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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	222,161,171	31,379,633	17,517,399	613,265	161,622	271,833,090	37.9	69,992,248	15.1	266,358,918	5,474,172
6.2 Class 2	2,601,995	16,904,063	10,249,610	0	0	29,755,668	4.1	9,660,447	2.1	28,478,155	1,277,513
6.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	224,763,166	48,283,696	27,767,009	613,265	161,622	301,588,758	42.0	79,652,695	17.2	294,837,073	6,751,685
7. Credit Tenant Loans											
7.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	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	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	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	0	0.0	0	0.0	0	0
9.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
9.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
9.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6 Class 6	0	0	0	0	0	0	0.0	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 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	(d) 262,963,352	235,283,394	174,102,423	15,490,957	163,786	688,003,912	95.9	XXX	XXX	682,529,742	5,474,170
10.2 Class 2	(d) 2,601,995	16,904,063	10,249,610	0	0	29,755,668	4.1	XXX	XXX	28,478,155	1,277,513
10.3 Class 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	265,565,347	252,187,457	184,352,033	15,490,957	163,786	(b) 717,759,580	100.0	XXX	XXX	711,007,897	6,751,683
10.8 Line 10.7 as a % of Col. 6	37.0	35.1	25.7	2.2	0.0	100.0	XXX	XXX	XXX	99.1	0.9
11. Total Bonds Prior Year											
11.1 Class 1	204,744,354	140,718,025	86,297,513	14,250,970	7,630,784	XXX	XXX	453,641,646	97.9	453,068,128	573,518
11.2 Class 2	3,733,915	3,396,948	2,529,584	0	0	XXX	XXX	9,660,447	2.1	9,660,447	0
11.3 Class 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	208,478,269	144,114,973	88,827,097	14,250,970	7,630,784	XXX	XXX	(b) 463,302,093	100.0	462,728,575	573,518
11.8 Line 11.7 as a % of Col. 8	45.0	31.1	19.2	3.1	1.6	XXX	XXX	100.0	XXX	99.9	0.1
12. Total Publicly Traded Bonds											
12.1 Class 1	262,388,939	231,527,154	172,958,904	15,490,958	163,786	682,529,741	95.1	453,068,128	97.8	682,529,741	XXX
12.2 Class 2	2,601,995	15,979,916	9,896,245	0	0	28,478,156	4.0	9,660,447	2.1	28,478,156	XXX
12.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	264,990,934	247,507,070	182,855,149	15,490,958	163,786	711,007,897	99.1	462,728,575	99.9	711,007,897	XXX
12.8 Line 12.7 as a % of Col. 6	37.3	34.8	25.7	2.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	36.9	34.5	25.5	2.2	0.0	99.1	XXX	XXX	XXX	99.1	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	574,413	3,756,240	1,143,519	(1)	0	5,474,171	0.8	573,518	0.1	XXX	5,474,171
13.2 Class 2	0	924,147	353,365	0	0	1,277,512	0.2	0	0.0	XXX	1,277,512
13.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	574,413	4,680,387	1,496,884	(1)	0	6,751,683	0.9	573,518	0.1	XXX	6,751,683
13.8 Line 13.7 as a % of Col. 6	8.5	69.3	22.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.1	0.7	0.2	0.0	0.0	0.9	XXX	XXX	XXX	XXX	0.9

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 380,212 , 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 $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 , current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 29,999,925 ; 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 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	30,401,475	64,143,167	19,136,545	0	0	113,681,187	15.8	193,617,946	41.8	113,681,188	(1)
1.2 Single Class Mortgage-Backed /Asset Backed Securities	4,331	5,827	738	0	0	10,896	0.0	13,260	0.0	10,895	1
1.7 Totals	30,405,806	64,148,994	19,137,283	0	0	113,692,083	15.8	193,631,206	41.8	113,692,083	0
2. All Other Governments											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Single Class Mortgage-Backed /Asset Backed Securities	0	0	0	0	0	0	0.0	2,543,672	0.5	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
2.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	0	0.0	2,543,672	0.5	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	36,784,988	18,854,787	0	0	55,639,775	7.8	39,861,472	8.6	55,639,775	0
3.2 Single Class Mortgage-Backed /Asset Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
3.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	36,784,988	18,854,787	0	0	55,639,775	7.8	39,861,472	8.6	55,639,775	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	29,405,852	33,990,299	0	0	63,396,151	8.8	33,663,502	7.3	63,396,152	(1)
4.2 Single Class Mortgage-Backed /Asset Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
4.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	29,405,852	33,990,299	0	0	63,396,151	8.8	33,663,502	7.3	63,396,152	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	330,721	48,830,565	68,225,412	6,045,390	0	123,432,088	17.2	76,941,121	16.6	123,432,087	1
5.2 Single Class Mortgage-Backed /Asset Backed Securities	8,827,834	23,953,829	16,377,243	8,832,303	2,164	57,993,373	8.1	30,625,965	6.6	57,993,372	1
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined	1,237,821	779,533	0	0	0	2,017,354	0.3	6,382,458	1.4	2,017,354	0
5.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
5.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	10,396,376	73,563,927	84,602,655	14,877,693	2,164	183,442,815	25.6	113,949,544	24.6	183,442,813	2

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	224,358,108	47,706,570	27,722,213	473,029	0	300,259,920	41.8	73,697,442	15.9	293,508,235	6,751,685
6.2 Single Class Mortgage-Backed /Asset Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined	28,887	296,827	0	0	0	325,714	0.0	0	0.0	325,714	0
6.4 Other	1,804	8,638	14,874	51,364	64,915	141,595	0.0	954,972	0.2	141,595	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
6.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Other	374,367	271,661	29,922	88,872	96,707	861,529	0.1	5,000,281	1.1	861,529	0
6.7 Totals	224,763,166	48,283,696	27,767,009	613,265	161,622	301,588,758	42.0	79,652,695	17.2	294,837,073	6,751,685
7. Credit Tenant Loans											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Single Class Mortgage-Backed Securities	0	0	0	0	0	0	0.0	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	0	0.0	0	0.0	0	0
8.2 Single Class Mortgage-Backed /Asset Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
8.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Other	0	0	0	0	0	0	0.0	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	0	0.0	0	0.0	0	0
9.2 Single Class Mortgage-Backed /Asset Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
9.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6 Other	0	0	0	0	0	0	0.0	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 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	255,090,304	226,871,142	167,929,256	6,518,419	0	656,409,121	91.5	XXX	XXX	649,657,437	6,751,684
10.2 Single Class Mortgage-Backed /Asset Backed Securities	8,832,165	23,959,656	16,377,981	8,832,303	2,164	58,004,269	8.1	XXX	XXX	58,004,267	2
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	1,266,708	1,076,360	0	0	0	2,343,068	0.3	XXX	XXX	2,343,068	0
10.4 Other	1,804	8,638	14,874	51,364	64,915	141,595	0.0	XXX	XXX	141,595	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	374,367	271,661	29,922	88,872	96,707	861,529	0.1	XXX	XXX	861,529	0
10.7 Totals	265,565,348	252,187,457	184,352,033	15,490,958	163,786	717,759,582	100.0	XXX	XXX	711,007,896	6,751,686
10.8 Line 10.7 as a % of Col. 6	37.0	35.1	25.7	2.2	0.0	100.0	XXX	XXX	XXX	99.1	0.9
11. Total Bonds Prior Year											
11.1 Issuer Obligations	197,081,276	131,464,222	80,446,253	5,508,721	3,281,012	XXX	XXX	417,781,484	90.2	417,207,966	573,518
11.2 Single Class Mortgage-Backed /Asset Backed Securities	3,022,923	9,288,948	8,150,740	8,370,515	4,349,772	XXX	XXX	33,182,898	7.2	33,182,898	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	3,657,696	2,206,448	146,580	371,734	0	XXX	XXX	6,382,458	1.4	6,382,458	0
11.4 Other	613,140	341,833	0	0	0	XXX	XXX	954,973	0.2	954,972	1
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.6 Other	4,103,235	813,522	83,524	0	0	XXX	XXX	5,000,281	1.1	5,000,281	0
11.7 Totals	208,478,270	144,114,973	88,827,097	14,250,970	7,630,784	XXX	XXX	463,302,094	100.0	462,728,575	573,519
11.8 Line 11.7 as a % of Col. 8	45.0	31.1	19.2	3.1	1.6	XXX	XXX	100.0	XXX	99.9	0.1
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	254,515,891	222,190,755	166,432,372	6,518,419	0	649,657,437	90.5	417,207,966	90.1	649,657,437	XXX
12.2 Single Class Mortgage-Backed /Asset Backed Securities	8,832,164	23,959,656	16,377,981	8,832,303	2,164	58,004,268	8.1	33,182,898	7.2	58,004,268	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	1,266,708	1,076,360	0	0	0	2,343,068	0.3	6,382,458	1.4	2,343,068	XXX
12.4 Other	1,804	8,638	14,874	51,364	64,915	141,595	0.0	954,972	0.2	141,595	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
12.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 Other	374,367	271,661	29,922	88,872	96,707	861,529	0.1	5,000,281	1.1	861,529	XXX
12.7 Totals	264,990,934	247,507,070	182,855,149	15,490,958	163,786	711,007,897	99.1	462,728,575	99.9	711,007,897	XXX
12.8 Line 12.7 as a % of Col. 6	37.3	34.8	25.7	2.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	36.9	34.5	25.5	2.2	0.0	99.1	XXX	XXX	XXX	99.1	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	574,413	4,680,387	1,496,884	0	0	6,751,684	0.9	573,518	0.1	XXX	6,751,684
13.2 Single Class Mortgage-Backed /Asset Backed Securities	1	0	0	0	0	1	0.0	0	0.0	XXX	1
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 Other	0	0	0	0	0	0	0.0	1	0.0	XXX	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
13.5 Defined	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 Other	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	574,414	4,680,387	1,496,884	0	0	6,751,685	0.9	573,519	0.1	XXX	6,751,685
13.8 Line 13.7 as a % of Col. 6	8.5	69.3	22.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.1	0.7	0.2	0.0	0.0	0.9	XXX	XXX	XXX	XXX	0.9

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	78,193,687	78,193,687	0	0	0
2. Cost of short-term investments acquired	3,604,936,214	3,604,936,214	0	0	0
3. Accrual of discount	9,776	9,776	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	190	190	0	0	0
6. Deduct consideration received on disposals	3,463,780,559	3,463,780,559	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	219,359,308	219,359,308	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	219,359,308	219,359,308	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors and Insurance Futures Options Owned

NONE

Schedule DB - Part B - Verification - Options, Caps, Floors and Insurance Futures Options Written

NONE

Schedule DB - Part C - Verification - Swaps and Forwards

NONE

Schedule DB - Part D - Verification - Futures Contracts and Insurance Futures Contracts

NONE

Schedule DB - Part E - Verification - Statement Value and Fair Value of Open Contracts

