.375	8.760	MS	7,637	25,938	05/08/2007	03/15/2016
817565 BF 0	SERVICE CORP INTL				4FE	247,508	102.500	256,250	250,000	248,405	5,717	189			7.000	7.120	JD	778	17,500	06/10/2005	06/15/2017
817565 BV 5	SERVICE CORP INTL				4FE	125,000	100.813	126,016	125,000	125,000					7.000	7.000	MN	948		11/17/2010	05/15/2019
822582 AC 6	SHELL INTERNATIONAL FIN B				1FE	3,488,415	111.716	3,910,060	3,500,000	3,492,104		1,048			5.200	5.240	MS	50,050	182,000	03/19/2007	03/22/2017
822582 AQ 5	SHELL INTERNATIONAL FIN B				1FE	999,310	102.600	1,026,000	1,000,000	999,375		65			3.100	3.110	JD	15,758		06/21/2010	06/28/2015
82459A AA 9	SHINGLE SPRINGS TRIBAL G PRIV PLACE				5FE	562,418	62.917	393,231	625,000	393,231	(106,362)	5,218			9.375	11.850	JD	2,604	46,875	07/21/2010	06/15/2015
828807 BZ 9	SIMON PPTY GROUP LP				1FE	998,860	112.799	1,127,990	1,000,000	999,072		96			6.125	6.140	MN	5,274	61,250	05/12/2008	05/30/2018
828807 CF 2	SIMON PPTY GROUP LP	LS			1FE	747,038	99.427	745,703	750,000	747,132		94			4.375	4.420	MS	12,305		08/09/2010	03/01/2021

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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
829259 AA 8	SINCLAIR TELEVISION GROUP				4FE	367,830	109.000	408,750	375,000	368,432		551			9.250	9.600	MN	5,781	23,189	06/02/2010	11/01/2017
832248 AH 1	SMITHFIELD FOODS INC				5FE	252,475	107.387	268,468	250,000	250,815	8,621	(306)			7.750	7.590	MN	2,476	19,375	06/28/2004	05/15/2013
832248 AQ 1	SMITHFIELD FOODS INC				5FE	458,438	104.100	520,500	500,000	463,532	29,063	3,158			7.750	9.050	JJ	19,375	38,750	04/22/2009	07/01/2017
832248 AS 7	SMITHFIELD FOODS INC				4FE	120,251	114.750	143,438	125,000	121,417		791			10.000	10.990	JJ	5,764	12,951	06/25/2009	07/15/2014
832ESC 9C 3	ESCROW SMITH INVETSMENT CO PRIV PLACE				6Z		4.250	10,625	250,000						8.000		MS	5,889		07/01/2010	03/15/2017
833312 AB 7	SNOQUALMIE ENT AUTH PRIV PLACE				5FE	234,375	95.500	477,500	500,000	235,487					9.125	28.990	FA	19,010	45,625	04/28/2009	02/01/2015
83427B AB 2	SOLO CUP CO/SOLO CUP OPER				4FE	122,410	106.500	133,125	125,000	123,146		530			10.500	11.120	MN	2,188	13,125	06/24/2009	11/01/2013
835834 AA 0	SORENSON COMMUNICATIONS				5Z	530,469	61.000	533,750	875,000	530,469		2,306	330,221		10.500	26.590	FA	38,281	48,234	01/14/2010	02/01/2015
842400 ER 0	SOUTHERN CALIF EDISON CO				1FE	95,062	109.321	109,321	100,000	97,784		649			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	107.994	518,371	480,000	395,248		1,397			7.350	9.300	FA	13,328	35,280	10/09/2002	02/15/2031
843877 AF 8	SOUTHERN STS COOP INC				4FE	243,802	104.710	261,775	250,000	244,439		637			11.250	11.910	MN	3,594	14,766	04/28/2010	05/15/2015
845467 AE 9	SOUTHWESTERN ENERGY CO PRIV PLACE				3FE	250,000	112.650	281,625	250,000	250,000					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	109.065	545,325	500,000	499,306		73			6.200	6.220	AO	6,544	31,000	04/07/2008	04/15/2018
84762L AE 5	SPECTRUM BRANDS INC				5FE	61,822	112.250	148,731	132,500	63,131		1,037			12.000	27.010	FA	5,433	13,736	08/31/2010	08/28/2019
84762L AF 2	SPECTRUM BRANDS INC				4FE	369,878	109.750	411,563	375,000	370,113		236			9.500	9.750	JD	1,583	17,714	06/04/2010	06/15/2018
85205T AB 6	SPIRIT AEROSYSTEMS INC				3FE	246,582	104.000	260,000	250,000	246,991	1,154	328			7.500	7.730	AO	4,688	18,802	09/25/2009	10/01/2017
852060 AD 4	SPRINT CAP CORP				3FE	223,438	88.000	220,000	250,000	220,000	(3,480)	43			6.875	8.000	MN	2,148		12/07/2010	11/15/2028
852060 AG 7	SPRINT CAP CORP				3FE	1,163,719	99.250	1,364,688	1,375,000	1,187,920		13,492			6.900	9.250	MN	15,813	86,250	05/17/2010	05/01/2019
852060 AS 1	SPRINT CAPITAL CORP				3FE	271,875	106.125	397,969	375,000	328,406		31,147			8.375	20.450	MS	9,247	31,406	02/24/2009	03/15/2012
852060 AT 9	SPRINT CAPITAL CORP				3FE	1,083,906	101.750	1,271,875	1,250,000	1,086,299	2,600	1,543			8.750	10.220	MS	32,205	76,563	06/29/2010	03/15/2032
852061 AD 2	SPRINT NEXTEL CORP				3FE	321,009	97.643	366,161	375,000	333,048		5,276			6.000	8.440	JD	1,875	22,500	08/06/2008	12/01/2016
852061 AF 7	SPRINT NEXTEL CORP				3FE	123,219	107.500	134,375	125,000	123,449		168			8.375	8.620	FA	3,955	10,527	08/10/2009	08/15/2017
85414A AA 6	STANDARD STL LLC / STD ST				5FE	241,003	94.188	235,470	250,000	235,470	(6,447)	914			12.000	12.990	MN	5,000	15,167	04/15/2010	05/01/2015
857689 AT 0	STATION CASINOS INC				6Z	75	0.010	63	625,000	63	54,003	6,603	63,668		6.875	988.300	MS	42,969		07/16/2007	03/01/2016
857689 AV 5	STATION CASINOS				6Z	25	0.010	25	250,000	25	70,505	41,061	149,353		6.000	1,769.180	AO	15,000		07/27/2004	04/01/2012
858119 AN 0	STEEL DYNAMICS INC				3FE	276,875	105.968	397,380	375,000	293,055		9,892			7.750	13.620	AO	6,135	29,453	04/30/2009	04/15/2016
861642 AK 2	STONE ENERGY CORP				5FE	249,016	102.500	256,250	250,000	249,181		165			8.625	8.690	FA	8,984	5,540	11/12/2010	02/01/2017
861ESC 9Z 6	STONE CONTAINER CORP				6Z	14,100	3.250	15,275	470,000	14,100		234,379	163,702		8.375	491.520	JJ	59,044		04/01/2005	07/01/2012
867363 AL 7	SUNGARD DATA SYSTEMS INC				5FE	1,329,375	105.625	1,320,313	1,250,000	1,298,515	1,245	(8,879)			10.250	9.090	FA	48,403	128,125	11/23/2009	08/15/2015
867363 AN 3	SUNGARD DATA SYS INC				4FE	235,625	112.035	280,088	250,000	238,724		1,881			10.625	11.980	AO	6,641	26,563	04/21/2009	05/15/2015
867363 AP 8	SUNGARD DATA SYS INC				5FE	500,000	100.500	502,500	500,000	500,000					7.375	7.370	MN	4,609		11/01/2010	11/15/2018
868536 AS 2	SUPERVALU INC				4FE	493,125	97.500	487,500	500,000	487,500	(8,809)	970			7.500	7.720	MN	4,792	28,125	08/02/2010	11/15/2014
87163K AB 1	SYNIVERSE TECHNOLOGIES				4FE	232,500	102.250	255,625	250,000	241,182		2,849			7.750	9.290	FA	7,319	19,375	08/09/2007	08/15/2013
871829 AL 1	SYSCO CORP				1FE	2,049,740	109.387	2,187,740	2,000,000	2,038,234		(4,391)			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	106.854	1,068,540	1,000,000	999,597		212			5.125	5.140	AO	11,531	51,250	10/04/2007	10/10/2012
87255M AA 8	TL ACQUISITIIONS INC PRIV PLACE				5FE	307,500	103.750	778,125	750,000	375,487		39,312			10.500	34.170	JJ	36,313	78,750	12/03/2007	01/15/2015
87264M AA 7	TRW AUTOMOTIVE INC PRIV PLACE				3FE	236,250	108.250	270,625	250,000	242,136		2,071			7.000	8.130	MS	5,153	17,500	12/07/2007	03/15/2014
87264M AB 5	TRW AUTOMOTIVE INC				4FE	133,438	108.500	135,625	125,000	133,226		(212)			7.250	5.960	MS	2,668		10/15/2010	03/15/2017
87264M AE 9	TRW AUTOMOTIVE INC				3FE	124,115	112.000	140,000	125,000	124,208		84			8.875	9.000	JD	924	11,340	11/18/2009	12/01/2017
874227 AB 7	TALECRIS BIOTHERAPEUTICS				4FE	248,303	108.259	270,648	250,000	248,552		205			7.750	7.870	MN	2,476	20,667	10/16/2009	11/15/2016
875127 AX 0	TAMPA ELEC CO				2FE	2,000,000	112.850	2,257,000	2,000,000	2,000,000					6.100	6.100	MN	15,589	122,000	05/13/2008	05/15/2018
87612B AD 4	TARGA RES PARTNERS / TARG				4FE	384,966	114.500	429,375	375,000	384,888		(322)			11.250	10.650	JJ	19,453	28,477	06/10/2010	07/15/2017

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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
87612E AP 1	TARGET CORP	LS			1FE	997,320	112.411	1,124,110	1,000,000	998,142		240			5.375	5.410	MN	8,958	53,750	04/26/2007	05/01/2017
87612E AV 8	TARGET CORP				1FE	997,130	100.714	1,007,140	1,000,000	997,238		108			3.875	3.910	JJ	17,760		07/13/2010	07/15/2020
88033G BC 3	TENET HEALTHCARE CORP				5FE	492,030	107.750	538,750	500,000	492,030					9.250	9.500	FA	19,271	46,250	01/25/2005	02/01/2015
88033G BE 9	TENET HEALTHCARE CORP				4FE	113,125	111.250	139,063	125,000	120,417		4,534			6.375	10.680	JD	4,538	11,393	05/04/2009	12/01/2011
88033G BG 4	TENET HEALTHCARE CORP				4FE	113,125	117.500	146,875	125,000	120,417		4,534			6.375	10.680	JD	4,538	12,643	05/04/2009	12/01/2011
88033G BJ 8	TENET HEALTHCARE CORP				4FE	119,036	114.000	142,500	125,000	119,640		393			8.875	9.620	JJ	5,547	11,587	06/01/2009	07/01/2019
880349 AK 1	TENNECO INC				4FE	61,875	107.250	134,063	125,000	72,244		5,479			8.125	22.970	MN	1,298	10,156	11/14/2008	11/15/2015
880349 AP 0	TENNECO INC				4FE	375,000	102.000	382,500	375,000	375,000					6.875	6.870	JD	573		12/09/2010	12/15/2020
880451 AW 9	TENNESSEE GAS PIPELINE				2FE	291,450	117.382	340,408	290,000	291,367		(23)			8.375	8.320	JD	1,079	24,288	04/21/2003	06/15/2032
880779 AU 7	TEREX CORP				5FE	94,375	100.997	126,246	125,000	98,963		2,275			8.000	12.620	MN	1,278	10,625	11/03/2008	11/15/2017
880779 AW 3	TEREX CORP				4FE	366,124	116.493	436,849	375,000	367,570		949			10.875	11.370	JD	3,398	40,781	05/29/2009	06/01/2016
882384 AB 6	TEXAS EASTN TRANSMISSION				2FE	1,991,260	97.809	1,956,182	2,000,000	1,991,308		48			4.125	4.170	JD	5,729		12/01/2010	12/01/2020
883435 AG 4	THERMADYNE HLDGS CORP				4FE	125,000	103.125	128,906	125,000	125,000					9.000	9.000	JD	875		11/17/2010	12/15/2017
88362R AA 5	THERMON INDS INC				4FE	256,250	105.035	262,588	250,000	255,962		(288)			9.500	8.990	MN	3,958	11,941	06/25/2010	05/01/2017
884903 BB 0	THOMSON REUTERS CORP				1FE	990,840	117.308	1,173,080	1,000,000	992,677		728			6.500	6.620	JJ	29,972	65,000	06/17/2008	07/15/2018
887317 AC 9	TIME WARNER INC				2FE	967,680	112.934	1,129,340	1,000,000	977,738		3,044			5.875	6.330	MN	7,507	58,750	06/11/2007	11/15/2016
887317 AJ 4	TIME WARNER INC				2FE	998,810	101.675	1,016,750	1,000,000	998,913		103			3.150	3.170	JJ	14,613		07/07/2010	07/15/2015
88732J AG 3	TIME WARNER CABLE INC				2FE	998,150	106.147	1,061,470	1,000,000	999,386		382			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	116.862	4,090,170	3,500,000	3,497,766		222			6.750	6.760	JJ	118,125	236,250	06/16/2008	07/01/2018
893342 AA 3	TRANSUNION LLC/TRANSUNION				4FE	375,000	114.000	427,500	375,000	375,000					11.375	11.370	JD	1,896	21,328	06/10/2010	06/15/2018
893526 8Y 2	TRANSCANADA CORP	LS			1FE	499,885	122.969	614,845	500,000	499,911		8			7.125	7.120	JJ	16,427	35,625	01/06/2009	01/15/2019
893526 DH 3	TRANS-CANADA PIPELINES				1FE	998,810	103.466	1,034,660	1,000,000	998,939		129			3.400	3.420	JD	2,833	17,000	05/26/2010	06/01/2015
893526 DK 6	TRANSCANADA CORP	LS			1FE	1,496,145	98.672	1,480,080	1,500,000	1,496,238		93			3.800	3.830	AO	15,517		09/20/2010	10/01/2020
89352H AF 6	TRANSCANADA PIPELINES LTD				1FE	499,630	117.832	589,160	500,000	499,703		29			6.500	6.510	FA	12,278	32,500	08/06/2008	08/15/2018
893647 AN 7	TRANSDIGM INC				4FE	750,000	103.230	774,225	750,000	750,000					7.750	7.750	JD	2,745		12/01/2010	12/15/2018
89421E AB 9	TRAVELPORT LLC PRIV PLACE				5FE	175,000	98.125	490,625	500,000	228,087		30,318			9.875	38.840	MS	16,458	49,375	11/28/2007	09/01/2014
89421E AC 7	TRAVELPORT LLC PRIV PLACE				5FE	90,000	99.273	372,274	375,000	102,542		7,506			11.875	53.480	MS	14,844	44,531	10/25/2007	09/01/2016
89421J AB 8	TRAVELPORT LLC / TRAVELPO				5FE	250,000	96.875	242,188	250,000	242,188	(7,813)				9.000	8.990	MS	8,313		08/12/2010	03/01/2016
896215 AF 7	TRIMAS CORP				4FE	368,105	109.500	410,625	375,000	368,680	470	572			9.750	10.090	JD	1,625	35,141	12/18/2009	12/15/2017
896356 AD 4	TRINIDAD DRILLING LTD				4FE	248,115	101.000	252,500	250,000	248,125		10			7.875	8.000	JJ	930		12/09/2010	01/15/2019
89855V AB 6	TUBE CITY IMS CORP				5FE	263,750	103.615	259,038	250,000	258,445	18,539	(1,656)			9.750	8.740	FA	10,156	24,375	05/17/2007	02/01/2015
901109 AA 6	TUTOR PERINI CORP				3FE	248,145	100.500	251,250	250,000	248,183		38			7.625	7.750	MN	3,760		10/15/2010	11/01/2018
902494 AS 2	TYSON FOODS INC				3FE	241,258	121.500	303,750	250,000	243,850		1,500			10.500	11.420	MS	8,750	26,250	03/18/2009	03/01/2014
90264R AB 8	UCI HOLDCO INC				5FE	133,848	100.573	134,639	133,872	128,279	(6,132)	563			8.257	7.580	JD	491	15,720	12/15/2010	12/15/2013
90320L AC 1	UPC HLDG BV				4FE	968,606	108.335	1,083,350	1,000,000	972,873		2,481			9.875	10.390	AO	20,847	98,750	02/25/2010	04/15/2018
90320R AA 2	UPC GERMANY GMBH PRIV PLACE				4FE	366,915	105.320	394,950	375,000	367,770		766			8.125	8.490	JD	2,539	31,400	11/17/2009	12/01/2017
903293 AV 0	U S G CORP				3FE	122,608	106.000	132,500	125,000	123,165		405			9.750	10.240	FA	5,078	12,086	07/30/2009	08/01/2014
90338W AG 8	US ONCOLOGY INC				5FE	126,563	104.500	130,625	125,000	126,428		(134)			10.750	10.360	FA	5,076	6,719	06/15/2010	08/15/2014
90338W AK 9	US ONCOLOGY INC				4FE	612,038	123.750	773,438	625,000	613,673		1,183			9.125	9.500	FA	21,545	57,031	06/04/2009	08/15/2017
904201 AA 8	UMBRELLA ACQUISITION PRIV PLACE				5FE	111,470	106.875	377,336	353,063	122,096	1,448	7,119			9.750	33.580	MS	10,136	30,242	09/15/2010	03/15/2015
904764 AK 3	UNILEVER CAP CORP				1FE	1,498,455	108.495	1,627,425	1,500,000	1,498,699		128			4.800	4.810	FA	27,200	72,000	02/09/2009	02/15/2019
907818 CN 6	UNION PAC CORP				2FE	2,066,440	105.206	2,104,120	2,000,000	2,016,118		(14,713)			6.125	5.310	JJ	56,486	122,500	04/24/2007	01/15/2012

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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
909279 BF 7	UNITED AIR LINES INC				3FE	124,074	109.000	136,250	125,000	124,305		231			9.875	10.120	FA	5,143	6,720	01/11/2010	08/01/2013
911308 AA 2	UNITED PARCEL SERVICE INC				1FE	3,116,675	132.497	3,312,425	2,500,000	2,961,130		(36,827)			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	111.974	1,119,740	1,000,000	999,402		57			5.125	5.130	AO	12,813	51,250	03/19/2009	04/01/2019
911312 AM 8	UNITED PARCEL SERVICE INC				1FE	993,300	93.492	934,920	1,000,000	993,388		88			3.125	3.200	JJ	4,253		11/08/2010	01/15/2021
911365 AV 6	UNITED RENTALS NORTH AMER				4FE	121,300	115.478	144,348	125,000	121,898		391			10.875	11.500	JD	604	13,594	06/02/2009	06/15/2016
913016 AC 5	UNITED SURGICAL PARTNERES PRIV PLACE				5FE	128,750	103.500	129,375	125,000	127,759		(307)			9.875	9.400	MN	2,682	11,094	05/03/2007	05/01/2017
913017 BM 0	UNITED TECHNOLOGIES CORP				1FE	998,070	113.838	1,138,380	1,000,000	998,545		168			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	117.230	1,172,300	1,000,000	998,564		134			6.125	6.140	FA	33,347	61,250	12/15/2008	02/01/2019
913405 AE 6	UNIVERSAL CITY DEV PARTNE				5FE	370,445	106.638	399,893	375,000	371,155	3,508	616			8.875	9.140	MN	4,253	34,113	10/28/2009	11/15/2015
913405 AG 1	UNIVERSAL CITY DEV PARTNE				5FE	254,120	110.032	275,080	250,000	253,910		(235)			10.875	10.500	MN	3,474	20,730	05/14/2010	11/15/2016
914906 AF 9	UNIVISION COMMUNICATIONS				4FE	116,258	110.134	137,668	125,000	118,263		1,408			12.000	14.000	JJ	7,500	14,667	06/25/2009	07/01/2014
914906 AH 5	UNIVISION COMMUNICATIONS				4FE	125,000	105.000	131,250	125,000	125,000					7.875	7.870	MN	1,777		10/19/2010	11/01/2020
914906 AK 8	UNIVISION COMMUNICATIONS				5FE	125,000	101.250	126,563	125,000	125,000					8.500	8.500	MN	1,122		11/09/2010	05/15/2021
918436 AD 8	VARIETAL DISTRIBUTION PRIV PLACE				5FE	781,976	105.389	834,878	792,187	784,605		1,186			10.250	10.510	JJ	37,442	79,037	01/22/2010	07/15/2015
918866 AR 5	VALASSIS COMMUNICATION PRIV PLACE				3FE	95,760	105.500	118,160	112,000	101,168		1,947			8.250	11.220	MS	3,080	9,240	11/28/2007	03/01/2015
91911X AL 8	VALEANT PHARMACEUTICALS				4FE	373,125	100.500	376,875	375,000	373,182		57			6.750	6.840	AO	6,539		09/21/2010	10/01/2017
92203P AE 6	VANGUARD HEALTH HLDG CO				4FE	368,575	103.250	387,188	375,000	369,124		549			8.000	8.290	FA	12,500	15,167	01/28/2010	02/01/2018
92343V AM 6	VERIZON COMMUNICATIONS IN				1FE	994,790	114.347	1,143,470	1,000,000	995,939		430			6.100	6.170	AO	12,878	61,000	04/01/2008	04/15/2018
92343V AQ 7	VERIZON COMMUNICATIONS IN	LS			1FE	1,006,840	130.874	1,308,740	1,000,000	1,005,780		(507)			8.750	8.640	MN	14,583	87,500	10/30/2008	11/01/2018
92658T AK 4	VIDEOTRON LTEE				3FE	461,250	103.750	518,750	500,000	472,781		4,360			6.375	7.710	JD	1,417	31,875	03/05/2008	12/15/2015
92675W AA 8	VIKING ACQUISITION INC				5FE	384,989	99.500	373,125	375,000	373,125	(11,728)	(136)			9.250	8.770	MN	5,396		11/09/2010	11/01/2018
92769V AA 7	VIRGIN MEDIA FIN PLC				3FE	728,385	113.500	851,250	750,000	732,304		2,341			9.500	10.050	FA	26,917	85,500	07/16/2009	08/15/2016
92769V AB 5	VIRGIN MEDIA FIN PLC				3FE	491,820	110.409	552,045	500,000	492,408		526			8.375	8.620	AO	8,840	39,083	11/04/2009	10/15/2019
92769X AC 9	VIRGIN MEDIA SECD FIN PLC				3FE	123,110	105.750	132,188	125,000	123,285		175			6.500	6.740	JJ	3,747	7,358	01/13/2010	01/15/2018
92834U AA 0	VISANT CORPORATION				5FE	625,000	106.250	664,063	625,000	625,000					10.000	10.000	AO	17,188		09/22/2010	10/01/2017
92857W AD 2	VODAFONE GROUP PLC NEW				1FE	1,941,390	109.929	2,198,580	2,000,000	1,965,561		7,241			5.375	5.850	JJ	45,090	107,500	06/11/2007	01/30/2015
92857W AE 0	VODAFONE GROUP PLC NEW				2FE	107,979	105.264	105,264	100,000	107,920		(59)			4.625	3.420	JJ	2,133		12/02/2010	07/15/2018
92857W AR 1	VODAFONE GROUP PLC NEW	LS			1FE	499,740	104.562	522,810	500,000	499,934		54			5.350	5.360	FA	9,214	26,750	02/20/2007	02/27/2012
929160 AE 9	VULCAN MATERIALS CO				2FE	499,110	105.523	527,615	500,000	499,628		179			5.600	5.640	MN	2,411	28,000	12/06/2007	11/30/2012
92926K AB 9	WCA WASTE CORP				4FE	259,000	104.000	260,000	250,000	254,963	7,099	(1,199)			9.250	8.560	JD	1,028	23,125	05/07/2007	06/15/2014
92933B AB 0	WMG ACQUISITION CORP				3FE	120,361	107.250	134,063	125,000	121,156		504			9.500	10.240	JD	528	11,875	05/19/2009	06/15/2016
929ESC 9A 1	WDAC SUBSIDIARY CORP PRIV PLACE				6Z	22,500	38.000	190,000	500,000	22,500	22,445		39,945		8.375	198.420	JD	45,365		05/07/2007	12/01/2014
931142 CL 5	WAL MART STORES INC				1FE	498,795	106.955	534,775	500,000	499,417		238			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	103.546	3,106,380	3,000,000	2,988,996		1,123			4.125	4.170	FA	51,563	123,750	01/15/2009	02/01/2019
931142 CZ 4	WAL MART STORES INC				1FE	3,000,750	94.384	2,831,520	3,000,000	3,000,741		(9)			3.250	3.240	AO	17,875		10/25/2010	10/25/2020
93443T AA 4	WARNER CHILCOTT CORP				4FE	502,500	99.577	497,885	500,000	497,885	(4,570)	(45)			7.750	7.660	MS	14,101		09/24/2010	09/15/2018
934548 AE 8	WMG ACQUSITION CORP				4FE	431,250	96.500	482,500	500,000	457,792		10,251			7.375	10.470	AO	7,785	36,875	06/04/2008	04/15/2014
94106L AR 0	WASTE MANAGEMEN	LS			2FE	94,256	107.706	107,706	100,000	97,333		735			5.000	5.920	MS	1,472	5,000	05/11/2006	03/15/2014
947074 AJ 9	WEATHERFORD INTL INC				2FE	2,043,040	111.005	2,220,100	2,000,000	2,031,035		(3,826)			6.350	6.050	JD	5,644	127,000	07/31/2007	06/15/2017
947075 AC 1	WEATHERFORD INTL LTD				2FE	20,957	105.622	22,181	21,000	20,979		9			5.150	5.190	MS	318	1,082	03/19/2008	03/15/2013
949746 NX 5	WELLS FARGO COMPANY				1FE	4,568,325	111.404	5,013,180	4,500,000	4,556,351		(6,555)			5.625	5.400	JD	14,063	253,125	01/13/2009	12/11/2017
94980V AA 6	WELLS FARGO BK NATL ASSN				1FE	3,038,834	106.376	3,297,656	3,100,000	3,066,937		6,998			4.750	5.030	FA	58,082	147,250	06/19/2007	02/09/2015

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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
95058T AB 3	WENDYS / ARBYS RESTAURANT				4FE	374,145	109.500	410,625	375,000	374,829		328			10.000	10.000	JJ	17,292	32,778	06/25/2010	07/15/2016
952355 AF 2	WEST CORP				5FE	161,250	109.250	409,688	375,000	181,885		11,462			11.000	30.390	AO	8,708	41,250	05/03/2007	10/15/2016
952355 AG 0	WEST CORP				4FE	125,935	106.750	133,438	125,000	125,914		(21)			8.625	8.490	AO	2,576		09/30/2010	10/01/2018
95709T AA 8	WESTAR ENERGY INC				2FE	1,754,235	110.132	1,905,284	1,730,000	1,753,103		(286)			6.000	2.960	JJ	51,900	103,800	05/10/2006	07/01/2014
95816Q AA 4	WESTERN EXPRESS INC PRIV PLACE				5FE	474,669	88.500	442,500	500,000	442,500	(34,655)	2,486			12.500	13.940	AO	13,368	31,076	06/02/2010	04/15/2015
960386 AG 5	WESTINGHOUSE AIR BRAKE CO				3FE	480,000	105.797	528,985	500,000	487,147		4,324			6.875	7.990	JJ	14,418	34,375	04/23/2009	07/31/2013
966387 AF 9	WHITING PETE CORP NEW				3FE	125,000	101.250	126,563	125,000	125,000					6.500	6.500	AO	2,189		09/21/2010	10/01/2018
96950F AD 6	WILLIAMS PARTNERS L P				2FE	1,025,460	103.499	1,034,990	1,000,000	1,024,564		(896)			5.250	4.910	MS	15,458	31,500	06/30/2010	03/15/2020
97314X AA 2	WIND ACQUISITION FIN SA				4FE	1,089,313	105.375	1,053,750	1,000,000	1,036,288	432	(9,394)			10.750	9.180	JD	8,958	120,000	02/25/2008	12/01/2015
97314X AF 1	WIND ACQUISITION FIN SA				3FE	1,390,522	101.750	1,424,500	1,400,000	1,390,524		2			7.250	7.370	FA	9,868		11/18/2010	02/15/2018
97381W AC 8	WINSTREAM CORP PRIV PLACE				3FE	242,500	109.643	274,108	250,000	245,243		1,572			8.125	8.960	FA	8,464	20,313	03/18/2009	08/01/2013
97381W AD 6	WINDSTREAM CORP PRIV PLACE				3FE	487,735	105.750	528,750	500,000	491,970		1,088			8.625	9.000	JD	21,922	43,125	06/28/2006	06/28/2016
97381W AJ 3	WINDSTREAM CORP				3FE	371,289	106.000	397,500	375,000	371,751	1,300	369			7.875	8.040	MN	4,922	31,418	10/01/2009	11/01/2017
97381W AN 4	WINDSTREAM CORP				4FE	125,000	103.000	128,750	125,000	125,000					7.750	7.750	AO	2,287		09/22/2010	10/15/2020
973ESC 9E 8	WIND ACQUISITION FIN SA				4Z	523,730	111.000	555,000	500,000	521,986	(1,599)	(374)			11.750	10.680	JJ	27,090	29,538	09/08/2010	07/15/2017
982526 AM 7	WRIGLEY WM JR CO	LS			2FE	998,970	101.032	1,010,320	1,000,000	999,094		124			3.700	3.720	JD	18,808		06/21/2010	06/30/2014
983130 AN 5	WYNN LAS VEGAS LLC / WYNN				3FE	125,313	108.500	135,625	125,000	125,302		(11)			7.875	7.820	MN	1,641	4,922	05/18/2010	11/01/2017
983130 AR 6	WYNN LAS VEGAS LLC / WYNN				3FE	375,000	108.250	405,938	375,000	375,000					7.750	7.750	FA	11,867		07/21/2010	08/15/2020
98389B AM 2	XCEL ENERGY INC	LS			2FE	996,760	103.182	1,031,820	1,000,000	996,926		166			4.700	4.740	MN	6,006	23,761	05/10/2010	05/15/2020
984121 BV 4	XEROX CORPORATION				2FE	499,980	108.727	543,635	500,000	499,982		2			5.650	5.650	MN	3,610	28,250	04/23/2008	05/15/2013
984121 BZ 5	XEROX CORP				2FE	1,596,915	105.031	1,575,465	1,500,000	1,595,646		(1,269)			4.250	2.600	FA	4,781		12/07/2010	02/15/2015
984135 AB 9	XTRA FIN CORP				1FE	3,486,105	107.647	3,767,645	3,500,000	3,490,576		1,247			5.150	5.200	AO	45,063	180,250	03/13/2007	04/01/2017
984756 AB 2	YANKEE ACQUISITION CORP				4FE	290,000	103.782	389,183	375,000	311,818		10,511			8.500	13.950	FA	12,042	31,875	04/28/2009	02/15/2015
986141 AA 7	YONKERS RACING CORP 144A				4FE	229,869	109.478	246,326	225,000	229,855		(173)			11.375	10.810	JJ	11,802	19,906	06/17/2010	07/15/2016
00433J AB 1	ACCESS RDS EDMONTON LTD	@	C		1FE	3,712,988	110.887	3,712,988	3,348,443	3,652,210		(11,878)				-0.320	N/A	49,173		12/02/2005	09/30/2037
02137Z AE 4	ALTAGAS INCOME TRUST		C		2FE	2,499,700	105.293	2,632,325	2,500,000	2,499,719		19			5.490	5.490	MS	36,398	69,378	03/22/2010	03/27/2017
02687Q DG 0	AMERICAN INTL GROUP		A		1FE	890,735	102.811	1,542,165	1,500,000	972,893		42,205			5.850	13.810	JJ	40,219	87,750	12/07/2007	01/16/2018
064149 XN 2	BANK NOVA SCOTIA HALIFAX		C		1FE	1,849,445	105.362	1,949,197	1,850,000	1,849,616		44			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	105.023	4,059,139	3,865,000	3,864,464		60			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	108.336	3,835,094	3,540,000	3,585,785		(4,565)			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	113.691	2,113,516	1,859,000	1,858,777		15			6.650	6.650	JJ	54,757	123,624	01/16/2009	01/22/2021
07786Z AG 2	BELL ALIANT REGL COMM		C		2FE	2,249,865	98.947	2,226,308	2,250,000	2,249,870		5			4.370	4.370	MS	29,878		09/08/2010	09/13/2017
07813Z AX 2	BELL CDA MEDIUM TERM NTS		C		2FE	1,497,480	100.236	1,503,540	1,500,000	1,497,518		38			3.600	3.630	JD	4,451		11/29/2010	12/02/2015
09972B AB 6	BOREALIS INFRASTRUCTURE		C		1FE	2,161,224	101.489	1,992,229	1,963,000	1,975,484		(34,879)			6.270	4.370	MN	20,401	123,080	03/09/2005	05/03/2011
112833 AF 5	BROOKFIELD RENEWABLE PWR		C		2FE	2,200,000	108.752	2,392,544	2,200,000	2,200,000					6.132	6.130	MN	11,925	134,904	11/25/2009	11/30/2016
12657Z AN 3	CU INC MEDIUM TERM NT CDS		C		1FE	2,177,300	109.231	2,900,083	2,655,000	2,189,363		5,790			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	105.001	3,921,787	3,735,000	3,736,005		(8)			4.700	4.690	MS	51,461	175,545	09/30/2005	09/16/2015
136069 DQ 1	CANADIAN IMPERIAL BANK		C		1FE	1,273,308	97.906	1,249,281	1,276,000	1,273,346		38			3.150	3.170	MN	6,662		10/21/2010	11/02/2020
136375 BM 3	CANADIAN NATL RAILWAY		A		1FE	498,425	114.742	573,710	500,000	499,015		151			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	103.896	2,077,920	2,000,000	2,000,777		(1,164)			6.250	6.190	AO	26,884	125,000	05/07/2002	10/15/2011
14006Z AD 9	CAPITAL DESJARDINS INC MT		C		1FE	3,000,000	105.420	3,162,600	3,000,000	3,000,000					5.187	5.180	MN	24,502	77,805	04/30/2010	05/05/2020
24422Z CQ 3	DEERE JOHN CR INC MTN CDS		C		1FE	3,532,561	103.648	3,663,957	3,535,000	3,533,923		785			4.800	4.820	AO	34,029	169,680	04/16/2009	04/20/2012

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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
29250Z AH 1	ENBRIDGE PIPELINES INC		C		1FE	1,999,140	119.270	2,385,400	2,000,000	1,999,279		68			6.620	6.620	MN	15,727	132,400	11/13/2008	11/19/2018
29290Z AH 3	ENBRIDGE GAS DISTR INC MT		C		1FE	1,979,644	108.827	2,154,775	1,980,000	1,979,790		68			5.570	0.520	JJ	238,686	110,286	11/06/2008	01/29/2014
34957Z AL 8	FORTISALBERTA INC		C		2FE	3,689,520	132.184	4,877,590	3,690,000	3,689,520					7.060	7.060	FA	99,109	260,514	02/10/2009	02/14/2039
36158Z BB 1	GE CAP CDA FDG CO MTN CDS		C		1FE	1,265,047	103.387	1,311,981	1,269,000	1,267,270		925			4.375	4.450	MS	14,570	55,519	12/17/2008	09/28/2012
37252B AB 8	GENWORTH MI CDA INC		C		1FE	2,000,000	100.451	2,009,020	2,000,000	2,000,000					4.590	4.590	JD	4,035		12/13/2010	12/15/2015
39138C AD 8	GREAT WEST LIFECO INC		C		1FE	1,962,894	114.868	1,998,703	1,740,000	1,941,431		(4,323)			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	105.639	1,172,593	1,110,000	1,109,873		67			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	101.045	2,968,702	2,938,000	2,937,934		179			4.727	4.730	MN	20,333	138,879	12/17/2008	05/09/2011
45823Z AA 0	INTACT FINANCIAL CORPORAT		C		1FE	2,347,808	105.304	2,369,340	2,250,000	2,347,556		(252)			5.410	4.790	MS	40,351		12/16/2010	09/03/2019
580563 AA 2	MCGILL UNIVERSITY HEALTH		C		1FE	2,249,010	107.190	2,411,775	2,250,000	2,249,010					5.360	5.360	JD	56,045		07/09/2010	12/31/2043
62918Z MD 2	NHA MBS		C		2FE	3,115,298	95.410	3,022,110	3,167,498	3,133,675		5,893			4.200	4.560	MON	11,269	131,928	03/20/2007	03/01/2017
636274 AB 8	NATL GRID PLC		C		2FE	1,799,604	101.162	1,820,916	1,800,000	1,799,958		85			4.980	4.980	JD	2,463	89,640	06/09/2006	06/22/2011
667869 AA 9	NORTHWESTCONNECT GROUP		C		1FE	4,791,273	104.619	4,979,864	4,760,000	4,790,017		(351)			5.950	5.900	AO	49,019	283,220	08/07/2008	04/30/2041
683244 AG 2	ONTARIO SCH BRDS FING COR		C		1FE	2,266,461	112.248	2,313,431	2,061,000	2,240,482		(22,430)			5.700	4.200	AO	26,465	117,477	10/29/2009	10/11/2017
683244 AT 4	ONTARIO SCH BRDS FING COR		C		1FE	2,273,803	105.390	2,396,361	2,273,803	2,273,803					5.376	5.370	JD	63,471		06/13/2007	06/25/2032
68383K AD 1	OPTI CANADA INC PRIV PLACE		A		5FE	250,000	71.645	179,113	250,000	179,113	(25,888)				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	106.663	2,346,586	2,200,000	2,197,852		86			6.680	6.680	MN	23,546	146,960	10/28/2009	11/04/2039
775109 AR 2	ROGERS COMMUNICATIONS INC		C		2FE	2,498,625	98.106	2,452,650	2,500,000	2,498,653		28			4.700	4.700	MS	30,511		09/22/2010	09/29/2020
776249 AA 2	RONA INC		C		2FE	2,190,434	104.397	2,291,514	2,195,000	2,192,061		421			5.400	5.420	AO	83,036	118,530	10/13/2006	10/20/2016
780085 G3 4	ROYAL BK CDA MONTREAL QUE		C		1FE	2,224,177	100.709	2,240,775	2,225,000	2,224,275		98			3.660	3.660	JJ	35,407	40,718	01/20/2010	01/25/2017
780085 TU 0	ROYAL BK CDA MONTREAL QUE		C		1FE	2,055,000	104.719	2,151,975	2,055,000	2,055,000					4.840	4.840	MS	30,773	99,462	03/05/2008	03/11/2018
87971M AK 9	TELUS CORP		C		2FE	2,187,218	102.032	2,244,704	2,200,000	2,188,306		1,011			5.050	5.120	JD	8,546	111,100	12/01/2009	12/04/2019
87971M AM 5	TELUS CORP		C		2FE	1,994,880	100.833	2,016,660	2,000,000	1,995,056		176			5.050	5.080	JJ	44,462		07/20/2010	07/23/2020
89116Z AC 0	TORONTO DOM CTR WEST LTD		C		1FE	2,897,415	103.765	3,216,715	3,100,000	2,897,893		83			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	105.367	2,966,081	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	108.802	2,176,040	2,000,000	1,997,467		644			6.450	6.490	MN	11,760	129,000	05/26/2009	05/29/2014
90664Z AS 9	UNION GAS LTD MED TERM NT		C		2FE	2,105,949	115.945	2,446,440	2,110,000	2,106,139		53			6.050	6.060	MS	42,669	127,655	08/26/2008	09/02/2038
98552Z AC 2	YPG HLDGS INC MTNS CDS-		C		2FE	3,699,063	98.125	3,645,344	3,715,000	3,705,782		1,529			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	2,134,520		19,920			4.150	5.240	JD	48,947	91,300	06/08/2006	12/18/2013
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						601,309,891	XXX	652,474,712	622,549,281	603,001,222	416,148	2,181,757	1,577,340	0	XXX	XXX	XXX	10,572,613	29,213,869	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																					
03072S LD 5	AMERIQUEST MTG SECS 2003				1Z*	1,286,447	98.153	1,236,176	1,259,438	1,282,903	76,148	(7,848)			4.965	4.630	MON	5,211	62,531	12/20/2004	11/01/2033
3499999. Industrial & Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities						1,286,447	XXX	1,236,176	1,259,438	1,282,903	76,148	(7,848)	0	0	XXX	XXX	XXX	5,211	62,531	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities																					
126670 QT 8	COUNTRYWIDE ASSET-BACKED CERTIFICATES				1Z*	2,305,008	34.925	1,746,250	5,000,000	2,316,536					5.711	27.750	MON	47,592	285,550	12/15/2005	12/01/2017
126685 DX 1	CWHEQ HEQ LN TR 2006-S2				1Z*	1,096,600	46.805	1,779,977	3,802,940	750,627		5,307			5.841	29.900	MON	26,061	198,527	03/29/2006	07/01/2027
12668G AC 6	COUNTRYWIDE HOMES CMO				1Z*	1,685,380	44.025	1,552,116	3,525,533	1,685,380					5.728	14.660	MON	20,194	201,943	12/14/2006	08/25/2036
16165L AC 4	CHASEFLEX TRUST CMO				1Z*	2,437,511	99.797	2,432,791	2,437,740	2,437,511		78			5.935	5.890	MON	14,468	144,680	05/05/2006	06/25/2036
17307G VJ 4	CITIGROUP MORTGAGE LOAN TRUST, INC				1Z*	2,229,142	99.187	2,211,063	2,229,187	2,229,142		16			4.964	4.930	MON	11,066	110,657	08/11/2005	08/25/2035
3599999. Industrial & Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities						9,753,641	XXX	9,722,197	16,995,400	9,419,196	0	5,401	0	0	XXX	XXX	XXX	119,381	941,357	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																					

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
06052D AD 7	BANC AMER AUTO TR TALF 20				1FE	11,058,149	103.590	11,394,900	11,000,000	11,047,748		(8,378)			3.520	3.350	MON	17,209	387,200	09/03/2009	06/15/2016
07383F 7W 2	BEAR STEARNS CMBS 2005-PW				1Z*	2,817,656	102.924	3,087,720	3,000,000	2,833,898		3,595			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	109.767	4,390,680	4,000,000	4,098,809		(18,366)			5.050	4.060	MON	8,978	202,000	06/30/2009	02/15/2016
14042G AE 5	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST				1FE	3,999,655	101.698	4,067,924	4,000,000	4,000,000					5.344	5.350	MON		230,400	06/14/2007	06/15/2008
173067 EE 5	CITIGROUP COML MTG 2004-C				1Z*	10,049,340	104.712	10,471,200	10,000,000	10,041,627		(1,376)			4.733	4.680	MON	39,442	473,300	12/15/2004	10/01/2041
22540A 3F 3	CSFB COML MTG PTC 2001-CK				1Z*	2,787,613	100.668	2,644,845	2,627,371	2,756,012		(121,860)			6.530	5.990	MON	14,297	171,568	11/14/2001	06/01/2034
250854 AE 6	DETROIT EDISON CO 2001-1				1FE	9,037,266	107.139	9,642,510	9,000,000	9,014,603		(2,940)			6.420	6.340	MS	192,600	577,800	03/28/2002	03/01/2015
254683 AC 9	DISCOVER CARD EXE TR 2007				1FE	4,991,050	113.323	5,666,150	5,000,000	4,993,161		659			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	100.497	2,009,940	2,000,000	1,999,756		64			2.980	2.980	MON	2,649	59,600	09/02/2009	08/15/2014
36828Q BR 6	GE CAP CMBS 2003-C2				1Z*	7,034,906	106.981	7,488,670	7,000,000	7,028,049		(1,012)			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	103.219	4,128,760	4,000,000	3,999,441		113			3.300	3.300	MON	5,867	132,000	07/07/2009	09/15/2015
46625M WX 3	JP MORGAN COML PTC 2003-C				1Z*	7,034,790	106.796	7,475,720	7,000,000	7,027,669		(1,052)			5.255	5.200	MON	30,654	367,850	07/31/2003	07/01/2037
477875 AD 0	JOHN DEERE TRUST TALF 200				1FE	2,999,310	102.228	3,066,840	3,000,000	2,999,436		101			2.330	2.330	MON	3,107	69,900	10/01/2009	05/15/2016
58942B AD 6	MERC-BENZ AUTO TR TALF 20				1FE	1,999,595	102.523	2,050,460	2,000,000	1,999,671		61			2.430	2.430	MON	2,160	48,600	09/30/2009	03/15/2016
59023B AE 4	MERRILL LYNCH & CO INC				1Z*	8,437,780	104.395	8,623,027	8,260,000	8,422,971		(4,261)			5.659	5.450	MON	24,730	473,431	05/15/2007	05/12/2039
617451 CL 1	MORGAN STANLEY CAP 2005-H				1Z*	6,024,528	107.306	6,438,360	6,000,000	6,021,340		(678)			5.205	5.150	MON	26,096	316,575	11/17/2005	11/01/2042
61754J AF 5	MORGAN STANLEY CAP 2007-T				1FE	4,446,875	105.482	4,219,280	4,000,000	4,445,221		(1,654)			5.648	4.720	MON	18,828	18,828	10/28/2010	06/01/2042
92976B BL 5	WACHOVIA CMBS 2005-C22				1Z*	2,009,724	103.122	2,062,440	2,000,000	2,008,613		(240)			5.125	5.070	MON	8,542	107,217	12/15/2005	12/01/2044
3799999. Industrial & Miscellaneous - Other Multi-Class Comm. Mortgage-Backed/Asset Backed Sec						94,852,339	XXX	98,929,426	93,887,371	94,738,025	0	(157,224)	0	0	XXX	XXX	XXX	449,413	4,419,139	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						707,202,318	XXX	762,362,511	734,691,490	708,441,346	492,296	2,022,086	1,577,340	0	XXX	XXX	XXX	11,146,618	34,636,896	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						2,422,834,970	XXX	2,489,557,825	2,306,101,281	2,394,119,283	450,507	(11,088,650)	1,577,340	0	XXX	XXX	XXX	32,834,082	94,863,491	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						569,099,792	XXX	596,836,959	564,715,589	568,676,146	0	128,849	0	0	XXX	XXX	XXX	3,630,823	23,112,830	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						1,286,447	XXX	1,236,176	1,259,438	1,282,903	76,148	(7,848)	0	0	XXX	XXX	XXX	5,211	62,531	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						9,753,641	XXX	9,722,197	16,995,400	9,419,196	0	5,401	0	0	XXX	XXX	XXX	119,381	941,357	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						94,852,339	XXX	98,929,426	93,887,371	94,738,025	0	(157,224)	0	0	XXX	XXX	XXX	449,413	4,419,139	XXX	XXX
8399999. Grand Total - Bonds						3,097,827,189	XXX	3,196,282,583	2,982,959,079	3,068,235,553	526,655	(11,119,472)	1,577,340	0	XXX	XXX	XXX	37,038,910	123,399,348	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP 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%			176.000				945.094	166,337			15,333					0		P6U	03/01/2009
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						0	XXX	166,337	0	0	15,333	0	0	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks						0	XXX	166,337	0	0	15,333	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)																	
001084 10 2	AGCO CORP			36,500.000	1,849,090	50.660	1,849,090	1,375,788				473,302		473,302		L	09/17/2010
00206R 10 2	AT&T INC			1,268,966.000	37,282,221	29.380	37,282,221	26,570,584		2,131,863		1,713,104		1,713,104		L	10/21/2009
002824 10 0	ABBOTT LABS			790,000.000	37,848,900	47.910	37,848,900	29,227,789		1,326,800		(4,653,800)		(4,653,800)		L	07/21/2010
00817Y 10 8	AETNA INC			252,000.000	7,688,520	30.510	7,688,520	5,370,866		10,080		(299,880)		(299,880)		L	10/28/2004
008252 10 8	AFFILIATED MANAGERS GROUP			11,800.000	1,170,796	99.220	1,170,796	327,869				376,066		376,066		L	12/05/2008
011659 10 9	ALASKA AIR GROUP INC			4,150.000	235,264	56.690	235,264	137,605	512			68,672		68,672		L	11/12/2010
013817 10 1	ALCOA, INC			247,200.000	3,804,408	15.390	3,804,408	1,765,604		29,664		(180,456)		(180,456)		L	12/18/1991
015351 10 9	ALEXION PHARMACEUTICALS I			16,800.000	1,353,240	80.550	1,353,240	620,596				533,064		533,064		L	02/24/2009
01988P 10 8	ALLSCRIPTS HEALTHCARE SOL			53,300.000	1,027,091	19.270	1,027,091	1,023,845				3,246		3,246		L	10/28/2010
02076X 10 2	ALPHIA NATURAL RESOURCES			22,600.000	1,356,678	60.030	1,356,678	1,017,963				338,715		338,715		L	11/03/2010
021441 10 0	ALTERA CORP			237,210.000	8,439,932	35.580	8,439,932	1,420,005		52,186		3,071,869		3,071,869		L	09/16/1996
02209S 10 3	ALTRIA GROUP INC			693,800.000	17,081,356	24.620	17,081,356	10,842,353	242,830	985,196		3,462,062		3,462,062		L	10/21/2009
026375 10 5	AMERICAN GREETINGS CORP			18,400.000	407,744	22.160	407,744	402,317	2,996	2,520		5,427		5,427		L	11/12/2010
029912 20 1	AMERICAN TOWER CORP			428,400.000	22,122,576	51.640	22,122,576	12,851,631				3,737,169		3,737,169		L	05/07/2010
03073E 10 5	AMERISOURCEBERGEN CORP			29,000.000	989,480	34.120	989,480	784,267		9,860		205,213		205,213		L	01/13/2010
03073T 10 2	AMERIGROUP CORP			8,100.000	355,752	43.920	355,752	266,024				81,943		81,943		L	11/12/2010
031162 10 0	AMGEN INC			171,400.000	9,409,860	54.900	9,409,860	942,700				(286,238)		(286,238)		L	02/02/1994
032359 30 9	AMTRUST FINANCIAL SERVICE			13,600.000	238,000	17.500	238,000	236,725				1,275		1,275		L	12/17/2010
032654 10 5	ANALOG DEVICES			757,404.000	28,531,409	37.670	28,531,409	12,046,452	11,800	607,964		5,060,884		5,060,884		L	08/27/2010
035290 10 5	ANIXTER INTERNATIONAL INC			5,525.000	330,008	59.730	330,008	223,504		17,956		74,609		74,609		L	01/26/2010
036115 10 3	ANNTAYLOR STORES CORP			64,800.000	1,774,872	27.390	1,774,872	1,345,547				447,005		447,005		L	11/12/2010
03662Q 10 5	ANSYS INC			23,700.000	1,234,059	52.070	1,234,059	903,290				204,057		204,057		L	02/29/2008
037833 10 0	APPLE COMPUTER			275,000.000	88,704,000	322.560	88,704,000	22,588,521				29,765,793		29,765,793		L	07/19/2010
038222 10 5	APPLIED MATERIALS			291,400.000	4,094,170	14.050	4,094,170	1,729,346		78,678		32,054		32,054		L	01/31/2003
03937R 10 2	ARCH CHEMICALS INC			11,100.000	421,023	37.930	421,023	363,007		5,440		62,360		62,360		L	12/06/2010
042735 10 0	ARROW ELECTRS INC			9,100.000	311,675	34.250	311,675	255,866				43,059		43,059		L	12/06/2010
043176 10 6	ARUBA NETWORKS INC			79,200.000	1,653,696	20.880	1,653,696	1,706,893				(53,197)		(53,197)		L	10/27/2010
045487 10 5	ASSOCIATED BANC CORP			24,600.000	372,690	15.150	372,690	286,381		648		77,063		77,063		L	11/12/2010
04685W 10 3	ATHENAHEALTH INC			42,500.000	1,741,650	40.980	1,741,650	1,756,295				(14,645)		(14,645)		L	12/20/2010
049560 10 5	ATMOS ENERGY CORP			14,800.000	461,760	31.200	461,760	446,694		5,032		15,066		15,066		L	11/12/2010
053015 10 3	AUTOMATIC DATA PROCESSING INC			159,000.000	7,358,520	46.280	7,358,520	3,200,036	54,060	165,240		606,425		606,425		L	07/29/2010
053611 10 9	AVERY DENNISON CORP			8,400.000	355,656	42.340	355,656	323,409		1,200		32,247		32,247		L	12/20/2010
053807 10 3	AVNET INC			8,700.000	287,361	33.030	287,361	196,338				20,092		20,092		L	12/07/2010
054540 10 9	AXCELIS TECHNOLOGIES INC COM			0.700	2	3.460	2	5				1		1		L	01/02/2001
05564E 10 6	BRE PROPERTIES INC			7,875.000	342,563	43.500	342,563	339,038	2,953	1,322		3,525		3,525		L	11/12/2010
057224 10 7	BAKER HUGHES, INC			190,000.000	10,862,300	57.170	10,862,300	2,758,490	25,249	114,000		3,171,100		3,171,100		L	01/13/2003
060505 10 4	BANKAMERICA CORP NEW			2,579,164.900	34,406,060	13.340	34,406,060	25,032,358	25,792	79,467		1,270,130	5,063,015	(3,792,885)		L	10/14/2010
064058 10 0	BANK NEW YORK INC			488,966.000	14,766,773	30.200	14,766,773	13,771,323		176,028		1,090,394		1,090,394		L	09/18/2008
071813 10 9	BAXTER INTL INC			470,000.000	23,791,400	50.620	23,791,400	22,765,048	146,450	545,200		(3,130,696)	657,504	(3,788,200)		L	11/10/2009
075887 10 9	BECTON DICKINSON & CO			60,000.000	5,071,200	84.520	5,071,200	4,557,351	22,200	88,800		339,600		339,600		L	07/31/2009
09063H 10 7	BIOMED REALTY TRUST INC			19,600.000	365,540	18.650	365,540	356,589		1,343		8,951		8,951		L	11/12/2010

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
09253U 10 8	BLACKSTONE GROUP L P			700,000.000	9,905,000	14.150	9,905,000	5,989,667	35,000	324,000		1,066,143		1,066,143		L	10/14/2010
097023 10 5	BOEING CO			137,000.000	8,940,620	65.260	8,940,620	4,736,028		230,160		1,524,810		1,524,810		L	08/29/2003
099724 10 6	BORGWARNER INC			40,300.000	2,916,108	72.360	2,916,108	1,709,578				1,206,530		1,206,530		L	07/23/2010
109043 10 9	BRIGGS & STRATTON			18,500.000	364,265	19.690	364,265	349,544	1,850	3,872		17,150		17,150		L	11/18/2010
109178 10 3	BRIGHAM EXPLORATION CO			65,100.000	1,773,324	27.240	1,773,324	768,831				868,897		868,897		L	04/30/2010
110122 10 8	BRISTOL MYERS SQUIBB CO			156,677.000	4,148,807	26.480	4,148,807	247,918		187,366		192,713		192,713		L	10/13/1989
111320 10 7	BROADCOM CORP			262,500.000	11,431,875	43.550	11,431,875	5,360,502		63,446		3,017,236		3,017,236		L	08/31/2010
124830 10 0	CBL & ASSOC PPTYS INC			15,000.000	262,500	17.500	262,500	163,803		7,410		91,325		91,325		L	11/12/2010
12497T 10 1	CB RICHARD ELLIS GROUP IN			102,100.000	2,091,008	20.480	2,091,008	1,413,855				600,613		600,613		L	11/12/2010
125269 10 0	CF INDS HLDGS INC			10,700.000	1,446,105	135.150	1,446,105	984,785		2,560		461,320		461,320		L	08/06/2010
125581 80 1	CIT GROUP INC			7,388.000	347,975	47.100	347,975	7,388				143,992		143,992		U	12/10/2009
125896 10 0	CMS ENERGY CORP			24,825.000	461,745	18.600	461,745	367,737		10,769		55,880		55,880		L	11/12/2010
126650 10 0	CVS CORP			2,000,900.000	69,571,293	34.770	69,571,293	39,002,493		597,940		5,623,586		5,623,586		L	10/08/2010
127387 10 8	CADENCE DESIGN SYSTEMS INC			1,426,550.000	11,783,303	8.260	11,783,303	4,980,344				3,204,688		3,204,688		L	07/15/2010
131193 10 4	CALLAWAY GOLF CO			5,100.000	41,157	8.070	41,157	41,158		204		(1)		(1)		L	01/26/2010
131910 10 1	CAMBRIDGE HEART INC			942,900.000	216,867	0.230	216,867	71,660				146,150		146,150		U	09/13/2007
133131 10 2	CAMDEN PPTY TR			8,950.000	483,121	53.980	483,121	442,947	4,028	4,995		40,174		40,174		L	11/12/2010
13342B 10 5	CAMERON INTERNATIONAL CORP			280,200.000	14,214,546	50.730	14,214,546	3,268,657				2,502,186		2,502,186		L	09/18/2003
14055X 10 2	CAPITALSOURCE INC			52,600.000	373,460	7.100	373,460	291,914	526	296		81,546		81,546		L	11/12/2010
149123 10 1	CATERPILLAR INC DEL			145,000.000	13,580,700	93.660	13,580,700	6,477,150	60,900	249,400		5,317,150		5,317,150		L	03/14/2007
14965A 10 1	CAVIUM NETWORKS INC			44,800.000	1,688,064	37.680	1,688,064	1,287,722				400,342		400,342		L	07/14/2010
151020 10 4	CELGENE CORP			40,000.000	2,365,600	59.140	2,365,600	2,200,508				212,298		212,298		L	07/14/2010
156782 10 4	CERNER CORP			11,600.000	1,098,984	94.740	1,098,984	990,373				108,611		108,611		L	10/12/2010
166764 10 0	CHEVRONTEXACO CORP			969,000.000	88,421,250	91.250	88,421,250	46,949,727		2,516,960		13,807,772		13,807,772		L	10/11/2010
17275R 10 2	CISCO SYSTEMS INC			2,713,000.000	54,883,990	20.230	54,883,990	44,811,703				(9,954,672)		(9,954,672)		L	08/13/2010
172967 10 1	CITIGROUP INC			1,436,572.461	6,794,988	4.730	6,794,988	5,764,669				1,419,933		1,419,933		L	09/15/2010
177376 10 0	CITRIX SYSTEMS INC			14,800.000	1,012,468	68.410	1,012,468	849,174				163,294		163,294		L	10/19/2010
178566 10 5	CITY NATIONAL CORP			4,225.000	259,246	61.360	259,246	185,442		1,020		51,343		51,343		L	11/12/2010
18683K 10 1	CLIFFS NATURAL RESOURCES			14,700.000	1,146,747	78.010	1,146,747	734,502		4,116		412,245		412,245		L	07/20/2010
191216 10 0	COCA COLA CO			743,000.000	48,867,110	65.770	48,867,110	12,645,171	12,900	1,307,680		6,516,110		6,516,110		L	10/20/2009
194162 10 3	COLGATE PALMOLIVE CO			398,700.000	32,043,519	80.370	32,043,519	14,976,774	47,066	809,361		(709,686)		(709,686)		L	07/27/2005
200340 10 7	COMERICA INC			11,700.000	494,208	42.240	494,208	356,822	585	1,415		103,890		103,890		L	11/12/2010
201723 10 3	COMMERCIAL METALS CO			20,900.000	346,731	16.590	346,731	286,382		6,172		31,334		31,334		L	11/12/2010
205944 10 1	CON-WAY INC			7,075.000	258,733	36.570	258,733	213,367		1,768		37,275		37,275		L	11/12/2010
206708 10 9	CONCUR TECHNOLOGIES INC			33,500.000	1,739,655	51.930	1,739,655	965,343				307,530		307,530		L	05/22/2009
20825C 10 4	CONOCOPHILLIPS			256,309.000	17,454,643	68.100	17,454,643	12,713,341		559,684		4,364,942		4,364,942		L	03/27/2009
21036P 10 8	CONSTELLATION BRANDS INC			22,500.000	498,375	22.150	498,375	383,282				115,682		115,682		L	11/12/2010
212015 10 1	CONTINENTAL RESOURCES INC			27,800.000	1,636,030	58.850	1,636,030	824,141				415,257		415,257		L	04/29/2010
212485 10 6	CONVERGYS CORP			32,800.000	431,976	13.170	431,976	395,276				59,289		59,289		L	11/12/2010
216831 10 7	COOPER TIRE & RUBR CO			14,800.000	348,984	23.580	348,984	296,865	1,680	987		52,119		52,119		L	11/12/2010
219350 10 5	CORNING INC			225,600.000	4,358,592	19.320	4,358,592	2,149,968		45,120		2,256		2,256		L	01/23/2007
222816 10 0	COVANCE INC			138,200.000	7,104,862	51.410	7,104,862	1,134,710				(436,712)		(436,712)		L	06/06/2000

