

ANNUAL STATEMENT

OF THE

**American Family Life Assurance
Company of Columbus (Aflac)**

Of

Omaha

in the state of NE

to the Insurance Department

of the state of

For the Year Ended

December 31, 2012

2012

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	105,468,691,779	0	105,468,691,779	99,161,526,354
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	4,899,090	0	4,899,090	4,891,254
2.2 Common stocks.....	639,191,176	0	639,191,176	138,295,382
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	4,007,565	0	4,007,565	4,789,764
3.2 Other than first liens.....	5,816,564	5,816,564	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	301,159,037	0	301,159,037	344,357,114
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....288,797,630, Schedule E-Part 1), cash equivalents (\$.....0, Schedule E-Part 2) and short-term investments (\$.....5,925,382,343, Schedule DA).....	6,214,179,972	0	6,214,179,972	1,550,189,965
6. Contract loans (including \$.....0 premium notes).....	151,959,622	0	151,959,622	147,014,754
7. Derivatives (Schedule DB).....	0	0	0	0
8. Other invested assets (Schedule BA).....	382,479,127	0	382,479,127	456,815,708
9. Receivables for securities.....	1,575	0	1,575	0
10. Securities lending reinvested collateral assets (Schedule DL).....	158,978,970	0	158,978,970	183,937,234
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	113,331,364,477	5,816,564	113,325,547,913	101,991,817,529
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	824,263,159	0	824,263,159	787,002,380
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	429,544,415	41,222,748	388,321,667	370,851,234
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	5,731,460	0	5,731,460	5,066,450
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,713,900	0	4,713,900	3,927,967
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	35,157,221	0	35,157,221	7,359,579
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	0	0	0	0
19. Guaranty funds receivable or on deposit.....	948,927	0	948,927	1,210,346
20. Electronic data processing equipment and software.....	38,199,795	25,570,573	12,629,222	10,347,410
21. Furniture and equipment, including health care delivery assets (\$.....0).....	29,139,586	29,139,586	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	436,431,926	0	436,431,926	96,955,937
24. Health care (\$.....0) and other amounts receivable.....	23,292,174	23,292,174	0	0
25. Aggregate write-ins for other than invested assets.....	264,928,676	156,303,052	108,625,624	103,523,020
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	115,423,715,716	281,344,697	115,142,371,019	103,378,061,852
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	204,296,975	0	204,296,975	203,604,068
28. TOTALS (Lines 26 and 27).....	115,628,012,691	281,344,697	115,346,667,994	103,581,665,920

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Refundable deposits in Japan, primarily leased office space.....	50,892,555	1,585,009	49,307,546	53,216,266
2502. Funds held by premium collection agencies.....	46,486,652	0	46,486,652	40,381,646
2503. Prepaid expenses.....	110,010,821	110,010,821	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	57,538,648	44,707,222	12,831,426	9,925,108
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	264,928,676	156,303,052	108,625,624	103,523,020

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....18,458,405,532 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....1,270,212 Modco Reserve).....	18,458,405,532	16,473,029,214
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	61,433,824,463	65,484,643,424
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	129,643,340	107,014,214
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	207,625,272	184,083,485
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	3,577,815,969	3,604,286,299
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	3,023	3,023
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$....366,807,546 discount; including \$....346,897,674 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	11,364,284,979	5,833,395,534
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	45,482,885	45,133,938
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$....47,612,826 assumed and \$.....0 ceded.....	47,612,826	0
9.4 Interest Maintenance Reserve (IMR, Line 6).....	1,255,030,370	1,041,359,611
10. Commissions to agents due or accrued - life and annuity contracts \$....35,343,300, accident and health \$....154,047,299 and deposit-type contract funds \$.....0.....	189,390,599	211,847,887
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	622,734,918	694,874,971
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....	82,442,723	78,883,119
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	227,070,204	232,121,632
15.2 Net deferred tax liability.....	1,441,004,982	1,879,132,577
16. Unearned investment income.....	0	0
17. Amounts withheld or retained by company as agent or trustee.....	12,316,593	13,764,794
18. Amounts held for agents' account, including \$....6,480,451 agents' credit balances.....	8,950,957	8,253,451
19. Remittances and items not allocated.....	97,492,411	112,645,910
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	37,038,209	15,439,742
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	90,198,290	41,986,486
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	534,615,532	0
24.09 Payable for securities.....	7,031,312	1,335,543
24.10 Payable for securities lending.....	6,277,147,737	837,904,575
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	103,449,824	105,804,744
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	106,250,612,950	97,006,944,173
27. From Separate Accounts Statement.....	204,296,975	203,604,068
28. Total liabilities (Line 26 and 27).....	106,454,909,925	97,210,548,241
29. Common capital stock.....	3,879,605	3,879,605
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	569,929,529	569,929,529
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	8,317,948,935	5,797,308,545
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	8,887,878,464	6,367,238,074
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	8,891,758,069	6,371,117,679
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	115,346,667,994	103,581,665,920