NONE

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

NONE

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

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	73,998,704	73,998,704	0
2. Cost of cash equivalents acquired	248,934,501	248,934,501	0
3. Accrual of discount	51,571	51,571	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	3,057	3,057	0
6. Deduct consideration received on disposals	292,987,909	292,987,909	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,999,924	29,999,924	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	29,999,924	29,999,924	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3133X7-FK-5	FHLB Note Non Call				1FE	11,146,950	111.0940	11,109,400	10,000,000	10,975,867	0	(171,083)	0	0	5.250	2.902	JD	18,958	525,000	02/26/2009	06/18/2014
912827-6J-6	US Treasury Note	SD			1	409,313	103.3320	413,328	400,000	401,550	0	(2,396)	0	0	5.750	5.108	FA	8,688	23,000	07/19/2006	08/15/2010
912827-6T-4	US Treasury Note	SD			1	854,075	104.8010	848,888	810,000	816,303	0	(5,375)	0	0	5.000	4.262	FA	15,298	40,500	07/06/2006	02/15/2011
912828-AP-5	US Treasury Note	SD			1	5,418,750	106.8200	5,341,000	5,000,000	5,343,173	0	(75,577)	0	0	4.000	1.546	MN	25,967	200,000	05/07/2009	11/15/2012
912828-AU-4	US Treasury Note	SD			1	11,353,125	106.5000	11,182,500	10,500,000	11,333,270	0	(19,855)	0	0	3.875	1.274	FA	153,684	0	12/03/2009	02/15/2013
912828-BR-0	US Treasury Note	SD			1	3,994,375	108.0310	4,321,240	4,000,000	3,997,484	0	586	0	0	4.250	4.268	MN	22,072	170,000	08/12/2004	11/15/2013
912828-CJ-7	US Treasury Note				1	2,274,149	110.0310	2,200,620	2,000,000	2,231,737	0	(42,412)	0	0	4.750	1.970	MN	12,334	95,000	02/26/2009	05/15/2014
912828-FF-2	US Treasury Note				1	10,460,427	111.5310	10,037,790	9,000,000	10,303,937	0	(156,489)	0	0	5.125	2.639	MN	59,886	461,250	02/26/2009	05/15/2016
912828-FK-1	US Treasury Note	SD			1	16,579,063	106.2620	16,364,348	15,400,000	16,050,563	0	(422,583)	0	0	5.125	2.240	JD	2,180	789,250	09/26/2008	06/30/2011
912828-JR-2	US Treasury Bond				1	8,913,782	99.9920	7,999,360	8,000,000	8,832,608	0	(81,174)	0	0	3.750	2.438	MN	38,950	300,000	01/08/2009	11/15/2018
912828-KB-5	US Treasury Note				1	4,434,800	99.9060	4,495,770	4,500,000	4,448,495	0	13,695	0	0	1.125	1.699	JJ	23,387	25,313	06/11/2009	01/15/2012
912828-KL-3	US Treasury Note				1	8,924,093	100.1330	9,011,970	9,000,000	8,946,276	0	22,183	0	0	0.875	1.330	AO	13,488	39,375	06/11/2009	04/30/2011
0199999. U.S. Governments - Issuer Obligations						84,762,902	XXX	83,326,214	78,610,000	83,681,263	0	(940,480)	0	0	XXX	XXX	XXX	394,892	2,668,688	XXX	XXX
36220N-VU-8	GNMA Pool 283327 (MBS)			2	1	10,901	113.4000	12,356	10,896	10,895	0	15	0	0	9.000	8.949	MON	82	981	11/16/1989	12/15/2019
0299999. U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities						10,901	XXX	12,356	10,896	10,895	0	15	0	0	XXX	XXX	XXX	82	981	XXX	XXX
0399999. Total - U.S. Government Bonds						84,773,803	XXX	83,338,570	78,620,896	83,692,158	0	(940,465)	0	0	XXX	XXX	XXX	394,974	2,669,669	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
246380-3M-9	DE State Go Non Call				1FE	3,868,986	116.1900	3,898,175	3,355,000	3,849,498	0	(19,488)	0	0	5.000	1.751	AO	32,152	0	10/09/2009	10/01/2014
57582N-2Y-0	MA State GO Cont Call Prfd			1	1FE	4,394,726	116.7720	4,846,038	4,150,000	4,356,262	0	(31,775)	0	0	5.000	4.010	MS	69,167	207,500	10/10/2008	09/01/2015
604128-3E-6	MN State GO Non Call				1FE	2,037,617	106.9770	2,032,563	1,900,000	1,975,326	0	(46,081)	0	0	5.000	2.433	FA	39,583	95,000	08/19/2008	08/01/2011
604129-EB-8	MN St GO Non Call				1FE	2,216,841	110.6600	2,246,398	2,030,000	2,143,679	0	(41,896)	0	0	5.000	2.740	FA	42,292	101,500	03/19/2008	08/01/2012
606301-JG-5	MO State GO Non Call				1FE	5,052,780	116.2820	5,232,690	4,500,000	4,973,605	0	(61,843)	0	0	5.000	3.250	AO	56,250	225,000	09/16/2008	10/01/2016
658256-VC-3	NC State GO Non Call				1FE	3,269,599	115.2440	3,509,180	3,045,000	3,222,533	0	(38,121)	0	0	5.000	3.510	AO	38,063	152,250	10/01/2008	04/01/2014
658256-VF-6	NC State GO Non Call				1FE	4,988,178	116.6670	5,174,181	4,435,000	4,914,383	0	(57,648)	0	0	5.000	3.310	AO	55,438	221,750	09/16/2008	04/01/2017
709141-Q5-7	PA State Go Non Call				1FE	2,147,980	110.6110	2,212,220	2,000,000	2,105,797	0	(37,680)	0	0	5.000	2.920	MS	33,333	100,000	11/13/2008	09/01/2012
709141-Q8-1	PA State GO Cont Call			1	1FE	3,447,330	113.1680	3,395,040	3,000,000	3,378,791	0	(68,539)	0	0	5.000	2.140	MS	50,000	150,000	02/05/2009	09/01/2014
709141-WG-6	PA State GO Cont Call Prfd			1	1FE	7,579,460	110.8030	7,756,210	7,000,000	7,394,313	0	(160,997)	0	0	5.500	2.980	MN	64,167	385,000	11/04/2008	05/01/2012
70914P-EH-1	PA State GO Non Call				1FE	3,632,288	106.9600	3,636,640	3,400,000	3,518,833	0	(72,446)	0	0	5.000	2.730	FA	70,833	170,000	05/28/2008	08/01/2011
882721-4X-8	TX State GO Non Call				1FE	2,616,184	107.4600	2,632,770	2,450,000	2,543,827	0	(51,625)	0	0	5.000	2.739	AO	30,625	141,556	07/17/2008	10/01/2011
917542-NX-6	UT State GO Non Call				1FE	4,653,509	113.3760	4,699,435	4,145,000	4,563,102	0	(90,407)	0	0	5.000	2.002	JJ	103,625	59,872	03/04/2009	07/01/2013
917542-QL-9	UT State GO Non Call				1FE	4,637,400	115.9080	4,636,320	4,000,000	4,610,537	0	(26,863)	0	0	5.000	2.051	JJ	51,111	0	09/16/2009	07/01/2015
93974A-XY-5	WA State GO Cont Call			1	1FE	2,115,100	110.1600	2,203,200	2,000,000	2,089,291	0	(23,514)	0	0	5.000	3.630	JJ	50,000	100,000	11/19/2008	07/01/2013
1199999. U.S. States, Territories and Possessions - Issuer Obligations						56,657,978	XXX	58,111,060	51,410,000	55,639,777	0	(828,923)	0	0	XXX	XXX	XXX	786,639	2,109,428	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						56,657,978	XXX	58,111,060	51,410,000	55,639,777	0	(828,923)	0	0	XXX	XXX	XXX	786,639	2,109,428	XXX	XXX
014393-LD-2	Aldine TX Indpt Sch Dist GO Cont Call Sink Prfd			1	1FE	977,449	105.1730	957,074	910,000	935,930	0	(22,536)	0	0	5.000	2.410	FA	17,189	45,500	02/15/2008	02/15/2011
088275-7A-4	Bexar Cnty TX GO Cont Call			1	1FE	2,384,470	110.3520	2,516,026	2,280,000	2,369,874	0	(14,071)	0	0	5.250	4.428	JD	5,320	129,675	11/19/2008	06/15/2015
117497-BQ-9	Bryan Cnty GA GO Non Call				1FE	1,991,156	106.8060	2,002,613	1,875,000	1,937,865	0	(38,282)	0	0	5.000	2.820	FA	39,063	92,188	07/25/2008	08/01/2011
180847-VT-9	Clark County NV GO Cont Call Prfd			1	1FE	2,164,940	112.5580	2,251,160	2,000,000	2,104,669	0	(33,644)	0	0	5.250	3.350	JD	8,750	105,000	02/29/2008	12/01/2012
184540-ZJ-4	Clear Creek TX GO Non Call				1FE	2,764,802	114.7170	2,776,151	2,420,000	2,737,698	0	(27,104)	0	0	5.000	3.320	FA	45,711	121,000	01/22/2009	02/15/2019
232760-F6-0	Cypress TX Indpt Sch GO Non Call				1FE	2,521,765	113.9790	2,650,012	2,325,000	2,483,534	0	(35,353)	0	0	5.000	3.220	FA	43,917	116,250	11/25/2008	02/15/2014
234685-GU-3	Dallas Cnty TX Cmty College GO Non Call				1FE	1,053,610	104.9560	1,049,560	1,000,000	1,025,030	0	(21,685)	0	0	5.000	2.719	FA	18,889	51,944	08/06/2008	02/15/2011
235218-4B-7	Dallas TX GO Non Call				1FE	3,410,550	113.9360	3,418,080	3,000,000	3,360,697	0	(49,853)	0	0	5.000	1.950	FA	56,667	75,000	05/20/2009	02/15/2014
235218-5G-5	Dallas TX GO Non Call				1FE	1,897,686	105.0010	1,890,018	1,800,000	1,850,019	0	(43,465)	0	0	5.000	2.473	FA	34,000	71,000	11/21/2008	02/15/2011
235218-N8-3	Dallas TX GO Cont Call			1	1FE	2,225,420	110.5520	2,211,040	2,000,000	2,211,581	0	(13,839)	0	0	5.000	2.770	FA	37,778	0	08/18/2009	02/15/2015
251129-ZS-4	Detroit MI City Schl Dist GO Cont Call Prfd			1	1FE	1,939,630	110.6800	1,936,900	1,750,000	1,860,371	0	(45,287)	0	0	5.500	2.690	MN	16,042	96,250	03/19/2008	05/01/2012
349460-Y3-3	Fort Worth TX Sch Dist GO Non Call				1FE	4,981,747	114.1320	5,027,515	4,405,000	4,926,699	0	(55,047)	0	0	5.000	2.521	FA	83,206	81,982	04/29/2009	02/15/2015
358802-Y9-1	Frisco TX Indp Sch Dist GO Cont Call			1	1FE	1,248,000	110.7310	1,328,772	1,200,000	1,242,263	0	(4,551)	0	0	5.000	4.450	FA	22,667	60,000	09/17/2008	08/15/2017
386154-P9-3	Grand Prairie TX Sch GO Cont Call			1	1FE	1,098,940	108.4330	1,084,330	1,000,000	1,049,541	0	(29,527)	0	0	5.750	2.610	FA	21,722	57,500	04/18/2008	08/15/2011
401784-WK-5	Guilford County NC GO Non Call				1FE	2,832,224	116.3390	2,768,868	2,380,000	2,792,116	0	(40,107)	0	0	5.000	2.610	FA	49,583	58,839	02/09/2009	02/01/2018
442402-4F-7	Houston TX Ind School Dist GO Bond Non Call				1FE	1,217,712	114.1730	1,312,990	1,150,000	1,204,582	0	(10,803)	0	0	5.000	3.850	JJ	26,514	57,500	10/07/2008	07/15/2014
442402-5W-9	Houston TX Ind School Dist GO Non Call				1FE	1,666,454	105.0240	1,638,374	1,560,000	1,601,852	0	(36,318)	0	0	5.000	2.559	FA	29,467	78,000	03/11/2008	02/15/2011
442403-CV-1	Houston TX Indpt Sch GO Non Call				1FE	1,079,350	108.7630	1,087,630	1,000,000	1,044,367	0	(20,012)	0	0	5.000	2.831	FA	18,889	50,000	03/11/2008	02/15/2012
447726-NC-0	Huron Valley MI Sch Dist GO Non Call				1FE	1,595,280	105.5910	1,583,865	1,500,000	1,542,020	0	(30,556)	0	0	5.000	2.840	MN	12,500	75,000	03/13/2008	05/01/2011