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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
225447 10 1	CREE INC.			20,000.000	1,317,800	65.890	1,317,800	979,020				338,780		338,780		L	10/20/2010
231021 10 6	CUMMINS INC.			22,100.000	2,431,221	110.010	2,431,221	1,304,720		18,795		1,339,638		1,339,638		L	05/10/2010
232820 10 0	CYTEC INDUSTRIES INC.			6,875.000	364,788	53.060	364,788	285,032		209		76,511		76,511		L	11/12/2010
235825 20 5	DANA HOLDINGS CORP			30,400.000	523,184	17.210	523,184	332,132				167,060		167,060		L	11/12/2010
235851 10 2	DANAHER CORP.			206,000.000	9,717,020	47.170	9,717,020	3,790,448		16,480		1,971,420		1,971,420		L	08/20/2009
244199 10 5	DEERE & CO.			140,000.000	11,627,000	83.050	11,627,000	938,953		162,400		4,054,400		4,054,400		L	10/07/2008
24661P 10 4	DELCATH SYSTEMS INC			50,000.000	490,000	9.800	490,000	547,945				(57,945)		(57,945)		L	06/08/2010
24823Q 10 7	DENDREON CORP.			25,000.000	873,000	34.920	873,000	1,107,305				(234,305)		(234,305)		L	05/14/2010
25212W 10 0	DEX MEDIA INC.			5.000	37	7.460	37	113				(76)		(76)		U	02/04/2010
252784 30 1	DIAMONDROCK HOSPITALITY C.			33,500.000	402,000	12.000	402,000	359,408				42,592		42,592		L	11/12/2010
253393 10 2	DICK'S SPORTING GOODS INC			34,000.000	1,275,000	37.500	1,275,000	572,074				429,420		429,420		L	04/17/2009
254687 10 6	DISNEY WALT CO.			295,500.000	11,084,205	37.510	11,084,205	2,354,718	25,856	82,425		1,488,678		1,488,678		L	06/29/2010
256603 10 1	DOLE FOOD CO INC NEW.			16,432.000	221,996	13.510	221,996	188,656				33,340		33,340		L	12/16/2010
25746U 10 9	DOMINION RES INC VA NEW.			296,000.000	12,645,120	42.720	12,645,120	8,462,891		541,680		1,124,800		1,124,800		L	12/03/2003
268648 10 2	EMC CORP/MASS.			1,600,000.000	36,640,000	22.900	36,640,000	17,327,222				8,688,000		8,688,000		L	07/13/2006
278058 10 2	EATON CORP.			193,900.000	19,682,789	101.510	19,682,789	7,224,431	8,100	418,824		7,346,871		7,346,871		L	10/01/2009
278865 10 0	ECOLAB INC.			389,600.000	19,643,632	50.420	19,643,632	2,100,700	60,388	241,552		2,275,264		2,275,264		L	12/21/1994
291011 10 4	EMERSON ELEC CO.			590,000.000	33,730,300	57.170	33,730,300	18,964,130		796,500		8,596,300		8,596,300		L	08/05/2009
29275Y 10 2	ENERSYS.			8,100.000	260,172	32.120	260,172	171,929				67,331		67,331		L	11/12/2010
29380T 10 5	ENTERTAINMENT PPTYS TR.			7,300.000	337,625	46.250	337,625	334,701		3,120		2,924		2,924		L	11/12/2010
29977A 10 5	EVERCORE PARTNERS INC.			42,800.000	1,455,200	34.000	1,455,200	551,129		26,934		154,519		154,519		L	08/20/2010
302130 10 9	EXPEDITORS INTL WASH INC.			21,400.000	1,168,440	54.600	1,168,440	884,563		4,280		283,877		283,877		L	07/23/2010
302182 10 0	EXPRESS SCRIPTS.			70,000.000	3,783,500	54.050	3,783,500	1,873,137				758,800		758,800		L	02/26/2009
30225X 10 3	EXTERRAN HOLDINGS INC			0.500	12	23.950	12	25				1		1		L	08/21/2007
30231G 10 2	EXXON MOBIL CORPORATION.			1,884,191.265	137,772,065	73.120	137,772,065	54,829,254		2,864,960		16,156,007		16,156,007		L	08/18/2010
311900 10 4	FASTENAL CO.			14,700.000	880,677	59.910	880,677	882,429				(1,752)		(1,752)		L	12/21/2010
313549 40 4	FEDERAL MOGUL CORP.			20,400.000	421,260	20.650	421,260	287,792				56,537		56,537		L	11/12/2010
31428X 10 6	FEDEX CORP.			255,000.000	23,717,550	93.010	23,717,550	15,933,039		142,800		2,520,021		2,520,021		L	08/31/2010
315616 10 2	F5 NETWORK INC. COM			18,900.000	2,460,024	130.160	2,460,024	627,556				1,458,891		1,458,891		L	06/01/2009
31620R 10 5	FIDELITY NATIONAL FINL INC.			15,900.000	217,512	13.680	217,512	214,590		9,966		2,446		2,446		L	11/12/2010
33582V 10 8	FIRST NIAGARA FINL GP INC.			27,000.000	377,460	13.980	377,460	348,767		10,773		13,552		13,552		L	11/12/2010
344849 10 4	FOOT LCOKER INC.			27,050.000	530,721	19.620	530,721	347,957		5,978		148,212		148,212		L	11/12/2010
345550 10 7	FOREST CITY ENTERPRISES I.			15,600.000	260,364	16.690	260,364	224,451				35,913		35,913		L	11/16/2010
346091 70 5	FOREST OIL CORP.			12,750.000	484,118	37.970	484,118	285,663				154,294		154,294		L	11/12/2010
34959E 10 9	FORTINET INC.			56,400.000	1,824,540	32.350	1,824,540	1,088,228				736,313		736,313		L	04/30/2010
35906A 10 8	FRONTIER COMMUNICATIONS C.			95,704.999	931,210	9.730	931,210	574,049	23,926	17,945		357,161		357,161		L	09/02/2010
364730 10 1	GANNETT CO.			22,800.000	344,052	15.090	344,052	296,522	5,824	448		47,530		47,530		L	12/15/2010
369300 10 8	GENERAL CABLE CORP DEL NE.			14,475.000	507,928	35.090	507,928	430,036				80,505		80,505		L	11/12/2010
369604 10 3	GENERAL ELEC CO.			2,821,450.000	51,604,321	18.290	51,604,321	26,455,365	282,145	1,185,009		8,915,782		8,915,782		L	09/15/2008
375558 10 3	GILEAD SCIENCES			190,000.000	6,885,600	36.240	6,885,600	5,834,002				(1,229,776)	105,924	(1,335,700)		L	04/06/2009
38141G 10 4	GOLDMAN SACHS GROUP INC.			220,000.000	36,995,200	168.160	36,995,200	21,562,670	243,141	255,500		1,076,030		1,076,030		L	08/27/2010
38259P 50 8	GOOGLE INC.			65,000.000	38,608,050	593.970	38,608,050	21,206,697				(713,787)		(713,787)		L	08/06/2010

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
412822 10 8	HARLEY DAVIDSON INC.			17,300.000	599,791	34.670	599,791	293,581	3,460	10,920		163,831		163,831		L	04/17/2008
418056 10 7	HASBRO INC			42,100.000	1,986,278	47.180	1,986,278	1,612,580		30,275		373,698		373,698		L	06/24/2010
42222G 10 8	HEALTH NET INC.			18,000.000	491,220	27.290	491,220	499,621				(8,401)		(8,401)		L	12/17/2010
42330P 10 7	HELIX ENERGY SOLUTIONS GR.			24,600.000	298,644	12.140	298,644	291,991				(742)		(742)		L	11/12/2010
423452 10 1	HELMERICH & PAYNE			7,400.000	358,752	48.480	358,752	303,160	689	1,101		52,604		52,604		L	11/12/2010
42805T 10 5	HERTZ GLOBAL HOLDINGS INC.			23,100.000	334,719	14.490	334,719	224,323				68,726		68,726		L	11/12/2010
428236 10 3	HEWLETT PACKARD CO.			1,065,944.995	44,876,284	42.100	44,876,284	26,251,261	92,937	333,902		(9,778,521)		(9,778,521)		L	08/09/2010
438516 10 6	HONEYWELL INTL INC.			255,000.000	13,555,800	53.160	13,555,800	8,545,326		293,425		3,554,135		3,554,135		L	06/29/2010
440694 30 5	HORSEHEAD HLDG CORP.			70,600.000	920,624	13.040	920,624	788,528				132,096		132,096		L	10/27/2010
445658 10 7	HUNT J B TRANS SVCS INC.			28,900.000	1,179,409	40.810	1,179,409	1,156,434				22,976		22,976		L	12/14/2010
447011 10 7	HUNTSMAN CORP.			24,300.000	379,323	15.610	379,323	247,487	2,430	5,780		102,272		102,272		L	11/12/2010
451663 10 8	IDEARC INC			0.300				3						0		U	11/17/2006
45168D 10 4	IDEXX LABS CORP.			46,860.000	3,243,649	69.220	3,243,649	305,633				738,982		738,982		L	03/27/1997
452308 10 9	ILLINOIS TOOL WKS INC.			310,000.000	16,554,000	53.400	16,554,000	11,989,674		299,150		2,209,933		2,209,933		L	07/21/2010
45256B 10 1	IMPAX LABORATORIES INC.			54,800.000	1,102,028	20.110	1,102,028	999,985				102,043		102,043		L	04/30/2010
45337C 10 2	INCYTE PHARMACEUTICALS INC.			48,200.000	798,192	16.560	798,192	445,175				353,017		353,017		L	12/29/2009
45765U 10 3	INSIGHT ENTERPRISES INC.			16,200.000	213,192	13.160	213,192	198,004				13,201		13,201		L	11/12/2010
458140 10 0	INTEL CORP.			1,520,000.000	31,965,600	21.030	31,965,600	8,660,225		957,600		957,600		957,600		L	11/03/2009
459200 10 1	INTERNATIONAL BUSINESS MACHS.			491,200.000	72,088,512	146.760	72,088,512	35,445,693		1,218,400		7,812,905		7,812,905		L	06/24/2010
460690 10 0	INTERPUBLIC GROUP COS INC.			38,200.000	405,684	10.620	405,684	354,843				50,841		50,841		L	11/12/2010
46120E 60 2	INTUITIVE SURGICAL INC.			51,000.000	13,145,250	257.750	13,145,250	5,350,302				(1,979,532)		(1,979,532)		L	10/20/2010
464288 77 8	ISHARES TR.			435,000.000	10,761,900	24.740	10,761,900	7,535,014	36,048	121,141		1,705,200		1,705,200		U	08/27/2009
46625H 10 0	JP MORGAN CHASE & CO.			2,389,950.000	101,381,679	42.420	101,381,679	77,150,162		427,490		2,764,931		2,764,931		L	10/14/2010
478160 10 4	JOHNSON & JOHNSON.			1,156,900.000	71,554,265	61.850	71,554,265	50,687,246		2,415,309		(2,847,939)		(2,847,939)		L	08/09/2010
48020Q 10 7	JONES LANG LASALLE INC.			2,650.000	222,388	83.920	222,388	151,974		350		41,619		41,619		L	11/12/2010
48020T 10 1	JONES GROUP INC.			22,200.000	344,988	15.540	344,988	317,644				27,344		27,344		L	12/20/2010
481165 10 8	JOY GLOBAL INC.			27,600.000	2,394,300	86.750	2,394,300	1,148,427		15,248		935,718		935,718		L	06/17/2010
488152 20 8	KELLY SERVICES INC			13,100.000	246,280	18.800	246,280	228,573				61,365		61,365		L	11/12/2010
49460W 20 8	KINETIC CONCEPTS INC.			6,650.000	278,502	41.880	278,502	297,147				(18,645)		(18,645)		U	11/12/2010
500255 10 4	KOHLS CORP.			278,800.000	15,149,992	54.340	15,149,992	12,708,015				854,731		854,731		L	08/16/2010
50075N 10 4	KRAFT FOODS INC.			620,200.130	19,542,506	31.510	19,542,506	16,921,212		606,216		2,437,594		2,437,594		L	08/17/2010
50540R 40 9	LABORATORY CORP AMER HLDG.			13,300.000	1,169,336	87.920	1,169,336	1,176,683				(7,347)		(7,347)		L	12/21/2010
526057 10 4	LENNAR CORP.			270,000.000	5,062,500	18.750	5,062,500	3,696,865		16,000		1,365,635		1,365,635		L	08/24/2010
53217R 20 7	LIFE TIME FITNESS INC			33,400.000	1,369,066	40.990	1,369,066	1,196,521				172,545		172,545		L	07/16/2010
53219L 10 9	LIFE POINT			11,000.000	404,250	36.750	404,250	371,022				36,219		36,219		L	11/12/2010
54142L 10 9	LOGMEIN INC.			26,400.000	1,170,576	44.340	1,170,576	1,038,191				132,385		132,385		L	11/19/2010
548661 10 7	LOWES COS INC.			1,273,200.000	31,931,856	25.080	31,931,856	15,288,623		487,580		2,266,435		2,266,435		L	08/31/2010
549764 10 8	LUFKIN INDS INC.			22,400.000	1,397,536	62.390	1,397,536	866,163		5,600		531,373		531,373		L	07/21/2010
55277J 10 8	MF GLOBAL HOLDINGS LTD			27,700.000	231,572	8.360	231,572	204,993				26,579		26,579		L	11/12/2010
55354G 10 0	MSCI INC.			32,100.000	1,250,616	38.960	1,250,616	1,018,873				242,149		242,149		L	07/08/2010
556269 10 8	MADDEN STEVEN LTD.			23,000.000	959,560	41.720	959,560	970,310				(10,750)		(10,750)		L	09/29/2010
571837 10 3	MARSHALL & ILSLEY CORP.			39,300.000	271,956	6.920	271,956	232,220	442	1,148		39,736		39,736		L	11/12/2010

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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
574599 10 6	MASCO CORP			490,100.000	6,204,666	12.660	6,204,666	5,227,412		76,928		467,354		467,354		L	11/12/2010
575387 10 5	MASONITE CORP			223.000	7,248	32.500	7,248	24,181				(836)		(836)		U	06/12/2009
575387 11 3	MASONITE CORP			1,082.000	379	0.350	379	117,325				(2,867)		(2,867)		U	06/12/2009
575387 12 1	MASONITE CORP			811.000	284	0.350	284	87,940				(2,149)		(2,149)		L	06/12/2009
57636Q 10 4	MASTERCARD INC			25,000.000	5,602,750	224.110	5,602,750	5,074,752		7,500		527,998		527,998		L	06/30/2010
580135 10 1	MCDONALD'S CORP			794,600.000	60,993,496	76.760	60,993,496	23,291,069	5,943	1,806,796		11,378,672		11,378,672		L	10/30/2009
58155Q 10 3	MCKESSON CORP			80,000.000	5,630,400	70.380	5,630,400	5,186,310	8,000	14,400		444,090		444,090		L	08/05/2010
58405U 10 2	MEDCO HEALTH SOLUTIONS INC			471,528.000	28,890,521	61.270	28,890,521	5,761,817				(946,875)		(946,875)		L	08/31/2010
585055 10 6	MEDTRONIC INC			676,040.000	25,074,324	37.090	25,074,324	21,504,669		555,994		(4,419,008)		(4,419,008)		L	07/14/2010
58933Y 10 5	MERCK & CO INC			666,857.000	24,033,526	36.040	24,033,526	16,690,319	253,406	945,223		(176,296)		(176,296)		L	08/19/2010
589433 10 1	MEREDITH CORP			9,600.000	332,640	34.650	332,640	309,782		3,266		22,858		22,858		L	11/12/2010
594918 10 4	MICROSOFT			1,933,200.000	53,974,944	27.920	53,974,944	2,063,079		1,063,260		(4,948,992)		(4,948,992)		L	10/23/2009
60855R 10 0	MOLINA HEALTHCARE INC			8,000.000	222,800	27.850	222,800	190,310				30,939		30,939		L	11/12/2010
617446 44 8	MORGAN STANLEY DEAN WITTER&CO			225,000.000	6,122,250	27.210	6,122,250	4,061,400		41,000		(447,750)		(447,750)		L	05/12/2010
624756 10 2	MUELLER INDUSTRIES INC			10,600.000	346,620	32.700	346,620	272,104	940	3,970		84,792		84,792		L	09/01/2010
628530 10 7	MYLAN LABORATORIES INC			49,500.000	1,045,935	21.130	1,045,935	889,987				156,374		156,374		L	01/13/2010
62886E 10 8	NCR CORPORATION			17,300.000	265,901	15.370	265,901	193,153				56,465		56,465		L	11/12/2010
62944T 10 5	NVR INC			530.000	366,241	691.020	366,241	335,708				16,123		16,123		L	11/17/2010
637071 10 1	NATIONAL-OILWELL INC			300,992.000	20,241,712	67.250	20,241,712	7,356,244		123,407		6,970,975		6,970,975		L	10/20/2006
63934E 10 8	NAVISTAR FINANCIAL CORP OWNER			20,800.000	1,204,528	57.910	1,204,528	1,054,535				149,993		149,993		L	06/08/2010
640268 10 8	NEKTAR THERPEUTICS			66,200.000	850,670	12.850	850,670	955,972				(105,302)		(105,302)		L	04/30/2010
64118B 10 0	NETLOGIC MICROSYSTEMS INC			61,000.000	1,916,010	31.410	1,916,010	901,857				505,080		505,080		L	06/26/2009
64118Q 10 7	NETSUITE INC			57,900.000	1,447,500	25.000	1,447,500	1,260,530				186,970		186,970		L	11/05/2010
651229 10 6	NEWELL RUBBERMAID INC			528,900.000	9,615,402	18.180	9,615,402	5,424,154		94,030		1,547,376		1,547,376		L	08/17/2010
654106 10 3	NIKE INC -CL B			233,400.000	19,937,028	85.420	19,937,028	4,882,047	63,018	252,072		4,516,290		4,516,290		L	08/04/2003
65473P 10 5	NISOURCE INC			26,100.000	459,882	17.620	459,882	372,248		16,537		43,981		43,981		L	11/12/2010
655844 10 8	NORFOLK SOUTHERN CORP			283,400.000	17,803,188	62.820	17,803,188	12,791,007		396,760		2,947,360		2,947,360		L	09/30/2009
656559 14 3	NORTEK INC			288.000	2,016	7.000	2,016	7,500				(5,484)		(5,484)		L	02/01/2010
656559 30 9	NORTEK INC			19,337.000	696,132	36.000	696,132	311,911				384,221		384,221		U	02/01/2010
666807 10 2	NORTHROP GRUMMAN CORP			179,400.000	11,621,532	64.780	11,621,532	8,448,020	77,142	330,096		1,602,042		1,602,042		L	12/02/2003
670346 10 5	NUCOR CORP			280,000.000	12,269,600	43.820	12,269,600	11,478,925	100,800	349,200		(324,372)		(324,372)		L	08/25/2010
67073Y 10 6	NV ENERGY INC			32,200.000	452,410	14.050	452,410	409,471		6,284		42,939		42,939		L	11/12/2010
676220 10 6	OFFICE DEPOT INC			64,900.000	350,460	5.400	350,460	336,038				(18,128)		(18,128)		L	11/12/2010
678026 10 5	OIL STS INTL INC			4,400.000	281,996	64.090	281,996	170,606				82,965		82,965		L	11/12/2010
679580 10 0	OLD DOMINION FREIGHT LINE			34,205.000	1,094,218	31.990	1,094,218	566,643				394,156		394,156		L	12/17/2009
681919 10 6	OMNICOM GROUP INC			777,200.000	35,595,760	45.800	35,595,760	16,892,000	170,920	465,900		5,483,531		5,483,531		L	08/12/2010
68389X 10 5	ORACLE SYSTEMS			1,964,520.000	61,489,476	31.300	61,489,476	4,456,792		388,904		13,301,028		13,301,028		L	05/11/2010
69333Y 10 8	P F CHANGS CHINA BISTRO I			30,300.000	1,468,338	48.460	1,468,338	1,437,361		6,363		30,977		30,977		L	10/22/2010
69860T 10 0	PANOLAM INDUSTIRES INTL			149.000	4,805	32.250	4,805	78,231				(73,426)		(73,426)		U	01/20/2010
69888P 10 6	PAR PHARMACEUTICAL COS IN			11,900.000	458,269	38.510	458,269	366,755				91,514		91,514		L	11/12/2010
712704 10 5	PEOPLES UNITED FINANCIAL INC			17,600.000	246,576	14.010	246,576	236,430		3,038		10,147		10,147		L	11/12/2010
713291 10 2	PEPCO HOLDINGS INC			26,100.000	476,325	18.250	476,325	430,874	6,372	14,904		21,183		21,183		L	12/23/2010

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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
713448 10 8	PEPSICO INC MTN			1,027,600.000	67,133,108	65.330	67,133,108	55,652,473	462,420	1,904,586		4,655,028		4,655,028		L	12/18/2009
714290 10 3	PERRIGO CO			15,700.000	994,281	63.330	994,281	867,365		3,062		126,916		126,916		L	04/21/2010
717081 10 3	PFIZER INC			2,181,775.000	38,202,880	17.510	38,202,880	30,600,892		1,261,837		(1,483,607)		(1,483,607)		L	10/23/2009
71715N 10 6	PHARMASSET INC			23,900.000	1,037,499	43.410	1,037,499	749,446				288,053		288,053		L	04/16/2010
718172 10 9	PHILIP MORRIS INT'L			748,800.000	43,827,264	58.530	43,827,264	32,523,418	434,304	1,782,144		7,742,592		7,742,592		L	10/22/2009
73179P 10 6	POLYONE CORP			24,050.000	300,385	12.490	300,385	265,086				35,299		35,299		L	11/12/2010
73179V 10 3	POLYPORE INTL INC			31,700.000	1,291,141	40.730	1,291,141	893,405				397,736		397,736		L	09/21/2010
733174 10 6	POPULAR INC			71,798.900	225,449	3.140	225,449	209,980				15,468		15,468		L	11/12/2010
736508 84 7	PORTLAND GEN ELEC CO			18,500.000	401,450	21.700	401,450	373,165	4,718	10,069		22,126		22,126		L	11/12/2010
74005P 10 4	PRAXAIR INC			526,100.000	50,226,767	95.470	50,226,767	20,049,705		931,230		7,891,733		7,891,733		L	07/28/2010
742718 10 9	PROCTER & GAMBLE CO			1,261,462.000	81,149,850	64.330	81,149,850	54,082,872		2,322,216		4,700,129		4,700,129		L	08/03/2010
744573 10 6	PUBLIC SVC ENTERPRISE			220,000.000	6,998,200	31.810	6,998,200	3,968,023	75,350	299,200		(316,800)		(316,800)		L	01/22/2003
745867 10 1	PULTE HOMES INC			200,000.000	1,504,000	7.520	1,504,000	1,692,080				(188,080)		(188,080)		L	08/11/2010
747525 10 3	QUALCOMM INC			485,000.000	24,002,650	49.490	24,002,650	19,612,004		358,900		1,566,550		1,566,550		L	12/18/2009
75606N 10 9	REALPAGE INC			39,800.000	1,231,014	30.930	1,231,014	1,139,256				91,758		91,758		L	12/03/2010
759351 60 4	REINSURANCE GROUP AMER IN			8,650.000	464,592	53.710	464,592	380,396		2,748		38,486		38,486		L	11/12/2010
759509 10 2	RELIANCE STEEL & ALUMINUM			9,100.000	465,010	51.100	465,010	358,681		3,170		53,606		53,606		L	11/12/2010
760759 10 0	REPUBLIC SERVICES INC			420,825.000	12,565,835	29.860	12,565,835	7,930,009		324,035		652,279		652,279		L	03/11/2009
768573 10 7	RIVERBED TECHNOLOGY INC			90,800.000	3,193,436	35.170	3,193,436	753,602				2,052,085		2,052,085		L	07/08/2010
770196 10 3	ROBBINS & MYERS INC			25,400.000	908,812	35.780	908,812	813,128				95,684		95,684		L	12/01/2010
774415 10 3	ROCKWOOD HOLDINGS INC			9,500.000	371,640	39.120	371,640	254,658				118,541		118,541		L	11/12/2010
779382 10 0	ROWAN COMPANIES INC			10,400.000	363,064	34.910	363,064	258,663				101,539		101,539		L	11/12/2010
781846 20 9	RUSH ENTERPRISES INC			123,800.000	2,530,472	20.440	2,530,472	2,029,217				501,255		501,255		L	05/12/2010
78388J 10 6	SBA COMMUNICATIONS CORP			25,200.000	1,031,688	40.940	1,031,688	863,938				167,750		167,750		L	12/30/2009
78464A 69 8	SPDR SERIES TRUST			620,000.000	16,399,000	26.450	16,399,000	13,688,792	55,912	163,048		2,024,119		2,024,119		U	07/16/2010
78505P 10 0	SXC HEALTH SOLUTIONS CORP			27,800.000	1,191,508	42.860	1,191,508	1,087,861				103,647		103,647		U	12/01/2010
79377W 10 8	SAKS INC			166,800.000	1,784,760	10.700	1,784,760	1,451,568				333,192		333,192		L	09/10/2010
79466L 30 2	SALESFORCE COM INC			13,000.000	1,716,000	132.000	1,716,000	1,126,110				589,890		589,890		L	06/02/2010
795435 10 6	SALIX PHARMACEUTICALS LTD			20,800.000	976,768	46.960	976,768	687,591				289,177		289,177		L	03/25/2010
806857 10 8	SCHLUMBERGER LTD			415,000.000	34,652,500	83.500	34,652,500	19,731,616	87,150	348,600		7,640,150		7,640,150		L	09/14/2009
812578 10 2	SEATTLE GENETICS INC			42,300.000	632,385	14.950	632,385	443,386				188,999		188,999		L	12/29/2009
81369Y 60 5	SELECT SECTOR SPDR TR			3,342,000.000	53,304,900	15.950	53,304,900	38,921,758	164,025	492,216		4,960,270		4,960,270		U	05/20/2010
826197 50 1	SIEMENS A G			25,000.000	3,106,250	124.250	3,106,250	1,782,101		40,798		813,750		813,750		L	05/07/2009
828806 10 9	SIMON PROPERTY GROUP			90,109.180	8,964,962	99.490	8,964,962	4,085,407		234,283		1,774,250		1,774,250		L	12/18/2009
83088M 10 2	SKYWORKS SOLUTIONS INC			80,000.000	2,290,400	28.630	2,290,400	1,398,073				892,327		892,327		L	06/18/2010
831865 20 9	SMITH A O			1,948.000	74,180	38.080	74,180	34,475		1,036		23,762		23,762		L	04/23/2009
832248 10 8	SMITHFIELD FOODS INC			20,800.000	429,104	20.630	429,104	302,643				97,102		97,102		L	11/22/2010
83272A 10 4	SMURFIT-STONE CONTAINER CORP			11,063.000	283,213	25.600	283,213	83,201				200,012		200,012		L	11/02/2010
835898 10 7	SOTHEBY'S			42,200.000	1,899,000	45.000	1,899,000	1,061,984		7,330		837,016		837,016		L	09/01/2010
844030 10 6	SOUTHERN UN CO NEW			19,000.000	457,330	24.070	457,330	431,365		2,895		25,965		25,965		L	12/03/2010
84763R 10 1	SPECTRUM BRANDS INC			12,030.240	374,983	31.170	374,983	21,442				104,302		104,302		L	09/01/2009
855030 10 2	STAPLES INC			1,791,075.000	40,782,778	22.770	40,782,778	25,029,301	161,197	507,979		(639,810)		(639,810)		L	08/27/2010

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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
85590A 40 1	STARWOOD HOTELS&RESORTS W			38,200.000	2,321,796	60.780	2,321,796	1,787,617				534,179		534,179		L	07/29/2010
858119 10 0	STEEL DYNAMICS INC			15,150.000	277,245	18.300	277,245	242,561		3,158		18,877		18,877		L	11/12/2010
864596 10 1	SUCCESSFACTORS INC			77,800.000	2,253,088	28.960	2,253,088	1,973,326				279,762		279,762		L	10/22/2010
867892 10 1	SUNSTONE HOTEL INVS INC N			44,865.000	463,455	10.330	463,455	479,899				22,553		22,553		L	12/15/2010
868536 10 3	SUPERVALU INC			21,550.000	207,527	9.630	207,527	343,983		4,537		(50,755)		(50,755)		L	11/12/2010
869099 10 1	SUSQUEHANNA BANCSHARES INC			33,300.000	322,344	9.680	322,344	273,179		676		49,165		49,165		L	11/12/2010
870738 10 1	SWIFT ENERGY CO			12,000.000	469,800	39.150	469,800	343,085				126,715		126,715		L	11/12/2010
87264S 10 6	TRW AUTOMOTIVE INC			7,200.000	379,440	52.700	379,440	194,846				156,642		156,642		L	11/12/2010
875465 10 6	TANGER FACTORY OUTLET CTR			6,700.000	342,973	51.190	342,973	258,661	3,400	7,725		67,024		67,024		L	11/12/2010
87612E 10 6	TARGET CORP			514,000.000	30,906,820	60.130	30,906,820	12,501,455		431,760		6,044,640		6,044,640		L	11/17/2009
880779 10 3	TEREX CORP			13,600.000	422,144	31.040	422,144	218,757				136,039		136,039		L	11/12/2010
882508 10 4	TEXAS INSTRS INC			159,700.000	5,190,250	32.500	5,190,250	2,478,544		78,253		1,028,468		1,028,468		L	12/01/2006
883203 10 1	TEXTRON INC			375,000.000	8,865,000	23.640	8,865,000	4,662,845	7,500	27,000		1,892,265		1,892,265		L	08/31/2010
883556 10 2	THERMO ELECTRON CORP			225,000.000	12,456,000	55.360	12,456,000	8,813,316				2,008,284		2,008,284		L	08/30/2010
884315 10 2	THOMAS & BETTS CORP			10,025.000	484,208	48.300	484,208	328,301				106,073		106,073		L	11/12/2010
88579Y 10 1	3M COMPANY			86,400.000	7,456,320	86.300	7,456,320	1,455,973		157,815		351,298		351,298		L	08/26/2010
88732J 20 7	TIME WARNER CABLE INC			348,482.000	23,010,266	66.030	23,010,266	16,522,637	32,000	437,571		5,955,716		5,955,716		L	08/25/2010
88830M 10 2	TITAN INTL INC ILL			74,100.000	1,447,914	19.540	1,447,914	961,018		371		486,896		486,896		L	09/21/2010
89417E 10 9	THE TRAVELERS COS INC			388,377.839	21,636,529	55.710	21,636,529	14,772,297	128,165	515,560		2,283,042		2,283,042		L	07/22/2010
896522 10 9	TRINITY INDS INC			14,700.000	391,167	26.610	391,167	306,740		864		84,427		84,427		L	11/12/2010
902494 10 3	TYSON FOODS INC			14,600.000	251,412	17.220	251,412	207,228		1,616		55,602		55,602		L	11/12/2010
902681 10 5	UGI CORP NEW			14,800.000	467,384	31.580	467,384	413,958	3,700	2,025		53,426		53,426		L	11/12/2010
904214 10 3	UMPQUA HLDGS CORP			18,400.000	224,112	12.180	224,112	205,371		1,785		18,741		18,741		L	11/15/2010
909205 10 6	UNISOURCE ENERGY CORP			12,600.000	451,584	35.840	451,584	452,785				(1,201)		(1,201)		L	12/06/2010
913017 10 9	UNITED TECHNOLOGIES CORP			644,400.000	50,727,168	78.720	50,727,168	31,353,822		1,095,480		5,999,364		5,999,364		L	12/14/2006
91324P 10 2	UNITEDHEALTH GROUP INC			50,000.000	1,805,500	36.110	1,805,500	1,330,000		20,250		281,500		281,500		L	05/19/2006
91529Y 10 6	UNUMPROVIDENT CORP			13,025.000	315,466	24.220	315,466	227,418		3,383		53,163		53,163		L	11/12/2010
92343V 10 4	VERIZON COMMUNICATIONS			706,166.000	25,266,619	35.780	25,266,619	13,845,733		1,279,292		2,989,682		2,989,682		L	08/19/2010
92345Y 20 5	VERISK ANALYTICS INC CL B SERIES 1			61,825.000	2,119,670	34.285	2,119,670					2,119,670		2,119,670		A	01/28/2010
92345Y 30 4	VERISK ANALYTICS INC CL B SERIES 2			61,825.000	2,119,670	34.285	2,119,670					2,119,670		2,119,670		A	01/28/2010
92858J 10 8	VOCUS INC			34,700.000	959,802	27.660	959,802	826,656				133,146		133,146		L	11/05/2010
929566 10 7	WABASH NATL CORP			145,300.000	1,721,805	11.850	1,721,805	1,170,813				550,992		550,992		L	06/17/2010
931142 10 3	WAL-MART STORES INC			910,892.000	49,124,406	53.930	49,124,406	36,477,812	276,779	921,453		764,307		764,307		L	08/25/2010
93114W 10 7	WAL MART DE MEXICO S A B			471,000.000	13,476,252	28.612	13,476,252	6,292,018		134,907		2,959,788		2,959,788		U	10/24/2007
93317Q 10 5	WALTER INDS INC			16,900.000	2,160,496	127.840	2,160,496	1,119,834		7,533		906,282		906,282		L	07/20/2010
938824 10 9	WASHINGTON FEDERAL INC			21,900.000	370,548	16.920	370,548	370,506		2,675		(20,880)		(20,880)		L	11/12/2010
947890 10 9	WEBSTER FINANCIAL CORP			15,650.000	308,305	19.700	308,305	245,409	3,205	442		85,293		85,293		L	11/12/2010
949746 10 1	WELLS FARGO & CO NEW			2,064,000.000	63,963,360	30.990	63,963,360	48,735,172		338,800		8,781,967		8,781,967		L	10/14/2010
95082P 10 5	WESCO INTL INC			8,100.000	427,680	52.800	427,680	250,782				168,134		168,134		L	11/12/2010
959802 10 9	WESTERN UNION CO			75,000.000	1,392,750	18.570	1,392,750	1,222,898	1,125	4,500		169,853		169,853		L	07/28/2010
962166 10 4	WEYERHAEUSER CO			365,435.000	6,917,685	18.930	6,917,685	3,607,216		31,792		1,085,186		1,085,186		L	10/24/2008
966387 10 2	WHITING PETE CORP NEW			13,800.000	1,617,222	117.190	1,617,222	553,734				631,212		631,212		L	05/05/2009

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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
966612 10 3	WHITNEY HOLDING CORP			25,900.000	366,485	14.150	366,485	326,428	6,993	676		110,855		110,855		L	11/12/2010
98310W 10 8	WYNDHAM WORLDWIDE			253,900.000	7,606,844	29.960	7,606,844	2,025,438		108,727		2,426,541		2,426,541		L	11/12/2010
98956P 10 2	ZIMMER HOLDINGS INC			92,652.000	4,973,559	53.680	4,973,559	79,403				(503,100)		(503,100)		L	08/06/2001
G02602 10 3	AMDOCS LTD			8,425.000	231,435	27.470	231,435	203,908				(3,464)		(3,464)		L	11/12/2010
G16962 10 5	BUNGE LIMITED			5,400.000	353,808	65.520	353,808	278,538		3,192		18,102		18,102		L	11/12/2010
G24140 10 8	COOPER IND			318,800.000	18,582,852	58.290	18,582,852	11,881,772	86,076	198,326		4,712,840		4,712,840		L	08/25/2010
G30397 10 6	ENDURANCE SPECIALTY HLDGS			10,200.000	469,914	46.070	469,914	378,352	2,550	5,775		67,640		67,640		L	11/12/2010
G67743 10 7	ORIENT-EXPRESS HOTELS LTD			90,900.000	1,180,791	12.990	1,180,791	913,565				267,226		267,226		L	09/01/2010
G7127P 10 0	PLATINUM UNDERWRITER HLDG			9,850.000	442,955	44.970	442,955	392,864	1,012	572		50,091		50,091		L	11/12/2010
G81276 10 0	SIGNET JEWELERS LIMITED			12,600.000	546,840	43.400	546,840	345,053				156,202		156,202		L	11/12/2010
H27013 10 3	WEATHERFORD INTERNATIONAL			984,400.000	22,444,320	22.800	22,444,320	5,123,364				4,813,716		4,813,716		L	09/26/2001
H8912P 10 6	TYCO ELECTRONICS LTD SWIT			453,844.000	16,066,078	35.400	16,066,078	9,127,910		271,632		4,757,242		4,757,242		L	07/22/2010
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD			63,800.000	2,998,600	47.000	2,998,600	1,864,633				1,133,967		1,133,967		L	11/12/2010
Y2573F 10 2	FLEXTRONICS INTL LTD			148,700.885	1,167,302	7.850	1,167,302	494,501				101,012		101,012		U	11/12/2010
001986 10 8	ARC ENERGY TR		A	138,700.000	3,524,367	25.410	3,524,367	2,869,659		100,372		654,708		654,708		U	07/12/2010
008474 10 8	AGNICO-EAGLE MINES		C	25,300.000	1,937,980	76.600	1,937,980	1,342,823		3,309		395,019		395,019		L	09/13/2010
008916 10 8	AGRIUM INC		C	69,600.000	6,368,400	91.500	6,368,400	4,207,973		3,197		1,642,656		1,642,656		L	12/13/2010
05534B 76 0	BCE INC		C	87,300.000	3,085,182	35.340	3,085,182	2,250,376	24,735	136,712		527,982		527,982		L	07/12/2010
063671 10 1	BANK MONTREAL QUE		A	29,900.000	1,718,652	57.480	1,718,652	1,797,059		41,860		(78,407)		(78,407)		L	07/12/2010
064149 10 7	BANK NOVA SCOTIA HALIFAX		C	137,500.000	7,851,250	57.100	7,851,250	2,292,635		269,500		1,083,500		1,083,500		L	01/07/2009
067901 10 8	BARRICK GOLD CORP		C	109,400.000	5,817,892	53.180	5,817,892	2,955,780	6,072	46,601		1,270,795		1,270,795		L	06/11/2010
073176 10 9	BAYTEX ENERGY TR		C	78,800.000	3,672,868	46.610	3,672,868	2,479,686		112,878		1,193,182		1,193,182		L	07/13/2010
112585 10 4	BROOKFIELD ASSET MANAGE - CL A		C	60,100.000	1,995,921	33.210	1,995,921	1,688,702	1,697	7,919		307,219		307,219		L	09/23/2010
124765 10 8	CAE INC		C	182,000.000	2,094,820	11.510	2,094,820	1,411,112	3,705	21,527		478,449		478,449		L	07/12/2010
125491 10 0	CI FINANCIAL CORP		C	55,700.000	1,253,250	22.500	1,253,250	1,030,743	3,899	40,960		201,411		201,411		U	07/08/2009
13321L 10 8	CAMECO CORP		C	66,400.000	2,675,920	40.300	2,675,920	2,531,978				143,942		143,942		L	12/13/2010
136069 10 1	CAN IMPERIAL BK OF COMMERCE		C	88,500.000	6,932,205	78.330	6,932,205	4,341,211		298,584		901,735		901,735		U	07/09/2010
136375 10 2	CANADIAN NATL RY CO		C	99,100.000	6,575,285	66.350	6,575,285	4,211,510	16,810	95,071		853,408		853,408		L	07/12/2010
136385 10 1	CANADIAN NAT RES LTD		C	147,700.000	6,550,495	44.350	6,550,495	2,037,521	15,032	40,987		937,895		937,895		L	12/01/2008
13645T 10 0	CANADIAN PAC RY LTD		C	40,100.000	2,593,267	64.670	2,593,267	2,226,712		32,630		265,276		265,276		U	09/13/2010
15118Q 10 9	CELTIC EXPL LTD		C	99,900.000	1,770,228	17.720	1,770,228	1,264,614				505,614		505,614		U	11/03/2010
15135U 10 9	CENOVUS ENERGY INC		C	109,478.000	3,643,428	33.280	3,643,428	2,396,979	22,605	58,167		617,101		617,101		L	08/06/2010
22576C 10 1	CRESCENY POINT ENERGY TRUST		C	97,000.000	4,286,430	44.190	4,286,430	2,929,733		257,416		467,486		467,486		U	07/09/2010
239590 20 1	DAYLIGHT ENERGY LTD		C	122,300.000	1,265,805	10.350	1,265,805	1,331,565		75,900		(65,760)		(65,760)		U	07/09/2010
25675T 10 7	DOLLARAMA INC		C	73,900.000	2,127,581	28.790	2,127,581	1,825,363				302,218		302,218		U	07/12/2010
292505 10 4	ENCANA CORP		C	89,078.000	2,591,279	29.090	2,591,279	1,259,231	6,044	73,723		(447,172)		(447,172)		L	11/24/2008
380956 40 9	GOLDCORP INC NEW		C	119,000.000	5,459,720	45.880	5,459,720	4,055,534		24,099		598,722		598,722		L	07/19/2010
39945C 10 9	CGI GROUP INC		C	119,600.000	2,057,120	17.200	2,057,120	1,641,208				316,264		316,264		L	07/12/2010
443628 10 2	HUDBAY MINERALS INC		C	107,800.000	1,937,166	17.970	1,937,166	1,650,915		7,350		286,251		286,251		U	11/05/2010
450913 10 8	IAMGOLD CORP		C	97,100.000	1,723,525	17.750	1,723,525	1,635,385	5,826	5,730		113,900		113,900		L	12/13/2010
453038 40 8	IMPERIAL OIL LTD		C	45,300.000	1,838,274	40.580	1,838,274	1,862,471	4,497	8,591		(24,197)		(24,197)		U	12/13/2010
46579N 10 3	IVANHOE MINES LTD		C	98,200.000	2,258,600	23.000	2,258,600	2,108,869				149,731		149,731		U	11/16/2010

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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
496902 20 6	KINROSS GOLD CORP		C.	183,951.000	3,478,513	18.910	3,478,513	3,583,056				(104,543)		(104,543)		L	12/13/2010
550021 10 9	LULULEMON ATHLETICA INC		C.	38,900.000	2,661,538	68.420	2,661,538	1,690,657				970,881		970,881		L	12/01/2010
559222 40 1	MAGNA INTL INC.		C.	112,000.000	5,813,920	51.910	5,813,920	3,619,302		45,238		2,194,618		2,194,618		L	11/03/2010
56501R 10 6	MANULIFE FINANCIAL CORP		C.	150,500.000	2,581,075	17.150	2,581,075	2,162,480		32,477		(140,916)		(140,916)		L	12/20/2010
653905 10 9	NIKO RESOURCES LTD		C.	35,400.000	3,652,572	103.180	3,652,572	2,365,119		4,233		156,441		156,441		U	11/03/2010
73755L 10 7	POTASH CORP SASK INC.		C.	35,400.000	5,467,884	154.460	5,467,884	2,601,441	7,048	9,763		1,105,879		1,105,879		L	10/26/2010
760975 10 2	RESEARCH IN MOTION.		A.	58,000.000	3,368,060	58.070	3,368,060	3,245,042				(471,865)		(471,865)		U	07/29/2010
775109 20 0	ROGERS COMMUNICATIONS - CL B.		C.	52,900.000	1,830,340	34.600	1,830,340	554,920	16,007	63,986		95,428		95,428		L	07/12/2010
780087 10 2	ROYAL BK CDA MONTREAL QUE.		C.	130,200.000	6,801,648	52.240	6,801,648	1,654,002		260,400		(541,632)		(541,632)		U	12/17/2008
820904 20 9	SHAWCOR LTD.		C.	63,500.000	2,102,485	33.110	2,102,485	1,699,203		15,427		276,208		276,208		U	07/12/2010
828336 10 7	SILVER WHEATON CORP.		C.	64,700.000	2,525,888	39.040	2,525,888	1,634,704				891,184		891,184		L	10/07/2010
866796 10 5	SUN LIFE FINANCIAL SVCS CAN.		C.	66,800.000	2,011,348	30.110	2,011,348	1,498,684	17,964	96,192		(9,352)		(9,352)		L	03/16/2009
867224 10 7	SUNCOR ENERGY INC		C.	155,452.000	5,950,703	38.280	5,950,703	2,785,077	26,427	46,636		166,334		166,334		L	08/07/2009
8676EP 10 8	SUNOPTA INC.		C.	191,800.000	1,499,876	7.820	1,499,876	349,605				855,428		855,428		L	08/07/2009
87425E 10 3	TALISMAN ENERGY INC.		C.	180,400.000	3,990,448	22.120	3,990,448	2,299,002	25,997	41,301		459,000		459,000		L	07/09/2010
878742 20 4	TECK COMINCO LTD.		C.	95,900.000	5,929,497	61.830	5,929,497	2,616,680		16,260		2,574,811		2,574,811		U	07/12/2010
884768 10 2	THOMPSON CREEK METALS CO.		I...	114,300.000	1,682,496	14.720	1,682,496	1,123,203				573,095		573,095		L	07/21/2010
884903 10 5	THOMSON CORP.		C.	92,000.000	3,426,080	37.240	3,426,080	2,849,861		101,511		243,687		243,687		L	07/12/2010
88706M 10 3	TIM HORTONS INC		C.	54,300.000	2,231,730	41.100	2,231,730	1,817,235		26,416		471,490		471,490		L	07/12/2010
891160 50 9	TORONTO DOMINION BK ONT.		C.	131,700.000	9,778,725	74.250	9,778,725	3,394,669		318,237		1,083,184		1,083,184		L	07/09/2010
89156V 10 6	TOURMALINE OIL CORP.		C.	84,500.000	1,842,100	21.800	1,842,100	1,714,505				127,595		127,595		U	12/14/2010
89353D 10 7	TRANSCANADA CORP.		C.	68,600.000	2,606,114	37.990	2,606,114	2,328,277		93,402		119,693		119,693		L	07/12/2010
903914 10 9	ULTRA PETROLEUM CORP.		C.	450,000.000	21,496,500	47.770	21,496,500	20,453,386				1,043,114		1,043,114		L	08/20/2010
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL.		C.	73,200.000	2,070,096	28.280	2,070,096	1,693,189		81,371		376,907		376,907		L	08/06/2010
960908 30 9	WESTPORT INNOVATIONS INC.		C.	78,000.000	1,444,560	18.520	1,444,560	1,062,112				366,292		366,292		L	11/10/2010
Y8564W 10 3	TEEKAY CORPORATION.		I...	13,800.000	456,504	33.080	456,504	376,503		5,566		80,001		80,001		L	11/15/2010
000375 20 4	ABB LTD - SPON ADR		F..	250,000.000	5,612,500	22.450	5,612,500	2,927,590		118,479		837,500		837,500		U	07/24/2006
002255 10 7	AU OPTRONICS CORP		F..	23,354.000	243,349	10.420	243,349	174,459				(12,807)		(12,807)		L	11/12/2010
66987V 10 9	NOVARTIS A G.		R.	289,000.000	17,036,550	58.950	17,036,550	14,037,519		477,603		1,306,280		1,306,280		L	07/14/2005
71654V 40 8	PETROLEO BRASILEIRO SA PE.		F..	46,800.000	1,770,912	37.840	1,770,912	423,665		54,931		(460,512)		(460,512)		L	12/10/2004
881624 20 9	TEVA PHARMACEUTICAL INDS.		F..	315,000.000	16,420,950	52.130	16,420,950	8,485,311		190,524		(1,079,562)		(1,079,562)		L	07/23/2010
G05384 10 5	ASPEN INSURANCE HOLDINGS.		R.	15,000.000	429,300	28.620	429,300	393,935		5,535		23,473		23,473		L	11/12/2010
G1151C 10 1	ACCENTURE LTD BERMUDA.		R.	615,000.000	29,821,350	48.490	29,821,350	15,559,085		507,375		4,298,850		4,298,850		L	08/31/2009
G31215 10 9	ESG RE LIMITED.		F..	236,364.000	1,182	0.005	1,182	4,194,000				(591)		(591)		U	12/03/1997
G54050 10 2	LAZARD LTD		F..	39,100.000	1,544,059	39.490	1,544,059	1,316,825		4,888		227,234		227,234		L	09/13/2010
P7914K 10 8	PETROMINERALES LTD.		R.	60,100.000	1,992,906	33.160	1,992,907	1,711,825				281,082		281,082		U	11/05/2010
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				3,382,541,996	XXX	3,382,541,997	1,914,076,702	4,373,250	55,874,572	0	367,068,858	5,826,443	361,242,415	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
30247@ 10 8	FM INSURANCE COMPANY LTD.		F..	80,000,000.000	623,486,747	8.192	623,486,747	618,750,373				(61,585,053)		(61,585,053)		J	08/01/2002
30277@ 10 1	FMIC HOLDINGS , INC.		...	42,029.000	1,122,326,824	26,703.629	1,122,326,824	303,309,369				109,618,254		109,618,254		J	08/01/2002
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.		...	500.000				6,289,557						0		K	12/15/1997
P3872* 10 2	FMIC ESCORITORIO DE REPRESENTACAO NO BRASIL LTDA.		F..	563,380.280				563,380				(604,624)		(604,624)		K	05/20/2009

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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
P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.		F	42,282.000	26,305,753	622.150	26,305,753	27,499,012				1,279,413		1,279,413		J	05/06/2008
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				1,772,119,324	XXX	1,772,119,324	956,411,691	0	0	0	48,707,990	0	48,707,990	0	XXX	XXX
Common Stocks - Mutual Funds																	
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX			1,997,423.438	49,935,586	25.000	49,935,586	34,212,435	286			5,059,237		5,059,237		U	02/01/2010
464286 10 3	ISHARES INC			1,225,000.000	31,164,000	25.440	31,164,000	24,969,953	166,906	76,186		6,194,048		6,194,048		U	08/27/2010
464286 40 0	ISHARES MSCI BRAZIL			60,000.000	4,644,000	77.400	4,644,000	3,621,156	8,175	16,525		1,022,844		1,022,844		U	05/20/2010
464286 80 6	ISHARES INC			1,400,000.000	33,516,000	23.940	33,516,000	28,701,025				4,814,975		4,814,975		U	09/07/2010
464287 23 4	ISHARES MSCI EMERGING MKT IN			540,000.000	25,726,680	47.642	25,726,680	9,566,524		322,113		3,316,680		3,316,680		L	07/29/2004
61744J 30 9	MSIF INC SMALL COMPANY GROWTH A			3,258,100.208	46,167,280	14.170	46,167,280	26,017,625				9,872,044		9,872,044		A	01/19/2007
61744J 82 0	MSIF INC EMERGING MARKETS A			965,207.741	26,195,738	27.140	26,195,738	11,576,374		3,987		3,909,091		3,909,091		A	01/22/2004
61744J 83 8	MORGAN STANLEY INTERNATIONAL SMALL CAP			4,244,100.631	58,568,589	13.800	58,568,589	44,801,530		378,513		7,474,733		7,474,733		A	05/05/2010
626127 66 6	MUNDER INT'L SMALL CAP - I			14,420,644.780	112,336,823	7.790	112,336,823	72,457,934		1,115,652		19,402,519		19,402,519		A	11/10/2010
78464A 78 9	SPDR KBW INSURANCE ETF			150,000.000	6,454,500	43.030	6,454,500	5,481,255	15,000	27,702		973,245		973,245		U	07/16/2010
78464A 87 0	SPDR S&P BIOTECH ETF			65,000.000	4,100,200	63.080	4,100,200	3,485,486		106		613,600		613,600		L	02/21/2008
80042# 10 8	BERNSTEIN INTERNATIONAL			3,048,331.468	96,936,941	31.800	96,936,941	70,041,500				3,842,882		3,842,882		A	03/19/2010
81369Y 40 7	SELECT SECTOR SPDR TR			290,000.000	10,848,900	37.410	10,848,900	9,052,077	39,513	56,745		1,796,823		1,796,823		U	07/01/2010
921943 85 8	VANGUARD TAX-MANAGED FD			100,000.000	3,615,000	36.150	3,615,000	3,458,840				156,160		156,160		U	09/28/2010
922042 71 8	VANGUARD INTL EQUITY INDE			50,000.000	4,981,000	99.620	4,981,000	4,242,500				738,500		738,500		U	09/07/2010
922042 85 8	VANGUARD EMERGING MARKET ETF			230,000.000	11,073,580	48.146	11,073,580	7,131,198	31,338	98,100		1,869,335		1,869,335		A	05/20/2010
922042 87 4	VANGUARD EUROPEAN ETF			160,000.000	7,854,400	49.090	7,854,400	6,601,515	76,480	38,240		1,085,685		1,085,685		A	06/04/2010
92204A 87 6	VANGUARD WORLD FDS			419,400.000	28,133,352	67.080	28,133,352	24,494,997	253,318	1,024,175		796,860		796,860		A	11/09/2009
9299999.	Total - Common Stocks - Mutual Funds				562,252,569	XXX	562,252,569	389,913,924	591,016	3,158,044	0	72,939,261	0	72,939,261	0	XXX	XXX
9799999.	Total - Common Stock				5,716,913,889	XXX	5,716,913,890	3,260,402,317	4,964,266	59,032,616	0	488,716,109	5,826,443	482,889,666	0	XXX	XXX
9899998.	Total - Preferred Stock from Section 1					XXX	166,337			15,333						XXX	XXX
9899999.	Total - Preferred and Common Stock				5,716,913,889	XXX	5,717,080,227	3,260,402,317	4,964,266	59,047,949	0	488,716,109	5,826,443	482,889,666	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....43, the total $ value (included in Column 8) of all such issues $.....304,101,917.