DETAILS OF WRITE-INS

2501. Other liabilities.....	73,209,702	76,280,997
2502. Funds held for escheat.....	30,240,122	29,523,747
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	103,449,824	105,804,744
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11).....	23,102,514,153	20,945,015,313
2. Considerations for supplementary contracts with life contingencies.....	0	0
3. Net investment income (Exhibit of Net Investment Income, Line 17).....	3,399,354,102	3,228,471,682
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5).....	67,108,010	76,184,400
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1).....	246,272	220,942
7. Reserve adjustments on reinsurance ceded.....	(82,420)	52,899
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	11,852,501	10,311,730
8.2 Charges and fees for deposit-type contracts.....	0	0
8.3 Aggregate write-ins for miscellaneous income.....	36,615,273	16,611,272
9. Totals (Lines 1 to 8.3).....	26,617,607,891	24,276,868,238
10. Death benefits.....	373,951,634	338,351,963
11. Matured endowments (excluding guaranteed annual pure endowments).....	10,265,585	16,647,750
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8).....	5,235,041	4,984,386
13. Disability benefits and benefits under accident and health contracts.....	9,120,247,397	8,688,448,809
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0
15. Surrender benefits and withdrawals for life contracts.....	629,873,260	579,100,066
16. Group conversions.....	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,385,447	1,220,975
18. Payments on supplementary contracts with life contingencies.....	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	6,169,965,670	4,954,492,574
20. Totals (Lines 10 to 19).....	16,310,924,034	14,583,246,523
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1).....	3,118,664,052	2,985,343,170
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1).....	109,230,934	0
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4).....	2,748,087,286	2,606,280,570
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3).....	230,898,958	211,016,266
25. Increase in loading on deferred and uncollected premiums.....	336,717	549,006
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	137,041,385
27. Aggregate write-ins for deductions.....	14,473,736	0
28. Totals (Lines 20 to 27).....	22,532,615,717	20,523,476,920
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	4,084,992,174	3,753,391,318
30. Dividends to policyholders.....	5,725	5,662
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	4,084,986,449	3,753,385,656
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	779,712,756	855,886,177
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	3,305,273,693	2,897,499,479
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....0 (excluding taxes of \$.....0 transferred to the IMR).....	(967,996,234)	(2,453,908,150)
35. Net income (Line 33 plus Line 34).....	2,337,277,459	443,591,329
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2).....	6,371,117,681	6,739,785,703
37. Net income (Line 35).....	2,337,277,459	443,591,329
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....1,929,515.....	60,235,751	41,827,027
39. Change in net unrealized foreign exchange capital gain (loss).....	(352,659,197)	93,816,798
40. Change in net deferred income tax.....	(263,353,731)	(41,520,092)
41. Change in nonadmitted assets.....	314,441,187	(587,154,714)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4).....	0	0
44. Change in asset valuation reserve.....	(21,598,467)	(7,590,829)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1).....	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0
48. Change in surplus notes.....	0	0
49. Cumulative effect of changes in accounting principles.....	435,161,823	0
50. Capital changes:		
50.1 Paid in.....	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0
50.3 Transferred to surplus.....	0	0
51. Surplus adjustment:		
51.1 Paid in.....	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0
51.3 Transferred from capital.....	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0
52. Dividends to stockholders.....	0	(282,297,060)
53. Aggregate write-ins for gains and losses in surplus.....	11,135,560	(29,340,481)
54. Net change in capital and surplus for the year (Lines 37 through 53).....	2,520,640,385	(368,668,022)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38).....	8,891,758,066	6,371,117,681
DETAILS OF WRITE-INS		
08.301. Administrative service fees from affiliates.....	17,706,159	15,882,846
08.302. Interest on agents' balances.....	1,478,663	1,582,075
08.303. Realized foreign exchange gain/(loss).....	7,185,645	(3,328,371)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	10,244,806	2,474,722
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	36,615,273	16,611,272
2701. Reserve adjustment from reinsurance assumed.....	14,473,736	0
2702.	0	0
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	14,473,736	0
5301. Minimum pension liability.....	10,171,446	(29,340,481)
5302. Derivatives in other assets.....	964,114	0
5303.	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	11,135,560	(29,340,481)

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	29,660,867,878	24,340,727,266
2. Net investment income.....	3,215,938,460	3,165,682,882
3. Miscellaneous income.....	34,210,826	16,378,849
4. Total (Lines 1 through 3).....	32,911,017,164	27,522,788,997
5. Benefit and loss related payments.....	9,828,566,587	9,591,875,630
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	6,064,941,242	5,785,717,874
8. Dividends paid to policyholders.....	5,725	5,662
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	770,151,358	814,690,677
10. Total (Lines 5 through 9).....	16,663,664,912	16,192,289,843
11. Net cash from operations (Line 4 minus Line 10).....	16,247,352,252	11,330,499,154
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	12,806,020,820	15,682,296,378
12.2 Stocks.....	377,234	0
12.3 Mortgage loans.....	1,718,752	1,913,626
12.4 Real estate.....	0	250,564
12.5 Other invested assets.....	302,225,316	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	30,654,033	7,095,789
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	13,140,996,155	15,691,556,357
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	29,166,587,136	26,714,055,923
13.2 Stocks.....	442,562,401	0
13.3 Mortgage loans.....	231,000	77,180
13.4 Real estate.....	1,369,514	264,276
13.5 Other invested assets.....	226,428,218	123,571,782
13.6 Miscellaneous applications.....	1,575	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	29,837,179,844	26,837,969,161
14. Net increase (decrease) in contract loans and premium notes.....	4,944,868	23,549,324
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(16,701,128,557)	(11,169,962,128)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	32,188,395	11,300,534
16.5 Dividends to stockholders.....	0	282,297,060
16.6 Other cash provided (applied).....	5,085,577,916	549,929,513
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	5,117,766,311	278,932,987
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	4,663,990,006	439,470,013
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	1,550,189,964	1,110,719,951
19.2 End of year (Line 18 plus Line 19.1).....	6,214,179,970	1,550,189,964