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
584002-MW-6	Mecklenburg Cnty NC GO Non Call				1FE	1,195,140	116.5740	1,165,740	1,000,000	1,180,153	0	(14,987)	0	0	5.000	2.641	FA	20,833	19,583	02/12/2009	08/01/2018
584002-PC-7	Mecklenburg Cnty NC GO Non Call				1FE	5,252,285	116.0900	5,247,268	4,520,000	5,217,416	0	(34,869)	0	0	5.000	2.300	MS	74,078	0	08/20/2009	03/01/2016
64971M-VS-8	NYC Trans Fin Rev Bond Non Call				1FE	5,708,500	113.9930	5,699,650	5,000,000	5,681,629	0	(26,871)	0	0	5.000	3.031	MN	41,667	44,444	08/13/2009	11/01/2017
659154-3Z-9	North East ISD TX Go Cont Call			1	1FE	1,058,871	107.3730	1,105,942	1,030,000	1,053,252	0	(4,467)	0	0	5.000	4.450	FA	21,458	51,500	09/17/2008	08/01/2014
717146-MG-6	Pharr San Juan Alama TX GO Non Call				1FE	2,166,100	114.7900	2,295,800	2,000,000	2,132,828	0	(29,905)	0	0	5.000	3.250	FA	41,667	100,000	11/14/2008	02/01/2014
720390-UL-5	Pierce County WA Sch Dist GO Non Call				1FE	2,211,480	109.3720	2,187,440	2,000,000	2,163,886	0	(47,594)	0	0	5.000	1.530	JD	8,333	100,000	04/07/2009	06/01/2012
779239-8G-0	Round Rock TX Sch Dist GO Cont Call			1	1FE	5,719,220	113.0320	5,877,664	5,200,000	5,630,870	0	(69,018)	0	0	5.000	3.360	FA	108,333	260,000	09/12/2008	08/01/2015
796236-WZ-6	San Antonio TX GO Cont Call Prfd			1	1FE	2,126,280	105.2590	2,105,180	2,000,000	2,055,410	0	(49,748)	0	0	5.250	2.640	FA	43,750	105,000	07/22/2008	02/01/2011
1899999. U.S. Political Subdivisions - Issuer Obligations						64,489,061	XXX	65,175,662	58,305,000	63,396,152	0	(849,499)	0	0	XXX	XXX	XXX	947,993	2,103,155	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						64,489,061	XXX	65,175,662	58,305,000	63,396,152	0	(849,499)	0	0	XXX	XXX	XXX	947,993	2,103,155	XXX	XXX
00440E-AG-2	Ace INA Holdings Corporate Note Cont Callable				1FE	899,300	108.4590	894,787	825,000	894,307	0	(4,993)	0	0	5.875	3.806	JD	2,154	24,234	08/19/2009	06/15/2014
00440E-AJ-6	Ace INA Holdings Corp Note Cont Call			1	1FE	313,468	106.1290	345,981	326,000	314,287	0	819	0	0	5.700	6.334	FA	7,020	9,291	05/22/2009	02/15/2017
040580-FA-5	AZ Sch Fac Rev Bond Non Call				1FE	4,254,000	115.0920	4,603,680	4,000,000	4,209,257	0	(37,284)	0	0	5.000	3.840	JJ	100,000	200,000	10/09/2008	01/01/2015
130795-RR-0	CA Statewide Cmntys Dev Rev Bond Non Call				1FE	1,613,490	107.8730	1,618,095	1,500,000	1,568,334	0	(25,899)	0	0	5.000	3.092	JJ	37,500	75,000	03/13/2008	07/01/2012
167537-AG-6	Chicago IL HSG Auth Cap Rev Non Call				1FE	2,365,671	110.9580	2,330,118	2,100,000	2,298,488	0	(67,183)	0	0	5.250	1.390	JJ	55,125	55,125	02/13/2009	07/01/2012
207737-DT-1	CT State GO Non Call				1FE	1,426,167	104.6610	1,412,924	1,350,000	1,383,813	0	(30,357)	0	0	5.000	2.641	FA	28,125	66,563	07/24/2008	02/01/2011
254776-CR-4	District of Columbia Rev Bond Non Call				1FE	1,585,304	113.3810	1,587,334	1,400,000	1,571,352	0	(13,952)	0	0	5.000	1.751	JD	5,833	17,111	08/19/2009	12/01/2013
29270C-HW-8	Energy NW WA Elec Rev Bond Cont Call			1	1FE	3,117,510	112.5060	3,257,049	2,895,000	3,076,965	0	(36,499)	0	0	5.250	3.720	JJ	75,994	151,988	11/14/2008	07/01/2014
29270C-LU-7	Energy NW WA Elec Rev Bond Non Call				1FE	3,789,760	114.4960	4,236,352	3,700,000	3,780,482	0	(9,176)	0	0	5.000	4.600	JJ	92,500	167,500	03/02/2009	07/01/2016
29270C-SQ-9	Energy NW WA Elec Rev Bond Non Call				1FE	1,907,118	106.5150	1,917,270	1,800,000	1,853,226	0	(34,199)	0	0	5.000	2.970	JJ	45,000	98,250	05/16/2008	07/01/2011
3128PK-MU-5	FHLMC Pool J07571 MBS			2	1	1,537,508	105.8350	1,609,123	1,520,403	1,536,722	0	(606)	0	0	5.500	5.350	MON	6,969	83,622	11/05/2008	04/01/2023
45200F-SQ-3	IL Fin Auth Univ Chicago Rev Bond Non Call				1FE	2,888,275	112.3940	2,809,850	2,500,000	2,884,359	0	(3,916)	0	0	5.000	2.720	JJ	62,500	0	11/24/2009	07/01/2017
455141-KK-6	IN Transn Fin Auth Rev Bond Cont Call Sink Prfd			1	1FE	3,909,998	113.1330	4,101,071	3,625,000	3,837,119	0	(57,925)	0	0	5.000	3.178	JD	15,104	181,250	09/23/2008	06/01/2013
485424-KN-4	KS Dept Trans Hwy Rev Bond Non Call				1FE	3,597,390	119.7870	3,593,610	3,000,000	3,549,426	0	(47,964)	0	0	5.500	3.180	MS	55,000	165,000	01/21/2009	03/01/2019
544712-R7-9	LA Cnty Met Trans Rev Bond Non Call				1FE	3,333,930	111.2720	3,338,160	3,000,000	3,316,298	0	(17,632)	0	0	5.000	3.191	JJ	60,417	0	07/24/2009	07/01/2016
544712-Y3-0	LA Cnty Met Trans Rev Bond Non Call				1FE	4,337,437	113.5100	4,285,003	3,775,000	4,319,498	0	(17,940)	0	0	5.000	2.201	JJ	36,177	0	10/07/2009	07/01/2015
574204-TR-4	MD Dept Trans Cons Rev Bond Non Call				1FE	2,177,040	114.2610	2,285,220	2,000,000	2,152,598	0	(21,867)	0	0	5.000	3.600	FA	37,778	100,000	11/13/2008	02/15/2016
575579-GB-7	MA Bay Tran Auth Rev Bond Non Call				1FE	1,084,390	117.4670	1,174,670	1,000,000	1,073,272	0	(9,617)	0	0	5.500	4.200	JJ	27,500	55,000	10/28/2008	07/01/2016
575579-VT-1	MA Bay Tran Auth Rev Bond Non Call				1FE	4,144,767	114.4020	4,187,113	3,660,000	4,134,923	0	(9,844)	0	0	5.000	3.051	JJ	31,517	0	10/20/2009	07/01/2017
59259N-BR-3	Metropolitan Trans Auth Rev Bon Non Call				1FE	5,672,300	119.2890	5,964,450	5,000,000	5,551,324	0	(95,063)	0	0	5.500	3.200	AO	68,750	275,000	09/17/2008	04/01/2015
60636W-AT-2	MS Hwy Trans Rev Bond Cont Call			1	1FE	3,703,451	105.2060	3,661,169	3,480,000	3,573,805	0	(84,202)	0	0	5.200	2.660	FA	75,400	180,960	06/09/2008	02/01/2011
60636W-CP-8	MS Hwy Trans Rev Bond Cont Call Prfd			1	1FE	2,711,880	109.2050	2,708,284	2,480,000	2,607,245	0	(58,692)	0	0	5.125	2.580	FA	52,958	127,100	03/07/2008	02/01/2012
60636W-KQ-7	MS Hwy Trans Rev Bond Non Call				1FE	4,676,404	114.9680	5,047,095	4,390,000	4,635,881	0	(33,520)	0	0	5.000	3.990	MN	36,583	219,500	10/08/2008	05/01/2016
64971K-MB-6	NYC Trans Fin Auth Rev Bond Non Call				1FE	2,769,702	114.1030	2,966,678	2,600,000	2,731,055	0	(31,381)	0	0	5.000	3.580	MN	21,667	130,000	10/01/2008	11/01/2013
64972F-A7-1	NYC Wtr Fin Auth Rev Bond Non Call				1FE	1,148,120	112.8270	1,128,270	1,000,000	1,136,263	0	(11,857)	0	0	5.000	3.151	JD	2,222	40,139	02/19/2009	06/15/2018
64972F-SV-9	NYC Wtr Fin Auth Rev Bond Non Call				1FE	1,446,485	106.1270	1,432,715	1,350,000	1,394,290	0	(29,500)	0	0	5.000	2.683	JD	3,000	67,500	03/13/2008	06/15/2011
650028-QZ-9	NY State Twy Auth Rev Bond Non Call				1FE	4,458,400	113.6780	4,547,120	4,000,000	4,429,554	0	(28,846)	0	0	5.000	3.312	MS	58,889	49,444	06/10/2009	03/15/2017
759911-K5-8	Regional Trns Auth IL Rev Bond Non Call				1FE	3,675,210	121.0730	3,632,190	3,000,000	3,648,322	0	(26,888)	0	0	6.250	3.900	JJ	93,750	93,750	05/08/2009	07/01/2021
759911-WB-2	Regional Trns Auth IL Rev Bond Non Call				1FE	1,760,419	113.7450	1,757,360	1,545,000	1,736,186	0	(18,982)	0	0	5.500	3.770	JD	7,081	84,975	09/09/2008	06/01/2018
759911-WC-0	Regional Trns Auth IL Rev Bond Non Call				1FE	4,765,646	113.6710	4,768,498	4,195,000	4,709,090	0	(44,345)	0	0	5.500	3.930	JD	19,227	230,725	09/09/2008	06/01/2019
796253-P4-8	San Antonio TX Util Rev Bond Non Call				1FE	4,311,240	112.6290	4,505,160	4,000,000	4,237,689	0	(71,837)	0	0	5.500	3.452	FA	91,667	133,222	12/12/2008	02/01/2013
796253-SK-9	San Antonio TX Util Rev Bond Non Call				1FE	1,893,710	108.8120	1,904,210	1,750,000	1,831,490	0	(37,388)	0	0	5.250	2.930	FA	38,281	91,875	04/22/2008	02/01/2012
796253-WA-6	San Antonio TX Util Revenue Bond Non Callable				1FE	3,257,100	114.0690	3,422,070	3,000,000	3,205,213	0	(45,986)	0	0	5.250	3.440	FA	65,625	157,500	11/07/2008	02/01/2014
812728-PF-4	Seattle WA Water Sys Rev Rev Bond Non Call				1FE	1,660,875	114.3150	1,766,167	1,545,000	1,649,580	0	(10,792)	0	0	5.000	4.011	FA	32,188	48,496	11/20/2008	02/01/2018
873519-HP-0	Tacoma WA Elecr Syst Rev Bond Cont Call Prfd			1	1FE	1,651,470	106.3390	1,595,085	1,500,000	1,565,070	0	(48,923)	0	0	5.750	2.330	JJ	43,125	86,250	03/14/2008	01/01/2011
875128-HP-8	Tampa Bay FL Util Rev Bond Non Call				1FE	2,328,900	114.1350	2,282,700	2,000,000	2,321,783	0	(7,117)	0	0	5.500	3.790	AO	27,500	55,000	08/31/2009	10/01/2021
882135-C3-8	TX A&M University Rev Bond Cont Call Prfd			1	1FE	1,676,106	106.1540	1,693,156	1,595,000	1,634,457	0	(27,768)	0	0	5.000	3.140	MN	10,190	79,750	06/24/2008	05/15/2011
882135-T4-8	TX A&M University Rev Bond Non Call				1FE	4,494,520	114.9500	4,598,000	4,000,000	4,482,437	0	(12,083)	0	0	5.000	2.580	MN	28,333	0	10/15/2009	05/15/2015
882797-5F-6	TX Tech Univ Revs Rev Bond Cont Call			1	1FE	1,567,923	110.0500	1,601,228	1,455,000	1,517,938	0	(28,154)	0	0	5.500	3.370	FA	30,232	80,025	02/28/2008	02/15/2012
915137-NR-0	Univ of TX Rev Bond Non Call				1FE	1,784,612	107.3470	1,798,062	1,675,000	1,732,865	0	(34,294)	0	0	5.250	3.050	FA	33,221	87,938	06/18/2008	08/15/2011
928172-LV-5	VA St Pub Bldg Auth Rev Bond Non Call				1FE	2,927,845	106.9110	2,924,016	2,735,000	2,832,319	0	(59,360)	0	0	5.000	2.690	FA	56,979	136,750	05/15/2008	08/01/2011
92817F-Q2-5	VA St Pub Sch Auth Rev Bond Cont Call			1	1FE	2,710,099	113.5760	2,708,788	2,385,000	2,701,042	0	(9,058)	0	0	5.000	1.210	FA	49,688	0	11/18/2009	08/01/2013
92817S-GP-7	VA ST Pub Sch Auth Rev Bond Non Call				1FE	3,012,897	114.9960	3,300,385	2,870,000	2,990,811	0	(18,685)	0	0	5.000	4.148	FA	59,792	179,375	10/10/2008	08/01/2015
92817S-LR-7	VA ST Pub Sch Auth Rev Bond Cont Call			1	1FE	3,442,500	114.5570	3,436,710	3,000,000	3,418,926	0	(23,574)	0	0	5.000	3.289	FA	100,000	0	04/22/2009	08/01/2019
977109-BU-0	WI St Petro Rev Bond Non Call				1FE	3,416,340	113.5650	3,406,950	3,000,000	3,402,730	0	(13,610)	0	0	5.000	2.379	JJ	29,583	0	10/09/2009	07/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
2599999. U.S. Special Revenues - Issuer Obligations						125,206,677	XXX	128,143,926	113,526,403	123,432,091	0	(1,357,939)	0	0	XXX	XXX	XXX	1,918,144	4,085,208	XXX	XXX
3128PC-2X-9	FHLMC Pool J01690 (MBS)			2	1	500,649	106.1380	531,543	500,805	500,510	0	(56)	0	0	5.500	5.524	MON	2,295	27,544	09/21/2006	04/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS			2	1	587,092	106.9660	617,760	577,527	585,632	0	(714)	0	0	6.000	5.649	MON	2,888	34,652	11/02/2006	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS			2	1	556,134	106.9660	586,627	548,421	554,969	0	(670)	0	0	6.000	5.692	MON	2,742	32,905	11/09/2006	10/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)			2	1	604,990	106.1380	643,632	606,411	604,996	0	(2)	0	0	5.500	5.575	MON	2,779	33,353	09/05/2006	07/01/2021
3128PL-PR-7	FHLMC Pool J08532 MBS			2	1	1,356,635	105.9350	1,421,158	1,341,542	1,355,466	0	(1,014)	0	0	5.500	5.343	MON	6,149	73,785	11/05/2008	08/01/2023
3128PP-2M-4	FHLMC Pool J10780 MBS			2	1	2,044,398	102.8860	2,027,686	1,970,801	2,043,598	0	(801)	0	0	4.500	3.654	MON	7,391	7,391	10/29/2009	09/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS			2	1	4,542,861	102.8860	4,554,778	4,426,998	4,540,013	0	(2,848)	0	0	4.500	4.040	MON	16,601	83,006	07/21/2009	07/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS			2	1	2,726,424	102.8860	2,694,800	2,619,200	2,725,324	0	(1,100)	0	0	4.500	3.698	MON	9,822	9,822	10/30/2009	09/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS			2	1	1,015,584	100.7610	1,009,743	1,002,118	1,015,566	0	(18)	0	0	4.000	3.758	MON	3,340	0	12/22/2009	12/01/2024