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								
36204J NZ 5	GNMA PASS-THRU X SINGLE FAMILY		02/11/2010	CORRECTION TO PRIOR YEAR		2,135	4,385	
912828 ME 7	UNITED STATES TREAS NTS		02/08/2010	BARCLAYS US FUND		5,562,182	5,455,000	15,823
0399999.	Total - Bonds - U.S. Government					5,564,317	5,459,385	15,823
Bonds - All Other Government								
110709 FY 3	BRITISH COLUMBIA PROV CDA	C	12/01/2010	SCOTIA		3,879,050	3,500,000	81,166
135087 XM 1	CANADA GOVT	C	01/11/2010	VARIOUS		47,384,283	43,035,000	267,318
135087 XW 9	CANADA GOVT	C	07/15/2010	VARIOUS		14,889,592	12,499,000	111,697
135087 YG 3	CANADA GOVT	C	07/15/2010	MERRILL		4,902,691	4,711,000	23,232
135087 YN 8	CANADA GOVT	C	03/04/2010	VARIOUS		9,028,045	8,612,000	62,854
135087 YR 9	CANADA GOVT	C	07/15/2010	VARIOUS		7,965,345	7,662,000	45,245
135087 YT 5	CANADA GOVT	C	02/04/2010	MERRILL		1,659,224	1,649,000	3,953
135087 ZC 1	CANADA GOVT	C	07/15/2010	VARIOUS		13,951,911	14,000,000	61,337
135087 ZF 4	CANADA GOVT	C	11/04/2010	RBC DEXIA		4,729,447	4,512,000	59,707
135087 ZK 3	CANADA GOVT	C	09/15/2010	LAURENTI		3,574,573	3,579,000	5,148
13509P BD 4	CANADA HOUSING TRUST	C	07/15/2010	RBC DOMINION		4,608,585	4,346,000	18,420
13509P BG 7	CANADA HOUSING TRUST	C	03/04/2010	RBC DOMINION		45,224,292	43,464,000	360,096
642869 AB 7	NEW BRUNSWICK PROV CDA	C	12/06/2010	T D SECURITES		4,171,720	4,000,000	5,425
683234 8J 0	ONTARIO PROV CDA	C	09/17/2010	VARIOUS		15,163,912	15,000,000	179,921
683234 YD 4	ONTARIO PROV CDA	C	09/03/2010	CIBC		5,935,472	5,720,000	72,918
683234 ZP 6	ONTARIO PROV CDA	C	05/27/2010	CASGRAIN CO		2,203,065	2,250,000	
74814Z EF 6	QUEBEC PROV MEDIUM TERM NOTE	C	05/12/2010	CIBC		4,452,448	4,400,000	100,658
1099999.	Total - Bonds - All Other Government					193,723,655	182,939,000	1,459,095
Bonds - U.S. States, Territories and Possessions								
13062P AK 8	CALIFORNIA ST		04/19/2010	MORGAN STANLEY		1,081,960	1,000,000	11,250
13062P GX 4	CALIFORNIA ST		04/15/2010	DE LA ROSA		1,091,010	1,000,000	11,521
13063A P6 5	CALIFORNIA ST		10/19/2010	GUGGENHEIM		3,087,960	2,715,000	7,919
13063B EY 4	CALIFORNIA ST		03/19/2010	MORGAN STANLEY		2,156,520	2,000,000	1,667
180848 GP 2	CLARK CNTY NEV FOR ISSUES		10/18/2010	GUGGENHEIM		1,172,870	1,000,000	13,611
181059 KB 1	CLARK CNTY NEV SCH DIST		04/06/2010	BARCLAYS US FUND		2,165,820	2,000,000	31,667
20772G 4U 9	CONNECTICUT STATE		04/23/2010	WELLS FARGO		1,535,161	1,365,000	22,181
235218 2R 4	DALLAS TEX		06/16/2010	GUGGENHEIM		2,169,557	1,965,000	33,569
235218 E2 6	DALLAS TEX		05/26/2010	GUGGENHEIM		2,075,064	1,870,000	26,751
235218 Y9 9	DALLAS TEX		06/16/2010	GUGGENHEIM		1,451,892	1,315,000	22,465
373384 PN 0	GEORGIA ST		12/09/2010	RBC CAPITAL		2,337,120	2,000,000	45,278
452151 QA 4	ILLINOIS ST		05/24/2010	VARIOUS		5,084,091	4,700,000	39,611
452152 CP 4	ILLINOIS ST		11/15/2010	BARCLAYS US FUND		4,944,105	4,500,000	85,625
452152 CS 8	ILLINOIS ST		10/26/2010	MESEROW		5,420,400	5,000,000	81,944
452152 CU 3	ILLINOIS ST		02/19/2010	MORGAN STANLEY		6,069,470	5,750,000	
542264 DS 2	LONE STAR COLLEGE SYS TEX		05/20/2010	GOLDMAN		4,626,080	4,000,000	
574192 5G 1	MARYLAND STATE		06/16/2010	PERSHING DLJ		2,337,800	2,000,000	26,944
594610 6D 4	MICHIGAN ST		10/14/2010	MERRILL		3,041,381	2,580,000	
604129 QL 3	MINNESOTA ST		06/16/2010	J P MORGAN		8,425,921	7,195,000	49,965
641461 AF 5	NEVADA ST		04/20/2010	GOLDMAN		1,667,910	1,500,000	10,833
646039 CU 9	NEW JERSEY ST		09/20/2010	WELLS FARGO		2,356,220	2,000,000	23,917
646039 LE 5	NEW JERSEY ST		10/19/2010	JANNEY MONTGOMERY		1,725,690	1,500,000	22,229
646039 SW 8	NEW JERSEY ST		10/04/2010	MORGAN STANLEY		3,457,920	3,000,000	

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
64966E DB 0	MEW YORK NY		06/23/2010	WELLS FARGO		5,164,946	4,575,000	90,865
64966G AH 5	NEW YORK N Y		05/10/2010	BARCLAYS US FUND		1,124,760	1,000,000	14,167
64966H B7 4	NEW YORK N Y		07/29/2010	BARCLAYS US FUND		3,449,730	3,000,000	
64966H PQ 7	NEW YORK N Y		12/03/2010	MORGAN K		2,289,080	2,000,000	35,278
658256 A9 3	NORTH CAROLINA ST		06/17/2010	BB&T		2,321,200	2,000,000	30,833
658256 H6 2	NORTH CAROLINA ST		12/16/2010	MORGAN STANLEY		3,210,519	2,805,000	26,881
677521 BT 2	OHIO STATE		01/21/2010	MERRILL		3,440,940	3,000,000	2,083
709141 Q7 3	PENNSYLVANIA ST		12/08/2010	MORGAN STANLEY		6,661,867	5,900,000	83,583
70914P LS 9	PENNSYLVANIA ST		06/02/2010	BARCLAYS US FUND		4,506,597	3,985,000	75,272
75913T GD 0	REGIONAL TRANSN DIST CO		11/24/2010	MORGAN STANLEY		2,630,825	2,500,000	
899645 TF 2	TULSA OKLA		11/10/2010	BARCLAYS US FUND		5,161,200	4,400,000	8,556
899645 TL 9	TULSA OKLA		11/18/2010	BARCLAYS US FUND		3,457,440	3,000,000	5,833
93974C QC 7	WASHINGTON ST		01/15/2010	MERRILL		12,265,220	11,000,000	
93974C TS 9	WASHINGTON ST		12/16/2010	MORGAN STANLEY		2,754,700	2,500,000	28,819
986523 QQ 4	YORK CNTY S C SCH DIST NO		10/19/2010	WELLS FARGO		1,738,530	1,500,000	208
1799999.	Total - Bonds - U.S. States, Territories & Possessions					129,659,476	115,120,000	971,325
Bonds - U.S. Political Subdivisions of States								
014393 QB 1	ALDINE TEX INDPT SCH DIST		10/20/2010	WELLS FARGO		1,742,730	1,480,000	3,289
052396 ZY 7	AUSTIN TEX		10/19/2010	GOLDMAN		824,137	685,000	1,522
05914F HP 8	BALTIMORE CNTY MD		11/17/2010	J P MORGAN		2,291,720	2,000,000	3,611
101547 TA 5	BOULDER VALLEY COLO SCH D		06/23/2010	HUNTINGTON		2,258,560	2,000,000	7,500
160075 VY 0	CHARLESTON CNTY S C SCH D		05/19/2010	WELLS FARGO		4,141,063	3,560,000	
172252 F6 0	CINCINNATI OHIO CITY SCH		05/14/2010	RBC CAPITAL		2,259,780	2,000,000	
172252 F7 8	CINCINNATI OHIO CITY SCH		05/14/2010	RBC CAPITAL		1,127,710	1,000,000	
192867 FK 0	COLD SPRING HBR N Y CENT		11/08/2010	ROOSEVELT & CROSS INC		1,356,761	1,125,000	
250092 7D 9	DES MOINES IOWA		12/06/2010	MERRILL		1,771,125	1,500,000	417
296804 JX 6	ESSEX CNTY N J		06/11/2010	WELLS FARGO		5,593,138	4,980,000	
303820 K5 2	FAIRFAX CNTY VA		06/16/2010	WELLS FARGO		1,933,431	1,730,000	20,183
34153P ST 6	FLORIDA ST BRD ED		06/16/2010	BARCLAYS US FUND		6,810,485	6,000,000	15,972
355694 T7 5	FREDERICK CNTY MD		12/22/2010	WELLS FARGO		3,139,200	2,725,000	10,219
414004 5E 7	HARRIS CNTY TEX		11/30/2010	MORGAN K		1,187,820	1,000,000	9,042
486063 BJ 8	KATY TEX INDPT SCH DIST		11/22/2010	GMS GROUP		1,293,146	1,175,000	16,483
544644 QL 4	LOS ANGELES CALIF UNI SCH		12/22/2010	BARCLAYS US FUND		660,876	600,000	14,750
549188 GF 1	LUBBOCK TEX		04/27/2010	MORGAN K		1,124,570	1,000,000	11,944
592112 EH 5	METROPOLITAN GOVT NASHVILLE & DAVIDSON		06/10/2010	GOLDMAN SACHS		4,629,480	4,000,000	
64966H RD 4	NEW YORK NY		02/02/2010	CORRECTION		897,843	880,000	
64966H SM 3	NEW YORK N Y		01/20/2010	DEPFA ACS BANK		5,408,900	5,000,000	22,917
64966H YQ 7	NEW YORK N Y		11/17/2010	WELLS FARGO		3,766,682	3,335,000	37,519
679384 AE 7	OLATHE KANS FOR ISSUES DT		06/17/2010	GOLDMAN		1,670,138	1,460,000	5,069
717883 JQ 6	PHILADELPHIA PA SCH DIST		03/10/2010	MERRILL		9,590,380	8,500,000	
779240 GU 8	ROUND ROCK TEX INDPT SCH		12/20/2010	GOLDMAN		2,403,187	2,090,000	41,219
796237 VD 4	SAN ANTONIO TEX		06/16/2010	CITIGROUP		2,769,742	2,405,000	
852634 AM 6	STAMFORD CONN		06/24/2010	DUNCAN WILLIAMS		1,173,410	1,025,000	25,340
864813 VX 5	SUFFOLK VA		04/12/2010	MORGAN K		1,558,396	1,400,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					73,384,410	64,655,000	246,996
Bonds - U.S. Special Revenue and Special Assessment								
040688 LL 5	ARIZONA WTR INFRASTRUCTUR		07/14/2010	MORGAN STANLEY		4,739,520	4,000,000	

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
097464 UA 7	BOISE ST UNIV IDAHO REVS		04/19/2010	BARCLAYS US FUND		1,112,340	1,000,000	2,917
13066Y QH 5	CALIFORNIA ST DEPT WTR RE		07/09/2010	VARIOUS		12,412,079	10,940,000	71,106
13066Y RK 7	CALIFORNIA ST DEPT WTR RE		10/07/2010	MERRILL		10,281,240	9,000,000	
176553 EE 1	CITIZENS PPTY INS CORP FL		11/19/2010	MORGAN STANLEY		8,634,400	8,000,000	211,444
176553 EQ 4	CITIZENS PPTY INS CORP FLA		03/24/2010	J P MORGAN		1,335,788	1,250,000	
196454 EC 2	COLORADO DEPT TRANS REV		05/19/2010	CITIGROUP		6,095,188	5,190,000	126,074
19648A RL 1	COLORADO HEALTH FACS AUTH REV		03/19/2010	BC ZIEGLE		2,245,200	2,000,000	23,056
19648A UR 4	COLORADO HEALTH FACS AUTH		11/19/2010	WACHOVIA		1,117,189	1,045,000	
246428 VU 7	DELAWARE TRANSN AUTH TRAN		10/27/2010	MORGAN STANLEY		2,332,980	2,000,000	33,333
25477G DP 7	DISTRICT COLUMBIA INCOME		06/17/2010	WELLS FARGO		2,990,104	2,600,000	6,139
29270C LX 1	ENERGY NORTHWEST WASH ELE		12/20/2010	BARCLAYS US FUND		2,833,900	2,500,000	59,722
29270C RA 5	ENERGY NORTHWEST WASH ELE		12/16/2010	STIFFEL NICOLAUS		6,053,494	5,330,000	125,847
3128M7 CC 8	FHLMC PC		09/30/2010	CITIGROUP		34,279,336	33,000,000	49,500
31292K ZP 5	FHLMC PC		11/30/2010	DEUTSCHE BANK		42,584,776	40,934,600	61,402
312939 PM 7	FHLMC PC		05/28/2010	WELLS FARGO		15,589,579	14,841,574	
312940 4Q 9	FHLMC PC		06/30/2010	BANC OF AMERICA		21,146,478	19,976,009	36,068
312940 PZ 6	FHLMC PC		04/30/2010	J P MORGAN		23,181,484	23,000,000	34,500
312941 NL 7	FHLMC PC		07/29/2010	BARCLAYS US FUND		13,557,578	13,000,000	17,875
31398Q HB 6	FHLMC PC		06/01/2010	SALOMON BROS		5,049,635	5,000,000	
31418P UE 3	FEDERAL NATL MTG		05/28/2010	WELLS FARGO		11,379,048	11,126,273	
31419A DS 3	FEDERAL NATL MTG		10/29/2010	J P MORGAN		15,955,550	14,671,770	22,008
31419C ZJ 5	FEDERAL NATL MTG		08/31/2010	BARCLAYS US FUND		12,140,625	12,000,000	15,167
31419J SH 2	FEDERAL NATL MTG		12/08/2010	WELLS FARGO		19,865,285	19,968,246	26,624
34074G DE 1	FLORIDA HURRICANE CATASTR		05/14/2010	J P MORGAN		6,706,214	6,315,000	
341507 E7 2	FLORIDA ST BRD ED LOTTERY		12/02/2010	MERRILL		4,535,640	4,000,000	37,222
343136 Q6 7	FLORIDA ST TPK AUTH TPK		06/08/2010	WACHOVIA		5,167,528	4,570,000	
442435 YM 9	HOUSTON TEX UTIL SYS REV		08/25/2010	RBC CAPITAL		6,020,650	5,000,000	
45200F SJ 9	ILLINOIS FIN AUTH REV		04/13/2010	CANTOR FITZ		1,101,270	1,000,000	14,583
452227 DF 5	ILLINOIS ST SALES TAX REV		06/16/2010	CABRERA		2,733,525	2,500,000	
452227 DJ 7	ILLINOIS ST SALES TAX REV		06/16/2010	CABRERA		2,473,695	2,250,000	
455398 NF 0	INDIANAPOLIS IND GAS UTIL REV		02/24/2010	MORGAN STANLEY		3,740,380	3,500,000	
45884A YC 1	INTERMOUNTAIN PWR AGY UTA		05/12/2010	J P MORGAN		2,154,360	2,000,000	37,778
46246P LF 6	IOWA FIN AUTH HEALTH CARE		06/11/2010	PIPER JAFFREY		2,661,200	2,500,000	
46613C C6 0	JEA FLA ELEC SYS REV		09/30/2010	CITIGROUP		1,751,010	1,500,000	
46613C C7 8	JEA FLA ELEC SYS REV		09/30/2010	CITIGROUP		1,170,960	1,000,000	
485429 CV 4	KANSAS ST DEV FIN AUTH RE		12/02/2010	J P MORGAN		1,425,000	1,250,000	
49126K EZ 0	KENTUCKY ECONOMIC DEV FIN AUTH HOSP FAC		04/14/2010	CIT GROUP		1,053,900	1,000,000	8,194
542424 FV 3	LONG BEACH CALIF HBR REV		11/19/2010	MORGAN K		6,348,320	5,500,000	8,250
546589 QA 3	LOUISVILLE & JEFFERSON CN		01/27/2010	BC ZIEGLE		2,660,592	2,400,000	25,333
54810C Q4 5	LOWER COLO RIV AUTH TEX REV		04/08/2010	GOLDMAN		4,505,520	4,000,000	41,667
54810C Q5 2	LOWER COLO RIV AUTH TEX		11/10/2010	GOLDMAN		4,603,760	4,000,000	556
575579 EX 1	MASSACHUSETTS BAY TRANSN		06/21/2010	WELLS FARGO		2,945,929	2,575,000	64,965
57563C BN 1	MASSACHUSETTS DEPT TRANSN		05/19/2010	CITIGROUP		6,492,360	6,000,000	
576029 AS 1	MASSACHUSETTS ST TPK AUTH		12/06/2010	WELLS FARGO		2,326,620	2,000,000	44,986
57604P NY 6	MASSACHUSETTS ST WTR POLL		06/28/2010	BMI CAPITAL		1,173,370	1,000,000	21,875
59259R AS 3	METROPLITAN TRANSN AUTH NY REV		04/12/2010	HUTCHINSON SHOC		1,802,160	1,600,000	36,667

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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
59259Y FP 9	METROPOLITAN TRANSN AUTH		11/24/2010	CITIGROUP		5,541,400	5,000,000	
645780 FC 6	NEW JERSEY ECONOMIC DEV A		06/30/2010	MORGAN STANLEY		2,000,000	2,000,000	
646135 YQ 0	NEW JERSEY ST TRANSN TR F		05/21/2010	MORGAN STANLEY		3,864,759	3,450,000	104,650
649674 JD 1	NEW YORK N Y CITY HEALTH		10/20/2010	J P MORGAN		11,415,100	10,000,000	
64971M X2 3	NEW YORK N Y CITY TRANSIT		05/20/2010	MORGAN STANLEY		2,192,380	2,000,000	
649902 TJ 2	NEW YORK ST DORM AUTH ST		06/25/2010	WELLS FARGO		5,405,188	4,700,000	68,542
649905 4Y 9	NEW YORK ST DORM AUTH REV		11/05/2010	GOLDMAN		867,008	775,000	
650035 NR 5	NEW YORK ST URBAN DEV COR		06/17/2010	WELLS FARGO		3,175,718	2,995,000	69,467
650035 UQ 9	NEW YORK ST URBAN DEV COR		10/18/2010	CITIGROUP		5,556,950	5,000,000	11,111
665245 XL 5	NORTHERN ILL UNIV REVS		12/09/2010	BMI CAPITAL		3,481,639	3,240,000	
677632 LP 4	OHIO ST UNIV GEN RCPTS		01/13/2010	MORGAN STANLEY		3,425,370	3,000,000	
68607D NU 5	OREGON ST DEPT TRANSN HWY		05/20/2010	WELLS FARGO		1,143,720	1,000,000	5,972
686507 CS 1	ORLANDO FLA UTILS COMMN U		05/24/2010	WILLIAM		1,138,510	1,000,000	7,778
708840 JK 0	PENNSYLVANIA INTERGOVERNM		05/05/2010	GOLDMAN		3,395,580	3,000,000	
717893 VE 8	PHILADELPHIA PA WTR & WASTEWTR REV		04/09/2010	MORGAN STANLEY		4,350,800	4,000,000	
745235 TH 4	PUERTO RICO PUB BLDGS AUT		12/16/2010	WACHOVIA		3,198,180	3,000,000	77,917
745235 ZZ 7	PUERTO RICO PUB BLDGS AUT		12/17/2010	DEPFA ACS BANK		1,034,840	1,000,000	26,125
74526Q XS 6	PUERTO RICO ELEC PWR AUTH		04/23/2010	MORGAN STANLEY		1,078,410	1,000,000	
75076P AF 2	RAILSPLITTER TOB SETTLEME		12/01/2010	CITIGROUP		2,167,701	2,130,000	
75076P AG 0	RAILSPLITTER TOB SETTLEME		12/16/2010	CITIGROUP		5,061,800	5,000,000	9,028
75076P AJ 4	RAILSPLITTER TOB SETTLEME		12/17/2010	MORGAN STANLEY		1,444,055	1,470,000	3,073
79575D F7 0	SALT RIVER PROJ ARIZ AGRI		10/01/2010	MORGAN STANLEY		6,633,165	5,500,000	
796253 V9 0	SAN ANTONIO TX		05/26/2010	EXCHANGE		160,479	155,000	
796253 W2 4	SAN ANTONIO TX		05/26/2010	EXCHANGE		2,945,572	2,845,000	
796253 W3 2	SAN ANTONIO TX		05/26/2010	EXCHANGE		37,118	35,000	
796253 W4 0	SAN ANTONIO TX		05/28/2010	EXCHANGE		3,144,435	2,965,000	
796253 X6 4	SAN ANTONIO TEX ELEC & GA		11/10/2010	LOOP CAPITAL		2,525,564	2,115,000	33,928
812643 DU 5	SEATTLE WASH MUN LT & PWR		05/14/2010	CITIGROUP		4,522,320	4,000,000	
837147 8M 2	SOUTH CAROLINA ST PUB SVC		10/15/2010	GOLDMAN		818,781	685,000	
843375 WK 8	SOUTHERN MINN MUN PWR AGY		11/18/2010	GUGGENHEIM		2,213,840	2,000,000	41,417
882756 R7 6	TEXAS ST PUB FIN AUTH REV		11/19/2010	MERRILL		2,254,760	2,000,000	
915137 4B 6	UNIVERSITY TEX UNIV REVS		10/29/2010	CITIGROUP		6,451,380	5,400,000	57,750
927781 QV 9	VIRGINIA COLLEGE BLDG AUT		12/16/2010	RAYMOND		3,628,486	3,350,000	65,139
93978E 6L 1	WASHINGTON ST HEALTH CARE		11/10/2010	J P MORGAN		7,800,000	7,800,000	415
939827 KR 1	WASHINGTON ST PUB PWR SUP		10/13/2010	WELLS FARGO		2,136,128	1,665,000	35,260
944514 LW 6	WAYNE CNTY MICH ARPT AUTH		12/09/2010	SEIBERT BRANFD		5,171,950	5,000,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					473,849,845	440,108,472	1,882,430
Bonds - Industrial and Miscellaneous								
00081T AB 4	ACCO BRANDS CORP		06/24/2010	BARCLAYS US FUND		115,625	125,000	3,548
00081T AD 0	ACCO BRANDS CORP		02/03/2010	BARCLAYS US FUND		136,719	125,000	4,722
001546 AL 4	AK STL CORP		12/06/2010	BANC OF AMERICA		124,219	125,000	635
00165A AC 2	AMC ENTERTAINMENT INC		12/01/2010	BARCLAYS US FUND		250,000	250,000	
00439T AD 9	ACCURIDE CORP NEW		07/22/2010	CS FIRST		123,505	125,000	
00826K AD 9	AFFINITY GROUP INC		11/15/2010	JEFFERIES & CO		244,755	250,000	
00828B AB 1	AFFINIA GROUP INC		07/07/2010	GLEACHER		504,625	500,000	5,025
00828D AJ 0	AFFINION GROUP INC		05/20/2010	VARIOUS		519,688	500,000	3,833
008294 AA 8	AFFINION GROUP HLDGS INC		09/30/2010	DEUTSCHE BANK		123,188	125,000	

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008911 AK 5	AIR CDA INC		10/14/2010	VARIOUS		623,875	625,000	2,441
016745 AL 5	ALBRITTON COMMUNICATIONS		04/22/2010	DEUTSCHE BANK		250,000	250,000	
019736 AB 3	ALLISON TRANSMISSION INC		06/02/2010	VARIOUS		395,000	375,000	8,516
02005N AE 0	GMAC INC PRIV PLACE		03/10/2010	MORGAN STANLEY		368,700	375,000	
02208R AB 2	ALTRA HOLDINGS INC		06/30/2010	WJB CAPI		126,250	125,000	987
02406P AE 0	AMERICAN AXLE & MFG INC PRIV PLACE		05/19/2010	CS FIRST		106,563	125,000	1,878
02406P AF 7	AMERICAN AXLE & MFG INC		11/03/2010	CITADEL		126,563	125,000	1,832
02406P AG 5	AMERICAN AXLE & MFG INC		01/26/2010	VARIOUS		260,781	250,000	2,345
02635P TB 9	AMERICAN GEN FIN MEDTM SR		06/28/2010	VARIOUS		902,656	1,000,000	17,892
02666Q G6 4	AMER HONDA FIN CORP MTN B		09/14/2010	J P MORGAN		1,998,140	2,000,000	
026874 BS 5	AMERICAN INTL GROUP INC		10/01/2010	VARIOUS		375,769	375,000	11,950
029263 AA 8	AMERICAN REPROGRAPHICS CO		11/23/2010	BANC OF AMERICA		244,560	250,000	
030210 AE 8	AMERICAN TIRE DISTRS INC		09/20/2010	BANC OF AMERICA		256,888	250,000	3,893
03523T AV 0	ANHEUSER-BUSH INBEV WOR PRIV PLACE		03/24/2010	BANC OF AMERICA		993,810	1,000,000	
037411 AX 3	APACHE CORP		11/30/2010	CHASE		989,700	1,000,000	
037735 CQ 8	APPALACHIAN PWR CO		10/12/2010	VARIOUS		3,113,930	3,000,000	26,633
03841X AB 0	AQUILEX HOLDINGS LLC		08/19/2010	DAIN RAUSCHER		124,688	125,000	2,665
039686 AA 8	ARDAGH PACKAGING		09/30/2010	CITIGROUP		375,000	375,000	
039686 AB 6	ARDAGH PACKAGING		09/30/2010	CITIGROUP		250,000	250,000	
043353 AJ 0	ARVINMERITOR INC		05/20/2010	VARIOUS		507,918	500,000	8,854
04523X AA 5	ASPECT SOFTWARE INC		08/31/2010	BANC OF AMERICA		253,438	250,000	4,280
04570V AA 1	ASSOCIATED MATERIALS LLC		10/01/2010	DEUTSCHE BANK		125,000	125,000	
055381 AR 8	B E AEROSPACE		09/13/2010	CS FIRST		123,880	125,000	
06051G EB 1	BANK OF AMERICA		07/20/2010	MERRILL		517,545	500,000	8,250
06051G EC 9	BANK AMER FDG CORP		06/17/2010	BANC OF AMERICA		1,494,630	1,500,000	
06406H BQ 1	BANK NEW YORK MTN BK ENT		06/11/2010	BARCLAYS US FUND		2,496,775	2,500,000	
06739G AR 0	BARCLAYS BANK PLC		07/20/2010	BARCLAYS US FUND		1,555,965	1,500,000	3,203
085790 AU 7	BERRY PLASTICS CORP		07/15/2010	BANC OF AMERICA		485,625	500,000	5,278
09852T AA 4	BONTEN MEDIA ACQUISTION		12/01/2010	PIK - PAID IN KIND		12,675	13,731	
10112R AS 3	BOSTON PPTYS LTD PARTNERS		11/08/2010	DEUTSCHE BANK		496,300	500,000	
103304 BE 0	BOYD GAMING CORP		10/28/2010	J P MORGAN		250,000	250,000	
106777 AA 3	BREITBURN ENERGY PARTNERS		10/01/2010	BARCLAYS US FUND		246,563	250,000	
107342 AA 5	BRESNAN BROADBAND HOLDING		12/01/2010	BANC OF AMERICA		500,000	500,000	
109478 AA 5	BRIGHTSTAR CORP		11/23/2010	WJB CAPI		250,000	250,000	
117777 AA 0	SYNIVERSE HOLDINGS INC		12/16/2010	CS FIRST		125,000	125,000	
120462 AA 4	BUMBLE BEE ACQUISITION CO		12/06/2010	VARIOUS		250,683	250,000	
120463 AB 0	BUMBLE BEE FOODS LLC		01/26/2010	WACHOVIA		507,500	500,000	4,521
124857 AE 3	CBS CORP NEW		10/04/2010	MORGAN STANLEY		498,660	500,000	
12489L AF 5	CB RICHARD ELLIS SVCS INC		10/05/2010	BANC OF AMERICA		250,000	250,000	
1248EP AJ 2	CCO HLDGS LLC / CCO HLDGS		05/14/2010	VARIOUS		250,938	250,000	574
1248EP AM 5	CCO HLDGS LLC / CCO HLDGS		04/14/2010	CS FIRST		125,000	125,000	
12516U AA 3	CEMEX FINANCE LLC		10/14/2010	PRINCERI		253,750	250,000	8,247
12527G AA 1	CF INDS INC		04/20/2010	MORGAN STANLEY		125,000	125,000	
12545D AA 6	CHC HELICOPTER		09/22/2010	MORGAN STANLEY		368,996	375,000	
125581 FU 7	CIT GROUP INC		02/10/2010	BARCLAYS US FUND		8,336	9,366	66
125581 FV 5	CIT GROUP INC		02/04/2010	BARCLAYS US FUND		445,695	509,366	5,844

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125581 FW 3	CIT GROUP INC		09/27/2010	VARIOUS		544,088	598,943	3,050
125581 FX 1	CIT GROUP INC		11/02/2010	VARIOUS		899,625	938,518	7,343
12561E AK 1	CKE RESTAURANTS INC		07/06/2010	MORGAN STANLEY		613,031	625,000	
12621E AD 5	CNO FINL GROUP INC		12/14/2010	MORGAN STANLEY		125,000	125,000	
12626P AK 9	CRH AMER INC		11/30/2010	BANC OF AMERICA		1,496,985	1,500,000	
12686C AY 5	CABLEVISION SYS CORP		05/14/2010	CITADEL		256,875	250,000	3,833
14150B AC 8	CARDINAL HEALTH 409 INC		04/16/2010	PIK - PAID IN KIND		62,418	67,345	
147446 AQ 1	CASE NEW HOLLAND INC		06/22/2010	CS FIRST		124,150	125,000	
14912L 4M 0	CATERPILLAR FINL SVCS MTN		06/17/2010	BANC OF AMERICA		1,000,000	1,000,000	
150191 AA 2	CEDAR FAIR LP		07/15/2010	J P MORGAN		246,533	250,000	
15089Q AA 2	CELANESE US HOLDINGS LLC		09/15/2010	BANC OF AMERICA		125,000	125,000	
153527 AG 1	CENTRAL GARDEN & PET CO		02/25/2010	J P MORGAN		250,000	250,000	
162821 AA 0	CHECKOUT HLDG CORP		11/09/2010	J P MORGAN		148,190	250,000	
165167 CF 2	CHESAPEAKE ENERGY CORP		12/01/2010	VARIOUS		509,219	500,000	4,417
171871 AN 6	CINCINNATI BELL INC NEW		11/08/2010	DEUTSCHE BANK		252,500	250,000	1,687
17285T AD 8	CITADEL BROADCASTING CORP		12/06/2010	J P MORGAN		125,000	125,000	
172967 EV 9	CITIGROUP INC		07/20/2010	CITIGROUP		2,968,840	2,500,000	20,896
172967 FD 8	CITIGROUP INC		05/12/2010	CITIGROUP		497,235	500,000	
172967 FF 3	CITIGROUP INC		08/02/2010	CITIGROUP		989,950	1,000,000	
173094 AA 1	CITIGROUP CAP XXI		12/23/2010	MORGAN STANLEY		260,313	250,000	461
179584 AF 4	CLAIRE'S STORES		12/01/2010	VARIOUS		260,156	262,968	
18450J AP 0	CLEAR CHANNEL COMM		12/16/2010	GOLDMAN SACHS		425,438	500,000	
191216 AR 1	COCA COLA CO		11/04/2010	BANC OF AMERICA		498,470	500,000	
202795 HV 5	COMMONWEALTH EDISON CO		07/26/2010	BANC OF AMERICA		999,760	1,000,000	
20605P AB 7	CONCHO RES INC		12/09/2010	J P MORGAN		125,000	125,000	
20854P AC 3	CONSOL ENERGY INC		03/25/2010	BANC OF AMERICA		250,000	250,000	
20854P AE 9	CONSOL ENERGY INC		12/16/2010	CITADEL		134,688	125,000	2,292
212015 AE 1	CONTINENTAL RESOURCES INC		09/13/2010	BANC OF AMERICA		125,000	125,000	
21244W AA 9	CONVATEC HEALTHCARE E.S.A.		12/17/2010	J P MORGAN		1,000,000	1,000,000	
22282E AD 4	COVANTA HLDG CORP		11/16/2010	VARIOUS		250,085	250,000	
22546Q AE 7	CREDIT SUISSE NEW YORK		07/20/2010	CS FIRST		1,021,900	1,000,000	11,667
22546Q AF 4	CREDIT SUISSE NEW YORK BR		08/02/2010	CS FIRST		2,996,160	3,000,000	
22764L AB 9	CROSSTEX ENERGY L P / COR		05/14/2010	VARIOUS		373,330	378,000	3,051
23918K AM 0	DAVITA INC		10/05/2010	BANC OF AMERICA		375,000	375,000	
242370 AB 0	DEAN FOODS CO NEW		12/09/2010	MERRILL		125,000	125,000	
25212W AA 8	DEX ONE CORP SR SUB NT 12%		03/16/2010	EXCHANGE		34,098	144,750	
25380W AB 2	DIGICEL GROUP LTD		07/22/2010	MARQUARIE CAPITAL		126,094	125,000	380
25380W AC 0	DIGICEL GROUP LTD		09/24/2010	CS FIRST		136,563	125,000	6,891
254423 AA 4	DINEEQUITY INC		10/13/2010	VARIOUS		766,171	750,000	
25746U BJ 7	DOMINION RES INC VA NEW		08/30/2010	MORGAN STANLEY		998,540	1,000,000	
26816L AT 9	DYNEGY INC		11/01/2010	VARIOUS		96,393	125,000	87
26816L AW 2	DYNEGY HOLDINGS INC PRIV PLACE		11/03/2010	VARIOUS		434,226	625,000	20,694
26817C AA 9	DYNCORP INTL INC		06/29/2010	VARIOUS		124,964	125,000	
26884A AY 9	ERP OPER LTD PARTNERSHIP		07/12/2010	CITIGROUP		992,370	1,000,000	
269279 AD 7	EXCO RESOURCES INC		11/02/2010	VARIOUS		241,600	250,000	1,302
27749T AC 9	EASTON-BELL SPORTS INC		06/14/2010	DEUTSCHE BANK		128,281	125,000	542
28336L BU 2	EL PASO CORP 6.5		10/07/2010	EXCHANGE		222,273	250,000	

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29273V AC 4	ENERGY TRANSFER EQUITY L		09/15/2010	CS FIRST		250,000	250,000	
29379V AR 4	ENTERPRISE PRODS OPER LLC		05/11/2010	CITIGROUP		997,900	1,000,000	
29382R AC 1	ENTRAVISION COMMUNICATION		07/22/2010	CITIGROUP		123,403	125,000	
302203 AA 2	EXPRO FIN LUXEMBOURG S C		12/09/2010	VARIOUS		237,188	250,000	10,182
30251G AC 1	FMG RESOURCES AUGUST 2006		12/10/2010	J P MORGAN		497,503	500,000	
30251G AF 4	FMG RESOURCES AUGUST 2006		12/10/2010	J P MORGAN		248,438	250,000	
31430Q BA 4	FELCOR LODGING TRUST INC		05/21/2010	VARIOUS		383,125	375,000	5,382
315292 AK 8	FERRELLGAS L P / FERRELLG		11/09/2010	J P MORGAN		250,000	250,000	
31620M AA 4	FIDELITY NATL INFORMATION		10/26/2010	BANC OF AMERICA		135,625	125,000	2,727
31620M AC 0	FIDELITY NATL INFORMATION		07/08/2010	BANC OF AMERICA		250,000	250,000	
319963 AT 1	FIRST DATA CORP		09/30/2010	VARIOUS		221,016	249,617	
340711 AR 1	FLORIDA GAS TRANSMISSION		07/08/2010	J P MORGAN		999,820	1,000,000	
345397 VN 0	FORD MOTOR CREDIT CO LLC		04/06/2010	J P MORGAN		497,390	500,000	
345525 AA 7	FORESIGHT ENERGY LLC		08/09/2010	CITIGROUP		621,088	625,000	
35168X AA 9	FRAC TECH SVCS LLC/FRAC T		12/16/2010	VARIOUS		381,225	375,000	965
35687M AU 1	FREESCALE SEMICONDUCTOR I		12/15/2010	CITIGROUP		632,813	625,000	2,986
35906A AD 0	FRONTIER COMMUNICATIONS		05/17/2010	VARIOUS		627,813	625,000	4,129
35906A AF 5	FRONTIER COMMUNICATIONS		06/30/2010	VARIOUS		376,094	375,000	4,010
35906A AH 1	FRONTIER COMMUNICATIONS		03/26/2010	J P MORGAN		125,000	125,000	
36155W AF 3	GCI INC		05/12/2010	BANC OF AMERICA		125,000	125,000	60
36158Y AB 5	GE CAP CMBS 2000-1		12/20/2010	CAPITAL CONTRIBUTION		2,488		
36186C BY 8	GMAC		01/28/2010	BANC OF AMERICA		185,280	193,000	3,903
361990 AB 0	GWR OPERATING PARTNERSHIP PRIV PLACE		03/30/2010	DEUTSCHE BANK		238,368	250,000	
36962G 4J 0	GENERAL ELEC CAP CORP MTN		06/09/2010	UBSW		1,552,035	1,500,000	35,750
36962G 4L 5	GENERAL ELEC CAP CORP MTN		06/21/2010	MORGAN STANLEY		1,997,180	2,000,000	
36962G 4T 8	GENERAL ELEC CAP CORP MTN		11/04/2010	MORGAN STANLEY		1,998,500	2,000,000	
37047R AJ 6	GENERAL NUTRITION CTRS IN		06/30/2010	PERSHING DLJ		115,156	125,000	2,216
37247A AB 8	GENTIVA HEALTH SERVICES I		08/12/2010	BARCLAYS US FUND		375,000	375,000	
37247D AM 8	GENWORTH FINL INC		06/21/2010	BANC OF AMERICA		250,000	250,000	
37247D AN 6	GENWORTH FINL INC		11/17/2010	BANC OF AMERICA		498,295	500,000	
373200 AV 6	GEORGIA GULF CORPORATION PRIV PLACE		06/24/2010	BARCLAYS US FUND		128,866	125,000	5,844
38470R AH 4	GRAHAM PACKAGING CO L P		06/30/2010	BANC OF AMERICA		123,438	125,000	143
38869P AH 7	GRAPHIC PACKAGING INTL IN		09/15/2010	BANC OF AMERICA		250,000	250,000	
389375 AE 6	GRAY TELEVISION INC		05/14/2010	MORGAN STANLEY		364,375	375,000	1,604
390606 AG 6	GREAT LAKES DREDGE & DOCK		06/16/2010	VARIOUS		371,875	375,000	323
40052V AA 2	GRUPO BIMBO SAB DE CV		07/19/2010	BANC OF AMERICA		2,004,360	2,000,000	2,979
404119 BK 4	HCA INC PRIV PLACE		03/02/2010	BANC OF AMERICA		495,475	500,000	
410345 AH 5	HANESBRANDS INC		11/04/2010	MERRILL		375,000	375,000	
41135Q AA 2	HAPAG-LLOYD AG		10/01/2010	DEUTSCHE BANK		248,433	250,000	
413626 AL 6	HARRAHS BANK LOAN		06/02/2010	GOLDMAN SACHS		417,667	500,000	
413627 BL 3	HARRAHS OPERATING CO INC		03/01/2010	DEUTSCHE BANK		130,313	125,000	3,633
421924 BH 3	HEALTHSOUTH CORP		09/28/2010	CITIGROUP		125,000	125,000	
421933 AH 5	HEALTH MGMT ASSOC INC NEW		11/01/2010	BARCLAYS US FUND		258,281	250,000	787
428040 CE 7	HERTZ CORP		12/06/2010	J P MORGAN		500,000	500,000	
428236 BE 2	HEWLETT PACKARD CO		11/29/2010	BANC OF AMERICA		999,110	1,000,000	
428303 AJ 0	HEXION SPECIALTY CHEMICAL		01/14/2010	CS FIRST		248,240	250,000	
428303 AK 7	HEXION U S FIN CORP / HEX		10/27/2010	J P MORGAN		500,000	500,000	

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431318 AL 8	HILCORP ENERGY I L P / HI		10/26/2010	VARIOUS		253,750	250,000	424
437076 AP 7	HOME DEPOT INC		06/11/2010	STIFFEL NICOLAUS		3,293,580	3,000,000	47,250
437076 AT 9	HOME DEPOT INC		09/07/2010	BANC OF AMERICA		499,340	500,000	
44328M AC 8	HSBC BK PLC		08/05/2010	BNP PARIBAS		994,010	1,000,000	
44332L AB 6	HUB INTL HOLDINGS PRIV PLACE		04/07/2010	MORGAN STANLEY		121,250	125,000	3,656
44701Q AU 6	HUNTSMAN INTL LLC		06/23/2010	CITIGROUP		470,000	500,000	12,099
44701Q AW 2	HUNTSMAN INTL LLC		10/28/2010	VARIOUS		395,000	375,000	2,875
45661T AJ 0	INERGY L P & INERGY FIN C		09/13/2010	WELLS FARGO		250,000	250,000	
457030 AG 9	INGLES MKTS INC		06/16/2010	BANC OF AMERICA		128,125	125,000	1,109
458204 AH 7	INTELSAT INTERMEDIATE PRIV PLACE		09/28/2010	BARCLAYS US FUND		132,500	125,000	1,797
458204 AJ 3	INTELSAT BERMUDA LTD		08/16/2010	VARIOUS		382,585	429,688	
45820E AX 0	INTELSAT BERMUDA LTD PRIV PLACE		02/23/2010	BARCLAYS US FUND		134,375	125,000	2,656
45822E AJ 9	INTELSAT SUBSIDIARY HLDG		06/08/2010	BARCLAYS US FUND		749,063	750,000	26,995
45824T AA 3	INTELSAT JACKSON HLDGS LT		10/28/2010	BARCLAYS US FUND		127,813	125,000	806
45874Q AA 8	INTERLINE BRANDS INC		11/04/2010	BARCLAYS US FUND		125,000	125,000	
459745 FX 8	INTL LEASE FINANCE CORP PRIV PLACE		03/30/2010	BANC OF AMERICA		491,465	500,000	425
459745 GA 7	INTERNATIONAL LEASE FIN C		08/11/2010	BANC OF AMERICA		124,995	125,000	
459745 GE 9	INTERNATIONAL LEASE FIN C		08/11/2010	J P MORGAN		124,191	125,000	
459745 GF 6	INTERNATIONAL LEASE FIN C		12/02/2010	J P MORGAN		247,900	250,000	
45974V A8 1	INTERNATIONAL LEASE FIN M		03/18/2010	VARIOUS		634,688	750,000	13,672
45974V B7 2	INTERNATIONAL LEASE FIN M		02/04/2010	VARIOUS		534,219	625,000	14,499
45974V B8 0	INTL LEASE FINANCE CORP		06/03/2010	BANC OF AMERICA		817,813	875,000	15,987
46126P AG 1	ALERE INC		07/08/2010	JEFFERIES & CO		123,125	125,000	4,430
464592 AG 9	ISLE OF CAPRI CASINOS PRIV PLACE		06/03/2010	LIQUIDNET		220,938	250,000	4,715
46625H HW 3	JPMORGAN CHASE & CO		11/12/2010	J P MORGAN		1,995,520	2,000,000	
471109 AD 0	JARDEN CORP		01/14/2010	DEUTSCHE BANK		123,924	125,000	
487836 BD 9	KELLOGG CO		12/08/2010	BARCLAYS US FUND		1,487,055	1,500,000	
491674 BD 8	KENTUCKY UTILS CO		11/08/2010	CS FIRST		1,992,440	2,000,000	
50075N AU 8	KRAFT FOODS INC		06/10/2010	CITIGROUP		1,111,780	1,000,000	22,799
50178T AA 5	LBI ESCROW CORP PRIV PLACE		11/16/2010	VARIOUS		386,250	375,000	500
50188F AA 3	LG&E & KU ENERGY LLC		11/08/2010	CS FIRST		1,991,140	2,000,000	
513075 AY 7	LAMAR MEDIA CORP PRIV PLACE		06/07/2010	VARIOUS		497,500	500,000	2,625
527298 AP 8	LEVEL 3 FING INC		01/05/2010	BANC OF AMERICA		122,478	125,000	
53219L AJ 8	LIFEPOINT HOSPITALS INC		09/20/2010	BARCLAYS US FUND		125,000	125,000	
534187 AZ 2	LINCOLN NATIONAL CORP		06/18/2010	J P MORGAN		499,335	500,000	
536022 AE 6	LINN ENERGY LLC		10/29/2010	VARIOUS		505,035	500,000	2,637
548661 CS 4	LOWES COS INC		11/17/2010	WELLS FARGO		999,500	1,000,000	
552078 BB 2	LYONDELL CHEMICAL CO		05/14/2010	MORGAN STANLEY		264,375	250,000	1,451
55277B AA 3	MCE FINANCE LIMITED		07/21/2010	VARIOUS		380,428	375,000	2,456
552953 AL 5	MGM RESORTS INTERNATIONAL		07/21/2010	CS FIRST		117,500	125,000	3,398
552953 BP 5	MGM MIRAGE INC PRIV PLACE		03/09/2010	BANC OF AMERICA		125,000	125,000	
55303Q AA 8	MGM RESORTS INTERNATIONAL		09/23/2010	BANC OF AMERICA		231,563	250,000	2,133
553799 AA 5	MU FINANCE PLC		01/22/2010	J P MORGAN		858,069	875,000	
563571 AH 1	MANITOWOC INC		10/13/2010	VARIOUS		250,251	250,000	
56501R AB 2	MANULIFE FINL CORP		11/08/2010	VARIOUS		3,004,465	3,000,000	4,424
56808R AA 4	MARINA DISTRICT FINANCE C		08/04/2010	BANC OF AMERICA		123,680	125,000	

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56808R AC 0	MARINA DISTRICT FINANCE C		08/11/2010	VARIOUS		375,416	375,000	732
570506 AM 7	MARKWEST ENERGY PARTNERS		10/19/2010	WELLS FARGO		125,000	125,000	
57161A AA 0	MARQUETTE TRANSN CO LLC		08/23/2010	DEUTSCHE BANK		255,000	250,000	3,096
577743 AA 5	MACIM CRANE WORKS LP PRIV PLACE		03/31/2010	J P MORGAN		243,225	250,000	
58933Y AA 3	MERCK & CO INC NEW		12/07/2010	J P MORGAN		1,495,470	1,500,000	
59001A AN 2	MERITAGE HOMES CORP		06/07/2010	UBSW		113,125	125,000	1,415
59217G AC 3	METROPOLITAN LIFE GLOBAL		09/22/2010	DEUTSCHE BANK		2,998,470	3,000,000	
594087 AM 0	MICHAELS STORES INC PRIV PLACE		06/03/2010	WACHOVIA		257,500	250,000	2,923
594087 AQ 1	MICHAELS STORES INC		10/07/2010	DEUTSCHE BANK		124,078	125,000	
60740F AJ 4	MOBILE MINI INC		11/10/2010	DEUTSCHE BANK		375,000	375,000	
608328 AT 7	MOHEGAN TRIBAL GAMING AUT		10/05/2010	CS FIRST		397,188	500,000	4,126
61532X AC 0	MONUMENTAL GLOBAL FDG III		09/16/2010	JEFFERIES & CO		271,583	250,000	2,406
61747Y CJ 2	MORGAN STANELY		06/07/2010	MORGAN STANLEY		966,600	1,000,000	12,031
61754J AF 5	MORGAN STANLEY CAP 2007-T		10/28/2010	CS FIRST		4,446,875	4,000,000	628
618270 AD 4	MORRIS PUBLISHING		03/11/2010	EXCHANGE		67,500	89,773	
628530 AP 2	MYLAN INC		11/09/2010	J P MORGAN		246,125	250,000	
62875U AJ 4	NBC UNIVERSAL INC		09/27/2010	J P MORGAN		999,450	1,000,000	
62910T AA 3	NFR ENERGY LLC / NFR ENER		03/08/2010	VARIOUS		369,333	375,000	982
629360 AB 4	NPC INTERNATIONAL INC		06/28/2010	WJB CAPI		250,313	250,000	5,179
629377 AX 0	NRG ENERGY INC		08/18/2010	VARIOUS		637,194	625,000	4,865
629568 AQ 9	NABORS INDS INC		07/19/2010	BARCLAYS US FUND		1,641,645	1,500,000	40,231
629568 AU 0	NABORS INDS INC		09/10/2010	JEFFERIES & CO		496,310	500,000	69
629855 AP 2	NALCO CO		02/05/2010	CITIGROUP		267,188	250,000	4,870
629855 AQ 0	NALCO CO		12/09/2010	CITIGROUP		125,000	125,000	
637004 AC 6	NATIONAL MONEY MART CO		02/22/2010	CS FIRST		130,781	125,000	2,125
63934E AM 0	NAVISTAR INTL CORP NEW		08/25/2010	BANC OF AMERICA		129,375	125,000	3,409
640204 AG 8	NEIMAN MARCUS GROUP INC		03/19/2010	CS FIRST		121,507	118,833	2,050
651715 AK 0	NEWPAGE CORP		11/08/2010	VARIOUS		223,125	250,000	7,307
65332V BJ 1	NEXTEL COMMUNICATIONS INC		11/24/2010	WARBURG		121,875	125,000	1,549
65338L AA 7	NCO GROUP INC PRIV PLACE		04/26/2010	DEUTSCHE BANK		121,875	125,000	6,762
65339E AA 2	NEXSTAR/MISSION BROADCST PRIV PLACE		06/29/2010	VARIOUS		250,780	250,000	2,250
65409Q AJ 1	NIELSEN FINANCE LLC/CO PRIV PLACE		06/14/2010	MORGAN STANLEY		235,000	250,000	
65409Q AX 0	NIELSEN FIN LLC/ NIELSEN		09/30/2010	DEUTSCHE BANK		372,251	375,000	
65543A AB 0	NORANDA ALUM ACQUISITION		11/15/2010	PIK - PAID IN KIND		25,169	22,241	
65562V AA 2	NORDIC TEL CO HLDGS PRIV PLACE		02/01/2010	BARCLAYS US FUND		268,750	250,000	5,732
665859 AL 8	NORTHERN TR CORP		11/01/2010	BANC OF AMERICA		998,830	1,000,000	
67000X AG 1	NOVELIS INC		12/10/2010	CITIGROUP		250,000	250,000	
67000X AH 9	NOVELIS INC		12/10/2010	CITIGROUP		500,000	500,000	
67105E AB 8	OUTBACK STEAKHO PRIV PLACE		08/18/2010	DEUTSCHE BANK		125,000	125,000	2,361
674599 BY 0	OCCIDENTAL PETE CORP DEL		12/13/2010	BARCLAYS US FUND		999,770	1,000,000	
682129 AD 3	OMNOVA SOLUTIONS INC		10/22/2010	VARIOUS		126,980	125,000	
68234K AA 8	ONCURE HOLDINGS INC		05/06/2010	JEFFERIES & CO		245,653	250,000	
69138W AA 7	OXEA FIN & CY S C A		07/09/2010	DEUTSCHE BANK		250,000	250,000	
693476 BK 8	PNC FUNDING CORP		05/13/2010	MORGAN STANLEY		998,210	1,000,000	
693492 AC 4	PINAFORE LLC		11/01/2010	VARIOUS		520,108	500,000	2,188
70319W AA 6	PATHEON INC PRIV PLACE		04/09/2010	J P MORGAN		125,000	125,000	
704549 AE 4	PEABODY ENERGY CORP		12/13/2010	WELLS FARGO		276,563	250,000	2,305

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704549 AH 7	PEABODY ENERGY CORP.		08/11/2010	BANC OF AMERICA		250,000	250,000	
705012 AA 0	PEARSON FDG TWO PLC		05/10/2010	J P MORGAN		2,238,255	2,250,000	
707132 AM 8	PENINSULA GAMING LLC / PE		05/14/2010	WELLS FARGO		255,000	250,000	7,017
70788A AA 6	PENN VA RESOURCE PARTNERS		06/30/2010	VARIOUS		248,438	250,000	1,977
716016 AC 4	PETCO ANIMAL SUPPLIES		11/19/2010	J P MORGAN		250,000	250,000	
718592 AK 4	PHILLIPS VAN HEUSEN CORP		06/24/2010	DEUTSCHE BANK		252,500	250,000	2,714
723456 AG 4	PINNACLE ENTERTAINMENT PRIV PLACE		02/05/2010	CITADEL		215,000	250,000	2,865
723456 AN 9	PINNACLE ENTMT INC		04/29/2010	J P MORGAN		125,000	125,000	
72347Q AG 8	PINNACLE FOODS FIN LLC /		08/10/2010	BARCLAYS US FUND		375,000	375,000	
723655 AB 2	PIONEER DRILLING COMPANY PRIV PLACE		03/04/2010	BANC OF AMERICA		119,688	125,000	
726505 AJ 9	PLAINS EXPLORATIION & PRO		03/24/2010	J P MORGAN		125,000	125,000	
73179V AD 5	POLYPORE INTL INC		11/10/2010	J P MORGAN		250,000	250,000	
73755L AJ 6	POTASH CORP SASK INC		11/22/2010	BANC OF AMERICA		498,260	500,000	
74044P AC 1	PREGIS CORP		08/17/2010	WJB CAPI		126,563	125,000	5,371
74112B AF 2	PRESTIGE BRANDS IN		10/22/2010	BANC OF AMERICA		255,000	250,000	1,719
74347A AA 2	PROQUEST LLC		09/16/2010	MORGAN STANLEY		125,000	125,000	
744448 CD 1	PUBLIC SERVICE CO COLO		11/08/2010	GOLDMAN		497,965	500,000	
74456Q AW 6	PUBLIC SVC ELEC GAS CO MT		05/17/2010	BARCLAYS US FUND		998,220	1,000,000	
74837N AC 7	QUICKSILVER INC		06/11/2010	DEUTSCHE BANK		109,219	125,000	1,456
749121 CB 3	QWEST COMMUNICATIONS INTL		01/07/2010	DEUTSCHE BANK		123,050	125,000	
74959G AC 4	REYNOLDS GROUP ISSUER LLC		10/06/2010	CS FIRST		125,000	125,000	
750323 AA 5	RADIATION THERAPY SERVICE PRIV PLACE		06/30/2010	VARIOUS		246,401	250,000	2,606
75281A AL 3	RANGE RES CORP		07/29/2010	J P MORGAN		125,000	125,000	
75524D AN 0	RBS GLOBAL INC		04/21/2010	CS FIRST		875,000	875,000	
75605E AV 2	REALOGY CORP PRIV PLACE		10/15/2010	PIK - PAID IN KIND		33,596	35,886	
758753 AD 9	REGAL CINEMAS CORP		08/11/2010	CS FIRST		258,125	250,000	1,857
76010R AC 2	RENTAL SERVICE CORP PRIV PLACE		07/02/2010	BARCLAYS US FUND		123,438	125,000	1,220
761735 AA 7	REYNOLDS GROUP ISSUER LLC		08/16/2010	VARIOUS		501,250	500,000	3,099
77340R AH 0	ROCKIES EXPRESS PIPELINE PRIV PLACE		06/30/2010	JEFFERIES & CO		962,200	1,000,000	11,267
77636Q AA 0	ROOFING SUPPLY GROUP LLC/		11/08/2010	DEUTSCHE BANK		375,000	375,000	
78008K BS 1	ROYAL BK OF CDA BD CDS		07/07/2010	J P MORGAN		997,600	1,000,000	
78401F AD 9	SBA TELECOMMUNICATIONS IN		06/28/2010	CITIGROUP		263,750	250,000	7,792
78428E AA 7	SITEL LLC/SITEL FIN CORP PRIV PLACE		06/28/2010	BANC OF AMERICA		482,640	500,000	4,113
78572M AD 7	SABMILLER PLC		08/31/2010	MESEROW		1,907,184	1,600,000	17,911
785905 AB 6	SABRE HOLDINGS CORP PRIV PLACE		11/24/2010	J P MORGAN		124,531	125,000	2,174
794093 AF 1	SALEM COMMUNICATIONS CORP		06/11/2010	DEUTSCHE BANK		14,245	14,000	4
810186 AJ 5	SCOTTS MIRACLE GRO CO		12/13/2010	MERRILL		375,000	375,000	
81180W AB 7	SEAGATE HDD CAYMAN		12/08/2010	MORGAN STANLEY		125,000	125,000	
812350 AC 0	SEARS HLDGS CORP		09/30/2010	BANC OF AMERICA		250,000	250,000	
81683R AQ 7	SEMINOLE TRIBE FLA		11/04/2010	VARIOUS		256,250	250,000	
817082 AF 7	SENECA GAMING COR		11/08/2010	MERRILL		125,000	125,000	
817565 BV 5	SERVICE CORP INTL		11/17/2010	MERRILL		125,000	125,000	
822582 AQ 5	SHELL INTERNATIONAL FIN B		06/21/2010	BANC OF AMERICA		999,310	1,000,000	
82459A AA 9	SHINGLE SPRINGS TRIBAL G PRIV PLACE		07/21/2010	VARIOUS		209,375	250,000	2,572
828807 CF 2	SIMON PPTY GROUP LP		08/09/2010	CHASE		747,038	750,000	
829259 AA 8	SINCLAIR TELEVISION GROUP		06/02/2010	CS FIRST		246,250	250,000	2,313