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

20.0001	Reclassification of assets - Sch.BA (other inv. assets) to common stocks.....	302,225,316	0
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ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
1. Premiums and annuity considerations for life and accident and health contracts.....	23,102,514,153	0	5,297,352,264	696,769,291	0	0	2,364,299	0	110,569,246	0	16,995,459,053	0
2. Considerations for supplementary contracts with life contingencies.....	0	0	0	0	0	0	0	0	0	0	0	0
3. Net investment income.....	3,399,354,102	0	659,002,989	134,011,900	0	0	970,258	0	2,170,805	0	2,178,071,228	425,126,922
4. Amortization of Interest Maintenance Reserve (IMR).....	67,108,010	0	12,441,766	2,426,229	0	0	45,934	0	116,367	0	52,077,714	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	246,272	0	246,272	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	(82,420)	0	(82,420)	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	11,852,501	0	0	0	0	0	0	0	0	0	0	11,852,501
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	36,615,274	0	2,443,722	284,070	0	0	66,343	0	1,321,111	0	32,500,028	0
9. Totals (Lines 1 to 8.3).....	26,617,607,892	0	5,971,404,593	833,491,490	0	0	3,446,834	0	114,177,529	0	19,258,108,023	436,979,423
10. Death benefits.....	373,951,634	0	372,499,209	0	0	0	1,452,425	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	10,265,585	0	10,265,585	0	0	0	0	0	0	0	0	0
12. Annuity benefits.....	5,235,041	0	0	5,235,041	0	0	0	0	0	0	0	0
13. Disability benefits and benefits under accident and health contracts.....	9,120,247,397	0	400,619	0	0	0	1,208	0	45,210,862	0	9,074,634,708	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	629,873,260	0	550,732,043	79,141,217	0	0	0	0	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,385,447	0	108,959	1,276,488	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	6,169,965,670	0	3,378,588,622	588,959,177	0	0	(7,822)	0	(3,400,882)	0	2,205,826,575	0
20. Totals (Lines 10 to 19).....	16,310,924,034	0	4,312,595,037	674,611,923	0	0	1,445,811	0	41,809,980	0	11,280,461,283	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,118,664,052	0	520,437,116	30,702,610	0	0	415,376	0	1,549,082	0	2,565,559,868	0
22. Commissions and expense allowances on reinsurance assumed.....	109,230,934	0	0	0	0	0	0	0	109,218,074	0	12,860	0
23. General insurance expenses.....	2,748,087,286	0	329,043,052	37,455,543	0	0	603,395	0	24,012,595	0	2,356,972,701	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	230,898,958	0	25,599,597	2,706,272	0	0	63,231	0	2,515,507	0	200,014,351	0
25. Increase in loading on deferred and uncollected premiums.....	336,717	0	336,717	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	14,473,736	0	0	0	0	0	0	0	14,473,736	0	0	0
28. Totals (Lines 20 to 27).....	22,532,615,717	0	5,188,011,519	745,476,348	0	0	2,527,813	0	193,578,974	0	16,403,021,063	0
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	4,084,992,175	0	783,393,074	88,015,142	0	0	919,021	0	(79,401,445)	0	2,855,086,960	436,979,423
30. Dividends to policyholders.....	5,725	0	5,725	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	4,084,986,450	0	783,387,349	88,015,142	0	0	919,021	0	(79,401,445)	0	2,855,086,960	436,979,423
32. Federal income taxes incurred (excluding tax on capital gains).....	779,712,755	0	181,768,285	21,592,447	0	0	(192,930)	0	16,668,699	0	546,529,032	13,347,222
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	3,305,273,695	0	601,619,064	66,422,695	0	0	1,111,951	0	(96,070,144)	0	2,308,557,928	423,632,201

DETAILS OF WRITE-INS

08.301. Administrative service fees from affiliates.....	17,706,159	0	668,926	0	0	0	41,318	0	104,672	0	16,891,243	0
08.302. Interest on agents' balances.....	1,478,663	0	0	0	0	0	0	0	0	0	1,478,663	0
08.303. Realized foreign exchange gain/(loss).....	7,185,645	0	1,756,355	363,669	0	0	180	0	457	0	5,064,984	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	10,244,807	0	18,441	(79,599)	0	0	24,845	0	1,215,982	0	9,065,138	0
08.399. Total (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	36,615,274	0	2,443,722	284,070	0	0	66,343	0	1,321,111	0	32,500,028	0
2701. Reserve adjustment from reinsurance assumed.....	14,473,736	0	0	0	0	0	0	0	14,473,736	0	0	0
2702.	0	0	0	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	14,473,736	0	0	0	0	0	0	0	14,473,736	0	0	0
2799. Total (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	14,473,736	0	0	0	0	0	0	0	14,473,736	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	16,473,029,212	.0	13,380,216,724	3,074,459,339	.0	.0	18,353,149	.0
2. Tabular net premiums or considerations.....	4,467,679,524	.0	3,891,469,547	574,527,037	.0	.0	1,682,940	.0
3. Present value of disability claims incurred.....	10,480,561	.0	10,480,561	.0	XXX	.0	.0	.0
4. Tabular interest.....	458,375,353	.0	406,593,614	51,046,041	.0	.0	735,698	.0
5. Tabular less actual reserve released.....	(178,941)	.0	(179,534)	.0	.0	.0	593	.0
6. Increase in reserve on account of change in valuation basis.....	.0	.0	.0	.0	.0	.0	.0	.0
7. Other increases (net).....	(1,655,332,787)	.0	(1,341,416,373)	(313,908,592)	.0	.0	(7,822)	.0
8. Totals (Lines 1 to 7).....	19,754,052,922	.0	16,347,164,539	3,386,123,825	.0	.0	20,764,558	.0
9. Tabular cost.....	542,263,792	.0	519,188,462	20,663,391	XXX	.0	2,411,939	.0
10. Reserves released by death.....	44,621,377	.0	44,621,377	XXX	XXX	.0	.0	XXX
11. Reserves released by other terminations (net).....	703,125,356	.0	606,244,280	96,874,992	.0	.0	6,084	.0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	5,636,868	.0	400,619	5,235,041	.0	.0	1,208	.0
13. Net transfers to or (from) Separate Accounts.....	.0	.0	.0	.0	.0	.0	.0	.0
14. Total deductions (Lines 9 to 13).....	1,295,647,393	.0	1,170,454,738	122,773,424	.0	.0	2,419,231	.0
15. Reserve December 31, current year.....	18,458,405,529	.0	15,176,709,801	3,263,350,401	.0	.0	18,345,327	.0