312926-2P-2	FHLMC Pool A80782 MBS			2	1	2,644,144	106.1350	2,755,556	2,596,275	2,643,846	0	(160)	0	0	6.000	5.251	MON	12,981	155,777	09/24/2008	08/01/2038
312972-LE-0	FHLMC Pool B19325 (MBS)			2	1	627,619	105.1370	673,435	640,529	629,531	0	495	0	0	5.000	5.479	MON	2,669	32,026	09/05/2006	05/01/2020
31385X-EW-3	FNMA Pool 555549 (MBS)			2	1	4,008,078	105.3560	4,075,033	3,867,867	4,000,962	0	(7,116)	0	0	5.000	3.682	MON	16,116	96,697	06/11/2009	06/01/2018
314020-R6-0	FNMA Pool 735009 (MBS)			2	1	606,762	105.3870	650,840	617,570	608,046	0	250	0	0	5.000	5.486	MON	2,573	30,878	09/14/2006	05/01/2019
31407N-FK-4	FNMA Pool 835470 (MBS)			2	1	586,669	105.1060	629,409	598,833	587,490	0	(286)	0	0	5.000	5.808	MON	2,495	29,942	09/14/2006	09/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)			2	1	526,826	105.1060	564,756	537,320	527,494	0	189	0	0	5.000	5.803	MON	2,239	26,866	09/05/2006	10/01/2020
31410X-VR-4	FNMA Pool 900724 (MBS)			2	1	319,743	106.1060	339,240	319,718	319,680	0	18	0	0	5.500	5.365	MON	1,465	17,585	09/21/2006	08/01/2021
31412U-MN-7	FNMA Pool 935165 MBS			2	1	3,752,032	104.6060	3,819,808	3,651,613	3,749,401	0	(2,631)	0	0	5.000	4.142	MON	15,215	91,290	06/08/2009	05/01/2024
31412V-AG-3	FNMA Pool 935707 MBS			2	1	954,265	104.6060	937,157	895,892	953,758	0	(506)	0	0	5.000	3.349	MON	3,733	0	11/30/2009	11/01/2024
31414F-K9-1	FNMA Pool 964820 MBS			2	1	1,904,199	104.6160	1,973,596	1,886,513	1,903,172	0	(579)	0	0	5.000	4.663	MON	7,860	94,326	09/09/2008	08/01/2023
31415L-3X-3	FNMA Pool 983814 MBS			2	1	1,550,920	100.7300	1,542,830	1,531,655	1,550,891	0	(29)	0	0	4.000	3.751	MON	5,106	0	12/22/2009	11/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS			2	1	955,226	102.9800	953,884	926,280	954,285	0	(941)	0	0	4.500	3.814	MON	3,474	24,315	05/05/2009	04/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS			2	1	3,261,974	102.9800	3,238,256	3,144,545	3,260,763	0	(1,211)	0	0	4.500	3.919	MON	11,792	11,792	10/29/2009	05/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS			2	1	1,403,531	102.9800	1,395,639	1,355,251	1,401,506	0	(2,025)	0	0	4.500	3.862	MON	5,082	40,657	04/08/2009	04/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS			2	1	2,537,275	104.6060	2,552,061	2,439,688	2,534,661	0	(2,614)	0	0	5.000	4.206	MON	10,165	50,827	06/30/2009	06/01/2024
31416S-QC-8	FNMA POOL AA8550 MBS			2	1	4,380,170	102.9800	4,393,989	4,266,832	4,377,112	0	(3,058)	0	0	4.500	4.045	MON	16,001	80,003	07/21/2009	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS			2	1	3,209,238	104.6060	3,232,797	3,090,449	3,206,354	0	(2,884)	0	0	5.000	4.066	MON	12,877	64,384	06/30/2009	07/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS			2	1	4,702,131	100.7300	4,613,883	4,580,463	4,701,034	0	(1,097)	0	0	4.000	3.316	MON	15,268	0	12/01/2009	12/01/2024
31417T-5K-9	FNMA Pool AC 7173 MBS			2	1	4,357,897	100.7300	4,274,808	4,243,843	4,356,866	0	(1,030)	0	0	4.000	3.307	MON	14,146	0	12/01/2009	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS			2	1	1,801,390	104.6060	1,770,394	1,692,439	1,800,446	0	(944)	0	0	5.000	3.369	MON	7,052	0	11/30/2009	11/01/2024
2699999. U.S. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities						58,024,856	XXX	58,475,098	56,477,398	57,993,372	0	(33,382)	0	0	XXX	XXX	XXX	222,316	1,149,823	XXX	XXX
31392F-FA-0	FNMA 2002-73 OD (CMO)			2	1	400,721	101.8860	400,150	392,743	393,112	0	(801)	0	0	5.000	4.581	MON	1,636	19,637	01/08/2004	01/25/2012
31393A-G2-7	FNMA 2003-24 LC (CMO) PAC			2	1	346,036	101.0980	349,835	346,036	346,036	0	0	0	0	5.000	4.982	MON	1,442	17,302	06/07/2004	12/25/2015
31393K-F7-5	FHLMC 2572 HG (CMO)			2	1	312,579	102.5000	323,426	315,537	314,268	0	214	0	0	4.500	4.730	MON	1,183	14,199	04/22/2004	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO)			2	1	313,910	102.1840	322,429	315,537	314,659	0	108	0	0	4.000	4.134	MON	1,052	12,621	12/21/2004	02/15/2017
31395W-WF-0	FHLMC 3012 TM (CMO)			2	1	141,787	101.0460	143,652	142,165	141,899	0	23	0	0	4.500	4.579	MON	533	6,397	09/20/2005	03/15/2025
38373M-J2-7	GNMA 2007-52 A CMO			2	1	497,732	102.0860	523,270	512,576	507,379	0	8,770	0	0	4.054	5.002	MON	1,732	20,780	08/15/2007	01/16/2048
2799999. U.S. Special Revenues - Defined Multi-Class Residential Mortgage-Backed Securities						2,012,765	XXX	2,062,762	2,024,594	2,017,353	0	8,314	0	0	XXX	XXX	XXX	7,578	90,936	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						185,244,298	XXX	188,681,786	172,028,395	183,442,816	0	(1,383,007)	0	0	XXX	XXX	XXX	2,148,038	5,325,967	XXX	XXX
032511-BC-0	Anadarko Petroleum Corp Note MW 50BP				2FE	1,200,810	124.3920	1,243,920	1,000,000	1,195,040	0	(5,770)	0	0	8.700	5.920	MS	25,617	45,917	08/17/2009	03/15/2019
049560-AJ-4	ATMOS Energy Corp Note MW 50BP				2FE	613,430	121.4620	607,310	500,000	610,167	0	(3,263)	0	0	8.500	5.426	MS	12,514	19,951	08/19/2009	03/15/2019
053332-AK-8	AutoZone Inc Corp Note MW 50BP PPUT			1	2FE	1,158,193	107.7500	1,185,250	1,100,000	1,155,105	0	(3,088)	0	0	5.750	4.623	JJ	31,449	0	09/01/2009	01/15/2015
05348E-AH-2	Avalonbay Community Corp Note MW 20BP			1	2FE	647,878	102.1890	654,010	640,000	647,403	0	(476)	0	0	5.375	5.071	AO	7,262	17,200	08/28/2009	04/15/2014
06050B-AA-9	Bank of America Corp Note Non Call FDIC				1FE	2,826,230	103.6200	2,849,550	2,750,000	2,807,255	0	(18,975)	0	0	3.125	2.248	JD	3,819	88,563	02/26/2009	06/15/2012
097023-AY-1	Boeing Company Corp Note MW 25 BP			1	1FE	912,244	100.2810	922,585	920,000	912,793	0	549	0	0	3.500	3.669	FA	13,685	0	07/23/2009	02/15/2015
10112R-AB-0	Boston Prop Note - Cont Call			1	2FE	676,543	106.5740	698,060	655,000	674,625	0	(1,918)	0	0	6.250	5.171	JJ	18,877	0	08/28/2009	01/15/2013
10138M-AH-8	Bottling Group Corp Note Cont Call			1	1FE	1,746,378	115.0610	2,013,568	1,750,000	1,746,927	0	521	0	0	6.950	6.999	MS	35,812	108,449	10/21/2008	03/15/2014
12189T-BB-9	Burlington Santa Fe Corp Note MW 50BP				2FE	319,946	113.4900	363,168	320,000	319,946	0	0	0	0	7.000	7.007	FA	9,333	14,809	11/25/2008	02/01/2014
126650-AV-2	CVS Corp Corporate Note Cont Callable				2FE	1,095,962	105.9410	1,096,489	1,035,000	1,092,877	0	(3,084)	0	0	4.875	3.572	MS	14,857	0	09/21/2009	09/15/2014
14912L-4E-8	Caterpillar Fin Svc Corp Note Non Call				1FE	1,153,050	115.6390	1,156,390	1,000,000	1,148,669	0	(4,381)	0	0	7.150	5.092	FA	27,011	0	08/24/2009	02/15/2019
17275R-AG-7	Cisco Systems Inc Corp Note MW 10BP			1	1FE	448,857	99.8180	449,181	450,000	448,884	0	27	0	0	2.900	2.955	MN	1,595	0	11/09/2009	11/17/2014
172967-EQ-0	Citigroup Inc Corp Note				1FE	1,076,309	103.6760	1,218,193	1,175,000	1,091,163	0	14,854	0	0	5.500	8.017	AO	14,361	50,875	06/16/2009	04/11/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
20825C-AR-5	Conoco Phillips Corp Note MW 50BP			1	1FE	1,514,722	109.4550	1,669,189	1,525,000	1,515,427	0	(705)	0	0	5.750	5.840	FA	36,536	43,357	01/29/2009	02/01/2019
233835-AP-2	Daimler Corp Note Non Call				2FE	946,552	106.3180	960,052	903,000	934,228	0	(12,323)	0	0	7.750	4.332	JJ	31,687	0	07/23/2009	01/18/2011
24422E-QW-2	John Deere Capital Corp Note Non Call				1FE	433,913	107.9940	469,774	435,000	434,132	0	219	0	0	5.250	5.329	AO	5,709	11,482	03/25/2009	10/01/2012
24424D-AA-7	John Deere Corp Note Non Call FDIC				1FE	3,081,258	103.0480	3,091,440	3,000,000	3,063,172	0	(18,086)	0	0	2.875	1.995	JD	2,875	86,250	04/06/2009	06/19/2012
25179S-AC-4	Devon Financing Corp Note MW 30BP			1	2FE	1,092,540	108.6320	1,086,320	1,000,000	1,073,302	0	(19,238)	0	0	6.875	2.547	MS	17,378	34,375	07/08/2009	09/30/2011
263534-BV-0	Dupont E I De Nemours & Co Corp Note MW 50BP			1	1FE	298,593	110.4640	331,392	300,000	298,873	0	279	0	0	5.875	5.981	JJ	8,127	10,428	12/09/2008	01/15/2014
263534-BZ-1	Dupont E I De Nemours & Co Corp Note MW 20 BP			1	1FE	473,029	97.9000	465,025	475,000	473,029	0	0	0	0	4.625	4.675	JJ	3,173	0	11/04/2009	01/15/2020
36962G-3K-8	GE Cap Corp Corp Note Non Call				1FE	1,002,880	106.4220	1,064,220	1,000,000	1,002,006	0	(651)	0	0	5.250	5.172	AO	10,500	52,500	07/01/2008	10/19/2012
36967H-AH-0	GE Cap Corp Corp Note Non Call FDIC				1FE	2,745,050	101.4020	2,788,555	2,750,000	2,746,301	0	1,251	0	0	2.200	2.257	JD	3,865	55,458	02/26/2009	06/08/2012
373334-JM-4	Georgia Power Co Corp Note MW 50BP			1	1FE	424,728	111.1540	472,405	425,000	424,769	0	40	0	0	6.000	6.016	MN	4,250	24,225	11/12/2008	11/01/2013
38141E-A2-5	Goldman Sachs Corp Note Non Call				1FE	356,510	116.5800	408,030	350,000	356,232	0	(278)	0	0	7.500	7.230	FA	9,917	13,854	04/06/2009	02/15/2019
38141G-CG-7	Goldman Sachs Corp Note Non Call				1FE	1,358,682	107.5660	1,398,358	1,300,000	1,349,425	0	(9,257)	0	0	5.700	4.176	MS	24,700	37,050	06/16/2009	09/01/2012
406216-AX-9	Halliburton Company Corp Note MW 50BP			1	1FE	450,344	111.6710	502,520	450,000	450,326	0	(18)	0	0	6.150	6.140	MS	8,149	13,991	03/10/2009	09/15/2019
428236-AX-1	Hewlett Packard Co Corp Note MW 25BP			1	1FE	569,812	101.4200	578,094	570,000	569,867	0	55	0	0	2.250	2.267	MN	1,211	6,413	05/21/2009	05/27/2011
437076-AM-4	Home Depot Inc Corp Note Cont Call			1	2FE	586,873	102.3710	603,989	590,000	589,051	0	1,469	0	0	4.625	4.891	FA	10,309	27,288	07/02/2008	08/15/2010
437076-AR-3	Home Depot Inc Corp Note Cont Call			1	2FE	1,148,433	107.0560	1,177,616	1,100,000	1,144,129	0	(4,304)	0	0	5.250	4.140	JD	2,406	28,875	07/23/2009	12/16/2013
459200-GM-7	IBM Corp Note MW 50BP			1	1FE	886,853	122.1140	915,855	750,000	876,892	0	(9,961)	0	0	7.625	5.201	AO	12,073	57,188	02/04/2009	10/15/2018
46625H-HL-7	JP Morgan Chase Corp Note Non Call				1FE	449,375	110.0080	495,036	450,000	449,406	0	32	0	0	6.300	6.319	AO	5,355	14,175	04/16/2009	04/23/2019
49328C-AA-3	Key Bank Corp Note Non Call FDIC				1FE	3,110,910	103.7980	3,113,940	3,000,000	3,086,126	0	(24,784)	0	0	3.200	1.995	JD	4,267	96,000	04/06/2009	06/15/2012
50075N-AH-7	Kraft Foods Inc. Corporate Note Non Callable				2FE	606,449	107.7730	635,861	590,000	600,609	0	(4,008)	0	0	6.250	5.445	JD	3,073	36,875	07/01/2008	06/01/2012
501044-CM-1	Kroger Company Corp Note MW 25BP P Put			1	2FE	879,023	100.5460	884,805	880,000	879,060	0	37	0	0	3.900	3.921	AO	8,580	0	09/24/2009	10/01/2015
532457-BD-9	Eli Lilly & Company Corp Note MW 35BP			1	1FE	759,225	104.0690	790,924	760,000	759,430	0	205	0	0	3.550	3.586	MS	8,619	13,490	03/03/2009	03/06/2012
534187-AT-6	Lincoln National Corp Corp Note Non Call				2FE	395,000	99.8380	394,360	395,000	395,000	0	0	0	0	0.334	5.420	MJSD	66	4,697	03/14/2007	03/12/2010
565849-AG-1	Marathon Oil Corp Note MW 50BPS				2FE	1,045,187	110.6160	1,050,852	950,000	1,038,337	0	(6,850)	0	0	6.500	4.029	FA	23,328	0	08/26/2009	02/15/2014
59018Y-B2-6	Merrill Lynch Corp Note Non Call Adj				1FE	950,000	100.0180	950,171	950,000	950,000	0	0	0	0	0.349	5.450	MJSD	83	9,679	03/20/2007	03/23/2010
59156R-AU-2	MetLife Inc Corp Note MW 50BP			1	1FE	329,776	111.9840	369,547	330,000	329,792	0	17	0	0	6.750	6.762	JD	1,856	11,261	05/26/2009	06/01/2016
59217E-AU-8	MetLife Global Corp Note Non Call Prv Plc				1FE	572,585	101.8430	585,597	575,000	574,412	0	895	0	0	4.625	4.791	FA	9,751	26,594	12/10/2007	08/19/2010