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832ESC 9C 3	ESCROW SMITH INVETSMENT CO PRIV PLACE		07/01/2010	CORPORATE REORGANIZATION			250,000	
835834 AA 0	SORENSON COMMUNICATIONS I		01/14/2010	MORGAN STANLEY		858,384	875,000	
843877 AF 8	SOUTHERN STS COOP INC		04/28/2010	JEFFERIES & CO		243,802	250,000	
84762L AE 5	SPECTRUM BRANDS INC		08/31/2010	VARIOUS		27,672	28,564	
84762L AF 2	SPECTRUM BRANDS INC		06/04/2010	CS FIRST		369,878	375,000	
852060 AD 4	SPRINT CAP CORP		12/07/2010	MERRILL		223,438	250,000	1,194
852060 AG 7	SPRINT CAP CORP		05/17/2010	J P MORGAN		227,500	250,000	910
852060 AT 9	SPRINT CAPITAL CORP		06/29/2010	VARIOUS		713,750	750,000	16,953
85414A AA 6	STANDARD STL LLC / STD ST		04/15/2010	JEFFERIES & CO		241,003	250,000	
861642 AK 2	STONE ENERGY CORP		11/12/2010	VARIOUS		249,016	250,000	3,174
867363 AP 8	SUNGARD DATA SYS INC		11/01/2010	J P MORGAN		500,000	500,000	
868536 AS 2	SUPERVALU INC		08/02/2010	BARCLAYS US FUND		251,250	250,000	4,167
87264M AB 5	TRW AUTOMOTIVE INC		10/15/2010	GLEACHER		133,438	125,000	881
87612B AD 4	TARGA RES PARTNERS / TARG		06/10/2010	BARCLAYS US FUND		266,250	250,000	11,719
87612E AV 8	TARGET CORP		07/13/2010	J P MORGAN		997,130	1,000,000	
880349 AP 0	TENNECO INC		12/09/2010	MERRILL		375,000	375,000	
882384 AB 6	TEXAS EASTN TRANSMISSION		12/01/2010	J P MORGAN		1,991,260	2,000,000	
883435 AG 4	THERMADYNE HLDGS CORP NEW		11/17/2010	JEFFERIES & CO		125,000	125,000	
88362R AA 5	THERMON INDS INC		06/25/2010	JEFFERIES & CO		256,250	250,000	3,958
887317 AJ 4	TIME WARNER INC		07/07/2010	BARCLAYS US FUND		998,810	1,000,000	
893342 AA 3	TRANSUNION LLC/TRANSUNION		06/10/2010	J P MORGAN		375,000	375,000	
893526 DH 3	TRANS-CANADA PIPELINES		05/26/2010	DEUTSCHE BANK		998,810	1,000,000	
893526 DK 6	TRANSCANADA CORP		09/20/2010	CHASE		1,496,145	1,500,000	
893647 AN 7	TRANSDIGM INC		12/01/2010	WARBURG		750,000	750,000	
89421J AB 8	TRAVELPORT LLC / TRAVELPO		08/12/2010	CS FIRST		250,000	250,000	
896356 AD 4	TRINIDAD DRILLING LTD		12/09/2010	WELLS FARGO		248,115	250,000	
901109 AA 6	TUTOR PERINI CORP		10/15/2010	DEUTSCHE BANK		248,145	250,000	
90264R AB 8	UCI HOLDCO INC		12/15/2010	VARIOUS		133,848	133,872	
90320L AC 1	UPC HLDG BV		02/25/2010	CS FIRST		390,938	375,000	14,092
90338W AG 8	US ONCOLOGY INC		06/15/2010	CITIGROUP		126,563	125,000	4,591
904201 AA 8	UMBRELLA ACQUISITION PRIV PLACE		09/15/2010	PIK - PAID IN KIND		52,656	56,706	
909279 BF 7	UNITED AIR LINES INC		01/11/2010	J P MORGAN		124,074	125,000	
911312 AM 8	UNITED PARCEL SERVICE INC		11/08/2010	J P MORGAN		993,300	1,000,000	
913405 AG 1	UNIVERSAL CITY DEV PARTNE		05/14/2010	WACHOVIA		130,625	125,000	151
914906 AH 5	UNIVISION COMMUNICATIONS		10/19/2010	DEUTSCHE BANK		125,000	125,000	
914906 AK 8	UNIVISION COMMUNICATIONS		11/09/2010	DEUTSCHE BANK		125,000	125,000	
918436 AD 8	VARIETAL DISTRIBUTION PRIV PLACE		01/22/2010	PIK - PAID IN KIND		38,438	42,187	
91911X AL 8	VALEANT PHARMACEUTICALS I		09/21/2010	MORGAN STANLEY		497,500	500,000	
92203P AE 6	VANGUARD HEALTH HLDG CO I		01/28/2010	BANC OF AMERICA		368,575	375,000	83
92675W AA 8	VIKING ACQUISITION INC		11/09/2010	VARIOUS		384,989	375,000	128
92769X AC 9	VIRGIN MEDIA SECD FIN PLC		01/13/2010	J P MORGAN		123,110	125,000	
92834U AA 0	VISANT CORPORATION		09/22/2010	BARCLAYS US FUND		625,000	625,000	
92857W AE 0	VODAFONE GROUP PLC NEW		12/02/2010	J P MORGAN		107,979	100,000	1,824
931142 CZ 4	WAL MART STORES INC		10/25/2010	DEUTSCHE BANK		3,000,750	3,000,000	813
93443T AA 4	WARNER CHILCOTT CORP		09/24/2010	VARIOUS		502,500	500,000	1,049
95058T AB 3	WENDYS / ARBYS RESTAURANT		06/25/2010	BARCLAYS US FUND		130,313	125,000	5,729
952355 AG 0	WEST CORP		09/30/2010	VARIOUS		125,935	125,000	

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95816Q AA 4	WESTERN EXPRESS INC PRIV PLACE		06/02/2010	VARIOUS		474,669	500,000	4,557
966387 AF 9	WHITING PETE CORP NEW		09/21/2010	BANC OF AMERICA		125,000	125,000	
96950F AD 6	WILLIAMS PARTNERS L P		06/30/2010	UBSW		1,025,460	1,000,000	21,430
97314X AF 1	WIND ACQUISITION FIN SA		11/18/2010	CS FIRST		1,390,522	1,400,000	
97381W AN 4	WINDSTREAM CORP		09/22/2010	BANC OF AMERICA		125,000	125,000	
973ESC 9E 8	WIND ACQUISITION FIN SA		09/08/2010	DEUTSCHE BANK		280,000	250,000	4,733
982526 AM 7	WRIGLEY WM JR CO		06/21/2010	J P MORGAN		998,970	1,000,000	
983130 AN 5	WYNN LAS VEGAS LLC / WYNN		05/18/2010	CITADEL		125,313	125,000	547
983130 AR 6	WYNN LAS VEGAS LLC / WYNN		07/21/2010	DEUTSCHE BANK		375,000	375,000	
98389B AM 2	XCEL ENERGY INC		05/10/2010	BARCLAYS US FUND		996,760	1,000,000	
984121 BZ 5	XEROX CORP		12/07/2010	DEUTSCHE BANK		1,596,915	1,500,000	20,365
986141 AA 7	YONKERS RACING CORP 144A		06/17/2010	CS FIRST		135,625	125,000	6,201
02137Z AE 4	ALTAGAS INCOME TRUST	C	03/22/2010	SCOTIA		2,499,700	2,500,000	
07786Z AG 2	BELL ALIANT REGL COMM	C	09/08/2010	CIBC		2,249,865	2,250,000	
07813Z AX 2	BELL CDA MEDIUM TERM NTS	C	11/29/2010	CIBC		1,497,480	1,500,000	
136069 DQ 1	CANADIAN IMPERIAL BANK	C	10/21/2010	CIBC		3,023,607	3,030,000	
14006Z AD 9	CAPITAL DESJARDINS INC MT	C	04/30/2010	VALEUS MOB		3,000,000	3,000,000	
37252B AB 8	GENWORTH MI CDA INC	C	12/13/2010	SCOTIA C		2,000,000	2,000,000	
45823Z AA 0	INTACT FINANCIAL CORPORAT	C	12/16/2010	NESBITT		2,347,808	2,250,000	36,351
580563 AA 2	MCGILL UNIVERSITY HEALTH	C	07/09/2010	RBC DEXIA		2,249,010	2,250,000	
775109 AR 2	ROGERS COMMUNICATIONS INC	C	09/22/2010	TD WATER		2,498,625	2,500,000	
780085 G3 4	ROYAL BK CDA MONTREAL QUE	C	01/20/2010	RBC DEXIA		2,224,182	2,225,000	
87971M AM 5	TELUS CORP	C	07/20/2010	SCOTIA		1,994,840	2,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					200,636,791	200,317,354	887,184
8399997.	Total - Bonds - Part 3					1,076,818,494	1,008,599,211	5,462,853
8399998.	Total - Bonds - Summary Item from Part 5					426,858,152	389,309,011	2,307,215
8399999.	Total - Bonds					1,503,676,646	1,397,908,222	7,770,068
8999998.	Total - Preferred Stocks - Summary Item from Part 5					250,000	XXX	
8999999.	Total - Preferred Stocks					250,000	XXX	0
Common Stocks - Industrial and Miscellaneous								
001084 10 2	AGCO CORP		09/17/2010	VARIOUS	36,500.000	1,375,788	XXX	
002824 10 0	ABBOTT LABS		07/21/2010	BNY BROKERAGE	25,000.000	1,200,350	XXX	
011659 10 9	ALASKA AIR GROUP INC		11/12/2010	SANFORD	1,200.000	64,640	XXX	
01988P 10 8	ALLSCRIPTS HEALTHCARE SOL		10/28/2010	R W BAIR	53,300.000	1,023,845	XXX	
02076X 10 2	ALPHIA NATURAL RESOURCES		11/03/2010	INSTINET CROSS	22,600.000	1,017,963	XXX	
026375 10 5	AMERICAN GREETINGS CORP		11/12/2010	SANFORD	18,400.000	402,317	XXX	
02744M 10 8	AMERICAN MED SYS HLDGS IN		12/30/2009	VARIOUS	34,100.000	661,955	XXX	
029912 20 1	AMERICAN TOWER CORP		05/07/2010	BNY BROKERAGE	30,000.000	1,170,543	XXX	
03073E 10 5	AMERISOURCEBERGEN CORP		01/13/2010	TRADE MA	32,700.000	884,329	XXX	
03073T 10 2	AMERIGROUP CORP		11/12/2010	SANFORD	5,000.000	190,233	XXX	
032359 30 9	AMTRUST FINANCIAL SERVICE		12/17/2010	SANFORD	13,600.000	236,725	XXX	
032654 10 5	ANALOG DEVICES		08/27/2010	VARIOUS	156,000.000	4,449,188	XXX	
035290 10 5	ANIXTER INTERNATIONAL INC		01/26/2010	SANFORD	1,100.000	46,982	XXX	
036115 10 3	ANNTAYLOR STORES CORP		11/12/2010	VARIOUS	54,700.000	1,190,103	XXX	
037833 10 0	APPLE COMPUTER		07/19/2010	VARIOUS	33,000.000	7,941,063	XXX	
03937R 10 2	ARCH CHEMICALS INC		12/06/2010	SANFORD	5,500.000	185,735	XXX	
042735 10 0	ARROW ELECTRS INC		12/06/2010	SANFORD	6,500.000	191,630	XXX	

SCHEDULE D - PART 3

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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
043176 10 6	ARUBA NETWORKS INC		10/27/2010	VARIOUS	79,200.000	1,706,893	XXX	
045487 10 5	ASSOCIATED BANC CORP		11/12/2010	SANFORD	10,900.000	145,149	XXX	
04685W 10 3	ATHENAHEALTH INC		12/20/2010	INSTINET CROSS	42,500.000	1,756,295	XXX	
049560 10 5	ATMOS ENERGY CORP		11/12/2010	SANFORD	14,800.000	446,694	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING INC		07/29/2010	CITIGROUP	50,000.000	2,084,715	XXX	
053611 10 9	AVERY DENNISON CORP		12/20/2010	SANFORD	8,400.000	323,409	XXX	
053807 10 3	AVNET INC		12/07/2010	SANFORD	4,800.000	146,718	XXX	
05564E 10 6	BRE PROPERTIES INC		11/12/2010	SANFORD	7,875.000	339,038	XXX	
060505 10 4	BANKAMERICA CORP NEW		10/14/2010	BNY BROKERAGE	800,000.000	11,404,721	XXX	
09063H 10 7	BIOMED REALTY TRUST INC		11/12/2010	SANFORD	19,600.000	356,589	XXX	
09253U 10 8	BLACKSTONE GROUP L P		10/14/2010	BNY BROKERAGE	220,000.000	2,541,257	XXX	
099724 10 6	BORGWARNER INC		07/23/2010	VARIOUS	40,300.000	1,709,578	XXX	
109043 10 9	BRIGGS & STRATTON		11/18/2010	SANFORD	13,400.000	251,694	XXX	
109178 10 3	BRIGHAM EXPLORATION CO		04/30/2010	INSTINET CROSS	25,500.000	503,638	XXX	
111320 10 7	BROADCOM CORP		08/31/2010	VARIOUS	130,000.000	4,244,864	XXX	
124830 10 0	CBL & ASSOC PPTYS INC		11/12/2010	SANFORD	3,600.000	60,937	XXX	
12497T 10 1	CB RICHARD ELLIS GROUP IN		11/12/2010	VARIOUS	35,000.000	579,848	XXX	
125269 10 0	CF INDS HLDGS INC		08/06/2010	VARIOUS	15,600.000	1,502,149	XXX	
125896 10 0	CMS ENERGY CORP		11/12/2010	SANFORD	14,000.000	236,333	XXX	
126650 10 0	CVS CORP		10/08/2010	VARIOUS	430,000.000	13,349,018	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS INC		07/15/2010	BNY BROKERAGE	100,000.000	632,580	XXX	
131193 10 4	CALLAWAY GOLF CO		01/26/2010	SANFORD	6,400.000	51,649	XXX	
133131 10 2	CAMDEN PPTY TR		11/12/2010	SANFORD	8,950.000	442,947	XXX	
14055X 10 2	CAPITALSOURCE INC		11/12/2010	SANFORD	52,600.000	291,914	XXX	
14965A 10 1	CAVIUM NETWORKS INC		07/14/2010	VARIOUS	44,800.000	1,287,722	XXX	
151020 10 4	CELGENE CORP		07/14/2010	BARCLAYS US FUND	20,000.000	1,039,702	XXX	
156782 10 4	CERNER CORP		10/12/2010	INSTINET CROSS	11,600.000	990,373	XXX	
166764 10 0	CHEVRONTEXACO CORP		10/11/2010	VARIOUS	167,000.000	12,867,498	XXX	
17275R 10 2	CISCO SYSTEMS INC		08/13/2010	BNY BROKERAGE	240,000.000	5,635,042	XXX	
172967 10 1	CITIGROUP INC		09/15/2010	BNY BROKERAGE	1,000,000.000	3,930,000	XXX	
177376 10 0	CITRIX SYSTEMS INC		10/19/2010	INSTINET CROSS	14,800.000	849,174	XXX	
178566 10 5	CITY NATIONAL CORP		11/12/2010	SANFORD	1,675.000	91,623	XXX	
18683K 10 1	CLIFFS NATURAL RESOURCES		07/20/2010	RAYMOND	17,000.000	849,424	XXX	
200340 10 7	COMERICA INC		11/12/2010	SANFORD	6,500.000	236,554	XXX	
201723 10 3	COMMERCIAL METALS CO		11/12/2010	SANFORD	12,900.000	191,544	XXX	
205944 10 1	CON-WAY INC		11/12/2010	SANFORD	5,675.000	172,584	XXX	
21036P 10 8	CONSTELLATION BRANDS INC		11/12/2010	SANFORD	10,100.000	188,486	XXX	
212015 10 1	CONTINENTAL RESOURCES INC		04/29/2010	INSTINET CROSS	10,200.000	494,341	XXX	
212485 10 6	CONVERGYS CORP		11/12/2010	SANFORD	14,700.000	178,112	XXX	
216831 10 7	COOPER TIRE & RUBR CO		11/12/2010	SANFORD	16,000.000	321,324	XXX	
225447 10 1	CREE INC		10/20/2010	BEAR	20,000.000	979,020	XXX	
231021 10 6	CUMMINS INC		05/10/2010	SUNTRUST	6,300.000	447,591	XXX	
23251J 10 6	CYBERSOURCE CORP		12/30/2009	SUNTRUST	28,100.000	576,368	XXX	
232820 10 0	CYTEC INDUSTRIES INC		11/12/2010	SANFORD	4,300.000	194,495	XXX	
235825 20 5	DANA HOLDINGS CORP		11/12/2010	SANFORD	15,500.000	198,027	XXX	
24661P 10 4	DELCATH SYSTEMS INC		06/08/2010	COWEN & CO	50,000.000	547,945	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
24823Q 10 7	DENDREON CORP.		05/14/2010	COWEN & CO.	25,000.000	1,107,305	XXX	
25212W 10 0	DEX MEDIA INC.		02/04/2010	EXCHANGE	11,426.000	258,046	XXX	
252784 30 1	DIAMONDROCK HOSPITALITY C.		11/12/2010	SANFORD	33,500.000	359,408	XXX	
254687 10 6	DISNEY WALT CO.		06/29/2010	VARIOUS	60,000.000	2,000,652	XXX	
256603 10 1	DOLE FOOD CO INC NEW		12/16/2010	SANFORD	16,432.000	188,656	XXX	
26153C 10 3	DREAMWORKS ANIMATION SKG.		12/30/2009	SUNTRUST	13,100.000	532,688	XXX	
29275Y 10 2	ENERSYS		11/12/2010	SANFORD	2,100.000	61,621	XXX	
29380T 10 5	ENTERTAINMENT PPTYS TR.		11/12/2010	SANFORD	7,300.000	334,701	XXX	
29977A 10 5	EVERCORE PARTNERS INC.		08/20/2010	BAIRD, ROBERT	24,900.000	647,726	XXX	
302130 10 9	EXPEDITORS INTL WASH INC.		07/23/2010	WJB CAPI	21,400.000	884,563	XXX	
30231G 10 2	EXXON MOBIL CORPORATION		08/18/2010	VARIOUS	470,620.750	25,224,685	XXX	
311900 10 4	FASTENAL CO.		12/21/2010	INSTINET CROSS	14,700.000	882,429	XXX	
313549 40 4	FEDERAL MOGUL CORP.		11/12/2010	SANFORD	6,200.000	119,063	XXX	
31428X 10 6	FEDEX CORP.		08/31/2010	BNY BROKERAGE	15,000.000	1,169,529	XXX	
31620R 10 5	FIDELITY NATIONAL FINL INC.		11/12/2010	SANFORD	7,300.000	99,310	XXX	
33582V 10 8	FIRST NIAGARA FINL GP INC.		11/12/2010	SANFORD	11,100.000	142,739	XXX	
344849 10 4	FOOT LCOKER INC.		11/12/2010	SANFORD	22,100.000	328,960	XXX	
345550 10 7	FOREST CITY ENTERPRISES I.		11/16/2010	SANFORD	15,600.000	224,451	XXX	
346091 70 5	FOREST OIL CORP.		11/12/2010	SANFORD	5,600.000	174,689	XXX	
34959E 10 9	FORTINET INC.		04/30/2010	VARIOUS	56,400.000	1,088,228	XXX	
35906A 10 8	FRONTIER COMMUNICATIONS C.		09/02/2010	SPINOFF	157,505.000	944,732	XXX	
364730 10 1	GANNETT CO.		12/15/2010	SANFORD	22,800.000	296,522	XXX	
369300 10 8	GENERAL CABLE CORP DEL NE		11/12/2010	SANFORD	10,975.000	324,453	XXX	
38141G 10 4	GOLDMAN SACHS GROUP INC.		08/27/2010	BNY BROKERAGE	50,000.000	7,216,370	XXX	
38259P 50 8	GOOGLE INC.		08/06/2010	BNY BROKERAGE	7,000.000	3,362,997	XXX	
418056 10 7	HASBRO INC		06/24/2010	VARIOUS	42,100.000	1,612,580	XXX	
42222G 10 8	HEALTH NET INC.		12/17/2010	SANFORD	18,000.000	499,621	XXX	
42330P 10 7	HELIX ENERGY SOLUTIONS GR.		11/12/2010	SANFORD	9,300.000	119,611	XXX	
423452 10 1	HELMERICH & PAYNE		11/12/2010	SANFORD	3,400.000	146,628	XXX	
42805T 10 5	HERTZ GLOBAL HOLDINGS INC.		11/12/2010	SANFORD	12,300.000	136,135	XXX	
428236 10 3	HEWLETT PACKARD CO.		08/09/2010	BNY BROKERAGE	30,000.000	1,293,279	XXX	
438516 10 6	HONEYWELL INTL INC.		06/29/2010	UBSW	25,000.000	985,665	XXX	
440694 30 5	HORSEHEAD HLDG CORP.		10/27/2010	VARIOUS	70,600.000	788,528	XXX	
445658 10 7	HUNT J B TRANS SVCS INC.		12/14/2010	LIQUIDNET	28,900.000	1,156,434	XXX	
447011 10 7	HUNTSMAN CORP.		11/12/2010	SANFORD	12,800.000	147,016	XXX	
452308 10 9	ILLINOIS TOOL WKS INC.		07/21/2010	VARIOUS	115,000.000	4,986,018	XXX	
45256B 10 1	IMPAX LABORATORIES INC.		04/30/2010	J P MORGAN	69,000.000	1,259,105	XXX	
45337C 10 2	INCYTE PHARMACEUTICALS INC.		12/29/2009	SUNTRUST	48,200.000	445,175	XXX	
45765U 10 3	INSIGHT ENTERPRISES INC.		11/12/2010	SANFORD	11,300.000	144,033	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHS.		06/24/2010	BNY BROKERAGE	8,000.000	1,024,727	XXX	
460690 10 0	INTERPUBLIC GROUP COS INC.		11/12/2010	SANFORD	41,700.000	391,923	XXX	
46120E 60 2	INTUITIVE SURGICAL INC.		10/20/2010	VARIOUS	17,000.000	4,808,162	XXX	
46625H 10 0	JP MORGAN CHASE & CO.		10/14/2010	VARIOUS	375,000.000	14,653,781	XXX	
478160 10 4	JOHNSON & JOHNSON		08/09/2010	BNY BROKERAGE	25,000.000	1,496,525	XXX	
48020Q 10 7	JONES LANG LASALLE INC.		11/12/2010	SANFORD	900.000	75,069	XXX	
48020T 10 1	JONES GROUP INC.		12/20/2010	SANFORD	22,200.000	317,644	XXX	
481165 10 8	JOY GLOBAL INC.		06/17/2010	VARIOUS	16,800.000	912,578	XXX	

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488152 20 8	KELLY SERVICES INC		11/12/2010	SANFORD	8,000.000	124,072	XXX	
49460W 20 8	KINETIC CONCEPTS INC		11/12/2010	SANFORD	8,000.000	363,461	XXX	
500255 10 4	KOHLS CORP		08/16/2010	VARIOUS	180,000.000	8,966,977	XXX	
50075N 10 4	KRAFT FOODS INC		08/17/2010	VARIOUS	130,200.000	3,786,709	XXX	
50540R 40 9	LABORATORY CORP AMER HLDG		12/21/2010	SUNTRUST	13,300.000	1,176,683	XXX	
526057 10 4	LENNAR CORP		08/24/2010	BNY BROKERAGE	270,000.000	3,696,865	XXX	
53217R 20 7	LIFE TIME FITNESS INC		07/16/2010	INSTINET CROSS	47,300.000	1,696,369	XXX	
53219L 10 9	LIFE POINT		11/12/2010	SANFORD	5,500.000	189,116	XXX	
54142L 10 9	LOGMEIN INC		11/19/2010	VARIOUS	26,400.000	1,038,191	XXX	
548661 10 7	LOWES COS INC		08/31/2010	VARIOUS	90,000.000	1,990,373	XXX	
549764 10 8	LUFKIN INDS INC		07/21/2010	INSTINET CROSS	22,400.000	866,163	XXX	
55277J 10 8	MF GLOBAL HOLDINGS LTD		11/12/2010	SANFORD	27,700.000	204,993	XXX	
55354G 10 0	MSCI INC		07/08/2010	INSTINET CROSS	7,000.000	210,287	XXX	
556269 10 8	MADDEN STEVEN LTD		09/29/2010	JEFFERIES & CO	23,000.000	970,310	XXX	
571837 10 3	MARSHALL & ILSLEY CORP NE		11/12/2010	SANFORD	39,300.000	232,220	XXX	
574599 10 6	MASCO CORP		11/12/2010	VARIOUS	311,700.000	3,273,608	XXX	
57636Q 10 4	MASTERCARD INC		06/30/2010	BNY BROKERAGE	25,000.000	5,074,752	XXX	
58155Q 10 3	MCKESSON CORP		08/05/2010	VARIOUS	80,000.000	5,186,310	XXX	
58405U 10 2	MEDCO HEALTH SOLUTIONS INC		08/31/2010	BNY BROKERAGE	25,000.000	1,101,153	XXX	
585055 10 6	MEDTRONIC INC		07/14/2010	BARCLAYS US FUND	40,000.000	1,520,292	XXX	
58933Y 10 5	MERCK & CO INC		08/19/2010	VARIOUS	70,000.000	2,400,667	XXX	
589433 10 1	MEREDITH CORP		11/12/2010	SANFORD	9,600.000	309,782	XXX	
60855R 10 0	MOLINA HEALTHCARE INC		11/12/2010	SANFORD	5,200.000	127,825	XXX	
617446 44 8	MORGAN STANLEY DEAN WITTER&CO		05/12/2010	BNY BROKERAGE	40,000.000	1,094,000	XXX	
624756 10 2	MUELLER INDUSTRIES INC		09/01/2010	SANFORD	3,400.000	82,980	XXX	
628530 10 7	MYLAN LABORATORIES INC		01/13/2010	TRADE MA	32,200.000	570,722	XXX	
62886E 10 8	NCR CORPORATION		11/12/2010	SANFORD	7,300.000	98,136	XXX	
62944T 10 5	NVR INC		11/17/2010	SANFORD	415.000	268,322	XXX	
63934E 10 8	NAVISTAR FINANCIAL CORP OWNER		06/08/2010	THINK EQ	20,800.000	1,054,535	XXX	
640268 10 8	NEKTAR THERPEUTICS		04/30/2010	INSTINET CROSS	66,200.000	955,972	XXX	
64118Q 10 7	NETSUITE INC		11/05/2010	VARIOUS	57,900.000	1,260,530	XXX	
651229 10 6	NEWELL RUBBERMAID INC		08/17/2010	BNY BROKERAGE	117,500.000	1,892,912	XXX	
65473P 10 5	NISOURCE INC		11/12/2010	SANFORD	15,800.000	257,487	XXX	
656559 14 3	NORTEK INC		02/01/2010	EXCHANGE	288.000	7,500	XXX	
656559 30 9	NORTEK INC		02/01/2010	EXCHANGE	19,337.680	311,922	XXX	
670346 10 5	NUCOR CORP		08/25/2010	BNY BROKERAGE	50,000.000	1,864,472	XXX	
67073Y 10 6	NV ENERGY INC		11/12/2010	SANFORD	32,200.000	409,471	XXX	
676220 10 6	OFFICE DEPOT INC		11/12/2010	SANFORD	40,500.000	211,208	XXX	
678026 10 5	OIL STS INTL INC		11/12/2010	SANFORD	1,500.000	85,090	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE		12/31/2009	INSTINET CROSS	31,900.000	981,132	XXX	
681919 10 6	OMNICOM GROUP INC		08/12/2010	VARIOUS	220,000.000	8,297,849	XXX	
68389X 10 5	ORACLE SYSTEMS		05/11/2010	MORGAN STANLEY	40,000.000	979,972	XXX	
69333Y 10 8	P F CHANGS CHINA BISTRO I		10/22/2010	VARIOUS	30,300.000	1,437,361	XXX	
69860T 10 0	PANOLAM INDUSTIRES INTL		01/20/2010	EXCHANGE	149.000	78,231	XXX	
69888P 10 6	PAR PHARMACEUTICAL COS IN		11/12/2010	SANFORD	11,900.000	366,755	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL INC		11/12/2010	SANFORD	17,600.000	236,430	XXX	

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713291 10 2	PEPCO HOLDINGS INC		12/23/2010	SANFORD	17,400.000	308,055	XXX	
714290 10 3	PERRIGO CO		04/21/2010	INSTINET CROSS	17,200.000	956,879	XXX	
71715N 10 6	PHARMASSET INC		04/16/2010	INSTINET CROSS	23,900.000	749,446	XXX	
73179P 10 6	POLYONE CORP		11/12/2010	SANFORD	26,650.000	295,389	XXX	
73179V 10 3	POLYPORE INTL INC		09/21/2010	INSTINET CROSS	31,700.000	893,405	XXX	
733174 10 6	POPULAR INC		11/12/2010	VARIOUS	71,799.900	209,983	XXX	
736508 84 7	PORTLAND GEN ELEC CO		11/12/2010	SANFORD	14,500.000	297,684	XXX	
74005P 10 4	PRAXAIR INC		07/28/2010	VARIOUS	25,000.000	2,091,694	XXX	
742718 10 9	PROCTER & GAMBLE CO		08/03/2010	MORGAN STANLEY	40,000.000	2,392,480	XXX	
745867 10 1	PULTE HOMES INC		08/11/2010	BNY BROKERAGE	200,000.000	1,692,080	XXX	
75606N 10 9	REALPAGE INC		12/03/2010	VARIOUS	39,800.000	1,139,256	XXX	
759351 60 4	REINSURANCE GROUP AMER IN		11/12/2010	SANFORD	4,600.000	233,123	XXX	
759509 10 2	RELIANCE STEEL & ALUMINUM		11/12/2010	SANFORD	5,050.000	236,363	XXX	
768573 10 7	RIVERBED TECHNOLOGY INC		07/08/2010	INSTINET CROSS	13,900.000	417,796	XXX	
770196 10 3	ROBBINS & MYERS INC		12/01/2010	SUNTRUST	25,400.000	813,128	XXX	
774341 10 1	ROCKWELL COLLINS INC		12/30/2009	WJB CAPITAL	15,800.000	889,030	XXX	
774415 10 3	ROCKWOOD HOLDINGS INC		11/12/2010	SANFORD	5,200.000	151,791	XXX	
779382 10 0	ROWAN COMPANIES INC		11/12/2010	SANFORD	5,600.000	152,847	XXX	
781846 20 9	RUSH ENTERPRISES INC		05/12/2010	VARIOUS	123,800.000	2,029,217	XXX	
78388J 10 6	SBA COMMUNICATIONS CORP		12/30/2009	VARIOUS	25,900.000	887,949	XXX	
78464A 69 8	SPDR SERIES TRUST		07/16/2010	VARIOUS	250,000.000	6,142,381	XXX	
78505P 10 0	SXC HEALTH SOLUTIONS CORP		12/01/2010	INSTINET CROSS	27,800.000	1,087,861	XXX	
79377W 10 8	SAKS INC		09/10/2010	VARIOUS	166,800.000	1,451,568	XXX	
79466L 30 2	SALESFORCE COM INC		06/02/2010	INSTINET CROSS	13,000.000	1,126,110	XXX	
795435 10 6	SALIX PHARMACEUTICALS LTD		03/25/2010	VARIOUS	20,800.000	687,591	XXX	
812578 10 2	SEATTLE GENETICS INC		12/29/2009	VARIOUS	42,300.000	443,386	XXX	
81369Y 60 5	SELECT SECTOR SPDR TR		05/20/2010	BNY BROKERAGE	200,000.000	3,099,830	XXX	
83088M 10 2	SKYWORKS SOLUTIONS INC		06/18/2010	VARIOUS	80,000.000	1,398,073	XXX	
832248 10 8	SMITHFIELD FOODS INC		11/22/2010	SANFORD	9,800.000	164,912	XXX	
83272A 10 4	SMURFIT-STONE CONTAINER CORP		11/02/2010	CORPORATE REORGANIZATION	22,552.000	169,606	XXX	
835898 10 7	SOTHEBY'S		09/01/2010	INSTINET CROSS	42,500.000	1,069,527	XXX	
844030 10 6	SOUTHERN UN CO NEW		12/03/2010	SANFORD	19,000.000	431,365	XXX	
855030 10 2	STAPLES INC		08/27/2010	BNY BROKERAGE	470,000.000	8,937,353	XXX	
85590A 40 1	STARWOOD HOTELS&RESORTS W		07/29/2010	VARIOUS	44,600.000	2,106,082	XXX	
858119 10 0	STEEL DYNAMICS INC		11/12/2010	SANFORD	6,200.000	99,774	XXX	
864596 10 1	SUCCESSFACTORS INC		10/22/2010	VARIOUS	77,800.000	1,973,326	XXX	
867892 10 1	SUNSTONE HOTEL INVS INC N		12/15/2010	SANFORD	30,700.000	315,117	XXX	
868536 10 3	SUPERVALU INC		11/12/2010	SANFORD	14,950.000	174,396	XXX	
869099 10 1	SUSQUEHANNA BANCSHARES INC		11/12/2010	SANFORD	39,200.000	322,259	XXX	
870738 10 1	SWIFT ENERGY CO		11/12/2010	SANFORD	12,000.000	343,085	XXX	
87264S 10 6	TRW AUTOMOTIVE INC		11/12/2010	SANFORD	2,000.000	98,622	XXX	
875465 10 6	TANGER FACTORY OUTLET CTR		11/12/2010	SANFORD	3,000.000	131,686	XXX	
880779 10 3	TEREX CORP		11/12/2010	VARIOUS	7,100.000	158,555	XXX	
883203 10 1	TEXTRON INC		08/31/2010	BNY BROKERAGE	50,000.000	859,485	XXX	
883556 10 2	THERMO ELECTRON CORP		08/30/2010	VARIOUS	105,000.000	4,724,916	XXX	
884315 10 2	THOMAS & BETTS CORP		11/12/2010	SANFORD	4,600.000	183,313	XXX	
88579Y 10 1	3M COMPANY		08/26/2010	BNY BROKERAGE	15,000.000	1,202,384	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88732J 20 7	TIME WARNER CABLE INC		08/25/2010	VARIOUS	270,000.000	13,806,180	XXX	
88830M 10 2	TITAN INTL INC ILL		09/21/2010	INSTINET CROSS	74,100.000	961,018	XXX	
89417E 10 9	THE TRAVELERS COS INC		07/22/2010	MORGAN STANLEY	20,000.000	986,168	XXX	
896522 10 9	TRINITY INDS INC		11/12/2010	SANFORD	14,700.000	306,740	XXX	
902494 10 3	TYSON FOODS INC		11/12/2010	SANFORD	6,000.000	90,288	XXX	
902681 10 5	UGI CORP NEW		11/12/2010	SANFORD	14,800.000	413,958	XXX	
904214 10 3	UMPQUA HLDGS CORP		11/15/2010	SANFORD	18,400.000	205,371	XXX	
909205 10 6	UNISOURCE ENERGY CORP		12/06/2010	SANFORD	12,600.000	452,785	XXX	
91529Y 10 6	UNUMPROVIDENT CORP		11/12/2010	SANFORD	5,500.000	115,414	XXX	
92343V 10 4	VERIZON COMMUNICATIONS		08/19/2010	BNY BROKERAGE	50,000.000	1,482,890	XXX	
92345Y 20 5	VERISK ANALYTICS INC CL B SERIES 1		01/28/2010	BOOK SHARES CREDITED	61,825.000		XXX	
92345Y 30 4	VERISK ANALYTICS INC CL B SERIES 2		01/28/2010	BOOK SHARES CREDITED	61,825.000		XXX	
92858J 10 8	VOCUS INC		11/05/2010	INSTINET CROSS	34,700.000	826,656	XXX	
929566 10 7	WABASH NATL CORP		06/17/2010	VARIOUS	145,300.000	1,170,813	XXX	
931142 10 3	WAL-MART STORES INC		08/25/2010	VARIOUS	130,000.000	6,621,421	XXX	
93317Q 10 5	WALTER INDS INC		07/20/2010	INSTINET CROSS	5,100.000	341,136	XXX	
938824 10 9	WASHINGTON FEDERAL INC		11/12/2010	SANFORD	11,000.000	180,622	XXX	
947890 10 9	WEBSTER FINANCIAL CORP		11/12/2010	SANFORD	7,500.000	126,272	XXX	
949746 10 1	WELLS FARGO & CO NEW		10/14/2010	VARIOUS	590,000.000	15,398,133	XXX	
95082P 10 5	WESCO INTL INC		11/12/2010	SANFORD	2,300.000	102,888	XXX	
959802 10 9	WESTERN UNION CO		07/28/2010	BNY BROKERAGE	75,000.000	1,222,898	XXX	
966612 10 3	WHITNEY HOLDING CORP		11/12/2010	SANFORD	13,800.000	145,399	XXX	
98310W 10 8	WYNDHAM WORLDWIDE		11/12/2010	VARIOUS	55,400.000	1,178,704	XXX	
G02602 10 3	AMDOCS LTD		11/12/2010	SANFORD	5,325.000	146,455	XXX	
G16962 10 5	BUNGE LIMITED		11/12/2010	SANFORD	2,800.000	169,748	XXX	
G24140 10 8	COOPER IND		08/25/2010	VARIOUS	193,800.000	8,540,012	XXX	
G30397 10 6	ENDURANCE SPECIALTY HLDGS		11/12/2010	SANFORD	5,900.000	242,185	XXX	
G67743 10 7	ORIENT-EXPRESS HOTELS LTD		09/01/2010	VARIOUS	90,900.000	913,565	XXX	
G7127P 10 0	PLATINUM UNDERWRITER HLDG		11/12/2010	SANFORD	9,850.000	392,864	XXX	
G81276 10 0	SIGNET JEWELERS LIMITED		11/12/2010	SANFORD	7,800.000	262,382	XXX	
H8912P 10 6	TYCO ELECTRONICS LTD SWIT		07/22/2010	VARIOUS	105,000.000	2,744,715	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD		11/12/2010	VARIOUS	79,000.000	2,319,257	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD		11/12/2010	VARIOUS	122,100.000	708,165	XXX	
001986 10 8	ARC ENERGY TR	A	07/12/2010	VARIOUS	144,700.000	2,997,444	XXX	
008474 10 8	AGNICO-EAGLE MINES	C	09/13/2010	VARIOUS	12,300.000	803,666	XXX	
008916 10 8	AGRIUM INC	C	12/13/2010	VARIOUS	46,100.000	3,203,663	XXX	
05534B 76 0	BCE INC	C	07/12/2010	SCOTIA	11,400.000	356,100	XXX	
063671 10 1	BANK MONTREAL QUE	A	07/12/2010	VARIOUS	37,900.000	2,285,895	XXX	
067901 10 8	BARRICK GOLD CORP	C	06/11/2010	S SLI CORP	13,400.000	599,107	XXX	
073176 10 9	BAYTEX ENERGY TR	C	07/13/2010	VARIOUS	78,800.000	2,479,686	XXX	
112585 10 4	BROOKFIELD ASSET MANAGE - CL A	C	09/23/2010	VARIOUS	60,100.000	1,688,702	XXX	
124765 10 8	CAE INC	C	07/12/2010	SCOTIA	23,700.000	228,080	XXX	
13321L 10 8	CAMECO CORP	C	12/13/2010	VARIOUS	66,400.000	2,531,978	XXX	
136069 10 1	CAN IMPERIAL BK OF COMMERCE	C	07/09/2010	SCOTIA	6,000.000	407,558	XXX	
136375 10 2	CANADIAN NATL RY CO	C	07/12/2010	SCOTIA	12,900.000	779,169	XXX	
13645T 10 0	CANADIAN PAC RY LTD	C	09/13/2010	VARIOUS	11,600.000	709,476	XXX	
15118Q 10 9	CELTIC EXPL LTD	C	11/03/2010	VARIOUS	99,900.000	1,264,614	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15135U 10 9	CENOVUS ENERGY INC	C	08/06/2010	VARIOUS	57,500.000	1,674,989	XXX	
22576C 10 1	CRESCENY POINT ENERGY TRUST	C	07/09/2010	SCOTIA	6,400.000	241,150	XXX	
239590 20 1	DAYLIGHT ENERGY LTD	C	07/09/2010	VARIOUS	141,700.000	1,551,517	XXX	
25675T 10 7	DOLLARAMA INC	C	07/12/2010	VARIOUS	73,900.000	1,825,363	XXX	
380956 40 9	GOLDCORP INC NEW	C	07/19/2010	VARIOUS	33,900.000	1,342,184	XXX	
39945C 10 9	CGI GROUP INC	C	07/12/2010	VARIOUS	60,300.000	896,424	XXX	
443628 10 2	HUDBAY MINERALS INC	C	11/05/2010	VARIOUS	107,800.000	1,650,915	XXX	
450913 10 8	IAMGOLD CORP	C	12/13/2010	CS FIRST	5,100.000	90,705	XXX	
453038 40 8	IMPERIAL OIL LTD	C	12/13/2010	VARIOUS	45,300.000	1,862,471	XXX	
46579N 10 3	IVANHOE MINES LTD	C	11/16/2010	VARIOUS	131,300.000	2,679,156	XXX	
496902 20 6	KINROSS GOLD CORP	C	12/13/2010	VARIOUS	183,951.000	3,583,056	XXX	
550021 10 9	LULULEMON ATHLETICA INC	C	12/01/2010	VARIOUS	38,900.000	1,690,657	XXX	
559222 40 1	MAGNA INTL INC	C	11/03/2010	VARIOUS	58,700.000	3,809,508	XXX	
56501R 10 6	MANULIFE FINANCIAL CORP	C	12/20/2010	VARIOUS	82,600.000	1,409,484	XXX	
653905 10 9	NIKO RESOURCES LTD	C	11/03/2010	VARIOUS	10,500.000	1,045,971	XXX	
73755L 10 7	POTASH CORP SASK INC	C	10/26/2010	VARIOUS	12,500.000	1,742,474	XXX	
760975 10 2	RESEARCH IN MOTION	A	07/29/2010	CS FIRST	27,800.000	1,694,819	XXX	
775109 20 0	ROGERS COMMUNICATIONS - CL B	C	07/12/2010	SCOTIA	6,600.000	231,855	XXX	
820904 20 9	SHAWCOR LTD	C	07/12/2010	VARIOUS	41,100.000	1,168,837	XXX	
828336 10 7	SILVER WHEATON CORP	C	10/07/2010	VARIOUS	64,700.000	1,634,704	XXX	
87425E 10 3	TALISMAN ENERGY INC	C	07/09/2010	SCOTIA C	12,400.000	204,803	XXX	
878742 20 4	TECK COMINCO LTD	C	07/12/2010	VARIOUS	14,600.000	511,625	XXX	
884768 10 2	THOMPSON CREEK METALS CO	I	07/21/2010	VARIOUS	82,300.000	734,361	XXX	
884903 10 5	THOMSON CORP	C	07/12/2010	SCOTIA	12,500.000	483,368	XXX	
88706M 10 3	TIM HORTONS INC	C	07/12/2010	SCOTIA	7,000.000	240,491	XXX	
891160 50 9	TORONTO DOMINION BK ONT	C	07/09/2010	SCOTIA	9,200.000	653,424	XXX	
89156V 10 6	TOURMALINE OIL CORP	C	12/14/2010	VARIOUS	84,500.000	1,714,505	XXX	
89353D 10 7	TRANSCANADA CORP	C	07/12/2010	SCOTIA	12,700.000	463,400	XXX	
903914 10 9	ULTRA PETROLEUM CORP	C	08/20/2010	VARIOUS	450,000.000	20,453,386	XXX	
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL	C	08/06/2010	RBC DEXIA	73,200.000	1,693,189	XXX	
960908 30 9	WESTPORT INNOVATIONS INC	C	11/10/2010	J P MORGAN	30,300.000	525,902	XXX	
Y8564W 10 3	TEEKAY CORPORATION	I	11/15/2010	SANFORD	13,800.000	376,503	XXX	
002255 10 7	AU OPTRONICS CORP	F	11/12/2010	SANFORD	10,600.000	103,235	XXX	
881624 20 9	TEVA PHARMACEUTICAL INDS	F	07/23/2010	VARIOUS	70,000.000	3,736,412	XXX	
G05384 10 5	ASPEN INSURANCE HOLDINGS	R	11/12/2010	SANFORD	9,500.000	265,852	XXX	
G54050 10 2	LAZARD LTD	F	09/13/2010	INSTINET CROSS	39,100.000	1,316,825	XXX	
P7914K 10 8	PETROMINERALES LTD	R	11/05/2010	VARIOUS	60,100.000	1,711,833	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					457,959,643	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
30277@ 10 1	FMIC HOLDINGS , INC.		12/20/2010	CAPITAL CONTRIBUTION		928,580	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					928,580	XXX	0
Common Stocks - Mutual Funds								
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VALUE		02/01/2010	SANFORD	448,346.713	9,968,989	XXX	
464286 10 3	ISHARES INC		08/27/2010	VARIOUS	1,225,000.000	24,969,953	XXX	
464286 40 0	ISHARES MSCI BRAZIL		05/20/2010	BNY BROKERAGE	60,000.000	3,621,156	XXX	
464286 80 6	ISHARES INC		09/07/2010	VARIOUS	1,400,000.000	28,701,025	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61744J 83 8	MORGAN STANLEY INTERNATIONAL SMALL CAP		05/05/2010	MORGAN STANLEY	811,030.008	10,000,000	XXX	
626127 66 6	MUNDER INT'L SMALL CAP		11/10/2010	MUNDER	2,010,723.861	15,000,000	XXX	
78464A 78 9	SPDR KBW INSURANCE ETF		07/16/2010	GOLDMAN	150,000.000	5,481,255	XXX	
80042# 10 8	BERNSTEIN INTERNATIONAL		03/19/2010	GOLDMAN	488,667.794	15,000,000	XXX	
81369Y 40 7	SELECT SECTOR SPDR		07/01/2010	BNY BROKERAGE	290,000.000	9,052,077	XXX	
921943 85 8	VANGUARD TAX-MANAGED FD		09/28/2010	GOLDMAN	100,000.000	3,458,840	XXX	
922042 85 8	VANGUARD EMERGING MARKET ETF		05/20/2010	BNY BROKERAGE	50,000.000	1,824,245	XXX	
922042 71 8	VANGUARD INTL EQUITY		09/07/2010	GOLDMAN	50,000.000	4,242,500	XXX	
922042 87 4	VANGUARD EUROPEAN ETF		06/04/2010	BNY BROKERAGE	140,000.000	5,799,094	XXX	
9299999.	Total - Common Stocks - Mutual Funds					137,119,134	XXX	0
9799997.	Total - Common Stocks - Part 3					596,007,357	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					78,561,150	XXX	
9799999.	Total - Common Stocks					674,568,507	XXX	0
9899999.	Total - Preferred and Common Stocks					674,818,507	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					2,178,495,153	XXX	7,770,068