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....808,050	.....736,878
1.1 Bonds exempt from U.S. tax.....	(a).....0	.....0
1.2 Other bonds (unaffiliated).....	(a).....3,317,012,104	.....3,403,667,404
1.3 Bonds of affiliates.....	(a).....3,923,476	.....3,911,532
2.1 Preferred stocks (unaffiliated).....	(b).....486,005	.....486,004
2.11 Preferred stocks of affiliates.....	(b).....0	.....0
2.2 Common stocks (unaffiliated).....	.....437,773	.....437,954
2.21 Common stocks of affiliates.....	.....6,935,255	.....6,935,255
3. Mortgage loans.....	(c).....230,722	.....233,045
4. Real estate.....	(d).....16,994,449	.....16,994,449
5. Contract loans.....	.....3,823,472	.....4,035,874
6. Cash, cash equivalents and short-term investments.....	(e).....(1,141,087)	.....643,545
7. Derivative instruments.....	(f).....0	.....0
8. Other invested assets.....	.....24,340,562	.....24,340,562
9. Aggregate write-ins for investment income.....	.....6,369,713	.....6,369,713
10. Total gross investment income.....	.....3,380,220,492	.....3,468,792,214
11. Investment expenses.....		(g).....55,658,236
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....3,887,916
13. Interest expense.....		(h).....0
14. Depreciation on real estate and other invested assets.....		(i).....9,891,951
15. Aggregate write-ins for deductions from investment income.....		.....0
16. Total deductions (Lines 11 through 15).....		.....69,438,103
17. Net investment income (Line 10 minus Line 16).....		.....3,399,354,111

DETAILS OF WRITE-INS

0901. Miscellaneous Investment Income.....	.....(887)	.....(887)
0902. Consentment Fee.....	.....6,370,600	.....6,370,600
0903. ....	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	.....6,369,713	.....6,369,713
1501. ....		.....0
1502. ....		.....0
1503. ....		.....0
1598. Summary of remaining write-ins for Line 15 from overflow page.....		.....0
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above).....		.....0

- (a) Includes \$.....28,289,773 accrual of discount less \$.....64,264,596 amortization of premium and less \$.....103,636,476 paid for accrued interest on purchases.
- (b) Includes \$.....7,837 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....16,994,449 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....1,194,461 accrual of discount less \$.....3,616,616 amortization of premium and less \$.....6,332,003 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to Segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....9,891,951 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. government bonds.....	.....0	.....0	.....0	.....0	.....0
1.1 Bonds exempt from U.S. tax.....	.....0	.....0	.....0	.....0	.....0
1.2 Other bonds (unaffiliated).....	.....313,530,343	.....(991,578,809)	.....(678,048,466)	.....0	.....(9,336,268,103)
1.3 Bonds of affiliates.....	.....0	.....0	.....0	.....0	.....(3,109,032)
2.1 Preferred stocks (unaffiliated).....	.....0	.....0	.....0	.....0	.....0
2.11 Preferred stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.2 Common stocks (unaffiliated).....	.....24,162	.....15,980	.....40,142	.....168,767	.....(1,523,351)
2.21 Common stocks of affiliates.....	.....0	.....0	.....0	.....60,026,381	.....(1,313)
3. Mortgage loans.....	.....0	.....0	.....0	.....0	.....(1,286,300)
4. Real estate.....	.....(65,476)	.....0	.....(65,476)	.....0	.....(33,325,347)
5. Contract loans.....	.....0	.....0	.....0	.....0	.....(14,697,387)
6. Cash, cash equivalents and short-term investments.....	.....0	.....0	.....0	.....0	.....(699,670,719)
7. Derivative instruments.....	.....(13,082,774)	.....0	.....(13,082,774)	.....0	.....(534,615,532)
8. Other invested assets.....	.....0	.....0	.....0	.....1,970,118	.....0
9. Aggregate write-ins for capital gains (losses).....	.....0	.....3,939,109	.....3,939,109	.....0	.....0
10. Total capital gains (losses).....	.....300,406,255	.....(987,623,719)	.....(687,217,464)	.....62,165,266	.....(10,624,497,085)

DETAILS OF WRITE-INS

0901. Foreign Exchange.....	.....0	.....11,822,556	.....11,822,556	.....0	.....0
0902. Hedge Cost.....	.....0	.....(7,883,447)	.....(7,883,447)	.....0	.....0
0903. ....	.....0	.....0	.....0	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	.....0	.....3,939,109	.....3,939,109	.....0	.....0