59562V-AV-9	MidAmerican Energy Corp Note MW 30 BP			1	2FE	1,199,676	101.8630	1,222,356	1,200,000	1,199,740	0	64	0	0	3.150	3.159	JJ	18,270	0	09/23/2009	07/15/2012
617446-HR-3	Morgan Stanley Corporate Note Cont Callable			1	1FE	314,015	105.4000	342,550	325,000	315,904	0	1,889	0	0	5.300	6.290	MS	5,742	8,613	04/06/2009	03/01/2013
655844-AZ-1	Norfolk Southern Corp Note PPut MW 35BP			1	2FE	1,289,079	105.7820	1,258,806	1,190,000	1,286,085	0	(2,994)	0	0	5.750	4.564	AO	17,106	34,213	09/02/2009	04/01/2018
665772-BN-8	Northern States Power Corp Note Cont Call			1	1FE	333,243	114.7280	344,184	300,000	322,128	0	549	0	0	8.000	5.000	FA	8,200	24,000	07/02/2008	08/28/2012
677415-CM-1	OH Power Co Corp Note Cont Call Adj				2FE	350,000	100.0000	350,000	350,000	350,000	0	0	0	0	0.464	5.530	JAJO	397	7,163	04/03/2007	04/05/2010
693476-BF-9	PNC Funding Corp Corp Note Non Call				1FE	1,091,751	111.8980	1,118,980	1,000,000	1,089,375	0	(2,376)	0	0	6.700	5.475	JD	3,908	33,686	08/25/2009	06/10/2019
717081-CZ-4	Pfizer Incorporated Corp Note Non Call MW 50BP			1	1FE	699,041	105.7650	740,355	700,000	699,273	0	232	0	0	4.450	4.500	MS	9,172	14,796	03/17/2009	03/15/2012
74005P-AS-3	Praxair Inc Corp Note MW 40BP				1FE	498,420	105.4450	527,225	500,000	498,642	0	222	0	0	4.375	4.446	MS	5,530	11,181	03/23/2009	03/31/2014
74005P-AV-6	Praxair Inc Corp Note MW 15BP			1	1FE	812,905	99.7570	813,020	815,000	813,014	0	108	0	0	3.250	3.297	MS	8,829	0	08/27/2009	09/15/2015
74153W-BY-4	Pricoa Global Funding Corp Note Non Call Prv Plc				1FE	498,940	106.1040	530,520	500,000	499,045	0	105	0	0	5.450	5.499	JD	1,514	13,625	06/04/2009	06/11/2014
743263-AM-7	Progress Energy Inc Corp Note MW 50BP			1	2FE	448,763	109.4760	492,642	450,000	448,931	0	168	0	0	6.050	6.115	MS	8,016	13,310	03/16/2009	03/15/2014
743410-AH-5	Prologis Corporate Note Cont Callable			1	2FE	559,126	100.6790	563,802	560,000	559,680	0	350	0	0	5.250	5.318	MN	3,757	30,800	07/01/2008	11/15/2010
744320-BH-7	Prudential Financial Corp Note Non Call				2FE	699,881	101.4790	710,353	700,000	699,893	0	12	0	0	3.625	3.631	MS	7,472	0	09/10/2009	09/17/2012
744320-BJ-3	Prudential Financial Corp Note Non Call				2FE	698,369	101.4020	709,814	700,000	698,441	0	72	0	0	4.750	4.795	MS	9,790	0	09/10/2009	09/17/2015
786514-BQ-1	Safeway Inc Corp Note MW 50BP			1	2FE	646,997	109.8270	713,876	650,000	647,449	0	448	0	0	6.250	6.358	MS	11,962	29,679	12/17/2008	03/15/2014
828807-BE-6	Simon Property Corporate Note - Non Call				1FE	588,762	102.0220	612,132	600,000	598,066	0	2,983	0	0	4.875	5.410	FA	11,050	29,250	09/08/2006	08/15/2010
828807-BL-0	Simon Property Corp Note Cont Call			1	1FE	271,455	101.4810	279,073	275,000	274,326	0	1,435	0	0	4.600	5.155	JD	562	12,650	12/10/2007	06/15/2010
88732J-AQ-1	Time Warner Corp Note MW 50BP			1	2FE	1,562,637	116.8740	1,829,078	1,565,000	1,562,800	0	164	0	0	8.250	8.291	FA	49,134	95,400	11/13/2008	02/14/2014
911312-AL-0	UPS Corp Note Non Call				1FE	399,112	103.8970	415,588	400,000	399,240	0	128	0	0	3.875	3.924	AO	3,875	8,051	03/19/2009	04/01/2014
91913Y-AN-0	Valero Energy Corp Note MW 50BP			1	2FE	359,814	118.9400	386,555	325,000	358,253	0	(1,561)	0	0	9.375	7.796	MS	8,971	15,065	04/29/2009	03/15/2019
92343V-AM-6	Verizon Commun Corp Note Cont Call			1	1FE	649,150	108.6910	679,319	625,000	648,085	0	(1,065)	0	0	6.100	5.538	AO	8,049	19,063	06/23/2009	04/15/2018
92344S-AJ-9	Verizon Wireless Corp Note MW 75BP			1	1FE	1,092,617	114.8670	1,263,537	1,100,000	1,092,755	0	138	0	0	7.375	7.573	MN	10,366	0	11/10/2009	11/15/2013
927804-FH-2	VA Electric Corp Note MW 25 BP			1	1FE	898,245	101.9440	917,496	900,000	898,322	0	77	0	0	5.000	5.025	JD	125	23,000	06/23/2009	06/30/2019
94106L-AT-6	Waste Management Corp Note MW 50BP			1	2FE	608,566	110.8130	653,797	590,000	607,764	0	(802)	0	0	6.375	5.680	MS	11,493	12,949	09/09/2009	03/11/2015
984121-BY-8	Xerox Corp Note MW 75BP P Put			1	2FE	997,310	114.7120	1,089,764	950,000	993,459	0	(3,851)	0	0	8.250	7.016	MN	10,015	40,058	07/07/2009	05/15/2014
136375-BS-0	Canadian Natl Rail Corp Note Non Call		A		1FE	541,708	106.7810	576,617	540,000	541,239	0	(272)	0	0	4.950	4.887	JJ	12,326	26,730	05/07/2008	01/15/2014
15135U-AA-7	Cenovus Energy Note MW 35BP Priv Plc PPut		A	1	2FE	924,103	103.2250	954,831	925,000	924,148	0	45	0	0	4.500	4.522	MS	11,909	0	09/15/2009	09/15/2014
71644E-AH-5	Petro Canada Corp Note MW 35BP		A	1	2FE	584,695	107.4970	618,108	575,000	584,382	0	(313)	0	0	6.050	5.801	MN	4,445	17,394	07/22/2009	05/15/2018
73755L-AG-2	Potash Corp Sas Corp Note MW 25BP		A	1	2FE	810,534	99.5210	811,096	815,000	810,709	0	175	0	0	3.750	3.853	MS	7,895	0	09/23/2009	09/30/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
055451-AG-3	BHP Billiton Finance Corp Note Non Call		F		1FE	425,818	109.6830	466,153	425,000	425,710	0	(108)	0	0	5.500	5.455	AO	5,844	12,077	03/19/2009	04/01/2014
055650-BH-0	BP Capital Markets PLC Corp Note Non Call		F		1FE	1,246,462	102.7410	1,253,440	1,220,000	1,244,781	0	(1,681)	0	0	3.875	3.444	MS	14,576	23,638	08/06/2009	03/10/2015
06739F-FS-5	Barclays Corp Note Non Call		F		1FE	1,133,650	111.5430	1,115,430	1,000,000	1,132,330	0	(1,320)	0	0	6.750	4.969	MN	7,313	33,750	11/16/2009	05/22/2019
111013-AG-3	British Sky Broadcasting Corp Note MW 40BP Prv Plc		F	1	2FE	349,516	105.9340	423,736	400,000	353,365	0	3,849	0	0	6.100	8.086	FA	9,218	24,400	01/08/2009	02/15/2018
2027A0-DH-9	Com BK Aus Corp Note Priv Plc		F		1FE	1,196,316	100.2430	1,202,916	1,200,000	1,196,461	0	145	0	0	3.750	3.818	AO	9,500	0	10/08/2009	10/15/2014
223030-AG-5	Covidien Corp Note MW 25BP PPut		F	1	2FE	1,234,710	108.0860	1,215,968	1,125,000	1,230,997	0	(3,713)	0	0	6.000	4.549	AO	14,250	33,750	08/28/2009	10/15/2017
24668P-AC-1	Delhaize Group Corp Note MW 50BP P Put		F	1	2FE	250,843	107.4010	268,503	250,000	250,754	0	(89)	0	0	5.875	5.791	FA	6,120	7,303	04/13/2009	02/01/2014
25156P-AB-9	Deutsche Tel Fin Corp Bond Non Call		F		2FE	762,160	103.3430	723,401	700,000	708,263	0	(17,510)	0	0	8.500	5.820	JD	2,644	59,500	09/13/2006	06/15/2010
25244S-AF-8	Diageo Finance Corp Note MW 15BP		F	1	1FE	1,181,869	99.3350	1,177,120	1,185,000	1,181,922	0	53	0	0	3.250	3.304	JJ	5,884	0	11/03/2009	01/15/2015
29268B-AD-3	Enel Finance Int Corp Note Non Call Priv Plc		R		1FE	1,146,895	101.2180	1,164,007	1,150,000	1,147,029	0	134	0	0	3.875	3.935	AO	10,398	0	09/30/2009	10/07/2014
35177P-AK-3	France Telecom Note - Non Call		F		1FE	567,931	107.1770	562,679	525,000	541,020	0	(13,072)	0	0	7.750	5.013	MS	13,563	40,688	12/10/2007	03/01/2011
44841B-AA-4	HUT 1HAM Corp Note Non Call Prv Plc		F		1FE	1,143,365	101.3760	1,165,824	1,150,000	1,143,519	0	154	0	0	5.750	5.827	MS	20,205	0	09/08/2009	09/11/2019
636274-AC-6	Natl Grid PLC Corporate Note Cont Callable		F	1	2FE	637,013	108.7550	704,732	648,000	637,907	0	895	0	0	6.300	6.593	FA	17,010	20,412	05/15/2009	08/01/2016
65557C-AA-1	Nordea Bank AB Corp Note Non Call Prv Plc		F		1FE	913,673	99.8070	913,234	915,000	913,706	0	33	0	0	3.700	3.732	MN	4,514	0	11/05/2009	11/13/2014
767201-AH-9	Rio Tinto Fin USA Corp Note MW 50 BP		F	1	2FE	702,000	126.5590	759,354	600,000	698,806	0	(3,194)	0	0	9.000	6.607	MN	9,000	29,100	07/21/2009	05/01/2019
822582-AH-5	Shell Intl Fin Corp Note MW 15BP		F		1FE	1,551,812	100.0850	1,556,322	1,555,000	1,551,960	0	148	0	0	0.000	0.034	MS	0	0	09/15/2009	09/22/2015
87927V-AU-2	Telecom Italia Corp Note MW 45BP		F	1	2FE	373,068	110.0290	440,116	400,000	374,525	0	1,457	0	0	6.999	8.055	JD	2,100	27,996	04/22/2009	06/04/2018
87927V-AW-8	Telecom Italia Corp Note MW 50BP		F	1	2FE	1,200,000	108.3890	1,300,668	1,200,000	1,200,000	0	0	0	0	6.175	6.175	JD	2,676	37,050	06/15/2009	06/18/2014
87938W-AA-1	Telefonica Emisiones Corporate Note Cont Callable		F	1	1FE	946,521	105.7650	951,885	900,000	933,197	0	(13,324)	0	0	5.984	3.385	JD	1,646	53,856	05/19/2009	06/20/2011
902118-AY-4	Tyco Intl Grp Corp Note MW 25 BP		F	1	2FE	1,472,002	104.9550	1,469,370	1,400,000	1,451,434	0	(20,568)	0	0	6.750	3.384	FA	35,700	47,250	07/10/2009	02/15/2011
92857W-AS-9	Vodafone Group Corp Note Mw 30 BP		F	1	1FE	498,705	103.5510	517,755	500,000	498,761	0	56	0	0	5.450	5.484	JD	1,590	13,625	06/03/2009	06/10/2019
961214-BJ-1	Westpac Bnking Corp Note Non Call		F		1FE	1,448,782	99.7640	1,446,578	1,450,000	1,448,829	0	47	0	0	2.250	2.279	MN	3,806	0	11/16/2009	11/19/2012
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						81,156,157	XXX	84,036,266	79,121,000	80,900,611	0	(201,036)	0	0	XXX	XXX	XXX	941,472	2,046,340	XXX	XXX
61750W-AR-4	Morgan Stanley Cap MSC 2006-IQ12 A1 CMBS				1FE	326,695	102.1930	333,032	325,884	325,714	0	(156)	0	0	5.257	5.197	MON	1,428	17,132	12/14/2006	10/15/2011
3499999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities						326,695	XXX	333,032	325,884	325,714	0	(156)	0	0	XXX	XXX	XXX	1,428	17,132	XXX	XXX
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO				1Z*	141,195	97.3120	154,092	158,348	141,595	0	400	17,151	0	5.440	6.604	MON	144	8,614	11/15/2006	12/25/2036
3599999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities						141,195	XXX	154,092	158,348	141,595	0	400	17,151	0	XXX	XXX	XXX	144	8,614	XXX	XXX
030615-AC-2	Americredit Prime Auto 2007-1 A3 ABS			2	1FE	183,620	100.2390	183,486	183,048	183,075	0	(118)	0	0	5.270	5.179	MON	616	9,647	09/25/2007	03/08/2010
14312T-AC-4	Carmax Auto Own 2007-2 A3 ABS			2	1FE	159,832	101.6190	162,451	159,863	159,859	0	7	0	0	5.230	5.297	MON	372	8,361	05/23/2007	12/15/2011
34528X-AF-6	Ford Credit Auto TR 2008-C A4A ABS			2	1FE	279,953	105.4760	295,333	280,000	279,977	0	15	0	0	5.160	5.222	MON	642	14,448	05/16/2008	04/15/2013
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS			2	1Z*	50,684	97.8720	55,223	56,424	50,871	0	188	5,740	0	0.311	0.954	MON	2	247	02/27/2007	11/25/2036
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS			2	1Z*	187,577	99.1600	194,597	196,245	187,746	0	169	8,668	0	5.545	6.021	MON	907	10,882	12/01/2006	01/25/2037
3799999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						861,666	XXX	891,090	875,580	861,528	0	261	14,408	0	XXX	XXX	XXX	2,539	43,585	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						82,485,713	XXX	85,414,480	80,480,812	82,229,448	0	(200,531)	31,559	0	XXX	XXX	XXX	945,583	2,115,671	XXX	XXX
4199999. Total - Credit Tenant Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						412,272,775	XXX	418,793,128	380,972,403	407,049,894	0	(4,177,877)	0	0	XXX	XXX	XXX	4,989,140	13,012,819	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						58,035,757	XXX	58,487,454	56,488,294	58,004,267	0	(33,367)	0	0	XXX	XXX	XXX	222,398	1,150,804	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						2,339,460	XXX	2,395,794	2,350,478	2,343,067	0	8,158	0	0	XXX	XXX	XXX	9,006	108,068	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						141,195	XXX	154,092	158,348	141,595	0	400	17,151	0	XXX	XXX	XXX	144	8,614	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						861,666	XXX	891,090	875,580	861,528	0	261	14,408	0	XXX	XXX	XXX	2,539	43,585	XXX	XXX
8399999 - Total Bonds						473,650,853	XXX	480,721,558	440,845,103	468,400,351	0	(4,202,425)	31,559	0	XXX	XXX	XXX	5,223,227	14,323,890	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