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	GOVT NATL MTGE ASSN		12/01/2010.	MORTGAGE PAYDOWN		160,246	160,246	163,714	160,446		(200)		(200)		160,246			0	7,110	02/01/2032.
36200Q JJ 4	GOVT NATL MTGE ASSN		12/01/2010.	MORTGAGE PAYDOWN		73,549	73,549	75,997	73,585		(36)		(36)		73,549			0	1,865	03/01/2032.
36201M 2F 8	GOVT NATL MTGE ASSN		12/01/2010.	MORTGAGE PAYDOWN		49,557	49,557	51,261	49,586		(29)		(29)		49,557			0	2,650	05/01/2032.
36202C 6Y 4	GOVT NATL MTGE ASSN		12/01/2010.	MORTGAGE PAYDOWN		83,733	83,733	82,111	83,641		92		92		83,733			0	2,806	12/01/2028.
36204J NZ 5	GOVT NATL MTGE ASSN		12/01/2010.	MORTGAGE PAYDOWN		41,038	41,044	37,280	40,633		136		136		41,038			0	1,846	02/01/2024.
36209D H9 8	GOVT NATL MTGE ASSN		12/01/2010.	MORTGAGE PAYDOWN		34,134	34,134	33,473	34,100		34		34		34,134			0	705	02/01/2029.
912828 CT 5	U S TREASURY NOTE		03/25/2010.	BANKAMERICA		5,425,823	5,000,000	4,894,141	4,929,725		3,159		3,159		4,932,884		492,940	492,940	106,250	08/15/2014.
912828 DL 1	U S TREASURY NOTE		06/15/2010.	VARIOUS		9,555,000	9,555,000	9,118,480	9,539,633		15,367		15,367		9,555,000			0	167,152	02/15/2010.
912828 DM 9	U S TREASURY NOTE		07/19/2010.	CITIGROUP		2,213,906	2,000,000	1,900,781	1,932,750		6,506		6,506		1,939,256		274,650	274,650	74,475	02/15/2015.
912828 EE 6	U S TREASURY NOTE		07/20/2010.	CITIGROUP		1,124,180	1,000,000	941,094	960,792		3,386		3,386		964,178		160,002	160,002	39,565	08/15/2015.
912828 EW 6	U S TREASURY NOTE		11/30/2010.	VARIOUS		13,768,047	12,000,000	11,685,000	11,781,486		23,513		23,513		11,804,999		1,963,048	1,963,048	589,006	02/15/2016.
912828 FF 2	U S TREASURY NOTE		09/28/2010.	CITIGROUP		4,861,787	4,000,000	4,106,055	4,080,315		(8,183)		(8,183)		4,072,132		789,655	789,655	102,500	05/15/2016.
912828 GS 3	U S TREASURY NOTE		11/30/2010.	CITIGROUP		10,988,828	9,500,000	10,062,402	9,961,733		(50,853)		(50,853)		9,910,880		1,077,948	1,077,948	446,395	05/15/2017.
912828 HR 4	U S TREASURY NOTE		12/01/2010.	CITIGROUP		1,630,888	1,500,000	1,523,145	1,522,658		(2,265)		(2,265)		1,520,394		110,494	110,494	52,500	02/15/2018.
0399999.	Total - Bonds - U.S. Government					50,010,716	44,997,263	44,674,934	45,151,083	0	(9,373)	0	(9,373)	0	45,141,980	0	4,868,737	4,868,737	1,594,825	XXX
Bonds - All Other Government																				
11070Z DK 7	BRITISH COLUMBIA PROV MTN	C	01/11/2010.	ROYAL TRUST		4,886,487	4,495,000	4,886,874	4,790,422		(848)		(848)		4,789,574		96,913	96,913	17,714	06/17/2019.
135087 YB 4	CANADA GOVERNMENT	C	01/20/2010.	MERRILL		2,661,125	2,500,000	2,743,425	2,712,204		(2,017)		(2,017)		2,710,187		(49,062)	(49,062)	15,068	06/01/2016.
135087 YL 2	CANADA GOVERNMENT	C	01/11/2010.	VARIOUS		9,981,952	9,444,000	9,881,674	9,831,490		(1,329)		(1,329)		9,830,161		151,791	151,791	47,335	06/01/2018.
135087 YQ 1	CANADA GOVERNMENT	C	05/12/2010.	CIBC		3,971,071	3,912,000	4,236,500	4,230,927		(2,081)		(2,081)		4,228,846		(257,774)	(257,774)	71,595	06/01/2041.
135087 YR 9	CANADA GOVERNMENT	C	01/11/2010.	VARIOUS		8,457,518	8,361,000	8,855,971	8,828,435		(1,481)		(1,481)		8,826,954		(369,437)	(369,437)	37,375	06/01/2019.
135087 YU 2	CANADA GOVERNMENT	C	03/03/2010.	VALEUS MOB		2,470,810	2,540,000	2,459,228	2,465,431		2,656		2,656		2,468,088		2,723	2,723	13,500	12/01/2014.
135087 YX 6	CANADA GOVERNMENT	C	09/15/2010.	LAURENTI		3,614,432	3,579,000	3,578,284	3,578,370		164		164		3,578,534		35,898	35,898	74,718	09/01/2012.
135087 YY 4	CANADA GOVERNMENT	C	09/22/2010.	VARIOUS		19,305,505	19,313,000	19,214,504	19,229,929		29,726		29,726		19,259,655		45,850	45,850	187,589	12/01/2011.
135087 YZ 1	CANADA GOVERNMENT	C	01/08/2010.	LAURENTI		8,507,068	8,706,000	8,576,013	8,577,437		336		336		8,577,774		(70,706)	(70,706)	35,897	06/01/2020.
13509P BB 8	CANADA HSG TR NO 1	C	03/04/2010.	RBC DEXIA		45,192,563	43,098,000	45,388,659	45,388,659				0		45,388,659		(196,096)	(196,096)	392,015	06/15/2012.
13509P BZ 5	CANADA HSG TR NO 1	C	12/24/2009.	VALEUS MOB		62,597	63,000	62,875	62,875				0		62,875		(278)	(278)	470	09/15/2014.
642866 FZ 5	NEW BRUNSWICK PROV CDA	C	12/24/2009.	NESBITT		17,037	18,000	16,939	16,978				0		16,978		59	59	215	03/26/2037.
669827 FV 4	NOVA SCOTIA PROV CDA	C	01/11/2010.	VARIOUS		4,284,840	4,350,000	4,339,082	4,339,171		30		30		4,339,201		(54,361)	(54,361)	24,391	11/25/2019.
683234 ZQ 4	ONTARIO PROV CDA	C	01/11/2010.	VARIOUS		7,954,886	7,811,000	7,787,609	7,791,742		71		71		7,791,813		163,073	163,073	114,398	03/08/2018.
74814Z EE 9	QUEBEC PROV MEDIUM TERM N	C	01/08/2010.	CIBC		3,135,371	3,100,000	3,112,090	3,111,344		(38)		(38)		3,111,307		24,064	24,064	16,434	12/01/2019.
1099999.	Total - Bonds - All Other Government					124,503,262	121,290,000	125,139,727	124,955,414	0	25,189	0	25,189	0	124,980,606	0	(477,343)	(477,343)	1,048,714	XXX
Bonds - U.S. States, Territories and Possessions																				
180848 GP 2	CLARK CNTY NEV FOR ISSUES		10/26/2010.	GOLDMAN		350,787	300,000	351,861			(129)		(129)		351,732		(945)	(945)	7,567	11/01/2018.
20772G 4U 9	CONNECTICUT STATE		01/04/2010.	MORGAN STANLEY		3,404,520	3,000,000	3,418,890	3,411,096		(1,670)		(1,670)		3,409,426		(4,906)	(4,906)	14,167	01/01/2014.
751073 FA 0	RALEIGH DURHAM NC AOT AUTH		12/08/2010.	WACHOVIA		2,805,959	2,635,000	2,762,613	2,710,644		(20,536)		(20,536)		2,690,108		115,851	115,851	147,121	05/01/2013.
751073 FB 8	RALEIGH DURHAM NC AOT AUTH		12/08/2010.	WACHOVIA		2,147,720	2,000,000	2,107,980	2,071,174		(14,552)		(14,552)		2,056,622		91,098	91,098	111,667	05/01/2014.
751073 FG 7	RALEIGH DURHAM NC AOT AUTH		12/08/2010.	WACHOVIA		2,005,118	1,895,000	2,024,789	1,999,222		(10,136)		(10,136)		1,989,086		16,033	16,033	105,804	05/01/2018.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					10,714,104	9,830,000	10,666,133	10,192,136	0	(47,023)	0	(47,023)	0	10,496,974	0	217,131	217,131	386,326	XXX
Bonds - U.S. Political Subdivisions of States																				
160075 VY 0	CHARLESTON CNTY S C SCH D		10/27/2010.	GOLDMAN		1,559,610	1,300,000	1,512,186			(8,200)		(8,200)		1,503,986		55,624	55,624	27,806	02/01/2020.
745145 8M 7	PUERTO RICO COMWLTH		04/07/2010.	GMS GROUP		415,048	400,000	428,712	425,545		(207)		(207)		425,338		(10,290)	(10,290)	15,389	07/01/2030.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,974,658	1,700,000	1,940,898	425,545	0	(8,407)	0	(8,407)	0	1,929,324	0	45,334	45,334	43,195	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
041429 8H 7	ARLINGTON CNTY VA		05/06/2010.	WELLS FARGO		3,386,550	3,000,000	3,435,840	3,433,075		(39,963)		(39,963)		3,393,111		(6,561)	(6,561)	79,167	11/01/2013.
118217 AP 3	BUCKEYE OHIO TOB SETTLEMENT AUTH		08/24/2010.	VARIOUS		7,488,318	8,760,000	8,262,141	8,303,154		10,747		10,747		8,313,901		(825,583)	(825,583)	490,668	06/01/2024.
130178 RW 8	CALIFORNIA EDL FACS AUTH REV		01/21/2010.	MERRILL		1,233,985	1,175,000	1,207,841	1,207,822		(18)		(18)		1,207,804		26,181	26,181	18,767	10/01/2039.
130178 SC 1	CALIFORNIA EDL FACS AUTH REV		02/01/2010.	CITIGROUP		2,645,275	2,500,000	2,622,275	2,622,162		(120)		(120)		2,622,042		23,233	23,233	44,844	10/01/2039.
13033K 7E 3	CALIFORNIA HSG FIN AGY RE		08/02/2010.	CORPORATE REORG		280,000	280,000	281,400	281,368		(12)		(12)		281,356		(1,356)	(1,356)	12,880	02/01/2041.
13033L EJ 2	CALIFORNIA HEALTH FACS FING		02/09/2010.	BC ZIEGLE		2,575,708	2,765,000	2,484,459	2,484,771		373		373		2,485,145		90,563	90,563	42,243	08/15/2039.
13033W LB 7	CALIFORNIA INFRASTRUC & ECON DEV		01/25/2010.	RBC CAPITAL		3,396,161	2,900,000	3,422,928	3,422,255		(856)		(856)		3,421,399		(25,238)	(25,238)	83,375	07/01/2036.
130575 Y8 0	CALIFORNIA RURAL HOME MTG		02/01/2010.	ISSUE CALLED at 100.000		340,000	340,000	340,000	340,000				0		340,000			0	6,580	02/01/2039.
13057N AJ 3	CALIF RURAL HOME MTG FIN AUTH		06/11/2010.	VARIOUS		705,000	705,000	705,000	705,000				0		705,000			0	14,548	08/01/2024.
13066Y AA 7	CALIFORNIA ST DEPT WTR RES PW		01/15/2010.	J P MORGAN		3,300,000	3,300,000	3,300,000	3,300,000				0		3,300,000			0	486	05/01/2022.
13066Y BV 0	CALIFORNIA ST DEPT WTR RES PW		05/01/2010.	MATURITY		860,000	860,000	922,717	863,249		(3,249)		(3,249)		860,000			0	23,650	05/01/2010.
182521 BJ 2	CLARKSVILLE TN NAT GAS ACQUIS CORP		05/10/2010.	MORGAN STANLEY		2,078,760	2,000,000	2,078,240	2,049,276		(3,294)		(3,294)		2,045,983		32,777	32,777	41,111	12/15/2014.
184540 ZJ 4	CLEAR CREEK TEX INDPT SCH		12/03/2010.	PIPER JAFFREY		4,701,800	4,000,000	4,569,920	4,525,117		(46,791)		(46,791)		4,478,326		223,474	223,474	262,222	02/15/2019.
194653 FR 7	COLLIER CNTY FLA SCH BRD		12/03/2010.	CHASE		1,623,266	1,610,000	1,768,327	1,633,846		(19,784)		(19,784)		1,614,062		9,205	9,205	105,544	02/15/2011.
246380 2G 3	DELAWARE ST		11/22/2010.	MORGAN STANLEY		5,843,100	5,000,000	5,884,050	5,773,596		(109,293)		(109,293)		5,664,304		178,796	178,796	349,306	01/01/2016.
270852 AB 2	EAST BATON ROUGE PARISH L		02/05/2010.	MORGAN STANLEY		2,900,000	2,900,000	2,900,000	2,900,000				0		2,900,000			0	772	12/01/2028.
29270C LP 8	ENERGY NORTHWEST WASH ELECTRIC		10/22/2010.	MORGAN STANLEY		5,158,200	5,000,000	5,294,750	5,090,891		(49,091)		(49,091)		5,041,800		116,400	116,400	329,861	07/01/2011.
303822 BN 9	FAIRFAX CNTY VA ECONOMIC DEV		07/30/2010.	BB&T		2,563,000	2,500,000	2,808,925	2,564,445		(34,872)		(34,872)		2,529,574		33,426	33,426	153,771	02/01/2011.
3128GC RP 9	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		48,374	48,374	48,024	48,319		55		55		48,374			0	1,313	07/01/2014.
3128GC XJ 6	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		27,805	27,805	27,604	27,763		42		42		27,805			0	1,247	07/01/2014.
3128GC YR 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		97,653	97,653	96,948	97,587		66		66		97,653			0	3,354	07/01/2014.
3128GG 6S 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		194,081	194,081	201,056	194,826		(746)		(746)		194,081			0	8,051	05/01/2015.
3128K1 B7 5	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,586,438	1,586,438	1,549,752	1,582,051		4,387		4,387		1,586,438			0	48,609	12/01/2030.
3128K2 JM 2	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		746,660	746,660	729,393	745,426		1,234		1,234		746,660			0	25,120	01/01/2031.
3128K4 YG 4	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		620,240	620,240	633,420	621,037		(797)		(797)		620,240			0	17,780	04/01/2036.
3128K6 VR 8	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		2,833,576	2,833,576	2,716,249	2,817,904		15,672		15,672		2,833,576			0	65,913	07/01/2035.
3128K7 4Z 8	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		121,919	121,919	127,215	122,057		(138)		(138)		121,919			0	5,574	09/01/2033.
3128K7 MY 1	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		2,098,199	2,098,199	1,968,045	2,076,940		21,260		21,260		2,098,199			0	55,217	08/01/2035.
3128K7 UX 4	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		2,184,775	2,184,775	2,082,022	2,174,644		10,131		10,131		2,184,775			0	56,622	09/01/2035.
3128K9 F2 5	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		3,435,114	3,435,114	3,282,681	3,409,706		25,408		25,408		3,435,114			0	85,558	02/01/2036.
3128KD 5D 3	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,170,722	1,170,722	1,188,374	1,173,067		(2,345)		(2,345)		1,170,722			0	32,937	08/01/2036.
3128KF J3 5	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		391,486	391,486	401,946	392,083		(598)		(598)		391,486			0	11,256	10/01/2036.
3128KF L2 4	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		684,230	684,230	703,741	686,343		(2,114)		(2,114)		684,230			0	18,692	10/01/2036.
3128KM UW 3	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		3,968,492	3,968,492	3,925,086	3,961,149		7,343		7,343		3,968,492			0	92,950	03/01/2037.
3128KQ HL 3	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		2,003,585	2,003,585	1,933,146	1,998,018		5,566		5,566		2,003,585			0	62,230	05/01/2037.
3128LX FW 5	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		3,256,478	3,256,478	3,029,033	3,233,961		22,516		22,516		3,256,478			0	91,716	12/01/2035.
3128M7 CC 8	FHLMC		12/15/2010.	MORTGAGE PAYDOWN		34,184,841	33,000,000	34,279,336			(65,995)		(65,995)		34,143,873		40,969	40,969	285,375	02/01/2039.
3128M7 EK 8	FHLMC		12/15/2010.	MORTGAGE PAYDOWN		1,211,628	1,211,628	1,189,052	1,208,203		3,425		3,425		1,211,628			0	36,407	02/01/2039.
3128MJ B8 2	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		2,191,306	2,191,306	2,189,252	2,191,050		256		256		2,191,306			0	62,410	06/01/2035.
3128MJ E8 9	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,146,386	1,146,386	1,179,255	1,149,301		(2,916)		(2,916)		1,146,386			0	34,928	10/01/2036.
3128MM EC 3	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		330,869	330,869	333,092	331,132		(263)		(263)		330,869			0	10,303	07/01/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
3128PC DJ 8	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		231,942	231,942	236,291	232,255		(313)		(313)		231,942			0	6,899	01/01/2021.
3128PC MS 8	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		34,544	34,544	35,089	34,561		(17)		(17)		34,544			0	1,142	02/01/2021.
3128PC TV 4	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		319,076	319,076	324,261	319,390		(315)		(315)		319,076			0	9,798	03/01/2021.
3128PC TW 2	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		292,170	292,170	296,918	292,468		(298)		(298)		292,170			0	10,588	03/01/2021.
3128PH N9 8	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		342,337	342,337	349,023	342,719		(382)		(382)		342,337			0	9,342	01/01/2021.
3128PH PL 9	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		253,479	253,479	258,232	253,868		(388)		(388)		253,479			0	9,678	01/01/2021.
31292G 5W 2	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		33,658	33,658	33,750	33,663		(5)		(5)		33,658			0	1,400	09/01/2029.
31292H AK 0	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		2,990	2,990	2,879	2,981		10		10		2,990			0	85	01/01/2030.
31292H QN 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		222,523	222,523	219,150	222,189		334		334		222,523			0	7,097	05/01/2032.
312930 5P 1	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		619,401	619,401	619,280	619,397		4		4		619,401			0	17,488	03/01/2039.
312932 JW 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		2,067,853	2,067,853	2,078,677	2,069,612		(1,759)		(1,759)		2,067,853			0	64,920	04/01/2039.
312939 PM 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,329,787	1,329,787	1,396,807			(7,026)		(7,026)		1,329,787			0	25,363	03/01/2040.
31293V JJ 2	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		9,318	9,318	8,842	9,310		9		9		9,318			0	120	08/01/2029.
31293X RS 9	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		2	2	2	2				0		2			0		10/01/2029.
312940 4Q 9	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		228,315	228,315	241,693			(770)		(770)		228,315			0	2,998	06/01/2040.
312940 PZ 6	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,588,890	1,588,890	1,601,428			(1,636)		(1,636)		1,588,890			0	33,052	05/01/2040.
312941 NL 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,100,058	1,100,057	1,147,240			(3,542)		(3,542)		1,100,058			0	10,971	07/01/2040.
31294B 6P 5	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		76,181	76,181	75,973	76,155		26		26		76,181			0	2,604	10/01/2029.
31294F PT 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		556	556	536	556				0		556			0	12	05/01/2030.
31294F T5 5	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		17	17	17	17				0		17			0	1	05/01/2030.
31294J YS 1	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		42,449	42,449	42,143	42,405		44		44		42,449			0	1,428	07/01/2014.
31294K TD 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,177,468	1,177,468	1,180,964	1,177,741		(272)		(272)		1,177,468			0	32,900	09/01/2018.
312962 GT 4	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		958,146	958,146	990,484	961,438		(3,291)		(3,291)		958,146			0	25,424	10/01/2018.
312963 AY 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		172,181	172,181	179,526	172,674		(493)		(493)		172,181			0	4,433	11/01/2018.
31296M 3Z 0	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		865,532	865,532	864,044	865,415		117		117		865,532			0	28,950	09/01/2033.
31296S M3 7	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		3,057,528	3,057,528	3,122,978	3,063,457		(5,929)		(5,929)		3,057,528			0	99,570	01/01/2034.
31296S M5 2	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,526,753	1,526,753	1,584,929	1,534,283		(7,529)		(7,529)		1,526,753			0	51,921	01/01/2034.
31297M AQ 1	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		658,099	658,099	663,343	658,266		(167)		(167)		658,099			0	22,626	03/01/2035.
31297M XV 5	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,528,824	1,528,824	1,464,326	1,517,266		11,557		11,557		1,528,824			0	60,734	04/01/2030.
31297P ME 8	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		957,793	957,793	996,404	964,935		(7,142)		(7,142)		957,793			0	20,808	10/01/2034.
31297T WF 6	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,563,240	1,563,240	1,494,604	1,557,417		5,824		5,824		1,563,240			0	43,984	09/01/2035.
31297U SF 8	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		1,133,610	1,133,610	1,085,786	1,128,115		5,495		5,495		1,133,610			0	28,621	10/01/2030.
31297V Y8 5	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		3,544,253	3,544,253	3,408,851	3,523,109		21,144		21,144		3,544,253			0	96,469	11/01/2035.
31298N FU 4	FHLMC		12/01/2010.	MORTGAGE PAYDOWN		6,460	6,460	5,466	6,025		435		435		6,460			0	248	05/01/2031.
31371H X9 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		262,037	262,059	235,860	248,179		13,857		13,857		262,037			0	10,425	09/01/2029.
31371J BD 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		200,200	200,200	196,118	199,863		336		336		200,200			0	6,503	02/01/2030.
31371L T9 0	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		218,659	218,659	229,729	219,746		(1,087)		(1,087)		218,659			0	6,227	08/01/2019.
31371N MC 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		798,740	798,740	820,455	799,380		(640)		(640)		798,740			0	25,857	10/01/2022.
31379C XQ 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		7,759	7,759	7,449	7,535		224		224		7,759			0	139	03/01/2028.
31379R WW 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		84,615	84,615	81,720	84,331		285		285		84,615			0	2,839	06/01/2028.
31382Q M8 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		7,421	7,421	7,299	7,408		13		13		7,421			0	276	07/01/2014.
31382S 2N 0	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		9,083	9,083	8,934	9,066		17		17		9,083			0	348	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
31382S PZ 8	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,338	1,338	1,316	1,336		2		2		1,338			0	48	07/01/2014.
31383K 6J 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		9,821	9,821	9,660	9,806		15		15		9,821			0	329	08/01/2014.
31383K Y6 8	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		14,776	14,776	14,533	14,753		23		23		14,776			0	508	07/01/2014.
31383L CW 3	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		29,125	29,125	28,646	29,076		49		49		29,125			0	1,128	08/01/2014.
31383M D9 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		14,911	14,896	14,651	14,886		25		25		14,911			0	502	07/01/2014.
31383M WE 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		10,838	10,835	10,657	10,806		32		32		10,838			0	387	07/01/2014.
31383M WF 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,561	1,561	1,536	1,559		2		2		1,561			0	59	07/01/2014.
31383T JH 2	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		213,741	213,741	204,490	212,797		944		944		213,741			0	7,577	09/01/2029.
31383W T9 2	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		12,053	12,053	11,413	12,030		23		23		12,053			0	429	09/01/2029.
31384V RP 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		71,328	71,328	71,150	71,298		31		31		71,328			0	2,712	03/01/2015.
31385C ZW 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		320,194	320,193	318,492	319,993		201		201		320,194			0	8,401	05/01/2016.
31385N 7A 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,524	1,524	1,492	1,524				0		1,524			0	59	10/01/2030.
31385W X8 7	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		981,484	981,484	1,027,031	985,608		(4,124)		(4,124)		981,484			0	37,317	09/01/2032.
31386R 4X 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,990	1,990	2,049	1,990		(1)		(1)		1,990			0	87	02/01/2031.
31387C XK 2	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		5,687	5,687	5,762	5,688		(1)		(1)		5,687			0	222	04/01/2031.
31389F S4 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		260,274	260,274	261,148	260,327		(53)		(53)		260,274			0	12,412	02/01/2032.
31390C MD 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		374,065	374,065	393,236	375,719		(1,654)		(1,654)		374,065			0	11,390	05/01/2017.
31390F 4E 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		273,892	273,892	283,178	274,858		(966)		(966)		273,892			0	8,551	05/01/2032.
31390F 4T 3	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		117,908	117,908	125,038	118,666		(758)		(758)		117,908			0	3,064	05/01/2017.
31390F 4W 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		267,830	267,830	284,025	269,807		(1,977)		(1,977)		267,830			0	7,417	05/01/2017.
31390G A6 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		96,969	96,969	102,832	97,389		(421)		(421)		96,969			0	3,073	05/01/2017.
31390G CE 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		98,183	98,183	101,512	98,279		(96)		(96)		98,183			0	5,511	05/01/2032.
31390J 3P 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		313,678	313,678	334,557	315,890		(2,212)		(2,212)		313,678			0	18,224	07/01/2032.
31391Q JP 0	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		683,839	683,839	703,499	685,098		(1,259)		(1,259)		683,839			0	23,457	11/01/2032.
31400S CJ 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,300,569	1,300,569	1,307,275	1,301,242		(674)		(674)		1,300,569			0	33,561	04/01/2018.
31401B P4 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,072,482	1,072,482	1,112,197	1,076,166		(3,684)		(3,684)		1,072,482			0	29,350	05/01/2018.
31402E R7 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,329,013	2,329,013	2,356,852	2,331,988		(2,975)		(2,975)		2,329,013			0	76,835	08/01/2033.
31402G R4 7	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,804,107	2,804,107	2,836,530	2,807,615		(3,508)		(3,508)		2,804,107			0	85,359	07/01/2033.
31402K VX 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		310,764	310,764	320,233	311,486		(722)		(722)		310,764			0	8,948	07/01/2018.
31402L QU 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,658,130	1,658,130	1,677,302	1,659,972		(1,843)		(1,843)		1,658,130			0	50,988	08/01/2033.
31403F PK 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		643,840	643,840	680,631	645,193		(1,353)		(1,353)		643,840			0	21,344	10/01/2033.
31403J W6 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,644,906	1,644,906	1,680,760	1,646,857		(1,951)		(1,951)		1,644,906			0	55,701	12/01/2033.
31403N GB 7	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		428,764	428,764	439,483	429,399		(635)		(635)		428,764			0	14,153	11/01/2033.
31404G 2B 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		685,542	685,542	704,395	687,097		(1,554)		(1,554)		685,542			0	18,109	02/01/2019.
31404M L4 8	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		128,020	128,020	131,300	128,059		(39)		(39)		128,020			0	3,403	03/01/2034.
31404P LS 8	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,664,029	1,664,030	1,619,829	1,659,691		4,338		4,338		1,664,029			0	41,933	04/01/2019.
31404W TV 8	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,107,731	1,107,731	1,086,269	1,105,191		2,540		2,540		1,107,731			0	27,945	05/01/2019.
31405R AM 8	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,138,157	2,138,157	2,176,911	2,139,952		(1,795)		(1,795)		2,138,157			0	68,595	10/01/2034.
31405R AN 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		896,262	896,262	912,507	897,159		(897)		(897)		896,262			0	25,541	10/01/2034.
31405R BK 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		779,044	779,044	793,165	779,657		(612)		(612)		779,044			0	16,322	10/01/2034.
31405R G3 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		438,955	438,955	444,511	439,228		(273)		(273)		438,955			0	6,806	09/01/2034.
31406B F2 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,323,038	1,323,032	1,342,565	1,325,064		(2,025)		(2,025)		1,323,038			0	37,554	01/01/2035.
31406C TB 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		637,374	637,374	647,930	637,940		(566)		(566)		637,374			0	20,674	12/01/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31406E ML 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		3,032,590	3,032,590	3,082,818	3,035,458		(2,868)		(2,868)		3,032,590			0	87,840	01/01/2035.
31406E Z5 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		427,632	427,632	420,282	427,439		194		194		427,632			0	13,247	03/01/2035.
31406K LR 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		567,022	567,022	576,325	566,955		68		68		567,022			0	13,869	01/01/2035.
31406L JC 3	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		542,275	542,275	526,897	541,635		640		640		542,275			0	16,713	03/01/2035.
31406M LG 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,495,493	2,495,493	2,511,870	2,495,920		(427)		(427)		2,495,493			0	66,618	01/01/2035.
31407B HM 4	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,042,354	1,042,354	1,012,794	1,040,115		2,239		2,239		1,042,354			0	34,215	06/01/2035.
31407E VE 0	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		900,666	900,666	919,101	901,512		(846)		(846)		900,666			0	26,967	07/01/2020.
31407F DK 3	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,424,054	1,424,054	1,348,512	1,412,506		11,548		11,548		1,424,054			0	36,564	10/01/2020.
31407L MV 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,575,637	2,575,637	2,553,905	2,574,399		1,238		1,238		2,575,637			0	84,113	06/01/2035.
31407S A2 8	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		750,063	750,063	713,849	746,646		3,418		3,418		750,063			0	20,330	08/01/2035.
31408H KX 2	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,886,917	1,886,917	1,819,106	1,880,938		5,979		5,979		1,886,917			0	60,239	02/01/2036.
31409F E6 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,896,349	1,896,349	1,880,941	1,894,286		2,064		2,064		1,896,349			0	62,753	03/01/2036.
31409T RE 0	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,421,200	1,421,200	1,376,677	1,418,791		2,409		2,409		1,421,200			0	46,308	04/01/2036.
31409X 5A 3	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,976,934	2,976,935	3,012,518	2,981,166		(4,232)		(4,232)		2,976,934			0	93,638	05/01/2036.
31410E 2N 7	FEDERAL NATL MTG		11/02/2010.	MORTGAGE PAYDOWN		630,311	630,311	625,288	629,463		848		848		630,311			0	17,153	07/01/2036.
31410G PQ 0	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,101,034	1,101,034	1,177,590	1,113,598		(12,565)		(12,565)		1,101,034			0	32,360	11/01/2037.
31410S 4X 2	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,392,801	1,392,801	1,416,522	1,397,069		(4,269)		(4,269)		1,392,801			0	38,171	09/01/2036.
31410U GK 2	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		1,725,251	1,725,251	1,645,997	1,717,973		7,279		7,279		1,725,251			0	55,538	03/01/2037.
31410W 3E 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		250,268	250,268	257,072	250,510		(242)		(242)		250,268			0	7,461	09/01/2022.
31411A JG 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,805,942	2,805,942	2,824,137	2,807,623		(1,681)		(1,681)		2,805,942			0	95,540	11/01/2036.
31411H P7 9	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		4,831,920	4,831,920	4,872,689	4,837,420		(5,500)		(5,500)		4,831,920			0	133,810	01/01/2037.
31411N XZ 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,858,557	2,858,557	2,777,713	2,849,611		8,946		8,946		2,858,557			0	83,557	03/01/2037.
31411W AU 1	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		868,185	868,185	875,035	868,770		(586)		(586)		868,185			0	23,104	04/01/2037.
31411W FH 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,296,960	2,296,960	2,297,857	2,296,960				0		2,296,960			0	71,407	05/01/2022.
31412L D2 3	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,317,767	2,317,767	2,228,678	2,306,949		10,817		10,817		2,317,767			0	89,161	03/01/2037.
31412S 4L 6	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		5,708,319	5,708,319	5,774,321	5,716,501		(8,182)		(8,182)		5,708,319			0	164,676	04/01/2038.
31412S 5T 8	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		6,166,425	6,166,425	6,230,980	6,177,818		(11,393)		(11,393)		6,166,425			0	180,278	05/01/2038.
31414U 5K 0	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		2,359,287	2,359,287	2,373,664	2,360,070		(783)		(783)		2,359,287			0	63,193	05/01/2038.
31416R QR 7	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		921,810	921,810	921,666	921,807		4		4		921,810			0	26,252	06/01/2039.
31418P UE 3	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		94,036	94,036	96,172			(124)		(124)		94,036			0	1,069	03/01/2040.
31419C ZJ 5	FEDERAL NATL MTG		11/01/2010.	MORTGAGE PAYDOWN		39,252	39,252	39,712					0		39,252			0	173	09/01/2040.
373384 PL 4	GEORGIA ST		01/04/2010.	MORGAN STANLEY		3,489,300	3,000,000	3,559,440	3,558,130		(863)		(863)		3,557,267		(67,967)	(67,967)	6,250	07/01/2019.
38122N NY 4	GOLDEN ST TOB SECURITIZATION CORP		09/01/2010.	VARIOUS		4,166,497	4,725,000	4,547,828	4,562,016		3,959		3,959		4,565,975		(399,478)	(399,478)	155,213	06/01/2027.
40222P AR 3	GULF COAST WASTE DISP AUTH TEX		02/05/2010.	GOLDMAN		3,700,000	3,700,000	3,700,000	3,700,000				0		3,700,000			0	1,109	07/01/2034.
43231K AA 4	HILLSBOROUGH CNTY FLA EDL		04/01/2010.	ISSUE CALLED at 100.000		30,000	30,000	32,529	31,615		(40)		(40)		31,575		(1,575)	(1,575)	863	04/01/2018.
442331 RL 0	HOUSTON TEX		01/14/2010.	HUNTINGTON		1,259,493	1,170,000	1,253,994	1,253,756		(162)		(162)		1,253,595		5,899	5,899	20,313	03/01/2027.
442402 6U 2	HOUSTON TEX INDPT SCH DIST		11/24/2010.	MERRILL		2,238,780	2,000,000	2,099,060	2,090,339		(6,612)		(6,612)		2,083,727		155,053	155,053	129,167	02/15/2020.
442403 DA 6	HOUSTON TEX INDPT SCH DIS		11/22/2010.	MCDONALD & CO		1,174,340	1,000,000	1,097,670	1,080,705		(9,049)		(9,049)		1,071,656		102,684	102,684	63,750	02/15/2017.
442403 FA 4	HOUSTON TEX INDPT SCH DIS		02/03/2010.	LOOP CAPITAL		1,384,740	1,200,000	1,389,096	1,387,062		(3,583)		(3,583)		1,383,479		1,261	1,261	16,167	02/15/2015.
442565 Q3 4	HOWARD CNTY MD		02/26/2010.	HUTCHINSON SHOC		2,187,940	1,850,000	2,194,396	2,191,297		(8,357)		(8,357)		2,182,940		5,000	5,000	21,840	08/15/2016.
45200F TC 3	ILLINOIS FIN AUTH REV		03/15/2010.	J P MORGAN		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	1,606	08/15/2038.
45200P GC 5	ILLINOIS HEALTH FACS AUTH REV		05/15/2010.	MATURITY		285,000	285,000	304,731	286,420		(1,420)		(1,420)		285,000			0	8,550	05/15/2010.
452227 CS 8	ILLINOIS ST SALES TAX REV		05/27/2010.	JANNEY MONTGOMERY		1,064,650	1,000,000	1,063,610	1,063,539		(1,346)		(1,346)		1,062,192		2,458	2,458	22,083	06/15/2024.

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
537428 WP 5	LITTLE ROCK ARK SCH DIST		03/31/2010.	ISSUE CALLED at 100.000		1,000,000	1,000,000	1,067,240	1,052,129		(1,014)		(1,014)		1,051,115		(51,115)	(51,115)	36,667	02/01/2020.
54627A DE 4	LOUISIANA HSG FIN AGY SINGLE FAM		12/01/2010.	VARIOUS		180,000	180,000	180,000	180,000				0		180,000			0	5,274	06/01/2019.
574192 E8 9	MARYLAND STATE		11/29/2010.	UBSW		5,918,100	5,000,000	5,644,150	5,511,648		(65,114)		(65,114)		5,446,535		471,565	471,565	359,028	08/01/2016.
574192 L2 4	MARYLAND ST		12/09/2010.	VARIOUS		5,884,656	4,960,000	5,475,890	5,404,501		(41,480)		(41,480)		5,363,020		521,635	521,635	311,717	07/15/2017.
575827 6M 7	MASSACHUSETTS ST		04/29/2010.	GOLDMAN		2,711,636	2,335,000	2,749,369	2,742,620		(27,676)		(27,676)		2,714,945		(3,309)	(3,309)	65,283	11/01/2014.
57604P A5 3	MASSACHUSETTS ST WTR POLL ABATE		04/08/2010.	GOLDMAN		5,736,850	5,000,000	5,431,850	5,431,850				0		5,431,850		305,000	305,000	175,000	08/01/2020.
584002 NL 9	MECKLENBURG CNTY NC		01/04/2010.	FIDELITY CAP		2,969,603	2,550,000	3,036,693	3,032,690		(890)		(890)		3,031,800		(62,197)	(62,197)	43,917	03/01/2018.
592646 LW 1	METROPOLITAN WASH D C ARP		12/08/2010.	MORGAN K		4,272,960	4,000,000	4,250,440	4,114,226		(37,689)		(37,689)		4,076,537		196,423	196,423	250,250	10/01/2012.
592659 V6 0	METROPOLITAN WTR DIST SOU		01/21/2010.	JEFFERIES & CO.		1,327,181	1,215,000	1,324,010	1,323,984		(327)		(327)		1,323,657		3,524	3,524	5,738	03/01/2027.
594653 N8 6	MICHIGAN ST HSG DEV AUTH		08/12/2010.	CORPORATE REORG		290,000	290,000	297,540	292,136		(910)		(910)		291,226		(1,226)	(1,226)	9,248	06/01/2011.
59465M LV 5	MICHIGAN ST HSG DEV AUTH		10/01/2010.	VARIOUS		430,000	430,000	435,564	432,968		(363)		(363)		432,606		(2,606)	(2,606)	13,176	10/01/2013.
603789 2M 9	MINNEAPOLIS MINN SPL SCH DIST NO 001		05/13/2010.	HUTCHINSON SHOC		2,474,262	2,295,000	2,511,304	2,507,169		(25,859)		(25,859)		2,481,310		(7,047)	(7,047)	73,185	02/01/2013.
60636X LD 3	MISOURI ST HSG DEV COMM SINGLE FAM		09/01/2010.	VARIOUS		800,000	800,000	794,888	795,033		42		42		795,075		4,925	4,925	30,643	09/01/2034.
613340 N8 7	MONTGOMERY CNTY MD		04/07/2010.	MERRILL		4,074,033	3,700,000	4,139,819	4,127,785		(41,910)		(41,910)		4,085,876		(11,843)	(11,843)	66,806	11/01/2012.
644682 C5 3	NEW HAMPSHIRE ST		03/05/2010.	HUNTINGTON		3,455,070	3,000,000	3,447,360	3,444,755		(19,978)		(19,978)		3,424,777		30,293	30,293	32,500	03/01/2014.
647200 HX 5	NEW MEXICO MTG FIN AUTH		07/01/2010.	VARIOUS		70,000	70,000	69,997	70,000				0		70,000			0	2,228	07/01/2026.
649519 AA 3	NEW YORK LIBERTY DEV CORP		03/22/2010.	GOLDMAN		3,003,090	3,000,000	3,000,000	3,000,000				0		3,000,000		3,090	3,090	3,542	12/01/2049.
64966E D5 3	NEW YORK NY		02/02/2010.	CORRECTION		3,826,037	3,750,000	4,065,713	3,830,699		(5,283)		(5,283)		3,825,416		622	622		06/01/2011.
64971K BD 7	NEW YORK N Y CITY TRANSIT		11/15/2010.	STEPHENS INC.		6,529,649	6,475,000	6,950,515	6,871,890		(11,563)		(11,563)		6,860,327		(330,678)	(330,678)	440,974	02/01/2029.
64971S DF 3	NEW YORK N Y CITY INDL DE		01/01/2010.	MATURITY		2,000,000	2,000,000	2,063,740	2,000,000				0		2,000,000			0	50,000	01/01/2010.
64983Q UE 7	NEW YORK ST DORM AUTH REVS NON ST		01/25/2010.	LEBENTHAL		3,199,560	3,000,000	3,168,690	3,168,385		(351)		(351)		3,168,034		31,526	31,526	86,250	07/01/2031.
64983W 8N 9	NEW YORK ST DORM AUTH REV		10/26/2010.	MESIROW		7,131,011	6,700,000	7,154,307	7,059,937		(15,567)		(15,567)		7,044,370		86,641	86,641	336,117	11/15/2023.
649905 WC 6	NEW YORK ST DORM AUTH REVS		01/25/2010.	FIRST SO.		3,114,060	3,000,000	3,045,450	3,045,317		(53)		(53)		3,045,264		68,796	68,796	20,000	07/01/2039.
650035 NR 5	NEW YORK ST URBAN DEV COR		12/15/2010.	WELLS FARGO		1,251,792	1,200,000	1,272,408			(23,053)		(23,053)		1,249,355		2,437	2,437	57,333	01/01/2012.
659154 2Z 0	NORTH EAST SINDPT SCH DIST TEX		01/07/2010.	FIRST SO.		1,841,723	1,565,000	1,829,579	1,828,925		(267)		(267)		1,828,658		13,065	13,065	36,745	02/01/2029.
659154 6E 3	NORTH EAST INDPT SCH DIST TEX		02/03/2010.	SOUTHWEST SEC		1,166,270	1,000,000	1,170,550	1,168,713		(2,434)		(2,434)		1,166,279		(9)	(9)	972	08/01/2016.
661057 AP 4	NORTH MIAMI FLA EDL FACS		04/22/2010.	STIFFEL NICOLAUS		1,612,146	1,530,000	1,713,952	1,597,050		(6,246)		(6,246)		1,590,804		21,342	21,342	43,563	04/01/2013.
66585V AU 9	NORTHERN TOB SECURITIZATIION CORP		09/22/2010.	VARIOUS		4,810,768	4,950,000	4,850,555	4,864,445		3,319		3,319		4,867,765		(56,997)	(56,997)	182,723	06/01/2023.
677632 LP 4	OHIO ST UNIV GEN RCPTS		03/30/2010.	GOLDMAN		230,122	200,000	228,358			(606)		(606)		227,752		2,370	2,370	1,861	12/01/2017.
708792 S6 4	PENNDYLVANIA HSG FIN AGY		02/08/2010.	ISSUE CALLED at 100.000		1,000,000	1,000,000	1,032,470	1,014,623		(516)		(516)		1,014,107		(14,107)	(14,107)	16,933	10/01/2012.
70914P KY 7	PENNSYLVANIA ST		03/23/2010.	CITIGROUP		3,504,210	3,000,000	3,498,120	3,492,278		(16,696)		(16,696)		3,475,582		28,628	28,628	85,417	07/01/2016.
717825 NH 2	PHILADELPHIA PA HOSPS & HIGHER ED		02/02/2010.	VARIOUS		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	591	07/01/2025.
727199 EG 2	PLANO TEX INDPT SCH DIST		11/23/2010.	MORGAN K		5,238,315	4,500,000	4,930,200	4,817,732		(35,449)		(35,449)		4,782,283		456,032	456,032	286,875	02/15/2017.
745145 AN 2	PUERTO RICO COMWLTH		09/02/2010.	VARIOUS		100,000	100,000	112,600	101,168		(1,168)		(1,168)		100,000			0	3,940	07/01/2010.
745145 S2 9	PUERTO RICO COMWLTH		04/12/2010.	FIRST UNION		3,168,510	3,000,000	3,230,280	3,134,381		(14,978)		(14,978)		3,119,403		49,107	49,107	130,167	07/01/2012.
745190 HT 8	PUERTO RICO COMWLTH HWY &		07/01/2010.	MATURITY		2,300,000	2,300,000	2,413,183	2,314,163		(14,163)		(14,163)		2,300,000			0	120,750	07/01/2010.
745235 VS 7	PUERTO RICO PUB BLDGS AUTH RE		06/21/2010.	CITIGROUP		207,340	200,000	205,736	204,929		(80)		(80)		204,849		2,491	2,491	9,750	07/01/2028.
745291 RH 9	PUERTO RICO PUB FIN CORP		06/24/2010.	VARIOUS		14,112,604	13,625,000	15,015,770	14,003,503	824,737	(12,110)		812,627		14,816,130		(703,526)	(703,526)	561,084	08/01/2027.
76541V HB 6	RICHMOND VA		01/05/2010.	CITIGROUP		1,090,090	1,000,000	1,088,750	1,088,678		(56)		(56)		1,088,622		1,468	1,468	2,222	07/15/2029.
785138 AG 3	SA ENERGY ACQUISITION PUB		05/25/2010.	MORGAN STANLEY		2,612,050	2,500,000	2,629,975	2,588,409		(7,192)		(7,192)		2,581,217		30,833	30,833	108,281	08/01/2014.
796253 VQ 2	SAN ANTONIO TEX ELEC & GA		05/26/2010.	EXCHANGE		3,106,051	3,000,000	3,268,620	3,125,418		(15,913)		(15,913)		3,109,505		(3,454)	(3,454)	78,750	02/01/2013.
796253 WA 6	SAN ANTONIO TEX ELEC & GA		05/26/2010.	EXCHANGE		3,181,553	3,000,000	3,257,100	3,205,171		(19,408)		(19,408)		3,185,763		(4,211)	(4,211)	78,750	02/01/2014.

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
79765A QJ 8	SAN FRANCISCO CALIF CITY		05/07/2010.	CORPORATE REORG		2,050,300	2,030,000	2,126,100	2,057,087		(6,961)		(6,961)		2,050,126		174	174	52,442	05/01/2011.
805777 HK 8	SAYRE PA HEALTH CARE FACS AUTH		12/01/2010.	ISSUE CALLED at 100.000		170,000	170,000	175,596	172,056		(615)		(615)		171,441		(1,441)	(1,441)	9,010	12/01/2012.
815618 BY 8	SEDWICK CNTY KANS SINGLE FAM MTG		12/01/2010.	ISSUE CALLED at 100.000		190,000	190,000	199,876	199,000		(187)		(187)		198,813		(8,813)	(8,813)	7,560	06/01/2028.
880459 XZ 0	TENNESSEE HSG DEV AGY		07/01/2010.	VARIOUS		675,000	675,000	669,499	669,836		30		30		669,866		5,134	5,134	17,190	07/01/2033.
888804 AW 1	TOBACCO SECURITIZATION AUTH		10/21/2010.	VARIOUS		4,028,944	4,295,000	4,242,043	4,248,723		1,649		1,649		4,250,371		(221,427)	(221,427)	179,621	06/01/2025.
888808 DB 5	TOBACCO SETTLEMENT FING		10/13/2010.	VARIOUS		2,491,590	2,655,000	2,542,911	2,555,155		3,854		3,854		2,559,010		(67,420)	(67,420)	92,633	06/01/2023.
88880M AH 4	TOBACCO SETTLEMENT AUTH		06/08/2010.	VARIOUS		2,115,319	2,060,000	2,142,400	2,132,052		(1,142)		(1,142)		2,130,910		(15,591)	(15,591)	70,173	06/01/2026.
898526 CX 4	TSASC INC NY		08/11/2010.	VARIOUS		2,992,846	3,050,000	3,022,459	3,027,072		847		847		3,027,920		(35,074)	(35,074)	101,383	06/01/2022.
91425M BK 2	UNIVERSITY OF DELAWARE REV		02/02/2010.	HUNTINGTON		1,163,620	1,000,000	1,167,220	1,166,169		(2,552)		(2,552)		1,163,617		3	3	6,667	11/01/2015.
915260 AU 7	UNIVERSITY WIS HOSPS & CLINIC		04/01/2010.	MATURITY		1,705,000	1,705,000	1,794,956	1,708,534		(3,534)		(3,534)		1,705,000			0	46,888	04/01/2010.
915260 BD 4	UNIV WIS HOSPS & CLINICS AUTH REV		02/05/2010.	J P MORGAN		400,000	400,000	400,000	400,000				0		400,000			0	107	04/01/2034.
919061 EJ 6	VALDEZ ALASKA MARINE TERM REV		01/14/2010.	MORGAN STANLEY		900,000	900,000	900,000	900,000				0		900,000			0	152	07/01/2037.
927780 8G 4	VIRGINIA COLLEGE BLDG AUT		03/30/2010.	GOLDMAN		918,512	800,000	929,080	929,001		(2,526)		(2,526)		926,476		(7,964)	(7,964)	27,111	02/01/2021.
928109 SK 4	VIRGINIA ST		04/09/2010.	HUTCHINSON SHOC		2,718,000	2,500,000	2,765,050	2,754,602		(29,892)		(29,892)		2,724,710		(6,710)	(6,710)	46,181	06/01/2012.
928109 TW 7	VIRGINIA ST		01/20/2010.	CITIGROUP		1,377,075	1,250,000	1,372,400	1,372,017		(295)		(295)		1,371,722		5,353	5,353	9,375	06/01/2028.
930863 P5 8	WAKE CNTY N C		02/02/2010.	HUNTINGTON		1,669,665	1,500,000	1,690,320	1,688,343		(3,364)		(3,364)		1,684,979		(15,314)	(15,314)	30,667	02/01/2015.
93974C BV 1	WASHINGTON ST		01/26/2010.	STERNE AGEE		2,086,480	2,000,000	2,106,120	2,106,111		(198)		(198)		2,105,913		(19,433)	(19,433)	57,778	07/01/2033.
93978E 6L 1	WASHINGTON ST HEALTH CARE		12/15/2010.	J P MORGAN		7,730,000	7,730,000	7,730,000					0		7,730,000			0	1,347	01/01/2029.
969887 MX 3	WILLIAMSON CNTY TEX		02/03/2010.	WELLS FARGO		1,749,645	1,500,000	1,743,165	1,739,356		(4,546)		(4,546)		1,734,810		14,835	14,835	37,844	02/15/2015.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					413,167,012	400,244,008	415,987,555	364,887,139	824,737	(804,360)	0	20,377	0	412,741,594	0	425,421	425,421	11,965,237	XXX
Bonds - Industrial and Miscellaneous																				
00104C AA 6	AES CORP		09/15/2010.	MATURITY		121,000	121,000	108,900	119,542		1,458		1,458		121,000			0	11,344	09/15/2010.
00130H BA 2	AES CORP		10/08/2010.	VARIOUS		627,776	624,000	652,375	630,405		(2,183)		(2,183)		628,222		(445)	(445)	41,624	05/15/2013.
001546 AG 5	AK STEEL CORP		04/23/2010.	BANC OF AMERICA		125,938	125,000	125,156	125,093		(11)		(11)		125,081		856	856	3,579	06/15/2012.
001706 AB 6	ASSOCIATED ATERIALS INC		11/15/2010.	CORPORATE REORG		518,281	500,000	373,750	418,284		15,919		15,919		434,203		84,078	84,078	67,813	03/01/2014.
00184A AF 2	AOL TIME WARNER INC		07/14/2010.	CORPORATE REORG		2,200,000	2,000,000	2,128,380	2,064,361		(14,102)		(14,102)		2,050,259		149,741	149,741	96,632	05/01/2012.
00430X AB 3	ACCELLENT INC		10/22/2010.	CORPORATE REORG		255,000	250,000	258,750	240,625	15,271	(1,056)		14,215		254,841		159	159	26,344	12/01/2013.
0258M0 BY 4	AMERICAN EXPRESS CR CORP		03/18/2010.	MESIROW		514,215	500,000	491,470	498,138		455		455		498,592		15,623	15,623	7,708	12/02/2010.
029912 AT 9	AMERICAN TOWER ORP		04/19/2010.	DEUTSCHE BANK		140,313	125,000	125,000	125,000				0		125,000		15,313	15,313	4,545	10/15/2017.
03072S LD 5	AMERIQUEST MTG SECS 2003-		11/26/2010.	MORTGAGE PAYDOWN		443,007	443,007	452,508	417,418	26,785	(1,196)		25,589		443,007			0	11,688	11/01/2033.
037735 CF 2	APPALACHIAN PWR CO		10/12/2010.	STIFFEL NICOLAUS		2,040,000	2,000,000	1,993,540	1,997,885		1,317		1,317		1,999,202		40,798	40,798	115,317	04/01/2011.
03939R AB 6	ARCH WESTN FIN LLC		09/16/2010.	VARIOUS		519,118	513,000	518,050	509,153	5,169	(594)		4,575		513,727		5,390	5,390	41,499	07/01/2013.
05336X AF 8	AVAGO TECHNOLOGIES FIN		04/27/2010.	WACHOVIA		278,125	250,000	283,125	275,313	444	(1,095)		(651)		274,661		3,464	3,464	12,287	12/01/2015.
058498 AF 3	BALL CORP		04/21/2010.	ISSUE CALLED at 101.146		505,730	500,000	502,338	501,261		(120)		(120)		501,142		4,588	4,588	12,031	12/15/2012.
071707 AP 8	BAUSCH & LOMB INC		12/13/2010.	WJB CAPI		132,813	125,000	127,500	127,081		(270)		(270)		126,812		6,001	6,001	13,887	11/01/2015.
085791 AD 3	BERRY PLASTICS HOLDING CO		11/12/2010.	CORPORATE REORG		635,938	625,000	331,250	353,134		22,082		22,082		375,215		260,722	260,722	84,080	09/15/2014.
095173 AG 5	BLOUNT INC		08/12/2010.	BARCLAYS US FUND		250,750	250,000	260,625	254,688	1,121	(1,306)		(185)		254,502		(3,752)	(3,752)	23,174	08/01/2012.
09747F AC 9	BOISE PAPER HLDGS LLC/FIN		12/13/2010.	WACHOVIA		275,000	250,000	251,103	251,092		(85)		(85)		251,007		23,993	23,993	25,625	11/11/2017.
097751 AG 6	BOMBARDIER INC		10/07/2010.	WACHOVIA		261,250	250,000	225,625	230,472		6,032		6,032		236,504		24,746	24,746	16,031	05/01/2012.
097751 AH 4	BOMBARDIER INC PRIV PLACE		10/07/2010.	WACHOVIA		522,500	500,000	415,531	440,038		8,990		8,990		449,029		73,471	73,471	29,925	05/01/2014.
097751 AM 3	BOMBARDIER INC		11/01/2010.	CS FIRST		209,000	200,000	208,750	206,037		(898)		(898)		205,139		3,861	3,861	15,511	11/15/2014.
103304 BD 2	BOYD GAMING CORP		07/23/2010.	BARCLAYS US FUND		220,625	250,000	250,625	225,313	25,118	(51)		25,067		250,379		(29,754)	(29,754)	13,266	04/15/2014.
111021 AD 3	BRITISH TELECOMMUNICATION		12/15/2010.	MATURITY		3,350,000	3,350,000	3,740,300	3,407,757		(57,757)		(57,757)		3,350,000			0	309,875	12/15/2010.

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
120463 AB 0	BUMBLE BEE FOODS LLC		09/15/2010.	ISSUE CALLED at 103.000		51,500	50,000	50,750			(60)		(60)		50,690		810	810	2,885	12/15/2015.
12489L AF 5	CB RICHARD ELLIS SVCS INC		10/05/2010.	PRINCERI		125,938	125,000	125,000					0		125,000		938	938		10/15/2020.
1248EP AC 7	CCO HLDGS LLC / CCO HLDGS		04/28/2010.	CORPORATE REORG		125,313	125,000	111,250	112,771		825		825		113,596		11,717	11,717	8,702	11/15/2013.
12543D AF 7	COMMUNITY HEALTH SYS PRIV PLACE		11/05/2010.	VARIOUS		400,469	375,000	372,353	372,989		248		248		373,237		27,232	27,232	43,512	07/15/2015.
125581 FT 0	CIT GROUP INC		11/03/2010.	BARCLAYS US FUND		163,028	160,421	153,242	149,593	3,740	1,618		5,358		154,950		8,078	8,078	10,231	05/01/2013.
12626P AD 5	CRH AMER INC		12/14/2010.	CORPORATE REORG		1,960,688	1,875,000	1,877,018	1,875,559		(234)		(234)		1,875,325		85,362	85,362	218,779	03/15/2012.
126304 AP 9	CSC HOLDING INC		04/07/2010.	CITIGROUP		261,875	250,000	246,563	248,203		386		386		248,589		13,286	13,286	10,114	04/01/2011.
126650 AV 2	CVS CORP		08/04/2010.	CHASE		658,602	600,000	559,919	575,176		2,825		2,825		578,001		80,601	80,601	26,325	09/15/2014.
126650 BH 2	CVS CAREMARK		09/22/2010.	DEUTSCHE BANK		1,151,720	1,000,000	955,730	964,300		2,863		2,863		967,163		184,557	184,557	47,278	06/01/2017.
126685 DX 1	CWHEQ HEQ LN TR 2006-S2		11/15/2010.	VARIOUS			806,940	232,686	158,148		308		308		158,456		(158,456)	(158,456)	42,837	07/01/2027.
12668G AC 6	COUNTRYWIDE HOMES CMO		11/26/2010.	MORTGAGE PAYDOWN		551,841	551,841	263,808	263,808				0		263,808		288,034	288,034	14,629	08/25/2036.
12686C AW 9	CABLEVISION SYSTEMS CORP		04/27/2010.	CORPORATE REORG		391,875	375,000	359,063	362,533		1,504		1,504		364,037		27,838	27,838	38,500	04/15/2012.
14150B AC 8	CARDINAL HEALTH 409 INC		07/27/2010.	VARIOUS		376,812	381,407	125,864	140,022		7,840		7,840		147,861		228,950	228,950	24,015	04/15/2015.
161175 AD 6	CHARTER COMMUNICATIONS OP		04/28/2010.	CORPORATE REORG		500,625	500,000	446,250	452,240		2,830		2,830		455,070		45,555	45,555	35,705	04/30/2014.
16165L AC 4	CHASEFLEX TRUST CMO		11/26/2010.	MORTGAGE PAYDOWN		978,494	978,494	978,402	978,481		13		13		978,494			0	28,585	06/25/2036.
162456 AM 9	CHATTEM INC PRIV PLACE		03/11/2010.	ISSUE CALLED at 102.333		511,665	500,000	500,175	500,065		(5)		(5)		500,059		11,606	11,606	18,472	03/01/2014.
165167 BE 6	CHESAPEAKE ENERGY CORP		06/21/2010.	ISSUE CALLED at 102.292		639,325	625,000	626,094	621,048	4,734	(56)		4,678		625,726		13,599	13,599	40,104	01/15/2016.
165167 BJ 5	CHESAPEAKE ENERGY CORP PRIV PLACE		08/12/2010.	CORPORATE REORG		335,503	335,000	340,863	338,053		(683)		(683)		337,370		(1,867)	(1,867)	31,955	08/15/2014.
165167 BN 6	CHESAPEAKE ENERGY CORP		08/12/2010.	CORPORATE REORG		505,625	500,000	436,875	441,769		4,699		4,699		446,467		59,158	59,158	48,569	01/15/2016.
165167 BY 2	CHESAPEAKE ENERGY CORP		11/05/2010.	BARCLAYS US FUND		103,550	95,000	93,353	94,057		206		206		94,263		9,287	9,287	9,558	07/15/2013.
172967 BP 5	CITIGROUP INC		04/20/2010.	CITIGROUP		263,320	250,000	192,500	201,993		4,749		4,749		206,742		56,578	56,578	9,219	08/27/2012.
172967 EQ 0	CITIGROUP INC		06/16/2010.	CITIGROUP		1,028,320	1,000,000	994,920	996,515		464		464		996,979		31,341	31,341	38,194	04/11/2013.
17307G VJ 4	CITIGROUP MORTGAGE LOAN TRUST, INC		11/26/2010.	MORTGAGE PAYDOWN		931,799	931,799	931,780	931,796		3		3		931,799			0	24,457	08/25/2035.
184502 AV 4	CLEAR CHANNEL		02/01/2010.	BANC OF AMERICA		150,000	250,000	37,500	46,692		1,081		1,081		47,773		102,227	102,227	5,309	09/15/2014.
18538A AA 8	CLEARWIRE ESCROW CORP 144		07/21/2010.	CS FIRST		260,625	250,000	244,863	244,897		334		334		245,231		15,394	15,394	18,917	12/01/2015.
18538T AA 7	CLEARWIRE COMM LLC 144A		07/21/2010.	CITADEL		386,094	375,000	367,204	367,302		517		517		367,819		18,274	18,274	28,958	12/01/2015.
202917 AA 8	COMMERZBANK AG PRIV PLACE		10/28/2010.	PAYDOWNS		3,262,500	3,750,000	3,741,150	3,743,405		689		689		3,744,094		(481,594)	(481,594)	149,101	12/15/2016.
204386 AF 3	CIE GENER DE GEOPHYSIQUE		05/03/2010.	BARCLAYS US FUND		126,875	125,000	125,000	124,063	938			938		125,000		1,875	1,875	4,453	05/15/2015.
22237L PA 4	COUNTRYWIDE HOME LOANS MT		06/14/2010.	BANC OF AMERICA		101,926	100,000	92,710	97,970		749		749		98,719		3,207	3,207	2,944	03/22/2011.
22540A 3F 3	CSFB COML MTG PTC 2001-CK		12/17/2010.	MORTGAGE PAYDOWN		3,473,242	3,473,242	3,685,165	3,530,614		(57,372)		(57,372)		3,473,242			0	154,288	06/01/2034.
22541L AB 9	CREDIT SUISSE FIRST BOSTON		03/23/2010.	CS FIRST		1,182,390	1,100,000	1,126,973	1,110,029		(1,209)		(1,209)		1,108,819		73,571	73,571	24,517	11/15/2011.
2254C0 TC 1	CS FIRST BOSTON NY BRH SR		11/18/2010.	CHASE		3,252,300	3,000,000	2,993,970	2,995,824		1,039		1,039		2,996,864		255,436	255,436	153,333	05/15/2013.
228188 AB 4	CROWN AMERS LLC / CROWN		08/27/2010.	ISSUE CALLED at 103.813		519,065	500,000	500,000	500,000				0		500,000		19,065	19,065	14,755	11/15/2013.
23918K AE 8	DAVITA INC NTS		10/07/2010.	VARIOUS		248,805	250,000	244,313	246,567		720		720		247,287		1,518	1,518	22,622	03/15/2013.
23918K AH 1	DAVITA INC		10/07/2010.	CORPORATE REORG		353,063	350,000	356,125	350,875	3,004	(511)		2,493		353,367		(305)	(305)	38,342	03/15/2015.
244217 BG 9	DEERE JOHN CAPITAL CORP		08/05/2010.	MESIROW		2,195,640	2,000,000	2,108,820	2,054,514		(14,369)		(14,369)		2,040,145		155,495	155,495	126,389	03/15/2012.
252126 AD 9	DEX MEDIA WEST LLC/ DEX		02/04/2010.	EXCHANGE		165,724	190,000	117,800	158,080		4,726		4,726		162,805		2,919	2,919		08/15/2010.
252126 AF 4	DEX MEDIA WEST LLC/ DEX		02/04/2010.	EXCHANGE		51,735	182,000	40,040	49,578		1,368		1,368		50,946		789	789		08/15/2013.
25212E AC 4	DEX MEDIA INC		02/04/2010.	EXCHANGE		40,587	500,000	65,000	36,252		2,542		2,542		38,794		1,793	1,793		11/15/2013.
25459H AD 7	DIRECTV HOLDINGS/FINANCE		09/20/2010.	VARIOUS		646,406	625,000	585,625	595,364		3,104		3,104		598,468		47,939	47,939	28,975	06/15/2015.
25459H AG 0	DIRECTV HLDGS LLC / DIREC		09/20/2010.	VARIOUS		826,250	750,000	683,435	690,934		4,994		4,994		695,928		130,322	130,322	44,638	05/15/2016.
259603 AA 6	DOUGLAS DYNAMICS LLC / DO		06/09/2010.	ISSUE CALLED at 101.938		509,690	500,000	490,000	470,000	20,000			20,000		490,000		19,690	19,690	34,875	01/15/2012.
26439X AB 9	DUKE ENERGY FIELD SVCS LL		08/16/2010.	MATURITY		500,000	500,000	540,340	507,771		(7,771)		(7,771)		500,000			0	39,375	08/16/2010.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
28336L BS 7	EL PASO CORP		09/17/2010.	EXCHANGE		269,773	250,000	222,273	226,556		3,341		3,341		229,897		39,875	39,875	31,000	12/12/2013.
28336L BT 5	EL PASO CORP		12/07/2010.	TENDER/EXCHANGE		572,500	500,000	453,838	457,769		4,883		4,883		462,652		109,848	109,848	69,885	02/15/2016.
29255W AG 5	ENCORE ACQUISITION CO		03/10/2010.	ISSUE CALLED at 101.250		253,125	250,000	223,125	229,089		588		588		229,677		23,448	23,448	9,792	07/15/2015.
29255W AH 3	ENCORE ACQUISITION CO		03/10/2010.	ISSUE CALLED at 101.250		253,125	250,000	242,813	244,135		105		105		244,240		8,885	8,885	4,984	12/01/2017.
297425 AD 2	ESTERLINE TECHNOLOGIES		08/02/2010.	CORPORATE REORG		270,113	270,000	273,200	270,880		(344)		(344)		270,535		(422)	(422)	17,244	06/15/2013.
314275 AB 4	FEDERATED RETAIL HLDGS		09/14/2010.	BNP PARIBAS		129,375	125,000	110,469	113,587		3,404		3,404		116,991		12,384	12,384	6,725	03/15/2012.
315292 AK 8	FERRELLGAS L P / FERRELLG		11/09/2010.	ROYAL		125,469	125,000	125,000					0		125,000		469	469		05/01/2021.
319963 AT 1	FIRST DATA CORP		11/08/2010.	VARIOUS		15,474	19,133	17,842	16,981	889	125		1,014		17,995		(2,521)	(2,521)	2,019	09/24/2015.
345397 UJ 0	FORD MOTOR CREDIT		11/01/2010.	MATURITY		500,000	500,000	250,043	363,067		136,933		136,933		500,000			0	43,125	11/01/2010.
345397 VE 0	FORD MOTOR CREDIT CO LLC		09/15/2010.	MATURITY		250,000	250,000	126,265	187,472		62,528		62,528		250,000			0	24,375	09/15/2010.
345525 AA 7	FORESIGHT ENERGY LLC		08/17/2010.	JEFFERIES & CO		124,375	125,000	124,218			2		2		124,219		156	156	267	08/15/2017.
35671D AR 6	FREEPORT-MCMORAN COPPER &		04/23/2010.	MORGAN STANLEY		681,250	625,000	633,438	630,452		(299)		(299)		630,154		51,096	51,096	29,648	04/01/2015.
35687M AM 9	FREECALE SEMICONDUCTOR PRIVPLACE		09/22/2010.	CITIGROUP		500,000	500,000	170,000	176,323		5,759		5,759		182,082		317,918	317,918	34,760	12/15/2014.
36158Y AB 5	GE CAP CMBS 2000-1		12/17/2010.	VARIOUS		7,122,950	7,122,950	7,450,723	7,397,981		(240,477)		(240,477)		7,149,589		(26,638)	(26,638)	359,604	01/01/2033.
36159M AJ 3	GE EQUIP SMALL TCKT 2005-		02/22/2010.	VARIOUS		1,849,814	1,849,814	1,849,664	1,849,726		12		12		1,849,738		76	76	14,546	06/22/2015.
361856 DA 2	GMAC MORTGAGE CORP CMO		12/20/2010.	VARIOUS		12,697	12,697	9,271	9,361		(1)		(1)		9,360		3,336	3,336	45	10/25/2033.
36190Q AA 4	GXS CORP		02/01/2010.	CITIGROUP		121,250	125,000	122,435	122,443		32		32		122,475		(1,225)	(1,225)	1,388	06/15/2015.
36962G S5 4	GENERAL ELEC CAP CORP MTN		04/19/2010.	LIQUIDNET		234,347	250,000	178,125	187,401		2,512		2,512		189,912		44,434	44,434	634	10/06/2015.
36962G ZY 3	GENERAL ELEC CAP CORP		11/09/2010.	DEUTSCHE BANK		2,173,940	2,000,000	2,121,140	2,047,011		(12,848)		(12,848)		2,034,163		139,777	139,777	145,333	01/15/2013.
38143U AB 7	GOLDMAN SACHS GROUP INC		06/23/2010.	MESIROW		2,611,975	2,500,000	2,420,115	2,445,970		5,922		5,922		2,451,892		160,083	160,083	122,670	01/15/2014.
382550 AU 5	GOODYEAR TIRE & RUBR CO		09/29/2010.	VARIOUS		565,970	542,000	550,750	548,706		(708)		(708)		547,998		17,972	17,972	59,927	07/01/2015.
382550 AZ 4	GOODYEAR TIRE & RUBR CO		11/12/2010.	BANC OF AMERICA		140,625	125,000	119,808	120,137		483		483		120,620		20,005	20,005	13,198	05/15/2016.
38470R AC 5	GRAHAM PACKAGING CO L P		12/24/2009.	CORPORATE REORG		255,313	250,000	212,500	218,657		(181)		(181)		218,477		36,836	36,836	4,073	10/15/2012.
38869P AD 6	GRAPHIC PACKAGING INTL		09/24/2010.	VARIOUS		496,507	500,000	537,500	516,250	7,676	(4,230)		3,446		519,696		(23,189)	(23,189)	64,750	08/15/2013.
404119 AA 7	HCA THE HEALTHCARE COMPANY		09/01/2010.	REDEMPTION		190,000	190,000	213,944	194,513	5,740	(4,497)		1,243		195,756		(5,756)	(5,756)	16,625	05/01/2012.
42330P AA 5	HELIX ENERGY SOLUTIONS PRIV PLACE		09/20/2010.	VARIOUS		127,624	125,000	125,000	125,000				0		125,000		2,624	2,624	14,118	01/15/2016.
428040 BZ 1	HERTZ CORP PRIV PLACE		11/12/2010.	BARCLAYS US FUND		410,000	400,000	206,500	206,500				0		206,500		203,500	203,500	48,911	01/01/2014.
428040 CA 5	HERTZ CORPORATION PRIV PLACE		11/12/2010.	BARCLAYS US FUND		396,563	375,000	150,000	155,969		6,241		6,241		162,210		234,352	234,352	54,250	01/01/2016.
428303 AH 4	HEXIION US FIN/NOVASCOTIA PRIVPLACE		10/28/2010.	TENDER EXCHANGE		130,469	125,000	35,625	40,116		5,504		5,504		45,620		84,849	84,849	13,099	11/15/2014.
441812 JW 5	HOUSEHOLD FINANCE CORP.		04/05/2010.	CITIGROUP		2,655,975	2,500,000	2,775,700	2,579,826		(11,580)		(11,580)		2,568,246		87,729	87,729	76,589	10/15/2011.
44701Q AP 7	HUNTSMAN INT LLC		09/21/2010.	CORPORATE REORG		252,970	250,000	263,125	244,375	14,960	(1,210)		13,750		258,125		(5,155)	(5,155)	25,383	11/15/2014.
45320K AA 1	IMPRESS HLDGS B V		02/01/2010.	JEFFERIES & CO		472,500	500,000	417,500	439,366		1,217		1,217		440,583		31,917	31,917	5,294	09/15/2013.
45822E AH 3	INTELSAT SUBSIDIARY HLDG		10/28/2010.	BARCLAYS US FUND		252,867	250,000	213,125	221,524		6,736		6,736		228,260		24,607	24,607	27,418	01/15/2013.
459745 FX 8	INTL LEASE FINANCE CORP PRIV PLACE		03/23/2010.	VARIOUS		252,031	250,000	243,685			5		5		243,690		8,342	8,342	152	03/15/2017.
466112 AA 7	JBS USA LLC / JBS USA FIN		03/02/2010.	MORGAN STANLEY		283,750	250,000	237,615	238,885		347		347		239,232		44,518	44,518	10,010	05/01/2014.
46625H HA 1	JPMORGAN & CHASE & CO		02/08/2010.	CS FIRST		129,063	125,000	105,546	105,560				0		105,560		23,502	23,502	2,770	12/29/2099.
46627T AD 4	SMURFIT KAPPA FUNDING		11/12/2010.	WARBURG		512,500	500,000	464,375	465,510	5,896	3,825		9,721		475,231		37,269	37,269	43,701	04/01/2015.
471109 AB 4	JARDEN CORP PRIV PLACE		08/26/2010.	MORGAN STANLEY		127,813	125,000	128,594	124,688	3,198	(206)		2,992		127,680		133	133	7,813	05/01/2017.
479269 AB 8	JOHNSONDIVERSEY INC		12/24/2009.	ISSUE CALLED at 101.604		508,020	500,000	423,750	444,119		(390)		(390)		443,730		64,290	64,290	5,214	05/15/2012.
47926P AB 2	JOHNSONDIVERSEY HOLD INC		12/24/2009.	ISSUE CALLED at 101.778		763,335	750,000	723,750	731,250		(90)		(90)		731,160		32,175	32,175	8,669	05/15/2013.
481086 AB 2	VISANT HOLDING CORP		09/15/2010.	TENDER/EXCHANGE		507,705	500,000	466,250	476,568		3,593		3,593		480,162		27,543	27,543	51,427	12/01/2013.
481087 AC 8	VISANT CORP		09/15/2010.	TENDER/EXCHANGE		250,000	250,000	256,875	251,250	2,585	(940)		1,645		252,895		(2,895)	(2,895)	19,211	10/01/2012.
50178T AA 5	LBI ESCROW CORP PRIV PLACE		12/20/2010.	ISSUE CALLED at 102.933		39,115	38,000	38,000					0		38,000		1,115	1,115	2,128	11/01/2017.