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

			Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
	1 Total	2 Industrial Life	3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	
FIRST YEAR (other than single)											
1. Uncollected.....	87,086,781	0	6,799,042	83,618	0	976	0	140,208	0	80,062,937	0
2. Deferred and accrued.....	1,742,780	0	1,742,780	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:											
3.1 Direct.....	88,829,561	0	8,541,822	83,618	0	976	0	140,208	0	80,062,937	0
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2).....	88,829,561	0	8,541,822	83,618	0	976	0	140,208	0	80,062,937	0
4. Advance.....	28,369,848	0	10,266,263	736,877	0	0	0	345	0	17,366,363	0
5. Line 3.4 - Line 4.....	60,459,713	0	(1,724,441)	(653,259)	0	976	0	139,863	0	62,696,574	0
6. Collected during year:											
6.1 Direct.....	3,755,424,300	0	1,877,741,915	192,267,347	0	19,260	0	3,139,027	0	1,682,256,751	0
6.2 Reinsurance assumed.....	59,846,239	0	0	0	0	0	0	59,846,203	0	36	0
6.3 Reinsurance ceded.....	3,964,326	0	2,434,045	0	0	726	0	0	0	1,529,555	0
6.4 Net.....	3,811,306,213	0	1,875,307,870	192,267,347	0	18,534	0	62,985,230	0	1,680,727,232	0
7. Line 5 + Line 6.4.....	3,871,765,926	0	1,873,583,429	191,614,088	0	19,510	0	63,125,093	0	1,743,423,806	0
8. Prior year (uncollected + deferred and accrued - advance).....	52,322,147	0	(2,523,024)	(830,142)	0	1,828	0	(371,319)	0	56,044,804	0
9. First year premiums and considerations:											
9.1 Direct.....	3,762,755,209	0	1,878,540,498	192,444,231	0	18,408	0	2,843,546	0	1,688,908,526	0
9.2 Reinsurance assumed.....	60,652,897	0	0	0	0	0	0	60,652,866	0	31	0
9.3 Reinsurance ceded.....	3,964,326	0	2,434,045	0	0	726	0	0	0	1,529,555	0
9.4 Net (Line 7 - Line 8).....	3,819,443,779	0	1,876,106,453	192,444,230	0	17,682	0	63,496,412	0	1,687,379,002	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct.....	559,909	0	399,468	160,441	0	0	0	0	0	0	0
10.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
10.4 Net.....	559,909	0	399,468	160,441	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected.....	356,311,481	0	24,774,584	915,379	0	139,882	0	598,783	0	329,882,853	0
12. Deferred and accrued.....	3,988,680	0	3,988,680	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct.....	360,344,691	0	28,807,794	915,379	0	139,882	0	598,783	0	329,882,853	0
13.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded.....	44,530	0	44,530	0	0	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12).....	360,300,161	0	28,763,264	915,379	0	139,882	0	598,783	0	329,882,853	0
14. Advance.....	11,335,915,131	0	9,480,186,540	1,526,186,078	0	11,546	0	83,933	0	329,447,034	0
15. Line 13.4 - Line 14.....	(10,975,614,970)	0	(9,451,423,276)	(1,525,270,699)	0	128,336	0	514,850	0	435,819	0
16. Collected during year:											
16.1 Direct.....	25,838,626,296	0	9,194,847,639	1,327,160,566	0	2,376,508	0	8,194,329	0	15,306,047,254	0
16.2 Reinsurance assumed.....	35,436,842	0	0	0	0	0	0	35,405,597	0	31,245	0
16.3 Reinsurance ceded.....	25,061,382	0	11,720,367	0	0	19,493	0	0	0	13,321,522	0
16.4 Net.....	25,849,001,756	0	9,183,127,272	1,327,160,566	0	2,357,015	0	43,599,926	0	15,292,756,977	0
17. Line 15 + Line 16.4.....	14,873,386,786	0	(268,296,004)	(198,110,133)	0	2,485,351	0	44,114,776	0	15,293,192,796	0
18. Prior year (uncollected + deferred and accrued - advance).....	(4,409,123,676)	0	(3,689,142,347)	(702,274,752)	0	138,733	0	(2,958,056)	0	(14,887,254)	0
19. Renewal premiums and considerations:											
19.1 Direct.....	19,268,755,211	0	3,432,524,882	504,164,619	0	2,366,111	0	8,328,411	0	15,321,371,188	0
19.2 Reinsurance assumed.....	38,774,807	0	0	0	0	0	0	38,744,422	0	30,385	0
19.3 Reinsurance ceded.....	25,019,554	0	11,678,539	0	0	19,493	0	0	0	13,321,522	0
19.4 Net (Line 17 - Line 18).....	19,282,510,462	0	3,420,846,343	504,164,619	0	2,346,618	0	47,072,832	0	15,308,080,050	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct.....	23,032,070,329	0	5,311,464,848	696,769,291	0	2,384,519	0	11,171,957	0	17,010,279,714	0
20.2 Reinsurance assumed.....	99,427,704	0	0	0	0	0	0	99,397,288	0	30,416	0
20.3 Reinsurance ceded.....	28,983,880	0	14,112,584	0	0	20,219	0	0	0	14,851,077	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	23,102,514,150	0	5,297,352,264	696,769,290	0	2,364,300	0	110,569,244	0	16,995,459,052	0

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health		11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)		10 Other
DIVIDENDS AND COUPONS APPLIED (included in Part 1)										
21. To pay renewal premiums.....	0	0	0	0	0	0	0	0	0	0
22. All other.....	824	0	824	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED										
23. First year (other than single):										
23.1 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0
23.2 Reinsurance assumed.....	66,639,582	0	0	0	0	0	0	66,639,545	0	37
23.3 Net ceded less assumed.....	(66,639,582)	0	0	0	0	0	0	(66,639,545)	0	(37)
24. Single:										
24.1 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed.....	0	0	0	0	0	0	0	0	0	0
25. Renewal:										
25.1 Reinsurance ceded.....	246,272	0	246,272	0	0	0	0	0	0	0
25.2 Reinsurance assumed.....	42,591,353	0	0	0	0	0	0	42,578,530	0	12,823
25.3 Net ceded less assumed.....	(42,345,081)	0	246,272	0	0	0	0	(42,578,530)	0	(12,823)
26. Totals:										
26.1 Reinsurance ceded (Page 6, Line 6).....	246,272	0	246,272	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22).....	109,230,935	0	0	0	0	0	0	109,218,075	0	12,860
26.3 Net ceded less assumed.....	(108,984,663)	0	246,272	0	0	0	0	(109,218,075)	0	(12,860)
COMMISSIONS INCURRED (direct business only)										
27. First year (other than single).....	1,271,684,964	0	349,171,417	20,694,582	0	3,439	0	822,687	0	900,992,839
28. Single.....	25,558	0	25,558	0	0	0	0	0	0	0
29. Renewal.....	1,846,953,531	0	171,240,142	10,008,028	0	411,937	0	726,395	0	1,664,567,029
30. Deposit-type contract funds.....	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21).....	3,118,664,053	0	520,437,117	30,702,610	0	415,376	0	1,549,082	0	2,565,559,868