NONE

Schedule D - Part 2 - Section 2 - Common Stocks Owned

NONE

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
3133X7-FK-5	FHLB Note Non Call 5.250% 06/18/14		02/26/2009	Barclays Group Inc.		11,146,950	10,000,000	100,625
912828-AP-5	US Treasury Note 4.000% 11/15/12		05/07/2009	Mellon Bank		5,418,750	5,000,000	96,133
912828-AU-4	US Treasury Note 3.875% 02/15/13		12/03/2009	Mellon Bank		11,353,125	10,500,000	122,726
912828-CJ-7	US Treasury Note 4.750% 05/15/14		02/26/2009	Barclays Group Inc.		2,274,149	2,000,000	27,293
912828-FF-2	US Treasury Note 5.125% 05/15/16		02/26/2009	UBS Sec/Warburg Dillion		10,460,427	9,000,000	132,514
912828-JR-2	US Treasury Bond 3.750% 11/15/18		01/08/2009	Chase Securities		8,913,782	8,000,000	45,580
912828-KB-5	US Treasury Note 1.125% 01/15/12		06/11/2009	Barclays Capital Inc		4,434,800	4,500,000	20,698
912828-KL-3	US Treasury Note 0.875% 04/30/11		06/11/2009	Barclays Capital Inc		8,924,093	9,000,000	9,202
0399999. Bonds - U.S. Governments						62,926,076	58,000,000	554,771
246380-3M-9	DE State Go Non Call 5.000% 10/01/14		10/09/2009	Morgan Stanley		3,868,986	3,355,000	0
709141-Q8-1	PA State GO Cont Call 5.000% 09/01/15		02/05/2009	Morgan Stanley		3,447,330	3,000,000	66,250
917542-NX-6	UT State GO Non Call 5.000% 07/01/13		03/04/2009	Morgan Stanley		4,653,509	4,145,000	0
917542-QL-9	UT State GO Non Call 5.000% 07/01/15		09/16/2009	Morgan Stanley		4,637,400	4,000,000	0
1799999. Bonds - U.S. States, Territories and Possessions						16,607,225	14,500,000	66,250
184540-ZJ-4	Clear Creek TX GO Non Call 5.000% 02/15/19		01/22/2009	RBC Capital Markets		2,764,802	2,420,000	55,122
235218-4B-7	Dallas TX GO Non Call 5.000% 02/15/14		05/20/2009	Wachovia Bank		3,410,550	3,000,000	42,083
235218-N8-3	Dallas TX GO Cont Call 5.000% 02/15/17		08/18/2009	Chase Securities		2,225,420	2,000,000	1,667
349460-Y3-3	Fort Worth TX Sch Dist GO Non Call 5.000% 02/15/15		04/29/2009	RBC Capital Markets		4,981,747	4,405,000	37,320
401784-WK-5	Guilford County NC GO Non Call 5.000% 02/01/18		02/09/2009	Janney Montgomery, Scott		2,832,224	2,380,000	2,975
584002-MW-6	Mecklenburg Cnty NC GO Non Call 5.000% 08/01/18		02/12/2009	Wachovia Bank		1,195,140	1,000,000	0
584002-PC-7	Mecklenburg Cnty NC GO Non Call 5.000% 03/01/16		08/20/2009	CitiGroup		5,252,285	4,520,000	0
64971M-VS-8	NYC Trans Fin Rev Bond Non Call 5.000% 11/01/17		08/13/2009	Morgan Stanley		5,708,500	5,000,000	0
720390-UL-5	Pierce County WA Sch Dist GO Non Call 5.000% 06/01/12		04/07/2009	Morgan Keegan		2,211,480	2,000,000	36,667
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						30,582,148	26,725,000	175,834
00440E-AG-2	Ace INA Holdings Corporate Note Cont Callable 5.875% 06/15/14		08/19/2009	CitiGroup		899,300	825,000	9,290
00440E-AJ-6	Ace INA Holdings Corp Note Cont Call 5.700% 02/15/17		05/15/2009	Jefferys and Company		275,790	286,000	4,302
00440E-AJ-6	Ace INA Holdings Corp Note Cont Call 5.700% 02/15/17		05/22/2009	Jefferys and Company		37,678	40,000	652
16753T-AG-6	Chicago IL HSG Auth Cap Rev Non Call 5.250% 07/01/12		02/13/2009	Pershing		2,365,671	2,100,000	14,700
25477G-CR-4	District of Columbia Rev Bond Non Call 5.000% 12/01/13		08/19/2009	Barclays Group Inc.		1,585,304	1,400,000	0
29270C-LU-7	Energy NW WA Elec Rev Bond Non Call 5.000% 07/01/16		03/02/2009	Piper Jaffray		774,760	700,000	6,222
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		10/29/2009	UBS Financial Services		2,044,398	1,970,801	3,942
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		07/21/2009	Barclays Capital Inc		4,542,861	4,426,998	12,728
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		10/30/2009	Morgan Stanley		2,726,424	2,619,200	5,238
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		12/22/2009	JP Morgan Chase		1,015,584	1,002,118	3,006
31385X-EW-3	FNMA Pool 555549 (MBS) 5.000% 06/01/18		06/11/2009	UBS Sec/Warburg Dillion		4,008,078	3,867,867	8,058
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		06/08/2009	Bank of America Sec		3,752,032	3,651,613	7,608
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		11/30/2009	UBS Financial Services		954,265	895,892	1,991
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		12/22/2009	Bank of America Sec		1,550,920	1,531,655	4,595
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		05/05/2009	CS First Boston Corp		955,226	926,280	1,968
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		10/29/2009	JP Morgan Chase		3,261,974	3,144,545	6,289
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		04/08/2009	Bank of America Sec		1,403,531	1,355,251	2,541
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		06/30/2009	UBS Sec/Warburg Dillion		2,537,275	2,439,688	5,083
31416S-QC-8	FNMA POOL AA8550 MBS 4.500% 07/01/24		07/21/2009	Bank of America Sec		4,380,170	4,266,832	12,267
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		06/30/2009	UBS Sec/Warburg Dillion		3,209,238	3,090,449	6,438
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		12/01/2009	Bank of America Sec		4,702,131	4,580,463	8,143
31417T-6K-9	FNMA Pool AC 7173 MBS 4.000% 11/01/24		12/01/2009	JP Morgan Chase		4,357,897	4,243,843	7,545
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		11/30/2009	Bank of America Sec		1,801,390	1,692,439	3,761
45200F-SQ-3	IL Fin Auth Univ Chicago Rev Bond Non Call 5.000% 07/01/17		11/24/2009	RBC Capital Markets		2,888,275	2,500,000	51,736
485424-KN-4	KS Dept Trans Hwy Rev Bond Non Call 5.500% 03/01/19		01/21/2009	Pershing		3,597,390	3,000,000	65,083
544712-R7-9	LA Cnty Met Trans Rev Bond Non Call 5.000% 07/01/16		07/24/2009	Barclays Group Inc.		3,333,930	3,000,000	0
544712-Y3-0	LA Cnty Met Trans Rev Bond Non Call 5.000% 07/01/15		10/07/2009	Merrill Lynch		4,337,437	3,775,000	0
575579-VT-1	MA Bay Tran Auth Rev Bond Non Call 5.000% 07/01/17		10/20/2009	Goldman Sachs		4,144,767	3,660,000	0
64972F-A7-1	NYC Wtr Fin Auth Rev Bond Non Call 5.000% 06/15/18		02/19/2009	Pershing		1,148,120	1,000,000	0
650028-QZ-9	NY State Twy Auth Rev Bond Non Call 5.000% 03/15/17		06/10/2009	RBC Capital Markets		4,458,400	4,000,000	0
759911-K5-8	Regional Trns Auth IL Rev Bond Non Call 6.250% 07/01/21		05/08/2009	Morgan Stanley		3,675,210	3,000,000	72,917
875128-HP-8	Tampa Bay FL Util Rev Bond Non Call 5.500% 10/01/21		08/31/2009	DEPFA First Albany		2,328,900	2,000,000	46,444
882135-T4-8	TX A&M University Rev Bond Non Call 5.000% 05/15/15		10/15/2009	Barclays Group Inc.		4,494,520	4,000,000	0
92817F-Q2-5	VA St Pub Sch Auth Rev Bond Cont Call 5.000% 08/01/22		11/18/2009	Chase Securities		2,710,099	2,385,000	37,100
92817S-LR-7	VA ST Pub Sch Auth Rev Bond Cont Call 5.000% 08/01/20		04/22/2009	Wachovia Bank		3,442,500	3,000,000	2,500
977109-BU-0	WI St Petro Rev Bond Non Call 5.000% 07/01/15		10/09/2009	DEPFA First Albany		3,416,340	3,000,000	0
3199999. Bonds - U.S. Special Revenues						97,117,785	89,376,934	412,147
032511-BC-0	Anadarko Petroleum Corp Note MW 50BP 8.700% 03/15/19		08/17/2009	Chase Securities		1,200,810	1,000,000	39,875
049560-AJ-4	ATMOS Energy Corp Note MW 50BP 8.500% 03/15/19		08/19/2009	Jefferys and Company		613,430	500,000	17,472
053332-AK-8	AutoZone Inc Corp Note MW 50BP PPUT 5.750% 01/15/15		08/26/2009	CitiGroup		581,307	555,000	5,230
053332-AK-8	AutoZone Inc Corp Note MW 50BP PPUT 5.750% 01/15/15		09/01/2009	Chase Securities		576,886	545,000	5,397