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
502413 AL 1	L-3 COMMUNICATIONS CORP		07/15/2010.	ISSUE CALLED at 101.021		505,105	500,000	496,657	498,399		222		222		498,620		6,485	6,485	30,625	07/15/2013.
513075 AG 6	LAMAR MEDIA CORP		04/15/2010.	CORPORATE REORG		302,584	305,000	305,000	304,238	763			763		305,000		(2,416)	(2,416)	23,974	01/01/2013.
530715 AD 3	LIBERTY MEDIA CORP		07/21/2010.	BARCLAYS US FUND		230,000	250,000	214,063	215,065		342		342		215,407		14,593	14,593	21,899	07/15/2029.
530718 AC 9	LIBERTY MEDIA CORP NEW		07/21/2010.	BARCLAYS US FUND		127,656	125,000	112,188	115,503		1,428		1,428		116,931		10,725	10,725	4,968	05/15/2013.
53219L AG 4	LIFEPOINT HOSPITALS INC.		09/27/2010.	NOMURA S.		244,375	250,000	186,393	186,393				0		186,393		57,983	57,983	9,141	08/15/2025.
53219L AH 2	LIFEPOINT HOSPITALS INC.		09/28/2010.	VARIOUS		739,183	750,000	537,418	537,418				0		537,418		201,765	201,765	22,823	05/15/2014.
539830 AS 8	LOCKHEED MARTIN CORP		11/09/2010.	BANC OF AMERICA		1,073,220	1,000,000	1,000,000	1,000,000				0		1,000,000		73,220	73,220	48,193	03/14/2013.
552953 BC 4	MGM MIRAGE INC		08/13/2010.	CITADEL		205,313	250,000	158,438	161,991		2,522		2,522		164,513		40,799	40,799	13,385	06/01/2016.
553769 AH 3	MTR GAMING GROUP INC		07/15/2010.	BANC OF AMERICA		129,688	125,000	119,060	119,370		513		513		119,882		9,805	9,805	14,817	07/15/2014.
575796 AE 7	MASS RBB TRUST 1999-BEC1		12/20/2010.	ISSUE CALLED at 100.000		403,568	403,568	413,972	409,708		(456)		(456)		409,252		(5,684)	(5,684)	14,185	03/15/2012.
576203 AH 6	MASSEY ENERGY CO		02/16/2010.	WACHOVIA		244,375	250,000	243,125	245,510		133		133		245,643		(1,268)	(1,268)	3,056	12/15/2013.
59156R AC 2	METLIFE INC		04/05/2010.	CITIGROUP		5,373,290	5,000,000	5,355,238	5,093,306		(7,045)		(7,045)		5,086,261		287,029	287,029	79,795	12/01/2011.
594087 AJ 7	MICHAELS STORES INC PRIV PLACE		10/13/2010.	CORPORATE REORG		128,125	125,000	39,375	44,409		5,389		5,389		49,798		78,327	78,327	15,903	11/01/2014.
60467P AH 7	MIRANT AMERICAS GENERATIO		09/15/2010.	GLEACHER		205,500	200,000	203,500	201,034		(545)		(545)		200,489		5,011	5,011	14,709	05/01/2011.
608328 AK 6	MOHEGAN TRIBAL GAMING		10/05/2010.	CS FIRST		389,063	500,000	315,000	360,002		39,291		39,291		399,293		(10,231)	(10,231)	40,278	04/01/2012.
60877U AC 1	MOMENTIVE PERFORMANCE PRIV PLACE		10/28/2010.	VARIOUS		190,529	191,000	74,013	82,260		6,121		6,121		88,381		102,147	102,147	14,005	12/01/2014.
60877U AJ 6	MOMENTIVE PERFORMANCE PRIV PLACE		10/28/2010.	CORPORATE REORG		135	129	38	43		5		5		48		87	87	20	12/01/2014.
615322 BC 7	MONUMENTAL GLOBAL FDG II PRIVPLACE		09/16/2010.	JEFFERIES & CO.		259,588	250,000	250,430	250,178		(82)		(82)		250,096		9,491	9,491	16,754	07/14/2011.
618270 AB 8	MORRIS PUBLISHING		03/11/2010.	EXCHANGE		67,500	250,000	67,500	67,500				0		67,500			0		08/01/2013.
618270 AD 4	MORRIS PUBLISHING		12/15/2010.	VARIOUS		12,114	12,114	9,108			178		178		9,286		2,828	2,828	516	09/01/2014.
62941E AB 7	NTK HOLDINGS INC		02/01/2010.	EXXON CREDIT CO.		7,500	250,000	208,060	7,345	155			155		7,500			0		03/01/2014.
629855 AE 7	NALCO COMPANY		12/28/2009.	ISSUE CALLED at 100.000		84,000	84,000	87,150	84,000				0		84,000			0	778	11/15/2011.
629855 AH 0	NALCO CHEMICAL		09/22/2010.	ISLAND T		256,250	250,000	206,250	213,979		5,523		5,523		219,502		36,748	36,748	19,229	11/15/2013.
641423 BH 0	NEVADA POWER CO PRIV PLACE		11/17/2010.	MONNESS, CRESPI, HARDT		1,407,760	1,315,000	1,306,700	1,312,219		1,026		1,026		1,313,245		94,515	94,515	94,260	04/15/2012.
65409Q AC 6	NIELSEN FINANCE LLC/CO PRIV PLACE		11/29/2010.	VARIOUS		1,050,000	1,000,000	800,000	824,729		23,744		23,744		848,473		201,527	201,527	126,073	08/01/2014.
65473Q AS 2	NISOURCE FIN CORP		02/01/2010.	MORGAN STANLEY		266,960	250,000	191,250	194,929		392		392		195,321		71,639	71,639	6,178	03/15/2018.
656559 BG 5	NORTEK INC		02/01/2010.	EXCHANGE		311,922	875,000	266,875	307,775		4,580		4,580		312,355		(432)	(432)		09/01/2014.
690742 AA 9	OWENS CORNING NEW		04/23/2010.	CITADEL		400,313	375,000	310,313	319,914		1,879		1,879		321,793		78,520	78,520	9,953	12/01/2016.
698604 AG 0	PANOLAM INDUSTIRES INTL PRIV PLACE		01/20/2010.	EXCHANGE		78,231	250,000	75,000	78,231				0		78,231			0		10/01/2013.
704549 AC 8	PEABODY ENERGY CORP		08/18/2010.	CORPORATE REORG		482,071	485,000	494,175	487,146		(1,118)		(1,118)		486,028		(3,958)	(3,958)	41,191	03/15/2013.
713448 BJ 6	PEPSICO INC		11/03/2010.	CORPORATE REORG		1,032,207	786,000	784,098	784,276		118		118		784,394		247,813	247,813	85,846	11/01/2018.
716745 AB 0	PETROPLUS FINANCE LTD PRIV PLACE		09/02/2010.	BANC OF AMERICA		105,938	125,000	118,750	112,500	7,424	364		7,788		120,288		(14,351)	(14,351)	7,462	05/01/2017.
723456 AC 3	PINNACLE ENTERTAINMENT PRIV PLACE		06/07/2010.	CORPORATE REORG		250,000	250,000	182,500	200,271		8,351		8,351		208,622		41,378	41,378	15,010	03/15/2012.
723787 AH 0	PIONEER NAT RES CO.		12/02/2010.	DEUTSCHE BANK		183,146	125,000	94,025	94,518		530		530		95,048		88,099	88,099	5,011	01/15/2038.
73179U AC 9	POLYPORE INC		12/03/2010.	ISSUE CALLED at 100.000		490,815	500,000	516,875	497,500	11,303	(3,155)		8,148		505,648		(14,833)	(14,833)	55,714	05/15/2012.
742718 DL 0	PROCTER & GAMBLE CO.		06/28/2010.	ISSUE CALLED at 109.197		545,985	500,000	499,890	499,928		8		8		499,936		46,049	46,049	21,914	01/15/2014.
743410 AR 3	PROLOGIS		10/07/2010.	CS FIRST		238,750	250,000	183,750	183,750				0		183,750		55,000	55,000	4,271	11/15/2037.
743410 AV 4	PROLOGIS		10/07/2010.	J P MORGAN		129,903	125,000	124,660	124,664		19		19		124,683		5,220	5,220	8,783	10/30/2019.
74439H AD 0	PSYCHIATRIC SOLUTIONS INC		12/16/2010.	ISSUE CALLED at 103.853		259,634	250,000	255,875	241,875	12,081	(580)		11,501		253,377		6,257	6,257	27,502	07/15/2015.
745867 AS 0	PULTE HOMES INC.		07/09/2010.	BANC OF AMERICA		236,250	250,000	209,375	213,250		3,128		3,128		216,378		19,872	19,872	11,881	02/15/2015.
74955W AG 4	R.H. DONNELLEY CORP PRIV PLACE		02/04/2010.	EXCHANGE		21,598	250,000	32,500	16,495	5,438	(26)		5,412		21,906		(308)	(308)		01/15/2016.
74955W AH 2	R. H. DONNELLEY CORP PRIV PLACE		02/04/2010.	EXCHANGE		12,500	250,000	12,500	12,500				0		12,500			0		10/15/2017.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
74971X AB 3	RELIANT ENERGY INC		09/14/2010.	MORGAN STANLEY		249,375	250,000	245,000	246,055		542		542		246,597		2,778	2,778	14,403	06/15/2014.
74971X AC 1	RELIANT ENERGY INC		09/22/2010.	BARCLAYS US FUND		341,250	375,000	369,844	367,944	2,847	314		3,161		371,106		(29,856)	(29,856)	23,133	06/15/2017.
750753 AC 9	RAILAMERICA INC		06/24/2010.	ISSUE CALLED at 103.000		25,750	25,000	23,981	24,027		43		43		24,070		1,680	1,680	3,347	07/01/2017.
75524D AB 6	RBS GLOBAL & REXNORD CORP		04/28/2010.	CORPORATE REORG		625,000	625,000	437,500	460,712		7,683		7,683		468,395		156,605	156,605	81,536	08/01/2014.
75524D AG 5	RBS GLOBAL & REXNORD CORP		04/28/2010.	CORPORATE REORG		250,000	250,000	155,000	161,909		2,340		2,340		164,249		85,751	85,751	27,732	09/01/2016.
75886A AB 4	REGENCY ENERGY		12/16/2010.	ISSUE CALLED at 104.165		259,370	249,000	257,081	254,427		(1,171)		(1,171)		253,256		6,114	6,114	20,912	12/15/2013.
765665 AB 0	RIDDELL BELL HLDGS INC		01/04/2010.	ISSUE CALLED at 102.094		255,235	250,000	220,938	225,699		62		62		225,761		29,474	29,474	5,409	10/01/2012.
772739 AF 5	ROCK-TENN CO		03/31/2010.	WACHOVIA		273,750	250,000	248,250	248,556		46		46		248,601		25,149	25,149	12,911	03/15/2016.
77531Q AK 4	ROGERS WIRELESS INC		02/09/2010.	WJB CAPI		565,000	500,000	516,875	507,601		(269)		(269)		507,332		57,668	57,668	5,740	12/15/2012.
78442F DP 0	SLM CORP MTN BOOK ENTRY		09/02/2010.	VARIOUS		1,500,000	1,500,000	1,402,500	1,459,844		40,156		40,156		1,500,000			0	67,500	07/26/2010.
78442F DY 1	SLM CORP MTN BOOK ENTRY		06/04/2010.	SLM CORP		125,313	125,000	105,625	111,122		4,341		4,341		115,463		9,850	9,850	4,239	04/25/2011.
78442F EH 7	SLM CORP MTN BOOK ENTRY		06/15/2010.	VARIOUS		230,348	250,000	187,813	189,466		1,821		1,821		191,287		39,061	39,061	10,611	06/15/2018.
78572M AC 9	SABMILLER PLC		09/29/2010.	CHASE		3,121,710	3,000,000	2,997,870	2,999,300		347		347		2,999,647		122,063	122,063	234,050	07/01/2011.
794093 AF 1	SALEM COMMUNICATIONS CORP		12/01/2010.	ISSUE CALLED at 103.375		25,803	25,000	24,841	24,843		12		12		24,855		947	947	2,840	12/15/2016.
803111 AK 9	SARA LEE CORP		09/02/2010.	CORPORATE REORG		1,587,675	1,500,000	1,492,605	1,498,392		618		618		1,499,010		88,665	88,665	91,927	09/15/2011.
81180V AA 1	SEAGATE TECHNOLOGY INTL		07/21/2010.	CITADEL		146,563	125,000	119,146	119,757		556		556		120,314		26,249	26,249	9,326	05/01/2014.
817082 AE 0	SENECA GAMING COR		10/11/2010.	WJB CAPI		331,650	335,000	323,275	326,625	3,705	1,479		5,184		331,809		(159)	(159)	23,141	05/01/2012.
817320 AP 9	SEQUA CORP PRIV PLACE		07/26/2010.	VARIOUS		370,625	375,000	343,991	348,192		1,757		1,757		349,949		20,676	20,676	28,477	12/01/2015.
828807 BF 3	SIMON PPTY GROUP LP		08/12/2010.	CORPORATE REORG		1,136,600	1,000,000	1,031,660	1,017,263		(2,108)		(2,108)		1,015,155		121,445	121,445	56,563	08/15/2014.
832110 AL 4	SMITH INTL INC		10/21/2010.	CORPORATE REORG		1,087,500	750,000	749,640	749,640		20		20		749,661		337,839	337,839	80,438	03/15/2019.
832ESC 9C 3	ESCROW SMITH CO PRIV PLAC3		07/01/2010.	CORPORATE REORG			250,000	187,500	187,580				0		187,580		(187,580)	(187,580)		03/15/2017.
852060 AS 1	SPRINT CAPITAL CORP		12/07/2010.	VARIOUS		397,031	375,000	341,250	348,630		10,304		10,304		358,934		38,097	38,097	38,531	03/15/2012.
861ESC 9Z 6	STONE CONTAINER CORP		11/02/2010.	RETURN OF CAPITAL		169,606		169,606	169,606				0		169,606			0		07/01/2012.
864486 AB 1	SUBURBAN PROPANE PARTNERS		03/23/2010.	CORPORATE REORG		124,428	125,000	101,044	105,294		899		899		106,193		18,234	18,234	6,089	12/15/2013.
867363 AH 6	SUNGARD DATA SYSTEMS INC		11/09/2010.	CORPORATE REORG		513,542	500,000	535,000	512,500	9,767	(4,730)		5,037		517,537		(3,994)	(3,994)	56,271	08/15/2013.
87264M AA 7	TRW AUTOMOTIVE INC PRIV PLACE		10/15/2010.	GLEACHER		134,219	125,000	118,125	120,033		824		824		120,856		13,362	13,362	9,601	03/15/2014.
87611U AC 5	TARGA RES INC		01/05/2010.	CORPORATE REORG		380,156	375,000	377,500	376,180		(4)		(4)		376,176		3,980	3,980	16,917	11/01/2013.
87910P AL 4	TEKNI-PLEX INMC		12/20/2010.	ISSUE CALLED at 102.372		255,929	250,000	280,179	225,938	40,805	(5,799)		35,006		260,944		(5,014)	(5,014)	37,496	08/15/2012.
880349 AH 8	TENNECO INC		12/20/2010.	ISSUE CALLED at 100.250		125,313	125,000	126,250	125,865		(146)		(146)		125,720		(407)	(407)	15,669	11/15/2014.
882491 AK 9	TEXAS INDS INC		07/21/2010.	VARIOUS		492,813	500,000	482,500	487,649		1,719		1,719		489,368		3,445	3,445	36,879	07/15/2013.
893647 AJ 6	TRANSDIGM INC		12/03/2010.	TENDER EXCHANGE		379,500	375,000	375,000	375,058		(11)		(11)		375,048		4,452	4,452	52,341	07/15/2014.
893647 AM 9	TRANSDIGM INC		12/03/2010.	TENDER EXCHANGE		126,500	125,000	121,406	121,533		601		601		122,133		4,367	4,367	15,267	07/15/2014.
89421E AB 9	TRAVELPORT LLC PRIV PLACE		12/09/2010.	J P MORGAN		124,688	125,000	43,750	49,442		7,146		7,146		56,588		68,099	68,099	15,875	09/01/2014.
896215 AC 4	TRIMAS CORP		12/22/2009.	CORPORATE REORG		187,258	193,000	200,238	196,177	728	24		752		196,929		(9,671)	(9,671)	10,391	06/15/2012.
902494 AS 2	TYSON FOODS INC		01/11/2010.	BARCLAYS US FUND		286,875	250,000	263,750	262,171		(87)		(87)		262,085		24,790	24,790	9,698	03/01/2014.
904201 AA 8	UMBRELLA ACQUISITION PRIV PLACE		12/09/2010.	VARIOUS		241,498	229,893	29,311	32,233		4,942		4,942		37,174		204,323	204,323	31,842	03/15/2015.
909891 AB 9	UNITED COMPONENTS INC		10/25/2010.	CORPORATE REORG		253,908	250,000	258,750	241,250	13,988	(1,105)		12,883		254,133		(226)	(226)	26,042	06/15/2013.
911365 AL 8	UNITED RENTALS INC		11/29/2010.	ISSUE CALLED at 101.458		253,645	250,000	260,625	235,000	21,858	(1,457)		20,401		255,416		(1,771)	(1,771)	20,128	11/15/2013.
913405 AC 0	UNIVERSAL CITY DEV PARTNE		02/01/2010.	J P MORGAN		375,000	375,000	387,188	375,469	1,075	(566)		509		375,978		(978)	(978)	6,281	04/01/2010.
918866 AR 5	VALASSIS COMMUNICATION PRIV PLACE		06/11/2010.	EXCHANGE		147,660	138,000	135,490	136,065		132		132		136,197		11,463	11,463	8,855	03/01/2015.
91911X AL 8	VALEANT PHARMACEUTICALS I		11/19/2010.	CS FIRST		126,563	125,000	124,375			11		11		124,386		2,176	2,176	1,313	10/01/2017.
92203P AB 2	VANGUARD HEALTH HLDG II		01/25/2010.	CORPORATE REORG		254,375	250,000	237,500	240,508		118		118		240,626		13,750	13,750	14,875	10/01/2014.
92203R AB 8	VANGUARD HEALTH HLD I PRIV PLACE		02/01/2010.	CORPORATE REORG		257,500	250,000	212,813	212,813				0		212,813		44,688	44,688	16,875	10/01/2015.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
92532B AB 5	VERSO PAPER HOLDINGS LLC		11/16/2010.	MORGAN STANLEY		137,188	125,000	114,960	115,789		1,406		1,406		117,195		19,993	19,993	20,684	07/01/2014.
927781 PK 4	VIRGINIA COLLEGE BLDG AUT		01/19/2010.	CITIGROUP		2,091,083	1,900,000	2,097,714	2,097,310		(424)		(424)		2,096,886		(5,803)	(5,803)	45,125	02/01/2027.
92829N AB 1	VISANT CORP		09/15/2010.	TENDER/EXCHANGE		508,670	500,000	526,250	513,750	3,475	(2,820)		655		514,405		(5,735)	(5,735)	45,365	12/01/2013.
92857W AF 7	VODAFONE GROUP PLC NEW		12/02/2010.	CHASE		108,978	100,000	93,706	96,366		781		781		97,147		11,831	11,831	4,875	12/16/2013.
92933B AB 0	WMG ACQUISITION CORP		11/18/2010.	VARIOUS		132,878	125,000	124,844	124,867		14		14		124,881		7,997	7,997	11,149	06/15/2016.
93443M AC 5	WARNER CHILCOTT CORP		12/30/2009.	ISSUE CALLED at 101.750		254,375	250,000	266,875	260,938	1,246	5		1,251		262,189		(7,814)	(7,814)	16,554	02/01/2015.
94107U AB 4	WASTE SERVICES INC		08/02/2010.	ISSUE CALLED at 103.209		386,876	375,000	387,188	383,128		(974)		(974)		382,154		4,722	4,722	28,401	04/15/2014.
947074 AH 3	WEATHERFORD INTL INC		10/21/2010.	CORPORATE REORG		2,159,580	2,000,000	1,996,100	1,997,931		647		647		1,998,578		161,002	161,002	101,150	06/15/2012.
947075 AC 1	WEATHERFORD INTL LTD		10/25/2010.	VARIOUS		1,047,398	979,000	976,983	977,631		327		327		977,958		69,439	69,439	71,090	03/15/2013.
949748 AF 4	WELLS FARGO BANK NA		03/16/2010.	SUSQUAHANNA		1,048,900	1,000,000	1,019,310	1,002,733		(534)		(534)		1,002,199		46,701	46,701	40,850	02/01/2011.
94986E AA 8	WELLS FARGO CAP XIII		04/12/2010.	WACHOVIA		1,040,000	1,000,000	685,313	685,500		1		1		685,500		354,500	354,500	42,564	12/29/2099.
952355 AC 9	WEST CORP		11/15/2010.	CORPORATE REORG		510,625	500,000	265,000	287,605		23,399		23,399		311,004		199,621	199,621	67,646	10/15/2014.
966387 AC 6	WHITING PETE CORP NEW		09/08/2010.	ISSUE CALLED at 101.813		127,266	125,000	123,134	124,094		169		169		124,263		3,003	3,003	7,728	05/01/2013.
969457 BG 4	WILLIAMS COS INC		09/27/2010.	VARIOUS		753,693	625,000	593,875	599,940		794		794		600,734		152,958	152,958	51,704	09/01/2021.
983130 AD 7	WYNN LAS VEGAS LLC		08/04/2010.	VARIOUS		376,095	375,000	369,375	362,344	8,653	367		9,020		371,363		4,732	4,732	22,590	12/01/2014.
983130 AK 1	WYNN LAS VEGAS LLC PRIV PLACE		08/04/2010.	CORPORATE REORG		251,095	250,000	243,125	241,563	3,298	530		3,828		245,390		5,705	5,705	18,680	12/01/2014.
98375Y AW 6	XM SATELLITE RADIO INC		10/18/2010.	TENDER/EXCHANGE		137,500	125,000	118,866	119,475		1,075		1,075		120,551		16,949	16,949	14,688	06/15/2013.
98385X AN 6	XTO ENERGY INC		12/14/2010.	ISSUE CALLED at 108.438		2,168,760	2,000,000	1,999,340	1,999,465		140		140		1,999,605		169,155	169,155	93,014	06/15/2013.
98385X AT 3	XTO ENERGY INC		11/15/2010.	TENDER/EXCHANGE		2,528,140	2,000,000	1,994,260	1,994,642		401		401		1,995,043		533,097	533,097	120,250	12/15/2018.
98388M AA 5	XCEL ENERGY INC		12/01/2010.	MATURITY		1,000,000	1,000,000	1,138,270	1,022,884		(22,884)		(22,884)		1,000,000			0	70,000	12/01/2010.
986141 AA 7	YONKERS RACING CORP 144A		08/23/2010.	CORPORATE REORGA		25,750	25,000	27,125			(41)		(41)		27,084		(1,334)	(1,334)	1,722	07/15/2016.
00433J AB 1	ACCESS RDS EDMONTON LTD	C	11/30/2010.	ROYAL TRUST		50,449	50,449	55,941	55,205		(82)		(82)		55,122		(4,673)	(4,673)	196,214	09/30/2037.
05564P AA 9	BNS CAP TR	C	12/31/2010.	MATURITY		797,000	797,000	831,406	811,510		(14,510)		(14,510)		797,000			0	58,261	12/31/2010.
12544U AB 7	CIBC CAP FDG L P CMO	C	02/24/2010.	RBC DEXIA		5,388,040	3,500,000	5,193,370	5,190,681		(5,959)		(5,959)		5,184,722		203,318	203,318	238,348	06/30/2039.
125491 AB 6	CI FINL CORP	C	01/13/2010.	SCOTIA C		1,922,857	1,900,000	1,899,240	1,899,240				0		1,899,240		23,617	23,617	7,198	12/16/2014.
13591Z YR 5	CANADIAN IMPERIAL BK COMM	C	10/20/2010.	CIBC		3,115,870	3,030,000	3,044,423	3,036,084		(2,711)		(2,711)		3,033,373		82,498	82,498	132,166	11/01/2011.
136069 CR 0	CDN IMPERIAL BK OF COMMER	C	04/30/2010.	CIBC		2,925,186	2,859,000	2,815,030	2,825,515		1,585		1,585		2,827,100		98,086	98,086	78,585	03/28/2016.
136069 DQ 1	CANADIAN IMPERIAL BANK	C	11/04/2010.	VARIOUS		1,755,137	1,754,000	1,750,299			6		6		1,750,305		4,831	4,831	1,060	11/02/2020.
62874W AB 8	NBC ASSET TR	C	02/16/2010.	NBC CLEAR		2,134,996	1,865,000	1,865,000	1,865,000				0		1,865,000		269,996	269,996	88,469	12/31/2049.
62918Z MD 2	NHA MBS CMO	C	12/01/2010.	MORTGAGE PAYDOWN		82,659	82,659	81,297	82,454		205		205		82,659			0	1,862	03/01/2017.
683244 AT 4	ONTARIO SCH BRDS FING COR	C	07/14/2010.	VARIOUS		53,095	53,095	53,095	53,095				0		53,095			0	124,390	06/25/2032.
683375 AA 7	ONTREA INC PRIV PLACE	C	09/22/2010.	NESBITT		3,979,446	3,811,000	4,070,148	3,912,606		(40,095)		(40,095)		3,872,510		106,936	106,936	197,885	10/31/2011.
80928B AB 2	SCOTIABANK CAP TR	C	03/10/2010.	VARIOUS		7,070,428	6,430,000	6,122,196	6,184,292		6,754		6,754		6,191,046		879,382	879,382	246,233	06/30/2013.
82509Z AB 2	SHOPPERS DRUG MART	C	03/04/2010.	NBC CLEAR		1,952,440	1,825,000	1,824,127	1,824,354		32		32		1,824,386		128,054	128,054	23,952	06/03/2013.
86624Z AA 5	SUMMIT REAL ESTATE	I..	12/01/2010.	CORPORATE REOR		2,354,950	2,250,000	2,246,735	2,237,075	11,598	540		12,138		2,249,223		105,759	105,759	151,230	03/01/2012.
86679Q AA 9	SUN LIFE CAP TRUST	C	02/04/2010.	MERRILL		1,652,468	1,517,000	1,595,732	1,562,835		(2,377)		(2,377)		1,560,440		92,016	92,016	63,484	12/31/2011.
3899999.	Total - Bonds - Industrial and Miscellaneous					161,038,489	155,936,652	151,271,980	147,273,303	307,475	32,569	0	340,044	0	150,222,985	0	10,815,508	10,815,508	8,827,714	XXX
8399997.	Total - Bonds - Part 4					761,408,241	733,997,923	749,681,227	692,884,620	1,132,212	(811,405)	0	320,807	0	745,513,463	0	15,894,788	15,894,788	23,866,011	XXX
8399998.	Total - Bonds - Summary Item from Part 5					428,645,389	389,309,011	426,858,152			(773,680)		(773,680)		426,084,470		2,560,909	2,560,909	4,182,216	XXX
8399999.	Total - Bonds					1,190,053,630	1,123,306,934	1,176,539,379	692,884,620	1,132,212	(1,585,085)	0	(452,873)	0	1,171,597,933	0	18,455,697	18,455,697	28,048,227	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					260,828	XXX	250,000					0		250,000		10,828	10,828		XXX
8999999.	Total - Preferred Stocks					260,828	XXX	250,000	0	0	0	0	0	0	250,000	0	10,828	10,828	0	XXX

Common Stocks - Industrial and Miscellaneous

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
001547 10 8	AK STL HLDG CORP		06/30/2010.	SANFORD	5,850.000	89,903	XXX	116,062	124,898	(8,836)			(8,836)		116,062		(26,159)	(26,159)	435	XXX
00206R 10 2	AT&T INC		05/03/2010.	VARIOUS	400,000.000	10,545,027	XXX	11,400,000	11,212,000	188,000			188,000		11,400,000		(854,973)	(854,973)	336,000	XXX
00508Y 10 2	ACUITY BRANDS INC		01/06/2010.	SANFORD	2,300.000	84,896	XXX	74,367	81,972	(7,605)			(7,605)		74,367		10,529	10,529		XXX
00724F 10 1	ADOBE SYS INC		12/14/2010.	BNY BROKERAGE	115,000.000	3,207,306	XXX	2,448,350	4,229,700	(1,781,350)			(1,781,350)		2,448,350		758,956	758,956		XXX
008252 10 8	AFFILIATED MANAGERS GROUP		09/29/2010.	SUNTRUST	100.000	7,747	XXX	2,779	6,735	(3,956)			(3,956)		2,779		4,968	4,968		XXX
011659 10 9	ALASKA AIR GROUP INC		06/14/2010.	SANFORD	50.000	2,586	XXX	1,237	1,728	(491)			(491)		1,237		1,349	1,349		XXX
015351 10 9	ALEXION PHARMACEUTICALS I		07/20/2010.	INSTINET CROSS	5,400.000	271,094	XXX	201,935	263,628	(61,693)			(61,693)		201,935		69,159	69,159		XXX
01741R 10 2	ALLEGHENY TECHNOLOGIES IN		10/26/2010.	VARIOUS	24,300.000	1,159,293	XXX	915,392	1,087,911	(172,519)			(172,519)		915,392		243,901	243,901	14,724	XXX
020409 10 8	ALMOST FAMILY INC		07/14/2010.	INSTINET CROSS	27,500.000	799,407	XXX	1,073,256	1,087,075	(13,819)			(13,819)		1,073,256		(273,849)	(273,849)		XXX
02744M 10 8	AMERICAN MED SYS HLDGS IN		09/01/2010.	RAYMOND	34,100.000	629,356	XXX	661,955	661,955				0		661,955		(32,599)	(32,599)		XXX
029912 20 1	AMERICAN TOWER CORP		06/29/2010.	BNY BROKERAGE	40,000.000	1,777,378	XXX	1,172,800	1,728,400	(555,600)			(555,600)		1,172,800		604,578	604,578		XXX
03073E 10 5	AMERISOURCEBERGEN CORP		07/23/2010.	WJB CAPI	3,700.000	112,680	XXX	100,062					0		100,062		12,618	12,618	592	XXX
03073T 10 2	AMERIGROUP CORP		06/16/2010.	SANFORD	1,600.000	56,571	XXX	43,710	43,136	574			574		43,710		12,861	12,861		XXX
031162 10 0	AMGEN INC		12/14/2010.	BNY BROKERAGE	23,000.000	1,311,417	XXX	901,928	1,301,110	(399,182)			(399,182)		901,928		409,489	409,489		XXX
031652 10 0	AMKOR TECHNOLOGY INC		06/16/2010.	SANFORD	20,100.000	136,155	XXX	101,569	143,916	(42,347)			(42,347)		101,569		34,586	34,586		XXX
032654 10 5	ANALOG DEVICES		12/21/2010.	VARIOUS	70,000.000	2,617,285	XXX	1,440,562	1,863,220	(741,040)			(741,040)		1,440,562		1,176,723	1,176,723	43,824	XXX
038222 10 5	APPLIED MATERIALS		11/04/2010.	CONTRIBUTION TO FOUNDATION	200,000.000	2,559,817	XXX	645,121	2,788,000	(2,142,879)			(2,142,879)		645,121		1,914,695	1,914,695	40,000	XXX
039666 10 2	ARCSIGHT INC		09/13/2010.	INSTINET CROSS	75,400.000	2,252,718	XXX	1,486,859	1,928,732	(441,873)			(441,873)		1,486,859		765,859	765,859		XXX
042735 10 0	ARROW ELECTRS INC		06/15/2010.	SANFORD	2,600.000	67,546	XXX	76,107	76,986	(879)			(879)		76,107		(8,561)	(8,561)		XXX
04518A 10 4	ASIAINFO HLDGS INC		07/29/2010.	CS FIRST	38,200.000	762,597	XXX	670,124	1,163,190	(493,067)			(493,067)		670,124		92,473	92,473		XXX
045487 10 5	ASSOCIATED BANC CORP		06/09/2010.	SANFORD	200.000	2,535	XXX	2,561					0		2,561		(26)	(26)	4	XXX
046265 10 4	ASTORIA FINANCIAL CORP		12/06/2010.	VARIOUS	9,100.000	113,836	XXX	139,850	113,113	26,737			26,737		139,850		(26,014)	(26,014)	4,732	XXX
04685W 10 3	ATHENAHEALTH INC		04/30/2010.	J P MORGAN	26,400.000	758,166	XXX	735,348	1,194,336	(458,988)			(458,988)		735,348		22,818	22,818		XXX
053807 10 3	AVNET INC		06/14/2010.	SANFORD	1,400.000	38,194	XXX	39,298					0		39,298		(1,104)	(1,104)		XXX
055622 10 4	BP AMOCO PLC		07/21/2010.	VARIOUS	360,584.000	12,178,454	XXX	2,679,529	20,903,054	(18,223,525)			(18,223,525)		2,679,529		9,498,925	9,498,925	302,891	XXX
057224 10 7	BAKER HUGHES, INC		02/22/2010.	WEIL HOWARD	20,000.000	990,919	XXX	372,830	809,600	(436,770)			(436,770)		372,830		618,089	618,089	3,000	XXX
057741 10 0	BALDOR ELEC CO		12/01/2010.	INSTINET CROSS	43,800.000	2,768,643	XXX	909,411	1,230,342	(320,931)			(320,931)		909,411		1,859,232	1,859,232	29,784	XXX
071813 10 9	BAXTER INTL INC		12/14/2010.	VARIOUS	105,000.000	5,294,599	XXX	6,201,338	6,161,400	39,938		282,222	(242,284)		5,919,117		(624,517)	(624,517)	121,800	XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL I		10/12/2010.	PIPER JAFFREY	43,100.000	943,055	XXX	747,354	810,711	(63,357)			(63,357)		747,354		195,701	195,701		XXX
097023 10 5	BOEING CO		03/01/2010.	VARIOUS	40,000.000	2,558,591	XXX	1,706,800	2,165,200	(458,400)			(458,400)		1,706,800		851,791	851,791	16,800	XXX
103304 10 1	BOYD GAMING CORP		09/17/2010.	SANFORD	12,300.000	86,578	XXX	125,510	102,951	22,559			22,559		125,510		(38,932)	(38,932)		XXX
105368 20 3	BRANDYWINE RLTY TR		11/08/2010.	SANFORD	11,000.000	133,132	XXX	82,642	125,400	(42,758)			(42,758)		82,642		50,490	50,490	6,600	XXX
109178 10 3	BRIGHAM EXPLORATION CO		12/17/2010.	VARIOUS	61,800.000	1,183,371	XXX	885,716	540,645	(87,465)			(87,465)		885,716		297,655	297,655		XXX
110122 10 8	BRISTOL MYERS SQUIBB CO		03/10/2010.	VARIOUS	150,843.000	1,955,130	XXX	241,174	3,808,786	(3,567,612)			(3,567,612)		241,174		1,713,955	1,713,955	35,580	XXX
11134A 10 3	BROADPOINT GLEACHER SECS		01/04/2010.	VARIOUS	169,500.000	762,621	XXX	1,077,335	755,970	321,365			321,365		1,077,335		(314,714)	(314,714)		XXX
12189T 10 4	BURLINGTON NORTHERN SANTA FE		03/04/2010.	VARIOUS	68,800.000	6,880,000	XXX	5,194,460	6,785,056	(1,590,596)			(1,590,596)		5,194,460		1,685,540	1,685,540	45,408	XXX
124857 20 2	CBS CORP NEW		11/12/2010.	VARIOUS	7,100.000	120,024	XXX	61,887	99,755	(37,868)			(37,868)		61,887		58,137	58,137	1,420	XXX
12497T 10 1	CB RICHARD ELLIS GROUP IN		04/16/2010.	INSTINET CROSS	30,200.000	496,226	XXX	401,967	409,814	(7,847)			(7,847)		401,967		94,259	94,259		XXX
125269 10 0	CF INDS HLDGS INC		12/14/2010.	INSTINET CROSS	4,900.000	574,783	XXX	517,365					0		517,365		57,418	57,418	1,470	XXX
125581 80 1	CIT GROUP INC		12/03/2010.	SOCIETE	6,418.000	270,294	XXX	6,418	177,201	(170,783)			(170,783)		6,418		263,876	263,876		XXX
125896 10 0	CMS ENERGY CORP		09/03/2010.	SANFORD	400.000	7,087	XXX	6,251					0		6,251		836	836	120	XXX
131193 10 4	CALLAWAY GOLF CO		12/20/2010.	SANFORD	15,000.000	120,637	XXX	185,995	103,298	72,206			72,206		185,995		(65,358)	(65,358)	600	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
13342B 10 5	CAMERON INTERNATIONAL CORP		04/30/2010.	PERSHING DLJ	23,700.000	872,536	XXX	634,043	990,660	(356,617)			(356,617)		634,043		238,494	238,494		XXX
150870 10 3	CELANESE CORP		03/22/2010.	INSTINET CROSS	22,000.000	697,547	XXX	456,056	706,200	(250,144)			(250,144)		456,056		241,492	241,492	880	XXX
156782 10 4	CERNER CORP		06/17/2010.	INSTINET CROSS	11,000.000	892,645	XXX	419,519	906,840	(487,321)			(487,321)		419,519		473,126	473,126		XXX
171798 10 1	CIMAREX ENERGY CO		07/28/2010.	SANFORD	4,700.000	346,362	XXX	140,029	248,959	(108,930)			(108,930)		140,029		206,332	206,332	658	XXX
17275R 10 2	CISCO SYSTEMS INC		03/08/2010.	BNY BROKERAGE	50,000.000	1,299,793	XXX	815,000	1,197,000	(382,000)			(382,000)		815,000		484,793	484,793		XXX
172967 10 1	CITIGROUP INC		12/20/2010.	BNY BROKERAGE	700,000.000	3,224,363	XXX	2,979,693	2,317,000	665,000			665,000		2,982,000		242,363	242,363		XXX
18683K 10 1	CLIFFS NATURAL RESOURCES		12/21/2010.	SUNTRUST	2,300.000	183,673	XXX	114,922					0		114,922		68,751	68,751	644	XXX
191216 10 0	COCA COLA CO		12/15/2010.	BNY BROKERAGE	30,000.000	1,944,453	XXX	1,643,337	1,710,000	(66,663)			(66,663)		1,643,337		301,116	301,116	52,800	XXX
201723 10 3	COMMERCIAL METALS CO		09/17/2010.	SANFORD	1,800.000	25,799	XXX	29,517					0		29,517		(3,717)	(3,717)	216	XXX
203372 10 7	COMMSCOPE INC		11/01/2010.	SANFORD	5,500.000	173,760	XXX	104,517	145,915	(41,398)			(41,398)		104,517		69,244	69,244		XXX
205944 10 1	CON-WAY INC		05/06/2010.	SANFORD	2,900.000	104,561	XXX	115,427	101,239	14,188			14,188		115,427		(10,866)	(10,866)	290	XXX
20825C 10 4	CONOCOPHILLIPS		04/28/2010.	VARIOUS	120,000.000	6,679,091	XXX	6,216,000	6,128,400	87,600			87,600		6,216,000		463,091	463,091	65,381	XXX
21036P 10 8	CONSTELLATION BRANDS INC		10/19/2010.	SANFORD	1,400.000	26,757	XXX	25,627					0		25,627		1,131	1,131		XXX
212015 10 1	CONTINENTAL RESOURCES INC		12/17/2010.	INSTINET CROSS	5,100.000	291,995	XXX	247,170					0		247,170		44,824	44,824		XXX
212485 10 6	CONVERGYS CORP		12/21/2010.	SANFORD	2,100.000	27,502	XXX	32,589	22,575	10,014			10,014		32,589		(5,088)	(5,088)		XXX
216831 10 7	COOPER TIRE & RUBR CO		12/13/2010.	SANFORD	1,200.000	27,933	XXX	24,459					0		24,459		3,474	3,474	126	XXX
22282E 10 2	COVANTA HLDG CORP		02/01/2010.	CORRECTION TO PRIOR YEAR	130.000	2,291	XXX						0				2,291	2,291		XXX
225447 10 1	CREE INC		09/08/2010.	INSTINET CROSS	17,300.000	873,701	XXX	774,080	975,201	(201,121)			(201,121)		774,080		99,621	99,621		XXX
22943F 10 0	CTRIP COM INTL LTD		07/06/2010.	VARIOUS	37,800.000	1,274,563	XXX	655,060	1,358,154	(703,094)			(703,094)		655,060		619,503	619,503		XXX
231021 10 6	CUMMINS INC		10/13/2010.	INSTINET CROSS	3,200.000	297,508	XXX	227,348					0		227,348		70,160	70,160	1,400	XXX
23251J 10 6	CYBERSOURCE CORP		06/01/2010.	VARIOUS	78,700.000	2,016,406	XXX	1,387,827	1,593,934	(206,107)			(206,107)		1,387,827		628,579	628,579		XXX
232820 10 0	CYTEC INDUSTRIES INC		10/18/2010.	SANFORD	1,600.000	82,102	XXX	90,174	58,272	31,902			31,902		90,174		(8,071)	(8,071)	51	XXX
23331A 10 9	D R HORTON INC		12/30/2009.	STEPHENS INC	59,500.000	646,040	XXX	766,930	646,765	120,165			120,165		766,930		(120,890)	(120,890)		XXX
235825 20 5	DANA HOLDINGS CORP		10/18/2010.	SANFORD	2,100.000	27,944	XXX	26,183					0		26,183		1,761	1,761		XXX
237194 10 5	DARDEN TESTAURANTS INC		06/03/2010.	SANFORD	4,700.000	205,248	XXX	156,546	164,829	(8,283)			(8,283)		156,546		48,701	48,701	2,350	XXX
242370 10 4	DEAN FOODS CO		08/17/2010.	SANFORD	8,100.000	82,241	XXX	150,889	146,124	4,765			4,765		150,889		(68,647)	(68,647)		XXX
244199 10 5	DEERE & CO		12/20/2010.	VARIOUS	50,000.000	4,006,550	XXX	804,154	2,704,500	(1,900,346)			(1,900,346)		804,154		3,202,396	3,202,396	58,000	XXX
24522P 10 3	DEL MONTE CORP		05/06/2010.	VARIOUS	9,300.000	147,488	XXX	79,177	105,462	(26,285)			(26,285)		79,177		68,310	68,310	930	XXX
24823Q 10 7	DENDREON CORP		07/01/2010.	INSTINET CROSS	33,900.000	983,144	XXX	864,891	890,892	(26,001)			(26,001)		864,891		118,254	118,254		XXX
25212W 10 0	DEX MEDIA INC		04/05/2010.	VARIOUS	11,420.999	309,237	XXX	257,934					0		257,934		51,304	51,304		XXX
253393 10 2	DICK'S SPORTING GOODS INC		08/23/2010.	VARIOUS	20,800.000	527,458	XXX	395,633	517,296	(121,663)			(121,663)		395,633		131,825	131,825		XXX
253868 10 3	DIGITAL REALTY TRUST INC		04/15/2010.	SANFORD	2,300.000	128,476	XXX	53,449	115,644	(62,195)			(62,195)		53,449		75,027	75,027	2,139	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES		12/16/2010.	VARIOUS	103,200.000	1,654,625	XXX	1,557,535	1,518,072	39,463			39,463		1,557,535		97,090	97,090	4,464	XXX
26153C 10 3	DREAMWORKS ANIMATION SKG		05/27/2010.	VARIOUS	29,000.000	853,356	XXX	1,121,805	1,167,893	(46,088)			(46,088)		1,121,805		(268,450)	(268,450)		XXX
261570 10 5	DRESS BARN INC		07/16/2010.	SANFORD	7,000.000	173,132	XXX	152,444	161,630	(9,186)			(9,186)		152,444		20,688	20,688		XXX
268648 10 2	EMC CORP/MASS		11/04/2010.	VARIOUS	260,000.000	5,436,411	XXX	2,546,176	4,542,200	(2,395,872)			(2,395,872)		2,146,328		3,290,083	3,290,083		XXX
278058 10 2	EATON CORP		11/30/2010.	SANFORD	5,000.000	479,432	XXX	341,892	318,100	23,792			23,792		341,892		137,540	137,540	10,800	XXX
291011 10 4	EMERSON ELEC CO		12/16/2010.	VARIOUS	180,000.000	9,534,812	XXX	7,238,512	7,668,000	(429,488)			(429,488)		7,238,512		2,296,300	2,296,300	151,450	XXX
29275Y 10 2	ENERSYS		10/18/2010.	SANFORD	600.000	15,790	XXX	12,089	13,122	(1,033)			(1,033)		12,089		3,702	3,702		XXX
29444U 50 2	EQUINIX INC		10/06/2010.	INSTINET CROSS	15,950.000	1,245,317	XXX	413,569	1,693,093	(1,279,524)			(1,279,524)		413,569		831,748	831,748		XXX
29977A 10 5	EVERCORE PARTNERS INC		11/17/2010.	INSTINET CROSS	24,800.000	766,999	XXX	645,125					0		645,125		121,874	121,874	3,720	XXX
30231G 10 2	EXXON MOBIL CORPORATION		06/28/2010.	VARIOUS	1.500	84	XXX	103	102	1			1		103		(19)	(19)	1	XXX
31428X 10 6	FEDEX CORP		04/01/2010.	VARIOUS	19,000.000	1,656,547	XXX	1,218,850	1,585,550	(366,700)			(366,700)		1,218,850		437,697	437,697	5,280	XXX

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315616 10 2	F5 NETWORK INC. COM		09/22/2010.	VARIOUS	10,600.000	897,757	XXX	360,725	561,482	(200,757)			(200,757)		360,725		537,031	537,031		XXX
34354P 10 5	FLOWSERVE CORP		12/21/2010.	INSTINET CROSS	8,300.000	959,272	XXX	741,989	784,599	(42,610)			(42,610)		741,989		217,283	217,283	9,462	XXX
344849 10 4	FOOT LCOKER INC		05/19/2010.	SANFORD	9,850.000	138,414	XXX	129,232	86,892	17,909			17,909		129,232		9,183	9,183	2,648	XXX
346091 70 5	FOREST OIL CORP		06/14/2010.	SANFORD	950.000	30,407	XXX	25,091					0		25,091		5,316	5,316		XXX
35906A 10 8	FRONTIER COMMUNICATIONS C		10/05/2010.	BNY BROKERAGE	61,800.000	515,830	XXX	370,683					0		370,683		145,147	145,147	11,588	XXX
365558 10 5	GARDNER DENVER INC		05/11/2010.	VARIOUS	2,500.000	111,925	XXX	54,635	106,375	(51,741)			(51,741)		54,635		57,291	57,291	165	XXX
369300 10 8	GENERAL CABLE CORP DEL NE		01/01/2010.	CORRECTION TO PRIOR YEAR	3,500.000	105,583	XXX	105,583	102,970	2,613			2,613		105,583			0		XXX
369604 10 3	GENERAL ELEC CO		12/16/2010.	VARIOUS	200,000.000	3,714,607	XXX	3,240,000	3,026,000	214,000			214,000		3,240,000		474,607	474,607	62,000	XXX
41145W 10 9	HARBIN ELECTRIC INC		09/30/2010.	ROTH CAPITAL	53,800.000	930,221	XXX	932,171	1,105,052	(172,881)			(172,881)		932,171		(1,950)	(1,950)		XXX
412822 10 8	HARLEY DAVIDSON INC		10/05/2010.	BNY BROKERAGE	80,000.000	2,404,080	XXX	1,357,600	2,016,000	(658,400)			(658,400)		1,357,600		1,046,480	1,046,480	20,000	XXX
42330P 10 7	HELIX ENERGY SOLUTIONS		11/04/2010.	SANFORD	1,600.000	21,790	XXX	18,394	18,800	(406)			(406)		18,394		3,396	3,396		XXX
423452 10 1	HELMERICH & PAYNE		07/16/2010.	SANFORD	800.000	31,511	XXX	36,297	31,904	4,393			4,393		36,297		(4,786)	(4,786)	70	XXX
42805T 10 5	HERTZ GLOBAL HOLDINGS INC		05/03/2010.	SANFORD	600.000	8,090	XXX	6,030					0		6,030		2,060	2,060		XXX
438516 10 6	HONEYWELL INTL INC		12/07/2010.	BNY BROKERAGE	180,000.000	8,852,028	XXX	5,909,400	7,056,000	(1,146,600)			(1,146,600)		5,909,400		2,942,628	2,942,628	166,375	XXX
447011 10 7	HUNTSMAN CORP		11/04/2010.	SANFORD	100.000	1,446	XXX	929					0		929		517	517	20	XXX
44984A 10 5	IPC THE HOSPITALIST CO IN		06/14/2010.	VARIOUS	45,500.000	1,135,681	XXX	1,246,406	1,512,875	(266,469)			(266,469)		1,246,406		(110,725)	(110,725)		XXX
45168D 10 4	IDEXX LABS CORP		12/20/2010.	VARIOUS	28,900.000	2,065,803	XXX	188,493	1,544,705	(1,356,212)			(1,356,212)		188,493		1,877,310	1,877,310		XXX
45256B 10 1	IMPAX LABORATORIES INC		07/23/2010.	PIPER JAFFREY	14,200.000	227,764	XXX	259,120					0		259,120		(31,356)	(31,356)		XXX
45765U 10 3	INSIGHT ENTERPRISES INC		12/21/2010.	SANFORD	4,700.000	64,692	XXX	83,503	53,674	29,829			29,829		83,503		(18,811)	(18,811)		XXX
460690 10 0	INTERPUBLIC GROUP COS INC		12/08/2010.	SANFORD	3,500.000	38,209	XXX	37,080					0		37,080		1,129	1,129		XXX
46120E 60 2	INTUITIVE SURGICAL INC		04/30/2010.	VARIOUS	10,200.000	3,671,905	XXX	881,252	3,094,986	(2,213,734)			(2,213,734)		881,252		2,790,652	2,790,652		XXX
46612H 40 2	J CREW GROUP INC		07/16/2010.	VARIOUS	44,400.000	1,526,136	XXX	1,075,517	1,986,456	(910,939)			(910,939)		1,075,517		450,619	450,619		XXX
480074 10 3	JONES APPAREL GROUP INC		10/20/2010.	SANFORD	10,800.000	216,788	XXX	162,920	173,448	(10,528)			(10,528)		162,920		53,868	53,868	1,410	XXX
48020Q 10 7	JONES LANG LASALLE INC		09/07/2010.	SANFORD	300.000	24,204	XXX	13,184	18,120	(4,936)			(4,936)		13,184		11,021	11,021	30	XXX
481165 10 8	JOY GLOBAL INC		12/21/2010.	VARIOUS	17,200.000	1,092,876	XXX	560,026	752,922	(337,930)			(337,930)		560,026		532,851	532,851	3,409	XXX
488152 20 8	KELLY SERVICES INC		08/04/2010.	SANFORD	5,400.000	80,295	XXX	138,637	64,422	74,215			74,215		138,637		(58,342)	(58,342)		XXX
49460W 20 8	KINETIC CONCEPTS INC		12/21/2010.	SANFORD	1,350.000	56,373	XXX	66,315					0		66,315		(9,941)	(9,941)		XXX
512807 10 8	LAM RESEARCH CORP		08/03/2010.	SANFORD	4,300.000	180,117	XXX	111,856	168,603	(56,747)			(56,747)		111,856		68,260	68,260		XXX
517834 10 7	LAS VEGAS SANDS CORP		12/30/2009.	VARIOUS	55,600.000	834,434	XXX	526,938	830,664	(303,726)			(303,726)		526,938		307,496	307,496		XXX
517942 10 8	LASALLE HOTEL PPTYS		03/04/2010.	VARIOUS	117,000.000	2,275,406	XXX	905,704	2,483,910	(1,578,206)			(1,578,206)		905,704		1,369,702	1,369,702	1,170	XXX
53217R 20 7	LIFE TIME FITNESS INC		10/27/2010.	INSTINET CROSS	13,900.000	496,128	XXX	499,848					0		499,848		(3,720)	(3,720)		XXX
53219L 10 9	LIFE POINT		02/18/2010.	SANFORD	2,100.000	63,599	XXX	83,633	68,313	15,320			15,320		83,633		(20,034)	(20,034)		XXX
532716 10 7	THE LIMITED INC		05/17/2010.	SANFORD	8,100.000	203,781	XXX	65,679	155,844	(90,165)			(90,165)		65,679		138,103	138,103	7,315	XXX
55405W 10 4	MYR GROUP INC DEL		02/10/2010.	VARIOUS	50,400.000	752,862	XXX	757,698	910,728	(153,030)			(153,030)		757,698		(4,835)	(4,835)		XXX
56845T 30 5	MARINER ENERGY INC		04/15/2010.	SANFORD	11,700.000	294,566	XXX	159,913	135,837	24,076			24,076		159,913		134,653	134,653		XXX
574599 10 6	MASCO CORP		04/05/2010.	BNY BROKERAGE	200,000.000	3,215,406	XXX	2,226,000	2,762,000	(536,000)			(536,000)		2,226,000		989,406	989,406	15,000	XXX
574795 10 0	MASIMO CORP		05/11/2010.	VARIOUS	40,300.000	1,091,539	XXX	1,080,040	1,225,926	(145,886)			(145,886)		1,080,040		11,499	11,499	49,800	XXX
580135 10 1	MCDONALD'S CORP		09/01/2010.	MORGAN STANLEY	20,000.000	1,474,341	XXX	1,252,452	1,248,800	3,652			3,652		1,252,452		221,889	221,889	22,000	XXX
584045 10 8	MEDASSETS INC		10/28/2010.	VARIOUS	43,000.000	854,646	XXX	880,204	912,030	(31,826)			(31,826)		880,204		(25,558)	(25,558)		XXX
58405U 10 2	MEDCO HEALTH SOLUTIONS INC		12/20/2010.	VARIOUS	38,000.000	2,367,922	XXX	444,575	1,789,480	(1,785,366)			(1,785,366)		444,575		1,923,347	1,923,347		XXX
587118 10 0	THE MEN'S WEARHOUSE INC		08/27/2010.	SANFORD	8,500.000	166,062	XXX	160,481	179,010	(18,529)			(18,529)		160,481		5,581	5,581	2,125	XXX
58733R 10 2	MERCADOLIBRE INC		04/08/2010.	VARIOUS	41,700.000	2,057,221	XXX	1,555,291	2,162,979	(607,688)			(607,688)		1,555,291		501,930	501,930		XXX
60855R 10 0	MOLINA HEALTHCARE INC		12/21/2010.	SANFORD	1,800.000	50,413	XXX	57,111	41,166	15,945			15,945		57,111		(6,698)	(6,698)		XXX