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business		
		2 Cost Containment	3 All Other			
1. Rent.....	16,955,502	0	102,156,690	0	1,452,981	120,565,173
2. Salaries and wages.....	99,381,526	0	645,144,198	0	21,154,439	765,680,163
3.11 Contributions for benefit plans for employees.....	7,498,575	0	77,435,509	0	1,056,384	85,990,468
3.12 Contributions for benefit plans for agents.....	2,052,618	0	33,896,930	0	0	35,949,548
3.21 Payments to employees under non-funded benefit plans.....	5,337,183	0	32,295,194	0	309,108	37,941,485
3.22 Payments to agents under non-funded benefit plans.....	0	0	0	0	0	0
3.31 Other employee welfare.....	1,655,625	0	11,898,672	0	514,042	14,068,339
3.32 Other agent welfare.....	0	0	0	0	0	0
4.1 Legal fees and expenses.....	541,216	0	5,284,993	0	369,897	6,196,106
4.2 Medical examination fees.....	403,185	0	2,121,316	0	6	2,524,507
4.3 Inspection report fees.....	41,288	0	677,313	0	0	718,601
4.4 Fees of public accountants and consulting actuaries.....	791,390	0	6,678,400	0	4,123	7,473,913
4.5 Expense of investigation and settlement of policy claims.....	192,894	0	3,389,310	0	6,680	3,588,884
5.1 Traveling expenses.....	5,065,998	0	34,101,234	0	1,211,102	40,378,334
5.2 Advertising.....	27,357,269	0	210,844,466	0	2,788	238,204,523
5.3 Postage, express, telegraph and telephone.....	11,369,904	0	69,863,554	0	334,866	81,568,324
5.4 Printing and stationery.....	10,274,359	0	52,005,494	0	217,488	62,497,341
5.5 Cost or depreciation of furniture and equipment.....	875,312	0	6,776,562	0	226,551	7,878,425
5.6 Rental of equipment.....	3,079,007	0	33,514,967	0	1,596,973	38,190,947
5.7 Cost or depreciation of EDP equipment and software.....	2,801,681	0	23,847,853	0	2,321,524	28,971,058
6.1 Books and periodicals.....	465,449	0	5,685,973	0	2,345,662	8,497,084
6.2 Bureau and association fees.....	466,650	0	4,150,811	0	28,471	4,645,932
6.3 Insurance, except on real estate.....	690,121	0	6,491,874	0	23,417	7,205,412
6.4 Miscellaneous losses.....	0	0	0	0	0	0
6.5 Collection and bank service charges.....	16,084,927	0	77,136,279	0	9,565	93,230,771
6.6 Sundry general expenses.....	94,971,356	0	628,775,629	0	8,200,167	731,947,152
6.7 Group service and administration fees.....	128,564	0	2,177,778	0	0	2,306,342
6.8 Reimbursements by uninsured plans.....	0	0	0	0	0	0
7.1 Agency expense allowance.....	272,100	0	4,504,930	0	0	4,777,030
7.2 Agents' balances charged off (less \$.....1,051,467 recovered).....	393,566	0	6,428,322	0	0	6,821,888
7.3 Agency conferences other than local meetings.....	1,192,579	0	9,480,367	0	1,375	10,674,321
9.1 Real estate expenses.....	151,714	0	2,504,556	0	7,687,342	10,343,612
9.2 Investment expenses not included elsewhere.....	0	0	0	0	4,558,128	4,558,128
9.3 Aggregate write-ins for expenses.....	56,610,432	0	281,716,119	0	2,025,157	340,351,708
10. General expenses Incurred.....	367,101,990	0	2,380,985,293	0	55,658,236	(a)2,803,745,519
11. General expenses unpaid December 31, prior year.....	83,613,059	0	600,241,023	0	11,020,889	694,874,971
12. General expenses unpaid December 31, current year.....	83,420,830	0	526,750,011	0	12,564,077	622,734,918
13. Amounts receivable relating to uninsured plans, prior year.....	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year.....	0	0	0	0	0	0
15. General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14).....	367,294,219	0	2,454,476,305	0	54,115,048	2,875,885,572

DETAILS OF WRITE-INS

09.301. Outsourcing.....	56,610,432	0	281,716,119	0	2,025,157	340,351,708
09.302.	0	0	0	0	0	0
09.303.	0	0	0	0	0	0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above).....	56,610,432	0	281,716,119	0	2,025,157	340,351,708

(a) Includes management fees of \$.....265,450,371 to affiliates and \$.....0 to non-affiliates.

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

	Insurance			4 Investment	5 Total
	1 Life	2 Accident and Health			
		3 All Other Lines of Business			
1. Real estate taxes.....	0	0	0	1,772,054	1,772,054
2. State insurance department licenses and fees.....	268,611	4,433,606	0	0	4,702,217
3. State taxes on premiums.....	18,093,774	135,312,234	0	0	153,406,008
4. Other state taxes, including \$.....1,531,510 for employee benefits.....	876,686	10,627,304	0	11,979	11,515,969
5. U.S. Social Security taxes.....	847,802	14,088,746	0	300,751	15,237,299
6. All other taxes.....	8,282,227	38,067,968	0	1,803,132	48,153,327
7. Taxes, licenses and fees incurred.....	28,369,100	202,529,858	0	3,887,916	234,786,874
8. Taxes, licenses and fees unpaid December 31, prior year.....	9,342,978	68,117,962	0	1,422,179	78,883,119
9. Taxes, licenses and fees unpaid December 31, current year.....	11,669,557	69,385,411	0	1,387,755	82,442,723
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	26,042,521	201,262,409	0	3,922,340	231,227,270

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums.....	0
2. Applied to shorten the endowment or premium-paying period.....	0	0
3. Applied to provide paid-up additions.....	824	0
4. Applied to provide paid-up annuities.....	0	0
5. Total Lines 1 through 4.....	824	0
6. Paid-in cash.....	574	0
7. Left on deposit.....	4,326	0
8. Aggregate write-ins for dividend or refund options.....	0	0
9. Total Lines 5 through 8.....	5,724	0
10. Amount due and unpaid.....	0	0
11. Provision for dividends or refunds payable in the following calendar year.....	0	0
12. Terminal dividends.....	3,023	0
13. Provision for deferred dividend contracts.....	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....	0	0
15. Total Lines 10 through 14.....	3,023	0
16. Total from prior year.....	3,023	0
17. Total dividends or refunds (Lines 9 + 15 - 16).....	5,724	0