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
05348E-AH-2	Avalonbay Community Corp Note MW 20BP 5.375% 04/15/14		08/28/2009	Wachovia Bank		647,878	640,000	13,091
06050B-AA-9	Bank of America Corp Note Non Call FDIC 3.125% 06/15/12		02/26/2009	Bank of America Sec		2,826,230	2,750,000	19,813
097023-AY-1	Boeing Company Corp Note MW 25 BP 3.500% 02/15/15		07/23/2009	Morgan Stanley		912,244	920,000	0
10112R-AB-0	Boston Prop Note - Cont Call 6.250% 01/15/13		08/28/2009	Wachovia Bank		676,543	655,000	5,345
126650-AV-2	CVS Corp Corporate Note Cont Callable 4.875% 09/15/14		09/21/2009	CS First Boston Corp		1,095,962	1,035,000	1,261
14912L-4E-8	Caterpillar Fin Svc Corp Note Non Call 7.150% 02/15/19		08/24/2009	Stifel Nicolaus & Co.		1,153,050	1,000,000	2,383
17275R-AG-7	Cisco Systems Inc Corp Note MW 10BP 2.900% 11/17/14		11/09/2009	CS First Boston Corp		448,857	450,000	0
172967-EQ-0	Citigroup Inc Corp Note 5.500% 04/11/13		04/02/2009	CitiGroup		604,469	675,000	18,150
172967-EQ-0	Citigroup Inc Corp Note 5.500% 04/11/13		06/16/2009	CitiGroup		471,840	500,000	5,194
20825C-AR-5	Conoco Phillips Corp Note MW 50BP 5.750% 02/01/19		01/29/2009	Bank of America Sec		1,514,722	1,525,000	0
233835-AP-2	Daimler Corp Note Non Call 7.750% 01/18/11		07/23/2009	Jefferys and Company		946,552	903,000	1,944
24422E-QW-2	John Deere Capital Corp Note Non Call 5.250% 10/01/12		03/25/2009	Barclays Group Inc.		433,913	435,000	0
24424D-AA-7	John Deere Corp Note Non Call FDIC 2.875% 06/19/12		04/06/2009	CS First Boston Corp		3,081,258	3,000,000	26,354
25179S-AC-4	Devon Financing Corp Note MW 30BP 6.875% 09/30/11		07/08/2009	Bank of America Sec		1,092,540	1,000,000	19,670
263534-BZ-1	Dupont E I De Nemours & Co Corp Note MW 20 BP 4.625% 01/15/20		11/04/2009	CS First Boston Corp		473,029	475,000	0
36967H-AH-0	GE Cap Corp Corp Note Non Call FDIC 2.200% 06/08/12		02/26/2009	Barclays Capital Inc		2,745,050	2,750,000	8,235
38141E-A2-5	Goldman Sachs Corp Note Non Call 7.500% 02/15/19		04/06/2009	Goldman Sachs		356,510	350,000	4,667
38141G-CG-7	Goldman Sachs Corp Note Non Call 5.700% 09/01/12		06/16/2009	Goldman Sachs		1,358,682	1,300,000	22,230
406216-AX-9	Halliburton Company Corp Note MW 50BP 6.150% 09/15/19		03/10/2009	JP Morgan Chase		450,344	450,000	0
428236-AX-1	Hewlett Packard Co Corp Note MW 25BP 2.250% 05/27/11		05/21/2009	Morgan Stanley		569,812	570,000	0
437076-AR-3	Home Depot Inc Corp Note Cont Call 5.250% 12/16/13		07/23/2009	Deutsche Bank		1,148,433	1,100,000	6,738
459200-GM-7	IBM Corp Note MW 50BP 7.625% 10/15/18		02/04/2009	Wachovia Bank		886,853	750,000	18,109
46625H-HL-7	JP Morgan Chase Corp Note Non Call 6.300% 04/23/19		04/16/2009	Chase Securities		449,375	450,000	0
49326C-AA-3	Key Bank Corp Note Non Call FDIC 3.200% 06/15/12		04/06/2009	CS First Boston Corp		3,110,910	3,000,000	30,400
501044-CM-1	Kroger Company Corp Note MW 25BP P Put 3.900% 10/01/15		09/24/2009	Bank of America Sec		879,023	880,000	0
532457-BD-9	Eli Lilly & Company Corp Note MW 35BP 3.550% 03/06/12		03/03/2009	Deutsche Bank		759,225	760,000	0
565849-AG-1	Marathon Oil Corp Note MW 50BPS 6.500% 02/15/14		08/17/2009	Morgan Stanley		445,273	405,000	366
565849-AG-1	Marathon Oil Corp Note MW 50BPS 6.500% 02/15/14		08/24/2009	Morgan Stanley		302,555	275,000	596
565849-AG-1	Marathon Oil Corp Note MW 50BPS 6.500% 02/15/14		08/26/2009	Morgan Stanley		297,359	270,000	780
59156R-AU-2	MetLife Inc Corp Note MW 50BP 6.750% 06/01/16		05/26/2009	Barclays Group Inc.		329,776	330,000	0
59562V-AV-9	MidAmerican Energy Corp Note MW 30 BP 3.150% 07/15/12		09/23/2009	Tax Free Exchange		1,199,676	1,200,000	7,980
617446-HR-3	Morgan Stanley Corporate Note Cont Callable 5.300% 03/01/13		04/06/2009	Morgan Stanley		314,015	325,000	1,818
655844-AZ-1	Norfolk Southern Corp Note PPut MW 35BP 5.750% 04/01/18		09/02/2009	Ridge Clearing and Outsource		1,289,079	1,190,000	29,841
693476-BF-9	PNC Funding Corp Corp Note Non Call 6.700% 06/10/19		08/24/2009	Goldman Sachs		681,400	625,000	9,073
693476-BF-9	PNC Funding Corp Corp Note Non Call 6.700% 06/10/19		08/25/2009	Jefferys and Company		410,351	375,000	5,514
717081-CZ-4	Pfizer Incorporated Corp Note Non Call MW 50BP 4.450% 03/15/12		03/17/2009	CitiGroup		699,041	700,000	0
74005P-AS-3	Praxair Inc Corp Note MW 40BP 4.375% 03/31/14		03/23/2009	Bank of America Sec		498,420	500,000	0
74005P-AV-6	Praxair Inc Corp Note MW 15BP 3.250% 09/15/15		08/27/2009	CitiGroup		812,905	815,000	0
74153W-BY-4	Pricoa Global Funding Corp Note Non Call Prv Plc 5.450% 06/11/14		06/04/2009	Deutsche Bank		498,940	500,000	0
743263-AM-7	Progress Energy Inc Corp Note MW 50BP 6.050% 03/15/14		03/16/2009	Wachovia Bank		448,763	450,000	0
744320-BH-7	Prudential Financial Corp Note Non Call 3.625% 09/17/12		09/10/2009	Barclays Group Inc.		699,881	700,000	0
744320-BJ-3	Prudential Financial Corp Note Non Call 4.750% 09/17/15		09/10/2009	Barclays Group Inc.		698,369	700,000	0
911312-AL-0	UPS Corp Note Non Call 3.875% 04/01/14		03/19/2009	CitiGroup		399,112	400,000	0
91913Y-AN-0	Valero Energy Corp Note MW 50BP 9.375% 03/15/19		04/29/2009	BNP Paribar Securities Corp		359,814	325,000	3,978
92343V-AM-6	Verizon Commun Corp Note Cont Call 6.100% 04/15/18		06/23/2009	Jefferys and Company		649,150	625,000	7,519
92344S-AJ-9	Verizon Wireless Corp Note MW 75BP 7.375% 11/15/13		11/10/2009	Tax Free Exchange		1,092,617	1,100,000	4,282
927804-FH-2	VA Electric Corp Note MW 25 BP 5.000% 06/30/19		06/23/2009	Goldman Sachs		898,245	900,000	0
94106L-AT-6	Waste Management Corp Note MW 50BP 6.375% 03/11/15		02/23/2009	Deutsche Bank		373,688	375,000	0
94106L-AT-6	Waste Management Corp Note MW 50BP 6.375% 03/11/15		09/09/2009	Bank of America Sec		234,879	215,000	114
984121-BY-8	Xerox Corp Note MW 75BP P Put 8.250% 05/15/14		07/07/2009	Morgan Stanley		997,310	950,000	12,845
15135U-AA-7	Cenovus Energy Note MW 35BP Priv Plc PPut 4.500% 09/15/14	A	09/15/2009	Bank of America Sec		924,103	925,000	0
71644E-AH-5	Petro Canada Corp Note MW 35BP 6.050% 05/15/18	A	07/22/2009	CitiGroup		584,695	575,000	6,958
73755L-AG-2	Potash Corp Sas Corp Note MW 25BP 3.750% 09/30/15	A	09/23/2009	Bank of America Sec		810,534	815,000	0
055451-AG-3	BHP Billiton Finance Corp Note Non Call 5.500% 04/01/14	F	03/18/2009	Barclays Group Inc.		234,215	235,000	0
055451-AG-3	BHP Billiton Finance Corp Note Non Call 5.500% 04/01/14	F	03/19/2009	Cantor Fitzgerald		191,603	190,000	0
05565Q-BH-0	BP Capital Markets PLC Corp Note Non Call 3.875% 03/10/15	F	08/06/2009	Morgan Stanley		1,246,462	1,220,000	19,829
06739F-FS-5	Barclays Corp Note Non Call 6.750% 05/22/19	F	11/16/2009	Barclays Group Inc.		1,133,650	1,000,000	33,188
111013-AG-3	British Sky Broadcasting Corp Note MW 40BP Prv Plc 6.100% 02/15/18	F	01/08/2009	Deutsche Bank		349,516	400,000	10,031
2027A0-DH-9	Com BK Aus Corp Note Priv Plc 3.750% 10/15/14	F	10/08/2009	Goldman Sachs		1,196,316	1,200,000	0
223030-AG-5	Covidien Corp Note MW 25BP PPut 6.000% 10/15/17	F	08/28/2009	Cantor Fitzgerald		1,234,710	1,125,000	25,688
24668P-AC-1	Delhaize Group Corp Note MW 50BP P Put 5.875% 02/01/14	F	04/13/2009	Bank of America Sec		250,843	250,000	3,019
25244S-AF-8	Diageo Finance Corp Note MW 15BP 3.250% 01/15/15	F	11/03/2009	CitiGroup		1,181,869	1,185,000	0
29268B-AD-3	Enel Finance Int Corp Note Non Call Priv Plc 3.875% 10/07/14	R	09/30/2009	Chase Securities		1,146,895	1,150,000	0
44841B-AA-4	HUT WHAM Corp Note Non Call Prv Plc 5.750% 09/11/19	F	09/08/2009	HSBC Securities Inc		1,143,365	1,150,000	0
636274-AC-6	Natl Grid PLC Corporate Note Cont Callable 6.300% 08/01/16	F	04/23/2009	Cantor Fitzgerald		432,736	446,000	6,790
636274-AC-6	Natl Grid PLC Corporate Note Cont Callable 6.300% 08/01/16	F	05/11/2009	Jefferys and Company		159,885	158,000	2,848