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										11	12	13	14	15						
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61166W 10 1	MONSANTO CO NEW		12/17/2010.	VARIOUS	234,000.000	13,330,551	XXX	18,054,235	19,129,500	(1,075,265)		395,481	(1,470,746)		17,658,754		(4,328,203)	(4,328,203)	234,750	XXX
624756 10 2	MUELLER INDUSTRIES INC		11/04/2010.	SANFORD	900.000	27,765	XXX	31,187	22,356	8,831			8,831		31,187		(3,421)	(3,421)	270	XXX
628530 10 7	MYLAN LABORATORIES INC		06/17/2010.	BARCLAYS US FUN	25,700.000	461,564	XXX	474,283	473,651	632			632		474,283		(12,719)	(12,719)		XXX
62944T 10 5	NVR INC		03/24/2010.	SANFORD	35.000	26,057	XXX	24,811					0		24,811		1,246	1,246		XXX
64110D 10 4	NETAPP INC		03/02/2010.	THINK EQ	32,400.000	1,012,471	XXX	467,762	1,113,264	(645,502)			(645,502)		467,762		544,709	544,709		XXX
64110W 10 2	NETEASE COM INC		04/21/2010.	INSTINET CROSS	40,800.000	1,488,594	XXX	1,517,760	1,534,896	(17,136)			(17,136)		1,517,760		(29,166)	(29,166)		XXX
64118B 10 0	NETLOGIC MICROSYSTEMS INC		01/12/2010.	RAYMOND	16,500.000	735,062	XXX	611,417	763,290	(151,873)			(151,873)		611,417		123,645	123,645		XXX
64128B 10 8	NEUTRAL TANDEM INC		01/20/2010.	STEPHENS INC	60,900.000	1,073,982	XXX	1,179,261	1,385,475	(206,214)			(206,214)		1,179,261		(105,279)	(105,279)		XXX
654106 10 3	NIKE INC -CL B		11/19/2010.	VARIOUS	59,700.000	4,871,810	XXX	3,195,575	3,944,379	(748,804)			(748,804)		3,195,575		1,676,235	1,676,235	64,476	XXX
65473P 10 5	NISOURCE INC		01/05/2010.	SANFORD	1,300.000	20,259	XXX	17,825	19,994	(2,169)			(2,169)		17,825		2,434	2,434		XXX
655664 10 0	NORDSTROM INC		04/30/2010.	ISLAND T	39,200.000	1,640,414	XXX	774,509	1,473,136	(698,627)			(698,627)		774,509		865,905	865,905	6,272	XXX
656559 30 9	NORTEK INC		02/12/2010.	CORPORATE REORG	0.680	24	XXX	11					0		11		13	13		XXX
664397 10 6	NORTHEAST UTILITIES		11/04/2010.	SANFORD	8,300.000	242,097	XXX	130,058	214,057	(83,999)			(83,999)		130,058		112,039	112,039	5,200	XXX
675232 10 2	OCEANEERING INTL INC		05/28/2010.	INSTINET CROSS	14,600.000	689,914	XXX	419,586	854,392	(434,806)			(434,806)		419,586		270,328	270,328		XXX
678026 10 5	OIL STS INTL INC		11/04/2010.	SANFORD	1,900.000	90,174	XXX	71,508	74,651	(3,143)			(3,143)		71,508		18,666	18,666		XXX
679580 10 0	OLD DOMINION FREIGHT LINE		09/21/2010.	VARIOUS	54,900.000	1,736,580	XXX	1,487,300	1,498,939	(11,639)			(11,639)		1,487,300		249,280	249,280		XXX
681904 10 8	OMINCARE INC		01/15/2010.	SANFORD	4,000.000	102,805	XXX	122,790	96,720	26,070			26,070		122,790		(19,985)	(19,985)		XXX
681919 10 6	OMNICOM GROUP INC		12/20/2010.	BNY BROKERAGE	40,000.000	1,870,836	XXX	1,076,800	1,566,000	(489,200)			(489,200)		1,076,800		794,036	794,036	30,000	XXX
690768 40 3	OWENS ILL INC		05/12/2010.	SANFORD	3,000.000	94,153	XXX	71,806	98,610	(26,804)			(26,804)		71,806		22,347	22,347		XXX
708160 10 6	PENNEY J C INC		05/03/2010.	VARIOUS	3,400.000	106,961	XXX	69,435	90,474	(21,039)			(21,039)		69,435		37,526	37,526	1,360	XXX
713291 10 2	PEPCO HOLDINGS INC		11/04/2010.	SANFORD	1,800.000	34,786	XXX	29,838					0		29,838		4,948	4,948	1,458	XXX
713448 10 8	PEPSICO INC MTN		10/04/2010.	VARIOUS	15,000.000	972,438	XXX	821,550	912,000	(90,450)			(90,450)		821,550		150,888	150,888	27,900	XXX
714290 10 3	PERRIGO CO		07/23/2010.	WJB CAPI	1,500.000	84,197	XXX	89,514					0		89,514		(5,317)	(5,317)	94	XXX
717081 10 3	PFIZER INC		10/13/2010.	BNY BROKERAGE	50,000.000	885,990	XXX	885,500	909,500	(24,000)			(24,000)		885,500		490	490	19,385	XXX
719405 10 2	PHOTRONICS INC		12/06/2010.	BNY BROKERAGE	460,177.000	2,658,102	XXX	897,345	2,047,788	(1,150,443)			(1,150,443)		897,345		1,760,756	1,760,756		XXX
73179P 10 6	POLYONE CORP		10/19/2010.	SANFORD	2,600.000	32,798	XXX	30,303					0		30,303		2,495	2,495		XXX
733174 10 6	POPULAR INC		12/21/2010.	SANFORD	1.000	3	XXX	3					0		3			0		XXX
736508 84 7	PORTLAND GEN ELEC CO		12/21/2010.	SANFORD	3,500.000	76,119	XXX	88,480	71,435	17,045			17,045		88,480		(12,361)	(12,361)	3,293	XXX
740189 10 5	PRECISION CASTPARTS CORP		07/02/2010.	VARIOUS	7,600.000	855,367	XXX	872,596	838,660	33,936			33,936		872,596		(17,228)	(17,228)	456	XXX
741503 40 3	PRICELINE.COM INC		06/11/2010.	INSTINET CROSS	4,900.000	887,082	XXX	557,177	1,070,209	(513,032)			(513,032)		557,177		329,905	329,905		XXX
74251V 10 2	PRINCIPAL FINANCIAL GROUP		01/04/2010.	VARIOUS	26,400.000	637,361	XXX	766,310	634,656	131,654			131,654		766,310		(128,949)	(128,949)		XXX
745867 10 1	PULTE HOMES INC		11/19/2010.	SANFORD	9,400.000	62,169	XXX	107,884	94,000	13,884			13,884		107,884		(45,715)	(45,715)		XXX
747277 10 1	QLOGIC CORP		10/22/2010.	INSTINET CROSS	61,600.000	1,031,013	XXX	1,070,293	1,162,392	(92,099)			(92,099)		1,070,293		(39,281)	(39,281)		XXX
747525 10 3	QUALCOMM INC		07/22/2010.	VARIOUS	50,000.000	1,940,387	XXX	2,312,355	2,313,000	(645)			(645)		2,312,355		(371,968)	(371,968)	18,000	XXX
74971X 10 7	RELIANT RESOURCES INC		03/25/2010.	SANFORD	11,300.000	43,370	XXX	159,876	64,636	95,240			95,240		159,876		(116,506)	(116,506)		XXX
758750 10 3	REGAL BELOIT		02/09/2010.	SANFORD	2,000.000	107,646	XXX	63,435	103,880	(40,445)			(40,445)		63,435		44,211	44,211	320	XXX
760759 10 0	REPUBLIC SERVICES INC		07/29/2010.	VARIOUS	120,000.000	3,745,023	XXX	2,322,364	3,397,200	(1,074,836)			(1,074,836)		2,322,364		1,422,659	1,422,659	57,000	XXX
768573 10 7	RIVERBED TECHNOLOGY INC		03/03/2010.	INSTINET CROSS	8,000.000	224,212	XXX	86,041	183,760	(97,719)			(97,719)		86,041		138,171	138,171		XXX
774341 10 1	ROCKWELL COLLINS INC		09/29/2010.	WJB CAPI	15,800.000	916,258	XXX	889,030	889,030				0		889,030		27,228	27,228	11,376	XXX
774415 10 3	ROCKWOOD HOLDINGS INC		09/29/2010.	SANFORD	4,400.000	138,207	XXX	112,170	103,664	8,506			8,506		112,170		26,037	26,037		XXX
779382 10 0	ROWAN COMPANIES INC		10/29/2010.	SANFORD	3,100.000	94,716	XXX	78,062	67,920	7,885			7,885		78,062		16,654	16,654		XXX
78388J 10 6	SBA COMMUNICATIONS CORP		08/05/2010.	UBSW	700.000	25,638	XXX	24,011	24,011				0		24,011		1,627	1,627		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
80004C 10 1	SANDISK CORP		03/30/2010.	SANFORD	3,900.000	136,814	XXX	35,617	113,061	(77,444)			(77,444)		35,617		101,197	101,197		XXX
826197 50 1	SIEMENS A G		09/24/2010.	BNY BROKERAGE	32,000.000	3,287,777	XXX	2,424,000	2,934,400	(510,400)			(510,400)		2,424,000		863,777	863,777	52,221	XXX
826919 10 2	SILICON LABORATORIES INC		01/06/2010.	STIFFEL NICOLAUS	19,700.000	946,769	XXX	459,305	953,086	(493,781)			(493,781)		459,305		487,465	487,465		XXX
827084 86 4	SILICONWARE PRECISION IND CO		09/16/2010.	SANFORD	23,000.000	118,374	XXX	98,880	161,230	(62,350)			(62,350)		98,880		19,494	19,494	8,699	XXX
828806 10 9	SIMON PROPERTY GROUP		07/30/2010.	VARIOUS	13,000.370	1,155,667	XXX	660,804	1,037,430	(376,626)			(376,626)		660,804		494,864	494,864	15,600	XXX
830879 10 2	SKYWEST, INC		02/03/2010.	SANFORD	3,800.000	54,898	XXX	104,566	64,296	40,270			40,270		104,566		(49,668)	(49,668)	152	XXX
831865 20 9	SMITH A O		12/16/2010.	SANFORD	3,163.000	138,805	XXX	80,464	110,125	(29,661)			(29,661)		80,464		58,341	58,341	1,656	XXX
83272A 10 4	SMURFIT-STONE CONTAINER CORP		11/09/2010.	MERRILL LYNCH	11,489.000	269,388	XXX	86,405					0		86,405		182,983	182,983		XXX
835495 10 2	SONOCO PRODUCTS CO		04/28/2010.	SANFORD	5,000.000	159,689	XXX	131,600	146,250	(14,650)			(14,650)		131,600		28,089	28,089	1,350	XXX
835898 10 7	SOTHEBY'S		06/24/2010.	STIFFEL NICOLAUS	300.000	7,589	XXX	7,543					0		7,543		45	45	30	XXX
83616T 10 8	SOURCEFIRE INC		05/18/2010.	INSTINET CROSS	36,300.000	662,558	XXX	817,581	970,662	(153,081)			(153,081)		817,581		(155,023)	(155,023)		XXX
84763R 10 1	SPECTRUM BRANDS INC		12/23/2010.	VARIOUS	851.000	26,516	XXX	1,517	19,148	(17,631)			(17,631)		1,517		24,999	24,999		XXX
852891 10 0	STANCORP FINANCIAL GROUP		09/03/2010.	SANFORD	2,550.000	97,476	XXX	80,293	102,051	(21,758)			(21,758)		80,293		17,183	17,183		XXX
85590A 40 1	STARWOOD HOTELS&RESORTS		10/19/2010.	INSTINET CROSS	6,400.000	347,846	XXX	318,466					0		318,466		29,380	29,380		XXX
868536 10 3	SUPERVALU INC		03/30/2010.	SANFORD	3,100.000	51,811	XXX	115,649	39,401	76,248			76,248		115,649		(63,838)	(63,838)	271	XXX
869099 10 1	SUSQUEHANNA BANCSHARES INC		04/23/2010.	SANFORD	5,900.000	68,186	XXX	49,080					0		49,080		19,107	19,107		XXX
87264S 10 6	TRW AUTOMOTIVE INC		10/25/2010.	SANFORD	3,400.000	133,915	XXX	62,917	81,192	(18,275)			(18,275)		62,917		70,998	70,998		XXX
87612E 10 6	TARGET CORP		12/16/2010.	BNY BROKERAGE	5,000.000	294,858	XXX	251,179	241,850	9,329			9,329		251,179		43,680	43,680	4,200	XXX
879369 10 6	TELEFLEX INC		12/22/2010.	SANFORD	2,875.000	161,956	XXX	134,938	154,934	(19,995)			(19,995)		134,938		27,017	27,017	3,400	XXX
880770 10 2	TERADYNE INC		08/09/2010.	SANFORD	12,000.000	131,489	XXX	107,286	128,760	(21,474)			(21,474)		107,286		24,203	24,203		XXX
880779 10 3	TEREX CORP		09/29/2010.	SANFORD	4,200.000	96,327	XXX	119,742	69,335	35,325			35,325		119,742		(23,415)	(23,415)		XXX
880915 10 3	TERRA INDS INC		02/26/2010.	THOMAS W	23,700.000	972,038	XXX	601,622	762,903	(161,281)			(161,281)		601,622		370,416	370,416		XXX
882508 10 4	TEXAS INSTRS INC		10/25/2010.	BNY BROKERAGE	140,000.000	3,997,108	XXX	2,172,800	3,648,400	(1,475,600)			(1,475,600)		2,172,800		1,824,308	1,824,308	50,400	XXX
883203 10 1	TEXTRON INC		04/22/2010.	VARIOUS	190,000.000	4,390,624	XXX	2,635,300	3,573,900	(938,600)			(938,600)		2,635,300		1,755,324	1,755,324	7,600	XXX
883556 10 2	THERMO ELECTRON CORP		12/15/2010.	BNY BROKERAGE	140,000.000	7,562,850	XXX	4,769,800	6,676,600	(1,906,800)			(1,906,800)		4,769,800		2,793,050	2,793,050		XXX
884315 10 2	THOMAS & BETTS CORP		09/28/2010.	SANFORD	350.000	14,273	XXX	11,866					0		11,866		2,408	2,408		XXX
886547 10 8	TIFFANY & CO NEW		06/15/2010.	VARIOUS	22,200.000	975,377	XXX	927,253	954,600	(27,347)			(27,347)		927,253		48,124	48,124	8,214	XXX
89785X 10 1	TRUEBLUE INC		11/03/2010.	O'CONNOR & CO LLC	66,100.000	931,214	XXX	918,231	978,941	(60,710)			(60,710)		918,231		12,983	12,983		XXX
902494 10 3	TYSON FOODS INC		08/19/2010.	SANFORD	2,800.000	41,536	XXX	44,857	34,356	10,501			10,501		44,857		(3,321)	(3,321)	88	XXX
913004 10 7	UNITED STATIONERS INC		02/03/2010.	VARIOUS	3,100.000	174,246	XXX	120,355	176,344	(55,988)			(55,988)		120,355		53,891	53,891		XXX
913017 10 9	UNITED TECHNOLOGIES CORP		07/22/2010.	VARIOUS	65,000.000	4,727,688	XXX	4,129,341	4,511,650	(382,309)			(382,309)		4,129,341		598,347	598,347	38,250	XXX
91324P 10 2	UNITEDHEALTH GROUP INC		10/22/2010.	BNY BROKERAGE	40,000.000	1,473,971	XXX	1,064,000	1,219,200	(155,200)			(155,200)		1,064,000		409,971	409,971	11,200	XXX
913456 10 9	UNIVERSAL CORP VA		10/04/2010.	SANFORD	4,700.000	215,722	XXX	194,251	214,367	(20,116)			(20,116)		194,251		21,471	21,471	4,841	XXX
922207 10 5	VARIAN SEMICONDUCTOR EQUIP		02/03/2010.	VARIOUS	47,400.000	1,537,254	XXX	858,888	1,700,712	(841,824)			(841,824)		858,888		678,366	678,366		XXX
922417 10 0	VEECO INSTRUMENTS INC.		05/04/2010.	VARIOUS	41,438.000	1,823,001	XXX	995,701	1,369,112	(373,411)			(373,411)		995,701		827,300	827,300		XXX
92343V 10 4	VERIZON COMMUNICATIONS		09/02/2010.	VARIOUS	50,000.000	2,391,707	XXX	2,432,322	2,509,778	(168,910)			(168,910)		2,432,322		(40,615)	(40,615)	47,500	XXX
931142 10 3	WAL-MART STORES INC		04/12/2010.	VARIOUS	170,000.000	9,208,639	XXX	9,663,132	9,086,500	576,632			576,632		9,663,132		(454,493)	(454,493)	97,750	XXX
93114W 10 7	WAL MART DE MEXICO S A B		11/09/2010.	BNY BROKERAGE	29,000.000	805,815	XXX	387,407	647,511	(260,104)			(260,104)		387,407		418,408	418,408	8,306	XXX
93317Q 10 5	WALTER INDS INC		12/20/2010.	INSTINET CROSS	2,900.000	345,866	XXX	193,980					0		193,980		151,886	151,886	725	XXX
95082P 10 5	WESCO INTL INC		07/20/2010.	SANFORD	800.000	28,595	XXX	21,248	21,608	(360)			(360)		21,248		7,347	7,347		XXX
958102 10 5	WESTERN DIGITAL CORP		04/07/2010.	SANFORD	4,200.000	175,018	XXX	48,521	185,430	(136,909)			(136,909)		48,521		126,498	126,498		XXX
962166 10 4	WEYERHAEUSER CO		09/01/2010.	VARIOUS	25,003.000	1,197,169	XXX	765,284	1,078,572	(313,246)			(313,246)		765,326		431,885	431,885	1,250	XXX
963320 10 6	WHIRLPOOL CORP		06/14/2010.	SANFORD	1,600.000	158,453	XXX	68,610	129,056	(60,446)			(60,446)		68,610		89,843	89,843	1,376	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
966387 10 2	WHITING PETE CORP NEW		09/29/2010.	VARIOUS	3,675.000	342,302	XXX	127,416	262,579	(135,163)			(135,163)		127,416		214,886	214,886		XXX
976657 10 6	WISCONSIN ENERGY CORP		07/16/2010.	SANFORD BERNST	2,525.000	133,923	XXX	94,327	125,821	(31,494)			(31,494)		94,327		39,596	39,596	2,020	XXX
97717W 74 5	WISDOMTREE TRUST		03/30/2010.	CORPORATE REORG	90,000.000	2,027,700	XXX	1,703,380	2,149,200	(445,820)			(445,820)		1,703,380		324,320	324,320	12,740	XXX
98310W 10 8	WYNDHAM WORLDWIDE		10/04/2010.	SANFORD	1,300.000	35,490	XXX	28,367					0		28,367		7,123	7,123	461	XXX
98385X 10 6	XTO ENERGY INC		06/28/2010.	MERGER	458,750.000	16,413,703	XXX	16,413,703	21,345,638	(4,931,935)			(4,931,935)		16,413,703			0	172,031	XXX
G6359F 10 3	NABORS INDUSTRIES LTD		10/25/2010.	BNY BROKERAGE	135,000.000	2,620,048	XXX	1,615,950	2,955,150	(1,339,200)			(1,339,200)		1,615,950		1,004,098	1,004,098		XXX
G7945M 10 7	SEAGATE TECHNOLOGY PLC		08/05/2010.	VARIOUS	72,900.000	1,092,073	XXX	1,046,914	1,326,051	(279,137)			(279,137)		1,046,914		45,160	45,160		XXX
G81276 10 0	SIGNET JEWELERS LIMITED		05/17/2010.	SANFORD	2,800.000	91,010	XXX	54,974	74,816	(19,842)			(19,842)		54,974		36,036	36,036		XXX
H27013 10 3	WEATHERFORD INTERNATIONAL		12/20/2010.	CONTRIBUTION TO FOUNDATION	100,000.000	2,225,000	XXX	333,835	1,791,000	(1,457,153)			(1,457,153)		333,835		1,891,165	1,891,165		XXX
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD		10/29/2010.	VARIOUS	15,200.000	563,637	XXX	454,624					0		454,624		109,013	109,013		XXX
Y2573F 10 2	FLEXTRONICS INTL LTD		08/02/2010.	BNY BROKERAGE	150,000.000	947,159	XXX	675,373	396,208	(257,454)			(257,454)		675,373		271,786	271,786		XXX
001986 10 8	ARC ENERGY TR	A.	12/13/2010.	CIBC	6,000.000	148,739	XXX	127,785					0		127,785		20,954	20,954	6,408	XXX
008474 10 8	AGNICO-EAGLE MINES	C	07/07/2010.	RBC DEXIA	100.000	5,951	XXX	6,357					0		6,357		(406)	(406)	18	XXX
008916 10 8	AGRIUM INC	C	10/01/2010.	VARIOUS	9,000.000	594,129	XXX	530,990	287,848	(73,079)			(73,079)		530,990		63,139	63,139	501	XXX
05534B 76 0	BCE INC	C	04/01/2010.	MERRILL	6,800.000	203,893	XXX	170,247	197,200	(26,953)			(26,953)		170,247		33,646	33,646	5,712	XXX
063671 10 1	BANK MONTREAL QUE	A.	12/20/2010.	CS FIRST	8,000.000	452,266	XXX	488,836					0		488,836		(36,570)	(36,570)	11,200	XXX
064149 10 7	BANK NOVA SCOTIA HALIFAX	C	12/13/2010.	VARIOUS	55,500.000	2,792,655	XXX	2,374,186	2,731,710	(357,524)			(357,524)		2,374,186		418,469	418,469	65,758	XXX
067901 10 8	BARRICK GOLD CORP	C	10/26/2010.	VARIOUS	94,400.000	3,910,438	XXX	4,079,681	3,503,370	133,687			133,687		4,079,681		(169,243)	(169,243)	2,890	XXX
112900 10 5	BROOKFIELD PPTYS CORP	C	01/29/2010.	SANFORD	10,000.000	121,483	XXX	52,817	121,200	(68,383)			(68,383)		52,817		68,666	68,666	1,190	XXX
124765 10 8	CAE INC	C	03/23/2010.	MERRILL	15,600.000	149,292	XXX	124,075	136,812	(12,737)			(12,737)		124,075		25,217	25,217	936	XXX
125491 10 0	CI FINANCIAL CORP	C	06/24/2010.	VARIOUS	62,900.000	1,329,846	XXX	1,193,491	1,187,804	5,688			5,688		1,193,491		136,355	136,355	17,380	XXX
136069 10 1	CAN IMPERIAL BK OF COMMERCE	C	12/13/2010.	VARIOUS	26,000.000	1,835,655	XXX	1,605,212	1,608,340	(166,151)			(166,151)		1,605,212		230,443	230,443	38,715	XXX
136385 10 1	CANADIAN NAT RES LTD	C	09/10/2010.	VARIOUS	122,300.000	4,175,473	XXX	3,498,852	4,866,614	(1,158,873)			(1,158,873)		3,707,741		686,946	686,946	20,023	XXX
13642L 10 0	CANADIAN OIL SANDS TRUST	C	12/07/2010.	VARIOUS	124,800.000	3,173,856	XXX	2,978,680	3,732,768	(754,088)			(754,088)		2,978,680		195,176	195,176	174,365	XXX
15135U 10 9	CENOVUS ENERGY INC	C	12/13/2010.	VARIOUS	71,600.000	1,911,136	XXX	1,240,812	1,703,950	(682,667)			(682,667)		1,240,812		670,324	670,324	20,324	XXX
19238V 10 5	COGECO CABLE INC	C	05/12/2010.	VARIOUS	36,700.000	1,359,645	XXX	1,320,386	1,284,500	35,886			35,886		1,320,386		39,260	39,260	7,518	XXX
22576C 10 1	CRESCENY POINT ENERGY TRUST	C	05/13/2010.	VARIOUS	57,300.000	2,348,790	XXX	1,700,395	2,262,777	(562,382)			(562,382)		1,700,395		648,395	648,395	65,895	XXX
239590 20 1	DAYLIGHT ENERGY LTD	C	12/17/2010.	SCOTIA C	19,400.000	191,010	XXX	219,951					0		219,951		(28,941)	(28,941)	10,014	XXX
292505 10 4	ENCANA CORP	C	10/21/2010.	CS FIRST	15,500.000	441,778	XXX	426,766	528,705	(101,939)			(101,939)		426,766		15,012	15,012	12,828	XXX
380956 40 9	GOLDCORP INC NEW	C	10/27/2010.	VARIOUS	22,200.000	975,096	XXX	773,429	893,160	(144,612)			(144,612)		773,429		201,667	201,667	35	XXX
450913 10 8	IAMGOLD CORP	C	09/10/2010.	VARIOUS	28,300.000	455,566	XXX	514,053	467,233	46,820			46,820		514,053		(58,486)	(58,486)	1,763	XXX
457983 10 4	INMET MNG CORP	A.	06/16/2010.	VARIOUS	46,800.000	2,367,974	XXX	2,090,349	2,984,904	(894,555)			(894,555)		2,090,349		277,626	277,626	2,720	XXX
46579N 10 3	IVANHOE MINES LTD	C	12/21/2010.	VARIOUS	33,100.000	792,822	XXX	570,287					0		570,287		222,535	222,535		XXX
559222 40 1	MAGNA INTL INC	C	09/16/2010.	CS FIRST	2,700.000	214,699	XXX	190,206					0		190,206		24,493	24,493	831	XXX
56501R 10 6	MANULIFE FINANCIAL CORP	C	09/28/2010.	VARIOUS	104,700.000	1,591,987	XXX	2,010,378	2,023,851	(13,473)			(13,473)		2,010,378		(418,391)	(418,391)	29,065	XXX
73755L 10 7	POTASH CORP SASK INC	C	05/12/2010.	VARIOUS	6,400.000	706,074	XXX	823,242	732,096	91,146			91,146		823,242		(117,169)	(117,169)	972	XXX
73927C 10 0	POWER FINANCIAL CORP	C	06/08/2010.	VARIOUS	54,800.000	1,565,838	XXX	1,071,057	1,703,184	(632,127)			(632,127)		1,071,057		494,781	494,781	38,360	XXX
760975 10 2	RESEARCH IN MOTION	A.	06/11/2010.	VARIOUS	36,000.000	2,404,464	XXX	2,831,637	2,557,080	274,557			274,557		2,831,637		(427,172)	(427,172)		XXX
775109 20 0	ROGERS COMMUNICATIONS - CL B	C	12/13/2010.	CS FIRST	4,300.000	150,957	XXX	151,057					0		151,057		(100)	(100)	1,376	XXX
780087 10 2	ROYAL BK CDA MONTREAL QUE	C	12/07/2010.	VARIOUS	78,200.000	4,230,978	XXX	3,343,519	4,410,480	(1,066,961)			(1,066,961)		3,343,519		887,459	887,459	83,050	XXX
82028K 20 0	SHAW COMMUNICATIONS INC	C	05/11/2010.	VARIOUS	104,600.000	2,060,676	XXX	1,575,913	2,266,682	(690,769)			(690,769)		1,575,913		484,763	484,763	28,077	XXX
82509W 10 3	SHOPPERS DRUG MART CORP	C	04/09/2010.	VARIOUS	51,100.000	2,075,987	XXX	1,649,474	2,320,451	(670,977)			(670,977)		1,649,474		426,514	426,514	18,682	XXX
866796 10 5	SUN LIFE FINANCIAL SVCS CAN	C	08/19/2010.	VARIOUS	17,000.000	483,095	XXX	526,123	514,250	11,873			11,873		526,123		(43,028)	(43,028)	14,868	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
867224 10 7	SUNCOR ENERGY INC	C	10/27/2010.	VARIOUS	140,300.000	4,620,267	XXX	3,912,147	5,220,563	(1,308,416)			(1,308,416)		3,912,147		708,120	708,120	16,740	XXX
8676EP 10 8	SUNOPTA INC.	C	12/20/2010.	VARIOUS	690,400.000	4,389,337	XXX	1,097,005	2,319,744	(1,222,739)			(1,222,739)		1,097,005		3,292,331	3,292,331		XXX
87425E 10 3	TALISMAN ENERGY INC.	C	11/03/2010.	VARIOUS	97,800.000	1,816,415	XXX	1,600,893	1,809,511	(306,065)			(306,065)		1,600,893		215,523	215,523	10,339	XXX
878742 20 4	TECK COMINCO LTD.	C	06/08/2010.	VARIOUS	98,400.000	3,698,585	XXX	2,202,100	3,441,048	(1,238,948)			(1,238,948)		2,202,100		1,496,485	1,496,485		XXX
884768 10 2	THOMPSON CREEK METALS CO.	I..	12/20/2010.	VARIOUS	72,600.000	982,365	XXX	924,734	850,872	73,862			73,862		924,734		57,630	57,630		XXX
884903 10 5	THOMSON CORP.	C	09/28/2010.	VARIOUS	8,700.000	317,672	XXX	309,720	295,365	14,355			14,355		309,720		7,952	7,952	5,152	XXX
891160 50 9	TORONTO DOMINION BK ONT.	C	12/07/2010.	VARIOUS	18,300.000	1,224,303	XXX	983,795	712,368	(261,255)			(261,255)		983,795		240,508	240,508	11,163	XXX
89353D 10 7	TRANSCANADA CORP.	C	12/13/2010.	VARIOUS	38,500.000	1,423,525	XXX	1,493,907	1,393,315	100,592			100,592		1,493,907		(70,382)	(70,382)	53,070	XXX
960410 20 7	WESTJET AIRLINES LTD.	C	01/14/2010.	NBC CLEAR	69,000.000	914,940	XXX	766,686	854,910	(88,224)			(88,224)		766,686		148,254	148,254		XXX
960908 30 9	WESTPORT INNOVATIONS INC.	C	07/29/2010.	VARIOUS	97,700.000	1,808,531	XXX	1,233,166	1,131,366	101,800			101,800		1,233,166		575,365	575,365		XXX
000375 20 4	ABB LTD - SPON ADR	F.	11/04/2010.	BNY BROKERAGE	100,000.000	2,163,303	XXX	1,320,800	1,910,000	(589,200)			(589,200)		1,320,800		842,503	842,503	47,392	XXX
002255 10 7	AU OPTRONICS CORP	F.	01/12/2010.	SANFORD	2,500.000	32,025	XXX	22,587	29,975	(7,388)			(7,388)		22,587		9,438	9,438		XXX
009606 10 4	AIXTRON AKTIENGESELLSCHAF.	R	01/12/2010.	VARIOUS	31,800.000	1,088,633	XXX	837,283	1,066,254	(228,971)			(228,971)		837,283		251,349	251,349		XXX
43713W 10 7	HOME INNS & HOTELS MGMT I.	R	01/13/2010.	INSTINET CROSS	55,800.000	1,985,160	XXX	744,054	1,972,530	(1,228,476)			(1,228,476)		744,054		1,241,106	1,241,106		XXX
66987V 10 9	NOVARTIS A G.	R	12/15/2010.	BNY BROKERAGE	20,000.000	1,178,726	XXX	989,950	1,088,600	(98,650)			(98,650)		989,950		188,776	188,776	33,052	XXX
G0450A 10 5	ARCH CAPITAL GROUP LTD	F.	06/03/2010.	SANFORD	1,400.000	102,379	XXX	80,678	100,170	(19,492)			(19,492)		80,678		21,701	21,701		XXX
G1151C 10 1	ACCENTURE LTD BERMUDA.	R	12/17/2010.	BNY BROKERAGE	60,000.000	2,921,801	XXX	2,127,951	2,490,000	(362,049)			(362,049)		2,127,951		793,850	793,850	49,500	XXX
Y0017S 10 2	AEGEAN MARINE PETROLEUM N.	R	08/12/2010.	VARIOUS	56,400.000	970,363	XXX	956,544	1,549,872	(593,328)			(593,328)		956,544		13,820	13,820	1,128	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					362,159,906	XXX	276,207,892	357,421,690	(91,823,757)	0	677,703	(92,501,460)	0	275,341,580	0	87,037,597	87,037,597	3,684,902	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
30277@ 10 1	FMIC HOLDINGS , INC.	...	11/22/2010.	RETURN OF CAPITAL		394,414,240	XXX	394,414,240	394,414,240				0		394,414,240			0		XXX
30303@ 10 9	FMEC	...	01/31/2010.	TRANSACTION WITH AFFILIATE.	409,933.000	160,924,136	XXX	160,796,792	154,315,055	6,609,081			6,609,081		160,924,136			0		XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					555,338,376	XXX	555,211,032	548,729,295	6,609,081	0	0	6,609,081	0	555,338,376	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
01882C 10 4	ALLIANCE BERNSTEIN US STRATEGIC VAL.	...	11/01/2010.	SANFORD	5,409.416	126,342	XXX	79,642	121,897	(42,256)			(42,256)		79,642		46,700	46,700		XXX
626127 71 6	MUNDER INT'L CORE EQUITY - I.	...	11/10/2010.	MUNDER	4,883,045.528	33,839,506	XXX	26,221,954	31,105,000	(4,883,046)			(4,883,046)		26,221,954		7,617,551	7,617,551	966,843	XXX
922042 86 6	VANGUARD PACIFIC ETF	...	09/14/2010.	GOLDMAN	400,000.000	20,971,105	XXX	17,528,000	20,528,000	(3,000,000)			(3,000,000)		17,528,000		3,443,105	3,443,105	568,400	XXX
9299999.	Total - Common Stocks - Mutual Funds					54,936,953	XXX	43,829,596	51,754,897	(7,925,302)	0	0	(7,925,302)	0	43,829,596	0	11,107,356	11,107,356	1,535,243	XXX
9799997.	Total - Common Stocks - Part 4					972,435,235	XXX	875,248,520	957,905,882	(93,139,978)	0	677,703	(93,817,681)	0	874,509,552	0	98,144,953	98,144,953	5,220,145	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					84,963,905	XXX	78,561,150						0	78,561,150		6,402,751	6,402,751	391,807	XXX
9799999.	Total - Common Stocks					1,057,399,140	XXX	953,809,670	957,905,882	(93,139,978)	0	677,703	(93,817,681)	0	953,070,702	0	104,547,704	104,547,704	5,611,952	XXX
9899999.	Total - Preferred and Common Stocks					1,057,659,968	XXX	954,059,670	957,905,882	(93,139,978)	0	677,703	(93,817,681)	0	953,320,702	0	104,558,532	104,558,532	5,611,952	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,247,713,598	XXX	2,130,599,049	1,650,790,502	(92,007,766)	(1,585,085)	677,703	(94,270,554)	0	2,124,918,635	0	123,014,229	123,014,229	33,660,179	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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 YU 2	CANADA GOVT	C	01/13/2010	SCOTIA	03/03/2010	VALEUS MOB	1,900,000	1,842,430	1,848,244	1,843,984		1,554		1,554			4,260	4,260	10,099	4,997
1099999.	Total - Bonds - All Other Government						1,900,000	1,842,430	1,848,244	1,843,984	0	1,554	0	1,554	0	0	4,260	4,260	10,099	4,997
Bonds - U.S. States, Territories and Possessions																				
64966E DB 0	MEW YORK NY		02/22/2010	MERRILL	03/16/2010	CIT GROUP	2,175,000	2,460,338	2,474,802	2,457,566		(2,772)		(2,772)			17,236	17,236	14,500	7,250
1799999.	Total - Bonds - U.S. States, Territories & Possessions						2,175,000	2,460,338	2,474,802	2,457,566	0	(2,772)	0	(2,772)	0	0	17,236	17,236	14,500	7,250
Bonds - U.S. Special Revenue and Special Assessment																				
03588E 3M 3	ANNE ARUNDEL CNTY MD		09/15/2010	VARIOUS	09/27/2010	VARIOUS	4,255,000	5,069,399	5,117,384	5,066,450		(2,949)		(2,949)			50,934	50,934	63,036	53,793
040580 FA 5	ARIZONA SCH FACS BRD REV		02/22/2010	HUNTINGTON	04/15/2010	HUNTINGTON	1,000,000	1,156,180	1,140,580	1,151,281		(4,899)		(4,899)			(10,701)	(10,701)	15,139	7,222
040654 KB 0	ARIZONA ST TRANSN BRD HWY		05/26/2010	J P MORGAN	10/19/2010	HUNTINGTON	1,000,000	1,095,530	1,081,990	1,092,470		(3,060)		(3,060)			(10,480)	(10,480)	42,292	21,292
040654 RD 9	ARIZONA ST TRANSN BRD HWY REV		03/09/2010	CITIGROUP	04/14/2010	JEFFERIES & CO	2,000,000	2,151,700	2,141,420	2,151,226		(474)		(474)			(9,806)	(9,806)	30,000	19,722
074347 UM 5	BEAUFOR CNTY SC		02/25/2010	MORGAN K	05/04/2010	BB&T	3,140,000	3,654,552	3,615,584	3,641,670		(12,882)		(12,882)			(26,085)	(26,085)	24,858	
088281 DN 7	BEXAR CNTY TEX		08/05/2010	M R BEAL	09/27/2010	VARIOUS	1,000,000	1,097,040	1,126,681	1,096,645		(395)		(395)			30,036	30,036	6,021	
13033L EJ 2	CALIFORNIA HEALTH FACS FING		01/15/2010	BC ZIEGLE	02/09/2010	VARIOUS	1,645,000	1,535,397	1,525,473	1,535,475		78		78			(10,002)	(10,002)	23,743	19,828
13063A 4J 0	CALIFORNIA ST		10/13/2010	STONE & YOUNG	10/19/2010	J P MORGAN	3,000,000	3,548,850	3,550,680	3,548,213		(637)		(637)			2,467	2,467	9,625	7,792
13063A 4T 8	CALIFORNIA ST		09/13/2010	BARCLAYS US FUND	09/16/2010	RBC CAPITAL	1,150,000	1,276,799	1,280,997	1,276,745		(54)		(54)			4,252	4,252	31,226	30,307
13063B EP 3	CALIFORNIA ST		09/21/2010	JANNEY MONTGOMERY	09/27/2010	CITIGROUP	1,500,000	1,600,710	1,616,520	1,600,659		(51)		(51)			15,861	15,861	6,495	5,151
167505 NC 6	CHICAGO ILL BRD ED		05/11/2010	J P MORGAN	05/27/2010	J P MORGAN	2,300,000	2,300,000	2,300,000	2,300,000				0				0	350	109
16768T HJ 6	CHICAGO ILL SALES TAX REV		11/10/2010	J P MORGAN	12/15/2010	J P MORGAN	24,795,000	24,795,000	24,795,000	24,795,000				0				0	3,276	1,440
199491 P4 7	COLUMBUS OHIO		07/30/2010	STIFFEL NICOLAUS	09/08/2010	HUNTINGTON	1,035,000	1,219,810	1,234,600	1,217,189		(2,620)		(2,620)			17,410	17,410	4,456	
20774U U6 0	CONNECTICUT ST HEALTH & E		02/10/2010	BARCLAYS US FUND	04/23/2010	WELLS FARGO	3,000,000	3,458,760	3,450,390	3,457,854		(906)		(906)			(7,464)	(7,464)	26,667	
235219 AJ 1	DALLAS TEX		10/06/2010	VARIOUS	10/13/2010	VARIOUS	4,530,000	5,362,039	5,369,908	5,359,284		(2,755)		(2,755)			10,624	10,624	75,131	67,467
235865 U3 4	DANBURY CONN		03/05/2010	MORGAN K	03/23/2010	BC ZIEGLE	1,000,000	1,177,000	1,171,790	1,176,409		(591)		(591)			(4,619)	(4,619)	1,111	
246380 2E 8	DELAWARE ST		01/11/2010	STIFFEL NICOLAUS	04/28/2010	WELLS FARGO	1,000,000	1,142,070	1,131,080	1,132,724		(9,346)		(9,346)			(1,644)	(1,644)	16,944	1,806
246380 3N 7	DELAWARE STATE		03/16/2010	MORGAN STANLEY	03/19/2010	MERRILL	2,000,000	2,363,340	2,355,520	2,362,470		(870)		(870)			(6,950)	(6,950)	42,222	40,833
246380 3T 4	DELAWARE ST		11/22/2010	GMS GROUP	12/14/2010	FIDELITY CAP	1,075,000	1,267,135	1,233,616	1,266,241		(894)		(894)			(32,625)	(32,625)	11,049	8,212
246380 5M 7	DELAWARE ST		05/20/2010	HUNTINGTON	12/08/2010	BB&T	2,975,000	3,516,391	3,493,751	3,486,686		(29,704)		(29,704)			7,064	7,064	87,184	3,719
246428 XL 5	DELAWARE TRANSN AUTH TRAN		09/21/2010	WELLS FARGO	09/28/2010	J P MORGAN	4,100,000	4,807,537	4,815,081	4,804,739		(2,798)		(2,798)			10,342	10,342	51,250	47,264
246428 XN 1	DELAWARE TRANSN AUTH TRAN		06/16/2010	GOLDMAN	08/02/2010	WELLS FARGO	4,710,000	5,421,964	5,594,303	5,411,101		(10,863)		(10,863)			183,202	183,202	138,683	111,208
250119 AH 7	DES MOINES IOWA MET WASTE		05/20/2010	HUNTINGTON	10/21/2010	CITIGROUP	1,455,000	1,576,289	1,557,563	1,550,574		(25,715)		(25,715)			6,989	6,989	65,677	34,152
29270C FD 2	ENERGY NORTHWEST WASH ELEC REV		03/04/2010	WELLS FARGO	06/28/2010	STIFFEL NICOLAUS	1,575,000	1,868,864	1,848,326	1,852,453		(16,410)		(16,410)			(4,128)	(4,128)	43,313	16,363
29270C UN 3	ENERGY NORTHWEST WASH ELEC REV		06/17/2010	WELLS FARGO	09/08/2010	GOLDMAN	1,190,000	1,384,529	1,460,273	1,379,420		(5,109)		(5,109)			80,853	80,853	43,733	28,981
29270C WA 9	ENERGY NORTHWEST WASH ELEC REV		09/14/2010	VARIOUS	09/24/2010	VARIOUS	3,900,000	4,566,567	4,578,573	4,564,613		(1,954)		(1,954)			13,960	13,960	17,667	12,667
304243 D4 7	FAIRFIELD CONN		06/16/2010	DUNCAN WILLIAMS	07/27/2010	HUNTINGTON	1,000,000	1,164,820	1,197,860	1,162,432		(2,388)		(2,388)			35,428	35,428	29,028	23,056
345748 UG 0	FOREST HILLS MICH PUB SCH		04/23/2010	WELLS FARGO	05/12/2010	WELLS FARGO	2,500,000	2,758,750	2,759,650	2,754,299		(4,451)		(4,451)			5,351	5,351	68,056	61,458
373383 4H 8	GEORGIA ST		03/09/2010	HUNTINGTON	04/22/2010	JANNEY MONTGOMERY	1,500,000	1,763,535	1,735,845	1,757,048		(6,487)		(6,487)			(21,203)	(21,203)	24,583	14,375
373383 RQ 3	GEORGIA ST		05/25/2010	MORGAN STANLEY	06/25/2010	JANNEY MONTGOMERY	3,000,000	3,254,640	3,245,040	3,252,836		(1,804)		(1,804)			(7,796)	(7,796)	24,167	11,250
373383 YS 1	GEORGIA ST		01/05/2010	HUNTINGTON	06/23/2010	HUNTINGTON	1,750,000	1,879,990	1,841,560	1,839,356		(40,634)		(40,634)			2,204	2,204	46,521	1,872
395460 L5 5	GREENSBORO N C		09/30/2010	HUNTINGTON	10/15/2010	HUNTINGTON	750,000	797,295	796,448	795,806		(1,489)		(1,489)			641	641	5,104	3,438
40222P AK 8	GULF COAST WASTE DISP AUT		05/20/2010	GOLDMAN	05/26/2010	GOLDMAN	2,500,000	2,500,000	2,500,000	2,500,000				0				0	466	352
403755 A9 2	GWINNETT CNTY GA SCH DIST		02/01/2010	JEFFERIES & CO	02/22/2010	BARCLAYS US FUND	1,500,000	1,754,505	1,768,725	1,753,221		(1,284)		(1,284)			15,504	15,504	4,375	
403755 WB 3	GWINNETT CNTY GA SCH DIST		02/01/2010	MORGAN K	06/03/2010	J P MORGAN	2,000,000	2,327,540	2,338,420	2,321,794		(5,746)		(5,746)			16,626	16,626	35,278	833
414010 AA 6	HARRIS CNTY TEX CULTRURAL ED		11/10/2010	J P MORGAN	12/15/2010	VARIOUS	4,700,000	4,700,000	4,700,000	4,700,000				0				0	1,032	117

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
414010 AE 8	HARRIS CNTY TEX CULTURAL		11/10/2010	J P MORGAN	12/15/2010	J P MORGAN	3,185,000	3,185,000	3,185,000	3,185,000				0				0	631	169
442331 KC 7	HOUSTON TEX		04/07/2010	MERRILL	04/14/2010	BARCLAYS US FUND	2,000,000	2,107,100	2,116,420	2,107,005		(95)		(95)			9,415	9,415	13,333	11,389
45188R WM 7	ILLINOIS DEV FIN AUTH REV		05/21/2010	J P MORGAN	05/27/2010	J P MORGAN	6,715,000	6,715,000	6,715,000	6,715,000				0				0	1,073	822
45200F ZV 4	ILLINOIS FIN AUTH		10/01/2010	J P MORGAN	11/02/2010	J P MORGAN	2,000,000	2,000,000	2,000,000	2,000,000				0				0	298	
455057 TQ 2	INDIANA ST FIN AUTH REV		11/15/2010	J P MORGAN	12/15/2010	J P MORGAN	4,200,000	4,200,000	4,200,000	4,200,000				0				0	816	371
455057 UC 1	INDIANA ST FIN AUTH REV		02/22/2010	J P MORGAN	03/15/2010	J P MORGAN	1,800,000	1,800,000	1,800,000	1,800,000				0				0	329	179
46613C UL 7	JEA FLA ELEC SYS REV		08/02/2010	WELLS FARGO	08/30/2010	GOLDMAN	3,400,000	3,878,006	4,053,990	3,874,112		(3,894)		(3,894)			179,878	179,878	71,306	58,556
472736 N4 5	JEFFERSON CNTY COLO SCH DIST		02/26/2010	STIFFEL NICOLAUS	03/17/2010	STIFFEL NICOLAUS	2,820,000	3,297,257	3,301,741	3,295,973		(1,283)		(1,283)			5,767	5,767	2,742	
485424 NC 5	KANSAS ST DEPT TRANSN HWY		07/28/2010	JANNEY MONTGOMERY	08/02/2010	GOLDMAN	1,650,000	1,986,171	1,985,907	1,985,899		(272)		(272)			8	8	35,292	34,604
499512 M2 4	KNOX CNTY TENN		04/27/2010	HUNTINGTON	05/06/2010	MORGAN K	1,480,000	1,703,791	1,703,332	1,702,477		(1,314)		(1,314)			855	855	20,556	17,883
499512 Q9 5	KNOX CNTY TENN		01/20/2010	MORGAN K	03/23/2010	MORGAN K	2,065,000	2,382,411	2,413,283	2,377,431		(4,980)		(4,980)			35,852	35,852	41,587	24,092
542424 RR 9	LONG BEACH CALIF HBR REV		04/01/2010	GOLDMAN	06/25/2010	WELLS FARGO	2,500,000	2,658,475	2,708,550	2,657,085		(1,390)		(1,390)			51,465	51,465	23,611	
54810C Q3 7	LOWER COLO RIV AUTH TEX		01/14/2010	BARCLAYS US FUND	03/12/2010	BARCLAYS US FUND	4,000,000	4,461,920	4,558,600	4,447,898		(14,022)		(14,022)			110,702	110,702	27,222	
54811B KA 8	LOWER COLO RIV AUTH TEX T		04/29/2010	MORGAN STANLEY	07/12/2010	STONE & YOUNG	400,000	434,392	444,268	434,047		(345)		(345)			10,221	10,221	3,111	
55844R EM 2	MADISON WIS		09/28/2010	J P MORGAN	10/07/2010	RBC CAPITAL	4,660,000	5,215,472	5,201,632	5,215,088		(385)		(385)			(13,456)	(13,456)	518	
559686 PM 6	MAGNOLIA TEX INDPT SCH DI		08/02/2010	WELLS FARGO	09/01/2010	J P MORGAN	4,250,000	4,924,008	4,937,140	4,908,518		(15,489)		(15,489)			28,622	28,622	119,236	99,167
56052A VE 3	MAINE ST		05/19/2010	BARCLAYS US FUND	10/21/2010	WELLS FARGO	1,550,000	1,652,796	1,638,583	1,631,647		(21,149)		(21,149)			6,936	6,936	55,283	29,278
574192 4U 1	MARYLAND ST		01/26/2010	J P MORGAN	03/24/2010	MERRILL	3,000,000	3,504,000	3,522,330	3,492,464		(11,536)		(11,536)			29,866	29,866	42,083	17,083
574192 4W 7	MARYLAND ST		01/08/2010	BLACKROCK	03/16/2010	MERRILL	1,000,000	1,167,950	1,186,890	1,164,845		(3,105)		(3,105)			22,045	22,045	12,639	3,472
575577 KX 8	MASSACHUSETTS BAY TRANSN		06/09/2010	T D SECURITES	07/12/2010	HUTCHINSON SHOC	1,110,000	1,277,066	1,297,890	1,275,742		(1,324)		(1,324)			22,147	22,147	29,754	25,129
575827 R5 1	MASSACHUSETTS ST		05/20/2010	GOLDMAN	05/28/2010	GOLDMAN	5,220,000	5,220,000	5,220,000	5,220,000				0				0	773	533
57582N H9 9	MASSACHUSETTS ST		04/16/2010	CITIGROUP	04/20/2010	MORGAN STANLEY	1,000,000	1,197,010	1,199,240	1,196,861		(149)		(149)			2,379	2,379	22,153	21,389
576051 BH 8	MASSACHUSETTS ST WTR RES		05/19/2010	GOLDMAN	06/09/2010	GOLDMAN	2,800,000	3,246,600	3,286,307	3,244,884		(1,716)		(1,716)			41,423	41,423	12,611	7,000
584002 PA 1	MECKLENBURG CNTY N C		06/02/2010	FIDELITY CAP	10/04/2010	HUNTINGTON	1,350,000	1,561,734	1,572,993	1,547,341		(14,393)		(14,393)			25,652	25,652	40,500	18,000
58401A AU 4	MECKLENBURG CNTY N C PUB		09/29/2010	WELLS FARGO	09/29/2010	GOLDMAN	1,300,000	1,566,929	1,567,865	1,566,769		(160)		(160)			1,096	1,096	6,319	5,958
591852 FK 9	METROPOLITAN COUNCIL MINN		06/08/2010	HUNTINGTON	07/12/2010	HUNTINGTON	780,000	862,937	865,153	859,921		(3,017)		(3,017)			5,232	5,232	17,658	13,867
592663 XH 6	METROPOLITAN WTR DIST SOU		05/21/2010	CITIGROUP	05/25/2010	CITIGROUP	12,100,000	12,100,000	12,100,000	12,100,000				0				0	1,147	914
59334D EF 7	MIAMI-DADE CNTY FLA WTR &		08/31/2010	J P MORGAN	10/18/2010	RBC CAPITAL	1,600,000	1,855,248	1,835,120	1,846,888		(8,360)		(8,360)			(11,768)	(11,768)	47,556	33,556
594712 QJ 3	MICHIGAN ST UNIV REVS FOR		05/12/2010	MERRILL	07/26/2010	GOLDMAN	1,000,000	1,132,220	1,176,610	1,129,552		(2,668)		(2,668)			47,058	47,058	10,000	
602366 MD 5	MILWAUKEE WIS		02/03/2010	BARCLAYS US FUND	06/10/2010	VARIOUS	3,180,000	3,679,864	3,648,251	3,660,685		(19,179)		(19,179)			(12,434)	(12,434)	45,989	
604115 AK 1	MINNESOTA PUB FACS AUTH		06/04/2010	HAPOALIM	07/26/2010	HUNTINGTON	1,000,000	1,181,490	1,203,290	1,179,107		(2,383)		(2,383)			24,183	24,183	16,806	9,444
604129 DB 9	MINNESOTA ST		04/26/2010	J P MORGAN	05/12/2010	VARIOUS	2,055,000	2,386,040	2,390,499	2,385,128		(912)		(912)			5,372	5,372	52,231	50,233
604129 TA 4	MINNESOTA ST		03/02/2010	MERRILL	03/04/2010	PIPER JAFFREY	1,100,000	1,282,193	1,285,933	1,281,983		(210)		(210)			3,950	3,950	19,250	18,333
60636P C2 4	MISSOURI ST ENVIRONMENTAL		01/28/2010	WELLS FARGO	05/13/2010	WELLS FARGO	3,500,000	4,050,200	4,010,090	4,021,736		(28,464)		(28,464)			(11,646)	(11,646)	45,694	
60636P VW 7	MISSOURI ST ENVIRONMENTAL		10/12/2010	HUNTINGTON	10/15/2010	J P MORGAN	1,500,000	1,871,595	1,864,455	1,871,057		(538)		(538)			(6,602)	(6,602)	23,844	22,750
606901 LB 0	MISSOURI ST HEALTH & EDL FACS AUTH		04/13/2010	GOLDMAN	04/23/2010	GOLDMAN	2,100,000	2,100,000	2,100,000	2,100,000				0				0	322	166
618023 V2 8	MORRIS CNTY N J		05/19/2010	GUGGENHEIM	11/10/2010	J P MORGAN	1,375,000	1,528,533	1,515,126	1,502,705		(25,828)		(25,828)			12,422	12,422	46,024	13,177
643272 7T 8	NEW CASTLE CNTY DEL		02/02/2010	WELLS FARGO	02/09/2010	HUNTINGTON	1,500,000	1,660,800	1,669,800	1,660,640		(160)		(160)			9,160	9,160	5,625	4,167
644614 YG 8	NEW HAMPSHIRE HEALTH & ED		01/06/2010	MORGAN K	01/20/2010	UBSW	1,300,000	1,406,964	1,411,904	1,406,917		(47)		(47)			4,987	4,987	10,238	8,152
644682 F6 8	NEW HAMPSHIRE ST		04/08/2010	MORGAN K	06/09/2010	MORGAN K	2,250,000	2,519,145	2,606,063	2,516,137		(3,008)		(3,008)			89,926	89,926	18,750	
646065 B6 8	NEW JERSEY ST EDL FACS AUTH		01/28/2010	J P MORGAN	04/15/2010	VARIOUS	3,000,000	3,498,090	3,506,927	3,482,513		(15,577)		(15,577)			24,414	24,414	28,194	1,667
646135 Q2 2	NEW JERSEY ST TRANSN		01/13/2010	HUNTINGTON	04/07/2010	BARCLAYS US FUND	2,575,000	2,836,878	2,802,424	2,810,625		(26,253)		(26,253)			(8,201)	(8,201)	41,844	10,372
646135 Z8 9	NEW JERSEY ST TRANSN		08/17/2010	HUTCHINSON SHOC	09/03/2010	HUTCHINSON SHOC	450,000	543,632	548,771	543,362		(270)		(270)			5,409	5,409	6,038	4,672