DETAILS OF WRITE-INS

0801.	0	0
0802.	0	0
0803.	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899. Totals (Line 0801 thru 0803 plus 0898) (Line 8 above).....	0	0

Annual Statement for the year 2012 of the **American Family Life Assurance Company of Columbus (Aflac)**
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 41 CSO 3% CRVM 57-63.....	27,069	0	27,069	0	0
0100002. 41 CSO 3% NLP 57-63.....	25,749	0	25,749	0	0
0100003. 41 CET 3% NLP 57-63.....	8,741	0	8,741	0	0
0100004. 58 CSO 2 1/2% CRVM 63-84.....	261,023	0	261,023	0	0
0100005. 58 CSO 2 1/2% NLP 63-84.....	15,085	0	15,085	0	0
0100006. 58 CET 2 1/2% NLP 63-84.....	5,300	0	5,300	0	0
0100007. 58 CSO 3% MOD 63-88.....	7,120,454	0	7,120,454	0	0
0100008. 58 CSO 3% CRVM 63-88.....	1,360,702	0	1,360,702	0	0
0100009. 58 CSO 3% NLP 63-88.....	2,523,043	0	2,523,043	0	0
0100010. 58 CET 3% NLP 63-88.....	1,620,071	0	1,620,071	0	0
0100011. 58 CSO 3 1/2% CRVM 78-88.....	71,530	0	71,530	0	0
0100012. 58 CET 3 1/2% NLP 78-88.....	17,447	0	17,447	0	0
0100013. 58 CSO 4% CRVM 84-88.....	46,120	0	46,120	0	0
0100014. 80 CSO 4% CRVM ALB 06-08.....	6,712,922	0	6,712,922	0	0
0100015. 80 CSO 4% NLP ALB 06-08.....	2,373	0	2,373	0	0
0100016. 80 CET 4% NLP 06-08.....	408,228	0	408,228	0	0
0100017. 80 CSO 4 1/2% FPT ALB 89-89.....	6,611	0	6,611	0	0
0100018. 80 CSO 4 1/2% CRVM ALB 95-05.....	52,805,901	0	52,805,901	0	0
0100019. 80 CSO 4 1/2% NLP ALB 95-08.....	188,789	0	188,789	0	0
0100020. 80 CET 4 1/2% NLP ALB 95-08.....	6,670,469	0	6,670,469	0	0
0100021. 80 CSO 5% CRVM ALB 89-94.....	4,572,316	0	4,572,316	0	0
0100022. 80 CSO 5% NLP ALB 89-94.....	52,953	0	52,953	0	0
0100023. 80 CET 5% NLP ALB 89-94.....	147,747	0	147,747	0	0
0100024. 2001 CSO 4% CRVM ALB 06-NB.....	165,853,430	0	165,853,430	0	0
0100025. 2001 CSO 4% NLP ALB 06-NB.....	941,727	0	941,727	0	0
0100026. UNEARNED PREMIUM.....	2,455,570	0	2,376,498	0	79,072
0100027. JPN 15TH LIFE TBL (MOD) 6% NLP ALB, CRF 85-86.....	36,755,467	0	36,755,467	0	0
0100028. JPN 15TH LIFE TBL (MOD) 5 1/2% NLP ALB, CRF 87-87.....	112,295,183	0	112,295,183	0	0
0100029. JPN 15TH LIFE TBL (MOD) 5% NLP ALB, CRF 88-96.....	110,786,092	0	110,786,092	0	0
0100030. JPN 15TH LIFE TBL (MOD) 5% CRVM ALB, CRF 85-92.....	1,605,749,375	0	1,605,749,375	0	0
0100031. JPN 15TH LIFE TBL (MOD) 4% CRVM ALB, CRF 93-96.....	53,374,022	0	53,374,022	0	0
0100032. JPN 5TH LIFE TBL (MOD) 4% NLP ALB, CRF 92-95.....	3,731,351	0	3,731,351	0	0
0100033. JPN 5TH LIFE TBL (MOD) 3.5% NLP ALB, CRF 95-96.....	1,569,996	0	1,569,996	0	0
0100034. JPN STANDARD TBL (MOD) 3.0% NLP ALB, CRF 97-99.....	871,183	0	871,183	0	0
0100035. JPN STANDARD TBL (MOD) 2.35% NLP ALB, CRF 99-NB.....	102,727	0	102,727	0	0
0100036. JPN EXPERIENCE LIFE TBL (MOD) 3.5% CRVM ALB, CRF 95-96.....	26,480,411	0	26,480,411	0	0
0100037. JPN EXPERIENCE LIFE TBL (MOD) 3.0% CRVM ALB, CRF 97-98.....	86,169,968	0	86,169,968	0	0
0100038. JPN EXPERIENCE LIFE TBL (MOD) 2.35% CRVM ALB, CRF 10-NB.....	39,532,584	0	39,532,584	0	0
0100039. JPN 5TH LIFE TBL (MOD) 3.5% CRVM ALB, CRF 95-96.....	1,225,201,355	0	1,225,201,355	0	0
0100040. JPN 5TH LIFE TBL (MOD) 3.0% CRVM ALB, CRF 97-99.....	595,281,730	0	595,281,730	0	0
0100041. JPN 5TH LIFE TBL (MOD) 2.35% CRVM ALB, CRF 99-NB.....	63,137,761	0	63,137,761	0	0
0100042. JPN STANDARD TBL 3.0% CRVM ALB, CRF 96-99.....	169,492,940	0	169,492,940	0	0
0100043. JPN STANDARD TBL 2.35% CRVM ALB, CRF 99-07.....	2,594,105,828	0	2,594,105,828	0	0
0100044. 2007 JPN STANDARD 1st Sector Mortality TBL 2.35% CRVM ALB, CRF 07-NB.....	2,183,089,692	0	2,183,089,692	0	0
0100045. JPN STANDARD TBL 1.85% CRVM ALB, CRF 01-07.....	610,515,104	0	610,515,104	0	0