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
636274-AC-6	Natl Grid PLC Corporate Note Cont Callable 6.300% 08/01/16	F	05/15/2009	Barclays Group Inc.		44,392	44,000	839
65557C-AA-1	Nordea Bank AB Corp Note Non Call Prv Plc 3.700% 11/13/14	F	11/05/2009	Chase Securities		913,673	915,000	0
767201-AH-9	Rio Tinto Fin USA Corp Note MW 50 BP 9.000% 05/01/19	F	07/21/2009	CitiGroup		702,000	600,000	14,550
822582-AH-5	Shell Intl Fin Corp Note MW 15BP 0.000% 09/22/15	F	09/15/2009	Morgan Stanley		1,551,812	1,555,000	0
87927V-AU-2	Telecom Italia Corp Note MW 45BP 6.999% 06/04/18	F	04/22/2009	Goldman Sachs		373,068	400,000	11,121
87927V-AW-8	Telecom Italia Corp Note MW 50BP 6.175% 06/18/14	F	06/15/2009	Morgan Stanley		1,200,000	1,200,000	0
87938W-AA-1	Telefonica Emisiones Corporate Note Cont Callable 5.984% 06/20/11	F	05/19/2009	CitiGroup		946,521	900,000	22,739
902118-AY-4	Tyco Intl Grp Corp Note MW 25 BP 6.750% 02/15/11	F	07/10/2009	Bank of America Sec		1,472,002	1,400,000	39,375
92857W-AS-9	Vodafone Group Corp Note Mw 30 BP 5.450% 06/10/19	F	06/03/2009	Morgan Stanley		498,705	500,000	0
961214-BJ-1	Westpac Bnking Corp Note Non Call 2.250% 11/19/12	F	11/16/2009	Bank of America Sec		1,448,782	1,450,000	0
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						68,068,707	66,161,000	553,239
8399997. Total - Bonds - Part 3						275,301,941	254,762,934	1,762,241
8399998. Total - Bonds - Part 5						19,724,979	19,161,532	33,277
8399999. Total - Bonds						295,026,920	273,924,466	1,795,518
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						295,026,920	XXX	1,795,518

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
3133XK-QX-6	FHLB Note Non Call 4.875% 05/17/17		02/26/2009	Chase Securities		7,580,461	7,000,000	7,112,399	7,109,916	0	(1,704)	0	(1,704)	0	7,108,212	0	472,249	472,249	94,792	05/17/2017
31398A-KX-9	FNMA Note 3.250% 02/10/10		02/26/2009	Barclays Group Inc.		4,590,329	4,500,000	4,543,047	4,527,654	0	(3,828)	0	(3,828)	0	4,523,826	0	66,503	66,503	80,031	02/10/2010
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		01/01/2009	Paydown		85	85	85	85	0	0	0	0	0	85	0	0	0	1	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		02/01/2009	Paydown		74	74	74	74	0	0	0	0	0	74	0	0	0	1	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		03/01/2009	Paydown		78	78	78	78	0	0	0	0	0	78	0	0	0	2	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		04/01/2009	Paydown		83	83	83	83	0	0	0	0	0	83	0	0	0	3	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		05/01/2009	Paydown		83	83	83	83	0	0	0	0	0	83	0	0	0	3	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		06/01/2009	Paydown		83	83	83	83	0	0	0	0	0	83	0	0	0	4	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		07/01/2009	Paydown		84	84	84	84	0	0	0	0	0	84	0	0	0	4	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		08/01/2009	Paydown		241	241	241	240	0	0	0	0	0	241	0	0	0	14	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		09/01/2009	Paydown		88	88	88	88	0	0	0	0	0	88	0	0	0	6	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		10/01/2009	Paydown		84	84	84	84	0	0	0	0	0	84	0	0	0	6	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		11/01/2009	Paydown		1,318	1,318	1,318	1,316	0	2	0	2	0	1,318	0	0	0	109	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS) 9.000% 12/15/19		12/01/2009	Paydown		82	82	82	82	0	0	0	0	0	82	0	0	0	7	12/15/2019
912810-PU-6	US Treasury Bond 5.000% 05/15/37		02/26/2009	Deutsche Bank		3,665,379	3,000,000	3,282,200	3,281,012	0	(792)	0	(792)	0	3,280,220	0	385,158	385,158	43,094	05/15/2037
912827-5G-3	US Treasury Note 5.500% 05/15/09		05/15/2009	Maturity		5,000,000	5,000,000	5,175,000	5,010,451	0	(10,451)	0	(10,451)	0	5,000,000	0	0	0	137,500	05/15/2009
912828-CH-1	US Treasury Note 3.875% 05/15/09		01/08/2009	Deutsche Bank		9,302,652	9,185,000	9,436,152	9,266,768	0	(4,882)	0	(4,882)	0	9,261,887	0	40,765	40,765	54,076	05/15/2009
912828-DE-7	US Treasury Note 3.500% 12/15/09		12/15/2009	Maturity		10,500,000	10,500,000	10,222,031	10,404,945	0	95,055	0	95,055	0	10,500,000	0	0	0	367,500	12/15/2009
912828-ES-5	US Treasury Note 4.250% 01/15/11		02/26/2009	Deutsche Bank		21,003,617	19,790,000	21,095,389	20,722,937	0	(70,677)	0	(70,677)	0	20,652,261	0	351,357	351,357	520,444	01/15/2011
0399999. Bonds - U.S. Governments						61,644,821	58,977,383	60,868,601	60,326,063	0	2,723	0	2,723	0	60,328,789	0	1,316,032	1,316,032	1,297,597	XXX
246428-PE-0	DE Trans Authority Rev Bond Non Call 5.000% 07/01/09		07/01/2009	Maturity		1,685,000	1,685,000	1,758,449	1,712,143	0	(27,143)	0	(27,143)	0	1,685,000	0	0	0	84,250	07/01/2009
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		01/01/2009	Paydown		19,022	19,022	19,004	19,004	0	18	0	18	0	19,022	0	0	0	87	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		02/01/2009	Paydown		48,089	48,089	48,043	48,043	0	46	0	46	0	48,089	0	0	0	441	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		03/01/2009	Paydown		64,190	64,190	64,130	64,129	0	61	0	61	0	64,190	0	0	0	883	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		04/01/2009	Paydown		59,866	59,866	59,809	59,809	0	57	0	57	0	59,866	0	0	0	1,098	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		05/01/2009	Paydown		50,739	50,739	50,692	50,691	0	48	0	48	0	50,739	0	0	0	1,163	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		06/01/2009	Paydown		52,868	52,868	52,818	52,817	0	50	0	50	0	52,868	0	0	0	1,454	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		07/01/2009	Paydown		52,878	52,878	52,828	52,828	0	50	0	50	0	52,878	0	0	0	1,697	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		08/01/2009	Paydown		37,859	37,859	37,823	37,823	0	36	0	36	0	37,859	0	0	0	1,388	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		09/01/2009	Paydown		24,401	24,401	24,378	24,378	0	23	0	23	0	24,401	0	0	0	1,007	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		10/01/2009	Paydown		20,882	20,882	20,862	20,862	0	20	0	20	0	20,882	0	0	0	957	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		11/01/2009	Paydown		24,972	24,972	24,949	24,949	0	24	0	24	0	24,972	0	0	0	1,259	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		11/30/2009	JP Morgan Chase		1,539,662	1,446,753	1,445,393	1,445,378	0	3	0	3	0	1,445,381	0	94,280	94,280	75,814	05/01/2038
3128M6-AQ-1	FHLMC Pool G04215 MBS 5.500% 05/01/38		12/01/2009	Paydown		27,003	27,003	26,978	26,978	0	26	0	26	0	27,003	0	0	0	8,116	05/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		01/01/2009	Paydown		3,135	3,135	3,180	3,180	0	(45)	0	(45)	0	3,135	0	0	0	14	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		02/01/2009	Paydown		3,138	3,138	3,184	3,183	0	(45)	0	(45)	0	3,138	0	0	0	29	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		03/01/2009	Paydown		18,461	18,461	18,729	18,727	0	(266)	0	(266)	0	18,461	0	0	0	254	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		04/01/2009	Paydown		17,395	17,395	17,647	17,645	0	(251)	0	(251)	0	17,395	0	0	0	319	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		05/01/2009	Paydown		12,065	12,065	12,240	12,239	0	(174)	0	(174)	0	12,065	0	0	0	277	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		06/01/2009	Paydown		24,162	24,162	24,513	24,509	0	(348)	0	(348)	0	24,162	0	0	0	664	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		07/01/2009	Paydown		12,568	12,568	12,750	12,749	0	(181)	0	(181)	0	12,568	0	0	0	403	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		08/01/2009	Paydown		8,494	8,494	8,617	8,616	0	(122)	0	(122)	0	8,494	0	0	0	311	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		09/01/2009	Paydown		14,294	14,294	14,502	14,500	0	(206)	0	(206)	0	14,294	0	0	0	590	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		10/01/2009	Paydown		14,750	14,750	14,964	14,962	0	(212)	0	(212)	0	14,750	0	0	0	676	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		11/01/2009	Paydown		49,980	49,980	50,707	50,700	0	(720)	0	(720)	0	49,980	0	0	0	2,520	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		12/01/2009	Nomura Securities		2,968,694	2,787,098	2,827,598	2,827,236	0	(229)	0	(229)	0	2,827,006	0	141,688	141,688	146,052	06/01/2038
3128M6-HW-1	FHLMC Pool G04445 MBS 5.500% 06/01/38		12/01/2009	Paydown		9,013	9,013	9,144	9,143	0	(130)	0	(130)	0	9,013	0	0	0	13,270	06/01/2038
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		01/01/2009	Paydown		29,064	29,064	28,996	28,996	0	68	0	68	0	29,064	0	0	0	121	07/01/2023
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		02/01/2009	Paydown		65,760	65,760	65,606	65,606	0	154	0	154	0	65,760	0	0	0	548	07/01/2023
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		03/01/2009	Paydown		84,388	84,388	84,190	84,190	0	198	0	198	0	84,388	0	0	0	1,055	07/01/2023
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		04/01/2009	Paydown		89,054	89,054	88,845	88,845	0	209	0	209	0	89,054	0	0	0	1,484	07/01/2023
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		05/01/2009	Paydown		90,466	90,466	90,254	90,254	0	212	0	212	0	90,466	0	0	0	1,885	07/01/2023
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		06/01/2009	Paydown		85,378	85,378	85,178	85,178	0	200	0	200	0	85,378	0	0	0	2,134	07/01/2023
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		06/30/2009	UBS Sec/Warburg Dillion		2,965,024	2,865,622	2,858,907	2,858,913	0	6	0	6	0	2,858,919	0	106,105	106,105	76,417	07/01/2023
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		07/01/2009	Paydown		82,234	82,234	82,041	82,042	0	193	0	193	0	82,234	0	0	0	14,339	07/01/2023
3128PC-2X-9	FHLMC Pool J01690 (MBS) 5.500% 04/01/21		01/01/2009	Paydown		3,960	3,960	3,959	3,958	0	2	0	2	0	3,960	0	0	0	18	04/01/2021