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
649666 QY 3	NEW YORK NY		04/13/2010	CITIGROUP	09/02/2010	CITIGROUP	735,000	791,183	776,844	774,343		(16,840)		(16,840)			2,500	2,500	26,940	7,697
64966C G8 8	NEW YORK NY		05/19/2010	CITIGROUP	05/27/2010	CITIGROUP	3,000,000	3,000,000	3,000,000	3,000,000				0				0	392	269
64966C ZC 8	NEW YORK NY		04/15/2010	CIT GROUP	07/27/2010	WELLS FARGO	1,000,000	1,077,130	1,069,000	1,063,874		(13,256)		(13,256)			5,126	5,126	34,681	18,944
64966F T6 1	NEW YORK NY		03/16/2010	MORGAN K	07/27/2010	CITIGROUP	1,500,000	1,636,260	1,629,885	1,615,238		(21,022)		(21,022)			14,647	14,647	37,708	10,000
64966G 7C 0	NEW YORK NY		09/02/2010	GUGGENHEIM	09/09/2010	FIDELITY CAP	900,000	1,055,916	1,052,631	1,055,718		(198)		(198)			(3,087)	(3,087)	3,806	3,019
64966H D7 2	NEW YORK NY		08/05/2010	MORGAN STANLEY	10/13/2010	HUNTINGTON	3,000,000	3,426,510	3,413,490	3,407,532		(18,978)		(18,978)			5,958	5,958	27,500	417
64966H D8 0	NEW YORK NY		07/29/2010	BARCLAYS US FUND	08/05/2010	J P MORGAN	3,000,000	3,449,730	3,466,470	3,449,489		(241)		(241)			16,981	16,981	417	
64966H RC 6	NEW YORK NY		02/02/2010	CORRECTION	10/22/2010	MORGAN STANLEY	2,870,000	2,928,194	2,950,217	2,896,642		(31,552)		(31,552)			53,574	53,574	129,549	
64970K 7Z 4	NEW YORK NY CITY MUN WTR		10/01/2010	GOLDMAN	11/11/2010	VARIOUS	2,800,000	2,800,000	2,800,000	2,800,000				0				0	526	367
64971M FQ 0	NEW YORK N Y CITY TRANSIT		05/19/2010	CITIGROUP	06/02/2010	BARCLAYS US FUND	4,750,000	5,274,828	5,323,800	5,273,336		(1,492)		(1,492)			50,464	50,464	23,750	15,174
64971M ZU 9	NEW YORK N Y CITY TRANSIT		01/20/2010	J P MORGAN	02/09/2010	BC ZIEGLE	3,500,000	3,866,520	3,922,030	3,865,590		(930)		(930)			56,440	56,440	7,778	
64972F L9 5	NEW YORK NY CITY MUN WTR		03/18/2010	MABON NUGENT	04/14/2010	HUTCHINSON SHOC	1,000,000	1,076,210	1,075,810	1,076,021		(189)		(189)			(211)	(211)	3,333	
649787 7G 7	NEW YORK ST		05/11/2010	SAMUEL RAMIREZ	05/17/2010	GOLDMAN	1,000,000	1,140,210	1,144,130	1,139,741		(469)		(469)			4,389	4,389	13,194	12,361
64983R GA 9	NEW YORK ST DORM AUTH REVS SST		04/13/2010	CIT GROUP	10/29/2010	GOLDMAN	1,000,000	1,050,730	1,029,970	1,027,734		(22,996)		(22,996)			2,236	2,236	41,806	14,167
64986A ZF 1	NEW YORK ST ENVIRONMENTAL		01/05/2010	VARIOUS	01/19/2010	WELLS FARGO	3,710,000	3,861,602	3,875,281	3,861,505		(96)		(96)			13,775	13,775	19,065	11,851
649902 Q6 3	NEW YORK ST DORM AUTH ST		10/06/2010	RAYMOND	10/15/2010	HUNTINGTON	1,475,000	1,715,956	1,726,429	1,715,000		(956)		(956)			11,429	11,429	13,316	11,677
649902 R3 9	NEW YORK NY ST DORM AUTH		06/03/2010	VARIOUS	06/10/2010	VARIOUS	3,585,000	4,150,968	4,098,605	4,147,334		(3,634)		(3,634)			(48,729)	(48,729)	31,526	19,938
658203 P7 3	NORTH CAROLINA MUN PWR		05/20/2010	MORGAN STANLEY	06/03/2010	GOLDMAN	1,000,000	1,109,970	1,118,410	1,109,836		(134)		(134)			8,574	8,574	694	
677520 BM 9	OHIO ST		02/12/2010	HUNTINGTON	03/02/2010	STIFFEL NICOLAUS	1,000,000	1,143,480	1,147,560	1,140,898		(2,582)		(2,582)			6,662	6,662	12,500	8,472
677632 NE 7	OHIO ST UNIV GEN RCPTS		09/15/2010	MORGAN STANLEY	10/07/2010	RBC CAPITAL	2,400,000	2,814,408	2,805,096	2,814,122		(286)		(286)			(9,026)	(9,026)	2,333	
681712 PJ 8	OMAHA NEB		09/21/2010	VARIOUS	09/29/2010	VARIOUS	2,400,000	2,980,272	3,002,152	2,978,751		(1,521)		(1,521)			23,401	23,401	62,475	58,917
696497 UQ 7	PALM BEACH CNTY FLA		10/12/2010	LEBENTHAL	10/15/2010	WELLS FARGO	1,000,000	1,213,370	1,207,360	1,213,098		(272)		(272)			(5,738)	(5,738)	1,944	1,250
70914P JY 9	PENNSYLVANIA ST		07/12/2010	WELLS FARGO	07/19/2010	WELLS FARGO	2,600,000	3,067,298	3,082,326	3,066,237		(1,062)		(1,062)			16,090	16,090	35,028	32,500
717825 NG 4	PHILADELPHIA PA HOSPS & HIGHER ED		02/22/2010	J P MORGAN	02/24/2010	J P MORGAN	2,200,000	2,200,000	2,200,000	2,200,000				0				0	209	196
717825 NH 2	PHILADELPHIA PA HOSPS & HIGHER ED		10/01/2010	J P MORGAN	10/22/2010	J P MORGAN	1,400,000	1,400,000	1,400,000	1,400,000				0				0	194	
717903 D9 6	PHILADELPHIA PA HOSPS & HIGHER ED		05/26/2010	J P MORGAN	05/27/2010	J P MORGAN	1,100,000	1,100,000	1,100,000	1,100,000				0				0	167	161
717903 ZD 3	PHILADELPHIA PA HOSPS & HIGHER ED		12/09/2010	J P MORGAN	12/15/2010	J P MORGAN	7,200,000	7,200,000	7,200,000	7,200,000				0				0	781	398
718814 YP 5	PHOENIX ARIZ		01/26/2010	JANNEY MONTGOMERY	03/11/2010	MORGAN STANLEY	2,470,000	2,777,219	2,831,312	2,773,604		(3,615)		(3,615)			57,708	57,708	25,729	9,606
73358E AN 4	PORT AUTH NY & NJ SPL OBLIG REV		05/26/2010	VARIOUS	06/10/2010	CITIGROUP	6,800,000	6,800,000	6,800,000	6,800,000				0				0	1,465	299
745268 YB 2	PUERTO RICO ELEC PWR AUTH REV		06/24/2010	JANNEY MONTGOMERY	11/08/2010	UBSW	1,000,000	1,049,900	1,033,820	1,032,162		(17,738)		(17,738)			1,658	1,658	51,167	29,667
746189 PH 6	PURDUE UNIV IND UNIV REVS		02/11/2010	BARCLAYS US FUND	05/04/2010	GOLDMAN	2,100,000	2,443,203	2,421,027	2,437,306		(5,897)		(5,897)			(16,279)	(16,279)	14,292	
79575D LM 0	SALT RIVER PROJ ARIZ AGRI		06/16/2010	JANNEY MONTGOMERY	06/25/2010	WELLS FARGO	2,000,000	2,133,620	2,134,560	2,131,445		(2,175)		(2,175)			3,115	3,115	49,722	47,222
796237 NS 0	SAN ANTONIO TEX		06/01/2010	JANNEY MONTGOMERY	08/02/2010	GUGGENHEIM	1,500,000	1,749,690	1,782,450	1,744,315		(5,375)		(5,375)			38,135	38,135	38,333	25,625
79739G BQ 8	SAN DIEGO CNTY CALIF REGL		09/23/2010	SEIBERT BRANFD	11/09/2010	CITIGROUP	1,000,000	1,103,710	1,052,240	1,103,048		(662)		(662)			(50,808)	(50,808)	5,556	
79765A 5E 2	SAN FRANCISCO CALIF CITY & CNTY		03/18/2010	J P MORGAN	08/05/2010	GOLDMAN	1,000,000	1,103,980	1,138,600	1,101,390		(2,590)		(2,590)			37,210	37,210	17,083	
812643 DL 5	SEATTLE WASH MUN LT & PWR		09/20/2010	CITIGROUP	09/29/2010	RBC CAPITAL	2,910,000	3,375,164	3,377,317	3,371,992		(3,172)		(3,172)			5,325	5,325	51,733	47,288
815626 FP 6	SEDGWICK CNTY KANS UNI SCH DIST		03/12/2010	CITIGROUP	04/14/2010	SOUTHWEST SEC	2,395,000	2,775,158	2,729,462	2,766,649		(8,510)		(8,510)			(37,187)	(37,187)	15,967	3,659
833085 F6 5	SNOHOMISH CNTY WASH		09/13/2010	HUTCHINSON SHOC	09/20/2010	WELLS FARGO	2,315,000	2,619,122	2,622,548	2,618,827		(295)		(295)			3,721	3,721	11,253	8,360
842475 H3 2	SOUTHERN CALIF PUB PWR AU		09/07/2010	WELLS FARGO	09/15/2010	GOLDMAN	3,000,000	3,431,790	3,438,390	3,431,315		(475)		(475)			7,075	7,075	44,188	39,813
84247P DN 8	SOUTHERN CALIF PUB PWR AU		08/30/2010	J P MORGAN	09/03/2010	DE LA ROSA	2,500,000	3,017,775	3,009,625	3,017,775				0			(8,150)	(8,150)		
843375 WN 2	SOUTHERN MINN MUN PWR AGY		09/28/2010	JANNEY MONTGOMERY	09/30/2010	GOLDMAN	2,000,000	2,360,700	2,361,380	2,360,398		(302)		(302)			982	982	27,417	26,250
880541 MY 0	TENNESSEE ST		03/17/2010	JANNEY MONTGOMERY	04/27/2010	SOUTHWEST SEC	1,500,000	1,729,110	1,707,600	1,723,367		(5,743)		(5,743)			(15,767)	(15,767)	27,917	20,000
882135 U2 0	TEXAS A & M UNIV REVS		02/02/2010	CIT GROUP	02/11/2010	MORGAN STANLEY	2,500,000	2,839,150	2,869,525	2,838,362		(788)		(788)			31,163	31,163	33,681	29,514

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
882722 EM 9	TEXAS ST		05/11/2010	WELLS FARGO	05/26/2010	JANNEY MONTGOMERY	1,000,000	1,086,870	1,095,280	1,086,844		(26)		(26)			8,436	8,436	16,667	14,306
882722 RT 0	TEXAS ST		09/08/2010	HUTCHINSON SHOC	10/04/2010	RBC CAPITAL	1,490,000	1,694,666	1,688,423	1,694,047		(619)		(619)			(5,624)	(5,624)	13,658	8,692
888808 BK 7	TOBACCO SETTLEMENT FING		03/23/2010	CITIGROUP	04/12/2010	JEFFERIES & CO	2,330,000	2,740,290	2,717,922	2,740,058		(231)		(231)			(22,137)	(22,137)	58,541	50,241
89438V 5Q 5	TRAVIS CNTY TEX		05/04/2010	FIRST SO	05/26/2010	MORGAN K	1,645,000	1,784,693	1,814,172	1,784,668		(26)		(26)			29,504	29,504	8,910	8,453
899645 SE 6	TULSA OKLA		02/09/2010	SOUTHWEST SEC	03/03/2010	MORGAN K	2,700,000	3,170,340	3,188,673	3,167,417		(2,923)		(2,923)			21,256	21,256	58,875	50,625
915137 2D 4	UNIVERSITY TEX UNIV REVS		07/19/2010	WELLS FARGO	07/26/2010	RAYMOND	2,700,000	3,056,994	3,061,044	3,056,488		(506)		(506)			4,556	4,556	62,625	58,875
915137 4A 8	UNIVERSITY TEX UNIV REVS		05/13/2010	CITIGROUP	06/14/2010	MERRILL	2,000,000	2,318,920	2,317,020	2,316,498		(2,422)		(2,422)			522	522	17,500	9,444
915137 G5 6	UNIVERSITY TEX UNIV REVS		09/23/2010	JANNEY MONTGOMERY	11/09/2010	MERRILL	1,000,000	1,078,000	1,044,680	1,077,655		(345)		(345)			(32,975)	(32,975)	11,875	5,674
915217 RY 1	UNIVERSITY VA UNIV REVS		05/06/2010	MORGAN STANLEY	05/19/2010	MORGAN STANLEY	2,000,000	2,343,140	2,354,260	2,342,943		(197)		(197)			11,317	11,317	28,589	24,111
91754R QS 9	UTAH ST BRD REGENTS REV		04/22/2010	BARCLAYS US FUND	05/11/2010	PRAGER	1,000,000	1,118,220	1,127,020	1,118,159		(61)		(61)			8,861	8,861	417	
919061 EN 7	VALDEZ ALASKA MARINE TERM		05/20/2010	GOLDMAN	05/26/2010	GOLDMAN	1,000,000	1,000,000	1,000,000	1,000,000				0				0	158	121
927734 UW 1	VIRGINIA BEACH VA		01/19/2010	WELLS FARGO	03/05/2010	BB&T	4,000,000	4,644,400	4,747,720	4,637,149		(7,251)		(7,251)			110,571	110,571	24,444	
927781 KN 3	VIRGINIA COLLEGE BLDG AUT		05/25/2010	RBC CAPITAL	06/24/2010	J P MORGAN	3,395,000	3,646,332	3,636,860	3,633,478		(12,854)		(12,854)			3,382	3,382	69,315	54,697
927781 SM 7	VIRGINIA COLLEGE BLDG AUT		05/04/2010	MORGAN STANLEY	05/13/2010	CITIGROUP	2,860,000	3,227,510	3,236,204	3,226,798		(712)		(712)			9,406	9,406	30,586	26,217
928109 TW 7	VIRGINIA ST		01/12/2010	HAPOALIM	01/20/2010	CITIGROUP	250,000	274,350	275,415	274,326		(24)		(24)			1,089	1,089	1,875	1,528
92817Q B8 4	VIRGINIA ST RES AUTH INFR		06/17/2010	WELLS FARGO	09/03/2010	STIFFEL NICOLAUS	2,460,000	2,867,917	3,035,025	2,859,316		(8,602)		(8,602)			175,709	175,709	28,358	683
930863 Q8 1	WAKE CNTY NC		04/14/2010	JEFFERIES & CO	04/23/2010	WELLS FARGO	3,095,000	3,593,976	3,618,984	3,592,564		(1,412)		(1,412)			26,420	26,420	12,036	8,167
930863 T2 1	WAKE CNTY N C		05/19/2010	CITIGROUP	12/08/2010	VARIOUS	6,000,000	7,055,520	7,151,040	7,002,484		(53,036)		(53,036)			148,556	148,556	156,667	9,167
930863 T4 7	WAKE CNTY N C		11/03/2010	J P MORGAN	11/09/2010	CITIGROUP	1,500,000	1,816,230	1,812,705	1,815,712		(518)		(518)			(3,007)	(3,007)	15,417	13,958
930863 T5 4	WAKE CNTY N C		08/06/2010	MORGAN STANLEY	09/02/2010	GUGGENHEIM	1,325,000	1,611,054	1,658,609	1,609,478		(1,576)		(1,576)			49,131	49,131	21,163	16,194
930863 WZ 4	WAKE CNTY N C		05/19/2010	J P MORGAN	10/19/2010	VARIOUS	6,000,000	6,413,700	6,355,360	6,394,363		(19,337)		(19,337)			(39,003)	(39,003)	162,533	63,633
93974C MJ 6	WASHINGTON ST		10/05/2010	WELLS FARGO	10/18/2010	JEFFERIES & CO	2,500,000	2,964,275	3,008,500	2,964,275				0			44,225	44,225	38,194	33,681
93974C SP 6	WASHINGTON ST		08/03/2010	BARCLAYS US FUND	09/20/2010	WELLS FARGO	3,000,000	3,304,380	3,398,970	3,302,996		(1,384)		(1,384)			95,974	95,974	17,917	
940156 6Y 3	WASHINGTON SUBN SAN DIST		09/29/2010	HUNTINGTON	10/15/2010	J P MORGAN	1,045,000	1,123,615	1,121,097	1,121,010		(2,605)		(2,605)			86	86	20,174	17,272
940157 CZ 1	WASHINGTON SUBN SAN DIST		01/05/2010	HUNTINGTON	04/12/2010	J P MORGAN	1,500,000	1,651,920	1,630,305	1,634,975		(16,945)		(16,945)			(4,670)	(4,670)	27,917	7,708
956622 YD 0	WEST VIRGINIA ST HOSP FIN		05/19/2010	J P MORGAN	06/25/2010	J P MORGAN	6,000,000	6,000,000	6,000,000	6,000,000				0				0	2,172	708
96866E AB 6	WILL CNTY ILL EXEMPT FACS		05/05/2010	GOLDMAN	05/26/2010	GOLDMAN	4,100,000	4,100,000	4,100,000	4,100,000				0				0	754	48
97705L MV 6	WISCONSIN ST		03/22/2010	BARCLAYS US FUND	05/17/2010	WELLS FARGO	3,190,000	3,632,294	3,607,156	3,617,637		(14,657)		(14,657)			(10,481)	(10,481)	88,168	63,800
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						378,550,000	416,313,086	417,557,804	415,534,757	0	(778,328)	0	(778,328)	0	0	2,023,040	2,023,040	4,083,364	2,285,704
Bonds - Industrial and Miscellaneous																				
001546 AL 4	AK STL CORP		04/27/2010	CS FIRST	11/12/2010	J P MORGAN	125,000	125,000	128,438	125,000				0			3,438	3,438	4,924	
002447 AA 8	AWAS AVIATION CAPITAL LIM		10/01/2010	MORGAN GRENFELL	10/06/2010	CLEAR HS	250,000	250,000	251,250	250,000				0			1,250	1,250		
007903 AS 6	ADVANCED MICRO DEVICES IN		07/26/2010	J P MORGAN	07/26/2010	PRINCERI	125,000	125,000	127,500	125,000				0			2,500	2,500		
008911 AP 4	AIR CDA INC		07/27/2010	J P MORGAN	10/14/2010	VARIOUS	250,000	240,400	249,063	240,531		131		131			8,532	8,532	3,167	
00928Q AA 9	AIRCASTLE LTD		07/27/2010	CITIGROUP	07/27/2010	CANTOR FITZGERALD	125,000	123,306	125,938	123,306				0			2,631	2,631		
01449J AC 9	ALERE INC		09/15/2010	JEFFERIES & CO	10/07/2010	WJB CAPI	125,000	125,000	130,313	125,000				0			5,313	5,313	659	
02406P AE 0	AMERICAN AXLE & MFG INC		05/17/2010	BANC OF AMERICA	11/03/2010	CS FIRST	125,000	107,813	121,875	109,677		1,864		1,864			12,198	12,198	4,867	1,805
05508R AD 8	B & G FOODS INC		01/11/2010	CS FIRST	01/12/2010	CIBC OPPENHEIM	125,000	124,089	127,813	124,089				0			3,724	3,724		
058498 AP 1	BALL CORP		03/17/2010	DEUTSCHE BANK	11/15/2010	CS FIRST	125,000	125,000	136,563	125,000				0			11,563	11,563	5,531	
095231 AA 4	BLUE ACQUISITION SUB INC		10/01/2010	J P MORGAN	10/12/2010	VARIOUS	375,000	375,000	391,034	375,000				0			16,034	16,034		
12612D AA 4	CNG HOLDINGS INC		02/04/2010	WJB CAPI	08/17/2010	VARIOUS	250,000	237,500	255,530	238,284		784		784			17,246	17,246	12,993	
131347 BS 4	CALPINE CORP		07/20/2010	MORGAN STANLEY	07/21/2010	VARIOUS	250,000	247,865	252,381	247,866		1		1			4,515	4,515	164	

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
165167 CE 5	CHESAPEAKE ENERGY CORP.		08/09/2010	CS FIRST	11/12/2010	BANC OF AMERICA	250,000	250,000	263,125	250,000				0			13,125	13,125	4,297	
30250K AA 7	FGI HOLDING CO INC		03/30/2010	BANC OF AMERICA	04/13/2010	DEUTSCHE BANK	250,000	245,000	250,625	245,017		17		17			5,608	5,608	703	
319963 AT 1	FIRST DATA CORP.		03/31/2010	PIK - PAID IN KIND	11/08/2010	VARIOUS	59,343	59,344	47,994	59,344				0			(11,350)	(11,350)	3,130	
37611V AA 2	GIRAFFE ACQUISITION CORP.		11/18/2010	MORGAN STANLEY	11/19/2010	PERSHING DLJ	250,000	250,000	253,063	250,000				0			3,063	3,063	63	
40412C AA 9	HCA HOLDINGS INC.		11/10/2010	CITIGROUP	12/17/2010	VARIOUS	250,000	250,000	248,750	250,000				0			(1,250)	(1,250)	1,534	
41754W AM 3	HARVEST OPERATIONS CORP.		09/24/2010	BANC OF AMERICA	09/30/2010	DEUTSCHE BANK	125,000	124,149	128,125	124,149				0			3,976	3,976	24	
428303 AH 4	HEXIION US FIN/NOVA SCOTIA		06/23/2010	MORGAN STANLEY	10/28/2010	TENDER EXCHANGE	125,000	120,625	130,469	120,923		298		298			9,545	9,545	7,005	1,456
45840J AA 5	INTERACTIVE DATA CORP.		07/20/2010	BARCLAYS US FUND	07/20/2010	STIFFEL NICOLAUS	125,000	125,000	128,125	125,000				0			3,125	3,125		
46122E AA 3	INVENTIV HEALTH INC.		07/28/2010	BANC OF AMERICA	08/03/2010	DEUTSCHE BANK	125,000	125,000	126,406	125,000				0			1,406	1,406	69	
57161A AA 0	MARQUETTE TRANSN CO LLC		01/12/2010	J P MORGAN	02/04/2010	J P MORGAN	125,000	123,513	125,313	123,520		8		8			1,792	1,792	755	
60877U AJ 6	MOMENTIVE PERFORMANCE		06/03/2010	VARIOUS	10/28/2010	CORPORATE REORG	131,668	116,527	137,758	118,196		1,669		1,669			19,562	19,562	13,341	
629377 BH 4	NRG ENERGY INC.		08/18/2010	VARIOUS	08/23/2010	VARIOUS	1,118,000	1,124,614	1,132,008	1,124,614				0			7,394	7,394	725	339
68555G AA 8	ORASCOM TELECOM FINANCE		02/01/2010	J P MORGAN	02/15/2010	J P MORGAN	375,000		356,250	1,021		1,021		1,021			355,229	355,229	6,070	
72147K AA 6	PILGRIMS PRIDE CORP.		12/09/2010	BARCLAYS US FUND	12/09/2010	BARCLAYS US FUND	250,000	248,178	250,000	248,178				0			1,823	1,823		
758766 AE 9	REGAL ENTMT GROUP.		08/11/2010	CS FIRST	08/11/2010	CS FIRST	250,000	250,000	254,063	250,000				0			4,063	4,063		
828732 AA 5	SIMMONS FOODS INC		10/29/2010	WELLS FARGO	10/29/2010	WELLS FARGO	125,000	125,000	130,000	125,000				0			5,000	5,000		
909891 AB 9	UNITED COMPONENTS INC		06/04/2010	BARCLAYS US FUND	10/25/2010	CORPORATE REORG	125,000	124,375	126,954	124,448		73		73			2,505	2,505	4,232	5,664
952355 AJ 4	WEST CORP.		11/09/2010	DEUTSCHE BANK	11/09/2010	DEUTSCHE BANK	375,000	375,000	377,813	375,000				0			2,813	2,813		
3899999.	Total - Bonds - Industrial and Miscellaneous						6,684,011	6,242,298	6,764,539	6,248,163	0	5,866	0	5,866	0	0	516,373	516,373	74,253	9,264
8399998.	Total - Bonds						389,309,011	426,858,152	428,645,389	426,084,470	0	(773,680)	0	(773,680)	0	0	2,560,909	2,560,909	4,182,216	2,307,215
Preferred Stocks - Industrial and Miscellaneous																				
173080 20 1	CITIGROUP CAP XIII		09/30/2010	MORGAN STANLEY	10/06/2010	VARIOUS	1,000,000.000	250,000	260,828	250,000				0			10,828	10,828		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous							250,000	260,828	250,000	0	0	0	0	0	0	10,828	10,828	0	0
8999998.	Total - Preferred Stocks							250,000	260,828	250,000	0	0	0	0	0	0	10,828	10,828	0	0
Common Stocks - Industrial and Miscellaneous																				
001547 10 8	AK STL HLDG CORP.		01/26/2010	SANFORD	06/30/2010	SANFORD	1,100.000	23,901	13,355	23,901				0			(10,546)	(10,546)	110	
008252 10 8	AFFILIATED MANAGERS GROUP		09/14/2010	WARBURG	09/29/2010	SUNTRUST	6,100.000	465,589	472,542	465,589				0			6,953	6,953		
011659 10 9	ALASKA AIR GROUP INC.		01/26/2010	SANFORD	06/14/2010	SANFORD	1,200.000	43,537	62,062	43,537				0			18,525	18,525		
020409 10 8	ALMOST FAMILY INC.		03/22/2010	INSTINET CROSS	07/14/2010	INSTINET CROSS	7,300.000	277,675	180,959	277,675				0			(96,716)	(96,716)		
026375 10 5	AMERICAN GREETINGS CORP.		04/29/2010	SANFORD	12/21/2010	SANFORD	3,000.000	76,281	65,815	76,281				0			(10,465)	(10,465)	840	
02744M 10 8	AMERICAN MED SYS HLDGS		05/12/2010	VARIOUS	09/01/2010	VARIOUS	33,700.000	695,939	695,473	695,939				0			(466)	(466)		
03073E 10 5	AMERISOURCEBERGEN CORP.		04/21/2010	VARIOUS	07/23/2010	VARIOUS	23,400.000	672,744	745,111	672,744				0			72,368	72,368	3,096	
031162 10 0	AMGEN INC.		08/10/2010	COWEN & CO.	11/18/2010	BNY BROKERAGE	30,000.000	1,670,616	1,652,348	1,670,616				0			(18,268)	(18,268)		
032654 10 5	ANALOG DEVICES		06/14/2010	BNY BROKERAGE	12/21/2010	VARIOUS	40,000.000	1,164,932	1,515,574	1,164,932				0			350,642	350,642	23,736	
045487 10 5	ASSOCIATED BANC CORP.		01/26/2010	SANFORD	06/09/2010	SANFORD	5,000.000	64,445	63,381	64,445				0			(1,064)	(1,064)	100	
04621X 10 8	ASSURANT INC.		11/12/2010	SANFORD	12/03/2010	SANFORD	9,900.000	382,985	361,813	382,985				0			(21,172)	(21,172)	1,584	
046265 10 4	ASTORIA FINANCIAL CORP.		01/26/2010	SANFORD	12/06/2010	VARIOUS	2,600.000	34,553	32,846	34,553				0			(1,708)	(1,708)	1,352	
05334D 10 7	AUXLIUM PHARMACEUTICALS INC		06/08/2010	COWEN & CO.	12/10/2010	BNY BROKERAGE	30,000.000	767,448	604,682	767,448				0			(162,766)	(162,766)		
053807 10 3	AVNET INC.		05/19/2010	SANFORD	06/14/2010	SANFORD	1,100.000	30,970	30,010	30,970				0			(961)	(961)		
103304 10 1	BOYD GAMING CORP.		01/26/2010	SANFORD	09/17/2010	SANFORD	4,100.000	33,919	29,211	33,919				0			(4,708)	(4,708)		
105368 20 3	BRANDYWINE RLTY TR.		09/08/2010	SANFORD	11/05/2010	SANFORD	13,600.000	158,385	163,071	158,385				0			4,687	4,687	3,240	
111320 10 7	BROADCOM CORP.		06/24/2010	BNY BROKERAGE	12/15/2010	BNY BROKERAGE	30,000.000	1,034,841	1,297,145	1,034,841				0			262,304	262,304	4,554	
124830 10 0	CBL & ASSOC PPTYS INC.		01/26/2010	SANFORD	07/09/2010	SANFORD	3,500.000	35,741	42,642	35,741				0			6,901	6,901	1,400	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
124857 20 2	CBS CORP		01/26/2010	SANFORD	11/05/2010	SANFORD	3,600.000	47,834	62,909	47,834				0			15,075	15,075	540	
125896 10 0	CMS ENERGY CORP		01/20/2010	SANFORD	09/03/2010	SANFORD	2,800.000	44,405	49,608	44,405				0			5,203	5,203	1,260	
171798 10 1	CIMAREX ENERGY CO		01/26/2010	SANFORD	06/03/2010	SANFORD	400.000	21,728	30,714	21,728				0			8,986	8,986	56	
178566 10 5	CITY NATIONAL CORP		01/26/2010	SANFORD	05/06/2010	SANFORD	800.000	40,978	47,648	40,978				0			6,670	6,670	160	
18383Q 88 7	CLAYMORE ETF TRUST 2		01/08/2010	GOLDMAN	09/17/2010	CORPORATE REORG	200,000.000	3,596,700	3,954,940	3,596,700				0			358,240	358,240		
18683K 10 1	CLIFFS NATURAL RESOURCES		09/01/2010	VARIOUS	12/21/2010	VARIOUS	10,800.000	595,935	853,885	595,935				0			257,950	257,950	2,660	
201723 10 3	COMMERCIAL METALS CO		01/13/2010	SANFORD	09/17/2010	SANFORD	3,300.000	54,236	47,299	54,236				0			(6,937)	(6,937)	1,088	
203372 10 7	COMMSCOPE INC		08/03/2010	SANFORD	11/01/2010	SANFORD	5,200.000	128,447	164,414	128,447				0			35,967	35,967		
203668 10 8	COMMUNITY HEALTH SYSTEMS		03/11/2010	SANFORD	09/01/2010	SANFORD	8,350.000	288,861	223,857	288,861				0			(65,004)	(65,004)		
222816 10 0	COVANCE INC		04/21/2010	VARIOUS	06/15/2010	SMH CAPITAL	16,400.000	927,963	885,347	927,963				0			(42,616)	(42,616)		
225447 10 1	CREE INC		01/06/2010	UBSW	09/08/2010	INSTINET CROSS	7,800.000	455,090	554,103	455,090				0			99,013	99,013		
231021 10 6	CUMMINS INC		09/01/2010	WARBURG	10/13/2010	INSTINET CROSS	2,100.000	167,059	195,239	167,059				0			28,181	28,181		
237194 10 5	DARDEN TESTAURANTS INC		01/26/2010	SANFORD	05/17/2010	SANFORD	1,500.000	55,042	65,090	55,042				0			10,049	10,049	375	
242370 10 4	DEAN FOODS CO		04/21/2010	SANFORD	08/19/2010	SANFORD	11,300.000	193,078	113,905	193,078				0			(79,173)	(79,173)		
24522P 10 3	DEL MONTE CORP		01/26/2010	SANFORD	05/06/2010	VARIOUS	3,000.000	34,750	44,355	34,750				0			9,605	9,605	60	
24823Q 10 7	DENDREON CORP		05/10/2010	SUNTRUST	07/01/2010	INSTINET CROSS	4,800.000	220,491	139,206	220,491				0			(81,285)	(81,285)		
253393 10 2	DICK'S SPORTING GOODS INC		05/12/2010	WJB CAPI	08/23/2010	VARIOUS	12,600.000	382,494	323,451	382,494				0			(59,044)	(59,044)		
253868 10 3	DIGITAL REALTY TRUST INC		06/01/2010	VARIOUS	10/06/2010	VARIOUS	25,300.000	1,363,820	1,487,791	1,363,820				0			123,971	123,971	33,198	
26153C 10 3	DREAMWORKS ANIMATION SKG		02/24/2010	PIPER JAFFREY	05/18/2010	LAZARD FREZES	10,300.000	429,135	350,617	429,135				0			(78,518)	(78,518)		
261570 10 5	DRESS BARN INC		01/26/2010	SANFORD	06/17/2010	SANFORD	2,200.000	53,123	58,000	53,123				0			4,877	4,877		
27579R 10 4	EAST WEST BANCORP INC		01/22/2010	VARIOUS	08/20/2010	JEFFERIES & CO	61,200.000	1,082,308	953,725	1,082,308				0			(128,583)	(128,583)	1,836	
278058 10 2	EATON CORP		06/22/2010	BNY BROKERAGE	11/30/2010	SANFORD	15,000.000	1,079,798	1,438,296	1,079,798				0			358,498	358,498	17,400	
292554 10 2	ENCORE CAP GROUP INC		06/11/2010	VARIOUS	10/12/2010	VARIOUS	65,600.000	1,437,278	1,094,859	1,437,278				0			(342,418)	(342,418)		
29275Y 10 2	ENERSYS		01/26/2010	SANFORD	10/18/2010	SANFORD	2,200.000	46,595	57,898	46,595				0			11,303	11,303		
31787A 50 7	FINISAR CORP		07/08/2010	VARIOUS	11/02/2010	VARIOUS	77,300.000	1,175,924	1,362,084	1,175,924				0			186,161	186,161		
34354P 10 5	FLOWSERVE CORP		09/01/2010	WARBURG	12/21/2010	INSTINET CROSS	1,800.000	168,934	208,035	168,934				0			39,101	39,101	522	
36238G 10 2	GSI COMMERCE INC		09/21/2010	VARIOUS	11/19/2010	INSTINET CROSS	48,100.000	1,322,509	1,057,311	1,322,509				0			(265,198)	(265,198)		
365558 10 5	GARDNER DENVER INC		01/26/2010	SANFORD	03/24/2010	SANFORD	800.000	32,460	35,816	32,460				0			3,356	3,356		
38526M 10 6	GRAND CANYON ED INC		03/04/2010	VARIOUS	08/06/2010	VARIOUS	67,900.000	1,364,058	1,427,448	1,364,058				0			63,390	63,390		
42330P 10 7	HELIX ENERGY SOLUTIONS GR		01/26/2010	SANFORD	10/18/2010	SANFORD	5,100.000	59,667	73,328	59,667				0			13,661	13,661		
423452 10 1	HELMERICH & PAYNE		01/26/2010	SANFORD	02/03/2010	SANFORD	900.000	40,948	38,739	40,948				0			(2,209)	(2,209)		
42805T 10 5	HERTZ GLOBAL HOLDINGS INC		01/26/2010	SANFORD	05/03/2010	SANFORD	6,300.000	68,338	84,944	68,338				0			16,606	16,606		
444903 10 8	HUIMAN GENOME SCIENCES INC		05/25/2010	COWEN & CO	09/02/2010	BNY BROKERAGE	40,000.000	914,268	1,191,952	914,268				0			277,684	277,684		
447011 10 7	HUNTSMAN CORP		04/01/2010	SANFORD	11/04/2010	SANFORD	7,500.000	92,741	108,508	92,741				0			15,767	15,767	1,960	
46120E 60 2	INTUITIVE SURGICAL INC		05/07/2010	BEAR	05/10/2010	BNY BROKERAGE	3,000.000	945,560	1,020,621	945,560				0			75,060	75,060		
480074 10 3	JONES APPAREL GROUP INC		03/03/2010	SANFORD	10/20/2010	SANFORD	5,700.000	95,927	115,780	95,927				0			19,852	19,852	680	
48020Q 10 7	JONES LANG LASALLE INC		01/26/2010	SANFORD	09/07/2010	SANFORD	800.000	47,444	64,545	47,444				0			17,101	17,101	80	
481165 10 8	JOY GLOBAL INC		09/01/2010	UBSW	12/21/2010	SUNTRUST	4,200.000	250,637	363,228	250,637				0			112,591	112,591	1,380	
49460W 20 8	KINETIC CONCEPTS INC		04/05/2010	SANFORD	12/21/2010	SANFORD	1,700.000	85,024	70,989	85,024				0			(14,036)	(14,036)		
512807 10 8	LAM RESEARCH CORP		01/26/2010	SANFORD	07/16/2010	SANFORD	1,200.000	42,662	50,147	42,662				0			7,485	7,485		
532716 10 7	THE LIMITED INC		01/26/2010	SANFORD	03/24/2010	SANFORD	2,600.000	50,824	64,922	50,824				0			14,098	14,098	390	
548661 10 7	LOWES COS INC		05/07/2010	BNY BROKERAGE	12/02/2010	BNY BROKERAGE	40,000.000	1,008,276	994,859	1,008,276				0			(13,417)	(13,417)	8,800	
55277J 10 8	MF GLOBAL HOLDINGS LTD		03/26/2010	STIFFEL NICOLAUS	06/18/2010	VARIOUS	113,600.000	953,377	745,542	953,377				0			(207,835)	(207,835)		

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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
56845T 30 5	MARINER ENERGY INC.		01/26/2010	SANFORD	04/15/2010	SANFORD	5,500.000	72,556	138,275	72,556				0			65,719	65,719		
571837 10 3	MARSHALL & ILSLEY CORP NE		04/22/2010	SANFORD	12/21/2010	SANFORD	4,900.000	47,976	33,163	47,976				0			(14,813)	(14,813)	104	
582839 10 6	MEAD JOHNSON NUTRITION CO		01/10/2010	SPINOFF	03/25/2010	VARIOUS	51,036.000	180,328	2,635,590	180,328				0			2,455,262	2,455,262	17,190	
584045 10 8	MEDASSETS INC		03/22/2010	LIQUIDNET	07/21/2010	INSTINET CROSS	12,600.000	277,137	294,545	277,137				0			17,408	17,408		
58405U 10 2	MEDCO HEALTH SOLUTIONS INC		08/20/2010	VARIOUS	12/14/2010	BNY BROKERAGE	120,000.000	5,823,095	7,531,248	5,823,095				0			1,708,153	1,708,153		
587118 10 0	THE MEN'S WEARHOUSE INC		01/26/2010	SANFORD	08/27/2010	SANFORD	3,000.000	60,790	57,442	60,790				0			(3,348)	(3,348)	540	
651290 10 8	NEWFIELD EXPL CO		04/30/2010	VARIOUS	07/14/2010	INSTINET CROSS	20,300.000	1,107,685	1,055,308	1,107,685				0			(52,377)	(52,377)		
664397 10 6	NORTHEAST UTILITIES		07/19/2010	SANFORD	11/04/2010	SANFORD	5,900.000	159,677	186,995	159,677				0			27,318	27,318	3,049	
678026 10 5	OIL STS INTL INC		01/26/2010	SANFORD	04/07/2010	SANFORD	1,600.000	63,028	73,388	63,028				0			10,360	10,360		
690768 40 3	OWENS ILL INC		01/29/2010	SANFORD	05/12/2010	SANFORD	1,850.000	53,585	58,061	53,585				0			4,477	4,477		
70336T 10 4	PATRIOT COAL CORP		02/18/2010	SANFORD	08/02/2010	SANFORD	8,700.000	161,233	107,620	161,233				0			(53,614)	(53,614)		
708160 10 6	PENNEY J C INC		01/26/2010	SANFORD	05/03/2010	VARIOUS	1,100.000	27,952	34,605	27,952				0			6,653	6,653	220	
713291 10 2	PEPCO HOLDINGS INC		01/20/2010	SANFORD	11/04/2010	SANFORD	2,200.000	38,076	42,517	38,076				0			4,441	4,441	1,782	
714290 10 3	PERRIGO CO		04/30/2010	INSTINET CROSS	07/23/2010	WJB CAPI	8,000.000	503,818	449,053	503,818				0			(54,765)	(54,765)	500	
73179P 10 6	POLYONE CORP		05/13/2010	SANFORD	10/19/2010	SANFORD	3,000.000	35,096	37,844	35,096				0			2,749	2,749		
733174 10 6	POPULAR INC		05/11/2010	SANFORD	12/21/2010	VARIOUS	42,600.000	158,814	123,206	158,814				0			(35,608)	(35,608)		
733174 50 2	POPULAR INC		04/13/2010	SANFORD	05/11/2010	EXCHANGE	3,000.000	75,000	75,000	75,000				0				0		
745867 10 1	PULTE HOMES INC		11/12/2010	SANFORD	11/26/2010	SANFORD	18,900.000	162,173	120,667	162,173				0			(41,506)	(41,506)		
747277 10 1	QLOGIC CORP		07/14/2010	INSTINET CROSS	10/22/2010	INSTINET CROSS	15,500.000	290,439	259,427	290,439				0			(31,012)	(31,012)		
758750 10 3	REGAL BELOIT		01/26/2010	SANFORD	02/09/2010	SANFORD	600.000	29,139	32,294	29,139				0			3,154	3,154		
779382 10 0	ROWAN COMPANIES INC		02/03/2010	SANFORD	10/29/2010	SANFORD	1,700.000	39,159	54,455	39,159				0			15,296	15,296		
78388J 10 6	SBA COMMUNICATIONS CORP		04/21/2010	INSTINET CROSS	08/05/2010	UBSW	7,000.000	247,820	256,380	247,820				0			8,559	8,559		
79466L 30 2	SALESFORCE COM INC		05/18/2010	INSTINET CROSS	12/14/2010	VARIOUS	8,000.000	698,493	994,268	698,493				0			295,775	295,775		
80004C 10 1	SANDISK CORP		01/26/2010	SANFORD	03/30/2010	SANFORD	1,200.000	35,542	42,096	35,542				0			6,555	6,555		
80517Q 10 0	SAVIENT PHARMACEUTICALS INC		05/20/2010	COWEN & CO	09/15/2010	BNY BROKERAGE	50,000.000	612,015	920,519	612,015				0			308,504	308,504		
808541 10 6	SCHWEITZER-MAUDUIT INTL I		01/13/2010	UBSW	07/16/2010	STIFFEL NICOLAUS	11,600.000	911,623	578,045	911,623				0			(333,578)	(333,578)	3,480	
827084 86 4	SILICONWARE PRECISION IND CO		01/26/2010	SANFORD	07/12/2010	SANFORD	5,600.000	38,263	30,146	38,263				0			(8,117)	(8,117)		
830566 10 5	SKECHERS U S A INC		06/24/2010	VARIOUS	09/09/2010	INSTINET CROSS	43,100.000	1,808,708	992,210	1,808,708				0			(816,498)	(816,498)		
831865 20 9	SMITH A O		11/12/2010	SANFORD	12/16/2010	SANFORD	2,262.000	93,389	97,767	93,389				0			4,378	4,378	137	
835495 10 2	SONOCO PRODUCTS CO		01/26/2010	SANFORD	04/28/2010	SANFORD	1,600.000	46,497	53,266	46,497				0			6,769	6,769	432	
835898 10 7	SOTHEBY'S		03/01/2010	WARBURG	06/24/2010	STIFFEL NICOLAUS	17,100.000	444,135	432,546	444,135				0			(11,589)	(11,589)	1,710	
852891 10 0	STANCORP FINANCIAL GROUP		01/26/2010	SANFORD	09/03/2010	SANFORD	800.000	33,263	30,581	33,263				0			(2,682)	(2,682)		
87264S 10 6	TRW AUTOMOTIVE INC		01/26/2010	SANFORD	06/10/2010	SANFORD	2,900.000	68,863	85,822	68,863				0			16,958	16,958		
87612E 10 6	TARGET CORP		08/05/2010	BNY BROKERAGE	12/16/2010	BNY BROKERAGE	20,000.000	1,048,826	1,179,432	1,048,826				0			130,606	130,606	10,000	
879369 10 6	TELEFLEX INC		12/06/2010	SANFORD	12/22/2010	SANFORD	4,200.000	232,659	239,379	232,659				0			6,719	6,719	1,598	
880770 10 2	TERADYNE INC		01/26/2010	SANFORD	08/05/2010	SANFORD	4,400.000	44,444	48,932	44,444				0			4,488	4,488		
880915 10 3	TERRA INDS INC		02/01/2010	SANFORD	03/04/2010	SANFORD	4,100.000	133,699	185,007	133,699				0			51,308	51,308		
884315 10 2	THOMAS & BETTS CORP		04/07/2010	SANFORD	09/28/2010	SANFORD	700.000	28,154	28,546	28,154				0			392	392		
88732J 20 7	TIME WARNER CABLE INC		08/19/2010	VARIOUS	12/03/2010	BNY BROKERAGE	140,000.000	7,768,314	8,833,001	7,768,314				0			1,064,687	1,064,687	56,000	
89785X 10 1	TRUEBLUE INC		02/04/2010	MKM PARTNERS	11/03/2010	O'CONNOR & CO LLC	29,300.000	442,005	378,277	442,005				0			(63,728)	(63,728)		
913456 10 9	UNIVERSAL CORP VA		06/07/2010	SANFORD	10/04/2010	SANFORD	2,100.000	90,927	100,324	90,927				0			9,397	9,397	423	
95082P 10 5	WESCO INTL INC		01/26/2010	SANFORD	07/20/2010	SANFORD	2,700.000	77,457	98,997	77,457				0			21,540	21,540		

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
963320 10 6	WHIRLPOOL CORP.		01/26/2010	SANFORD	06/14/2010	SANFORD	500.000	38,484	49,517	38,484				0			11,033	11,033	430	
966387 10 2	WHITING PETE CORP.		05/26/2010	VARIOUS	09/17/2010	VARIOUS	6,400.000	556,452	580,476	556,452				0			24,024	24,024		
976657 10 6	WISCONSIN ENERGY CORP.		01/26/2010	SANFORD	07/16/2010	SANFORD BERNST	700.000	34,431	37,127	34,431				0			2,696	2,696	560	
G81276 10 0	SIGNET JEWELERS LIMITED		01/26/2010	SANFORD	05/17/2010	SANFORD	2,500.000	67,988	72,517	67,988				0			4,529	4,529		
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD.		03/12/2010	SANFORD	10/29/2010	SANFORD	2,400.000	73,915	90,538	73,915				0			16,623	16,623		
001986 10 8	ARC ENERGY TR.	A.	06/17/2010	RBC DEXIA	12/13/2010	VARIOUS	22,100.000	481,780	547,444	481,780				0			65,664	65,664	13,260	
008916 10 8	AGRIUM INC.	C	02/22/2010	VARIOUS	07/14/2010	VARIOUS	11,900.000	808,730	674,370	808,730				0			(134,361)	(134,361)	317	
046903 10 0	ATHABASCA OIL SANDS TR.	C	04/09/2010	VARIOUS	07/07/2010	VARIOUS	67,400.000	1,123,580	798,690	1,123,580				0			(324,890)	(324,890)		
063671 10 1	BANK MONTREAL QUE.	A.	06/03/2010	VARIOUS	12/20/2010	VARIOUS	48,000.000	2,999,534	2,752,162	2,999,534				0			(247,372)	(247,372)	49,210	
064149 10 7	BANK NOVA SCOTIA HALIFAX	C	07/12/2010	SCOTIA	11/03/2010	VARIOUS	21,200.000	1,066,301	1,151,052	1,066,301				0			84,752	84,752	10,388	
067901 10 8	BARRICK GOLD CORP.	C	07/12/2010	SCOTIA	10/07/2010	VARIOUS	17,700.000	800,088	858,464	800,088				0			58,376	58,376	2,180	
136069 10 1	CAN IMPERIAL BK OF COMMERCE	C	07/12/2010	SCOTIA	12/13/2010	CS FIRST	6,700.000	457,136	500,852	457,136				0			43,715	43,715	174	
136385 10 1	CANADIAN NAT RES LTD.	C	07/09/2010	SCOTIA	08/19/2010	VARIOUS	15,900.000	581,094	539,257	581,094				0			(41,837)	(41,837)		
13642L 10 0	CANADIAN OIL SANDS TRUST	C	07/12/2010	SCOTIA	08/25/2010	VARIOUS	15,600.000	426,524	390,289	426,524				0			(36,236)	(36,236)	7,800	
15135U 10 9	CENOVUS ENERGY INC	C	06/18/2010	VARIOUS	12/13/2010	VARIOUS	29,900.000	900,834	864,056	900,834				0			(36,778)	(36,778)	5,980	
239590 20 1	DAYLIGHT ENERGY LTD	C	01/15/2010	VARIOUS	12/17/2010	SCOTIA C.	8,700.000	99,102	85,659	99,102				0			(13,443)	(13,443)	6,078	
292505 10 4	ENCANA CORP.	C	07/12/2010	VARIOUS	10/21/2010	VARIOUS	60,200.000	2,053,173	1,786,045	2,053,173				0			(267,128)	(267,128)	25,717	
380956 40 9	GOLDCORP INC.	C	07/12/2010	VARIOUS	10/27/2010	VARIOUS	41,500.000	1,832,479	1,829,657	1,832,479				0			(2,822)	(2,822)	2,769	
450913 10 8	IAMGOLD CORP.	C	06/18/2010	VARIOUS	09/10/2010	VARIOUS	37,000.000	703,139	670,917	703,139				0			(32,222)	(32,222)		
457983 10 4	INMET MNG CORP.	A.	05/20/2010	RBC DEXIA	06/16/2010	CS FIRST	6,800.000	307,959	321,050	307,959				0			13,091	13,091	680	
46579N 10 3	IVANHOE MINES LTD.	C	09/01/2010	WARBURG	11/29/2010	J P MORGAN	8,900.000	167,605	210,748	167,605				0			43,143	43,143		
496902 18 0	KINROSS GOLD CORP.	A.	09/24/2010	EXCHANGE	10/06/2010	EXCHANGE	9,141.000	44,791	40,677	44,791				0			(4,113)	(4,113)		
539481 10 1	LOBLAW COS LTD.	C	08/31/2010	VARIOUS	10/20/2010	VARIOUS	58,900.000	2,395,118	2,395,852	2,395,118				0			734	734	20,412	
559222 40 1	MAGNA INTL INC.	C	05/11/2010	VARIOUS	09/15/2010	CS FIRST	3,700.000	273,471	295,697	273,471				0			22,226	22,226	1,824	
756297 10 7	RED BACK MNG INC.	A.	08/30/2010	VARIOUS	09/24/2010	VARIOUS	100,800.000	2,220,965	3,422,781	2,220,965				0			1,201,815	1,201,815		
775109 20 0	ROGERS COMMUNICATIONS - CL B	C	07/09/2010	VARIOUS	12/13/2010	VARIOUS	38,700.000	1,387,276	1,424,678	1,387,276				0			37,401	37,401	12,384	
780087 10 2	ROYAL BK CDA MONTREAL QUE.	C	07/12/2010	SCOTIA	08/19/2010	CS FIRST	24,700.000	1,332,339	1,273,203	1,332,339				0			(59,136)	(59,136)	12,350	
867224 10 7	SUNCOR ENERGY INC	C	07/12/2010	VARIOUS	10/26/2010	VARIOUS	36,100.000	1,189,916	1,233,146	1,189,916				0			43,230	43,230	4,670	
891160 50 9	TORONTO DOMINION BK ONT.	C	07/12/2010	SCOTIA	12/06/2010	CS FIRST	10,200.000	727,989	720,182	727,989				0			(7,807)	(7,807)	5,002	
G0450A 10 5	ARCH CAPITAL GROUP LTD	F.	01/26/2010	SANFORD	06/03/2010	SANFORD	500.000	35,878	36,564	35,878				0			686	686		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							78,561,150	84,963,905	78,561,150	0	0	0	0	0	0	6,402,751	6,402,751	391,807	0
9799998.	Total - Common Stocks							78,561,150	84,963,905	78,561,150	0	0	0	0	0	0	6,402,751	6,402,751	391,807	0
9899999.	Total - Preferred and Common Stocks							78,811,150	85,224,733	78,811,150	0	0	0	0	0	0	6,413,579	6,413,579	391,807	0
9999999.	Total - Bonds, Preferred and Common Stocks							505,669,302	513,870,122	504,895,620	0	(773,680)	0	(773,680)	0	0	8,974,488	8,974,488	4,574,023	2,307,215

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
Common Stocks - Alien Insurer									
30247@ 10 8	FM INSURANCE COMPANY LTD	F	AA-1120610	2ciB4	NO		623,486,747	80,000,000.000	100.0
P3913* 10 3	FMG DE MEXICO	F	AA-2730043	2ciB4	NO		26,305,753	42,282.000	100.0
302777 21 4	FMIC ESCRITORIO DE REP BRAZIL LTD	F		2ciB4	NO			563,380.000	100.0
1499999.	Total - Common Stocks - Alien Insurer					0	649,792,500	XXX	XXX
Common Stocks - Other Affiliates									
30277@ 10 1	FMIC HOLDINGS			2ciB2	NO		1,122,326,824	42,029.000	100.0
74365@ 10 2	TSB			2ciB2	NO			500.000	100.0
1799999.	Total - Common Stocks - Other Affiliates					0	1,122,326,824	XXX	XXX
1899999.	Total - Common Stocks					0	1,772,119,324	XXX	XXX
1999999.	Total - Preferred and Common Stock					0	1,772,119,324	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: $.....6,344,419,446.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % 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	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																				
	CANADA GOVERNMENT TREAS B	@	C	11/25/2010.	RBC DEXIA	03/03/2011.	698,850		698			700,000	698,152				0.972	N/A		
	CANADIAN WHEAT BOARD DISC NO	@	C	09/29/2010.	SCOTIA C	01/05/2011.	1,799,823		4,161			1,800,000	1,795,662				0.900	N/A		
0499999. All Other Government Bonds - Issuer Obligations							2,498,673	0	4,859	0	0	2,500,000	2,493,814	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							2,498,673	0	4,859	0	0	2,500,000	2,493,814	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							2,498,673	0	4,859	0	0	2,500,000	2,493,814	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds							2,498,673	0	4,859	0	0	2,500,000	2,493,814	0	0	XXX	XXX	XXX	0	0
Class One Money Market Mutual Funds																				
09248U 61 9	BLACKROCK PROVIDENT TEMPFUND INST'L			02/19/2010.	BLACKROCK	XXX	57,041,463						57,041,463						84,128	
26188J 20 6	DREYFUS CASH MGT NST SHARES			11/30/2010.	VARIOUS	XXX	52,014,271						52,014,271						67,808	
36085P 20 5	FFI INST FUND			12/21/2010.	VARIOUS	XXX	29,999,999						29,999,999					MON.	41,080	
316175 20 7	FIDELITY INST MM CL 1			12/05/2008.	FIDELITY CAP	XXX	45,046,626						45,046,626						130,405	
38141W 23 2	GOLDMAN SACHS TR			04/07/2010.	VARIOUS	XXX	8,506,494						8,506,494						12,108	
590188 11 6	MERRILL LYNCH & CO INC			11/30/2010.	VARIOUS	XXX	35,862,167						35,862,167						59,542	
8999999. Total - Class One Money Market Mutual Funds							228,471,020	0	0	0	0	XXX	228,471,020	0	0	XXX	XXX	XXX	395,071	0
9199999. Total - Short-Term Investments							230,969,693	0	4,859	0	0	XXX	230,964,834	0	0	XXX	XXX	XXX	395,071	0

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

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

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

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

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

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

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

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

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

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

Sch. DB-Pt. D
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					
34956P 9S 8	FORTIS BANK, BRUSSELS	1FE	2,498,314	2,498,314	01/04/2011
G2344I 9G 1	CLYDESDALE BANK PLC	1FE	3,000,000	3,000,000	01/21/2011
20337A J3 4	DBS LONDON	1FE	3,000,000	3,000,000	01/25/2011
018817 55 1	BANK NEDERLANDSE GEMEENTEN BNG	1FE	2,000,000	2,000,000	01/27/2011
0667K8 9B 4	BANQUE ETCAISSE D EPARGNE DE L ETAT	1FE	2,498,053	2,498,053	02/16/2011
86560E 9D 4	SUMITOMO TRUST & BANKING CO LDN	1FE	2,000,026	2,000,026	02/18/2011
000PQ3 FJ 4	BARCLAYS GUERNSEY	1FE	2,500,000	2,500,000	02/23/2011
90466R 9B 6	UNICREDITO LONDON	1FE	1,999,225	1,999,225	01/21/2011
000F34 YH 2	Nykredit Bank	1FE	2,500,000	2,500,000	01/24/2011
000GV8 3W 1	CITIGROUP GLOBAL MARKETS INC.	1FE	5,000,000	5,000,000	12/27/2010
000RPF 30 8	MORGAN STANLEY	1FE	5,000,000	5,000,000	12/27/2010
000C3R 6V 8	RBC CAPITAL MKS	1FE	15,000,000	15,000,000	12/27/2010
000BPG GH 0	RBS SECURITIES INC.	1FE	5,000,000	5,000,000	12/27/2010
000CB8 Q9 8	SOCIETE GENERALE NY BRANCH	1FE	7,314,905	7,314,905	12/27/2010
0019Q9 69 8	HSBC SECURITIES,INC.	1FE	5,000,000	5,000,000	12/27/2010
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations		64,310,523	64,310,523	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)		64,310,523	64,310,523	XXX
Totals					
7799999.	Total - Issuer Obligations		64,310,523	64,310,523	XXX
8399999.	Subtotal - Bonds		64,310,523	64,310,523	XXX
9999999.	Totals		64,310,523	64,310,523	XXX

General Interrogatory:

1. The activity for the year: Fair Value $.....23,322,231 Book/Adjusted Carrying Value $.....23,322,231
2. Average balance for the year: Fair Value $.....69,822,873 Book/Adjusted Carrying Value $.....69,822,873
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....64,310,523 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 NAIC Designation /Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates

General Interrogatory:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value $.....64,310,523 Book/Adjusted Carrying Value $.....64,310,523

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			8,271		2,039,788	XXX
BANK OF AMERICA (LOSS PAYMENT)	HARTFORD, CT					(11,742,275)	XXX
BANK OF AMERICA (A/P CDR)	HARTFORD, CT					(4,468,006)	XXX
JP MORGAN CHASE	NEW YORK, NY		0.100	32,302		5,494,672	XXX
JP MORGAN PRIV EQ-M.STANLEY	NEW YORK, NY		0.100	574		6,778,625	XXX
NORTHERN TRUST DDA 52507	CHICAGO, IL					7,993,842	XXX
ROYAL BANK (RES ACCT)	TORONTO, ON, CAN		0.500	36,542	3,045	24,319,088	XXX
ROYAL TRUST	TORONTO, ON, CAN					384,211	XXX
TD BANK (GENERAL ACCT)	TORONTO, ON, CAN		1.000	25,244	2,104	4,845,088	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	5,860	466	(3,423)	XXX
0199999. Total - Open Depositories		XXX	XXX	108,793	5,615	35,641,610	XXX
0399999. Total Cash on Deposit		XXX	XXX	108,793	5,615	35,641,610	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	8,578	XXX
0599999. Total Cash		XXX	XXX	108,793	5,615	35,650,188	XXX

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

1. January	50,342,192	4. April	29,812,939	7. July	28,002,190	10. October	12,573,150
2. February	58,259,969	5. May	45,357,868	8. August	43,311,805	11. November	10,734,650
3. March	23,497,441	6. June	41,018,427	9. September	44,392,744	12. December	35,641,608

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
All Other Government Bonds - Issuer Obligations							
QUEBEC PROVINCE		10/13/2010	0.961	01/07/2011	1,699,732		3,574
CANADA GOVT		10/22/2010	0.958	01/20/2011	399,791		719
CANADA GOVT		12/23/2010	0.963	03/17/2011	1,746,516		418
CANADA GOVT		10/29/2010	0.880	01/06/2011	1,149,861		3,373
0499999. All Other Government Bonds - Issuer Obligations					4,995,900	0	8,084
1099999. Total - All Other Government Bonds					4,995,900	0	8,084
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
CITIGROUP FUNDING CORP		11/08/2010	0.240	01/04/2011	9,999,800		3,600
DEERE JOHN CAP CORP MTNS BE		11/19/2010	0.230	01/14/2011	19,998,339		5,494
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					29,998,139	0	9,094
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					29,998,139	0	9,094
Total Bonds							
7799999. Subtotals - Issuer Obligations					34,994,039	0	17,178
8399999. Subtotals - Bonds					34,994,039	0	17,178
Sweep Accounts							
HSBC		12/01/2009	0.329		5,048,841		
J P MORGAN PRIME MONEY MARKET FUND		12/23/2009	0.150		45,325,845		123,170
J P MORGAN CHASE & CO COMMERCIAL PAPER END OF DAY INVESTMENT		12/23/2009	0.150		18,361,513		13,749
8499999. Total - Sweep Accounts					68,736,199	0	136,919
8699999. Total - Cash Equivalents					103,730,238	0	154,097

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			243,895	250,294
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Property & Casualty			203,246	208,578
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			99,344	126,102
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Property & Casualty			101,623	104,289
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			355,680	365,012
33. New York NY						
34. North Carolina NC	B	Property & Casualty			482,708	495,373
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	Property & Casualty			304,868	312,867
38. Oregon OR	B	Property & Casualty			284,544	292,009
39. Pennsylvania PA						
40. Rhode Island RI	B	Property & Casualty	3,174,646	3,257,823		
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			508,114	521,445
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,174,646	3,257,823	2,584,022	2,675,969

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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