0100046. JPN STANDARD TBL 1.65% CRVM ALB, CRF 01-NB.....	544,993,360	0	544,993,360	0	0
0100047. 2007 JPN STANDARD 1st Sector Mortality TBL 1.85% CRVM ALB, CRF 07-NB.....	1,280,218,259	0	1,280,218,259	0	0
0100048. 2007 JPN STANDARD 1st Sector Mortality TBL 2.25% CRVM ALB, CRF 09-NB.....	1,729,929,024	0	1,729,929,024	0	0
0100049. JPN STANDARD ANN TBL 6.0% NLP, ALB, CRF 85-93.....	35,226,846	0	35,226,846	0	0
0199997. Totals (Gross).....	13,362,531,629	0	13,362,452,556	0	79,072
0199998. Reinsurance ceded.....	720,219	0	720,219	0	0
0199999. Totals (Net).....	13,361,811,410	0	13,361,732,337	0	79,072
Annuities (excluding supplementary contracts with life contingencies):					
0200001. JPN STANDARD ANN TBL (MOD) 2.15% NLP ALB CRF 99-01.....	259,697,140	XXX	259,697,140	XXX	0
0200002. JPN STANDARD ANN TBL (MOD) 1.90% NLP ALB CRF 99-01.....	14,412,124	XXX	14,412,124	XXX	0
0200003. JPN STANDARD ANN TBL (MOD) 1.65% NLP ALB CRF 01-NB.....	2,981,190,847	XXX	2,981,190,847	XXX	0
0200004. ACCUMULATION AT 1.0%.....	4,478,249	XXX	4,478,249	XXX	0
0200005. ACCUMULATION AT 1.9%.....	2,878,150	XXX	2,878,150	XXX	0
0200006. FOR CSV IN EXCESS OF RESERVES OTHERWISE REQUIRED.....	693,891	XXX	693,891	XXX	0
0299997. Totals (Gross).....	3,263,350,401	XXX	3,263,350,401	XXX	0
0299999. Totals (Net).....	3,263,350,401	XXX	3,263,350,401	XXX	0
Accidental Death Benefits:					
0400001. 59 ADB WITH 58 CSO 3% NLP.....	52,349	0	52,349	0	0
0400002. 59 ADB WITH 80 CSO 4 1/2% NLP.....	720,077	0	720,077	0	0
0400003. UNEARNED PREMIUM.....	39,472	0	39,472	0	0
0499997. Totals (Gross).....	811,898	0	811,898	0	0
0499998. Reinsurance ceded.....	811,898	0	811,898	0	0
0499999. Totals (Net).....	0	0	0	0	0
Disability - Active Lives:					
0500001. 52 INTERCO DISA WITH 58 CSO 3% NLP.....	43,705	0	43,705	0	0
0500002. 52 INTERCO DISA WITH 80 CSO 4 1/2% NLP.....	12,963,422	0	12,963,422	0	0
0500003. UNEARNED PREMIUM.....	150,305	0	150,305	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0599997. Totals (Gross).....	13,157,432	0	13,157,432	0	0
0599999. Totals (Net).....	13,157,432	0	13,157,432	0	0
Disability - Disabled Lives:					
0600001. 52 INTERCO DISA WITH 58 CSO 3%.....	2,999,821	0	2,999,821	0	0
0600002. 70 INTERCO DISA 4 1/2%.....	560	0	0	0	560
0600003. 70 INTERCO DISA 5%.....	9,020	0	0	0	9,020
0600004. 70 INTERCO DISA 5 1/2%.....	92,229	0	0	0	92,229
0600005. 70 INTERCO DISA 6%.....	22,838	0	0	0	22,838
0600006. JPN MOF DISABLED LIFE MORTALITY 4%.....	22,158,922	0	22,158,922	0	0
0600007. JPN 5TH LIFE TBL (MOD) 4%.....	13,288,862	0	13,288,862	0	0
0699997. Totals (Gross).....	38,572,252	0	38,447,605	0	124,647
0699998. Reinsurance ceded.....	392	0	0	0	392
0699999. Totals (Net).....	38,571,860	0	38,447,605	0	124,255
Miscellaneous Reserves:					
0700001. SUBSTANDARD.....	236,187	0	236,187	0	0
0700002. PAYOR BENEFIT.....	20	0	20	0	0
0700003. GUARANTEED INSURABILITY (58 CSO 2 1/2%).....	2,905	0	2,905	0	0
0700004. UNEARNED PREMIUM.....	2,938	0	2,938	0	0
0700005. DEFICIENCY RESERVES.....	9,415,564	0	9,415,564	0	0
0700006. NON-DEDUCTION RESERVES.....	1,080,957	0	1,080,957	0	0
0700007. FOR CSV IN EXCESS OF RESERVES OTHERWISE REQUIRED.....	922,802,055	0	922,802,055	0	0
0700008. ADDITIONAL ACTUARIAL RESERVES - ASSET/LIABILITY ANALYSIS.....	847,973,801	0	829,831,801	0	18,142,000
0799997. Totals (Gross).....	1,781,514,427	0	1,763,372,427	0	18,142,000
0799999. Totals (Net).....	1,781,514,427	0	1,763,372,427	0	18,142,000
9999999. Totals (Net) - Page 3, Line 1.....	18,458,405,530	0	18,440,060,202	0	18,345,327

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes No
 1.2 If not, state which kind is issued
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes No
 2.2 If not, state which kind is issued
 NON-PARTICIPATING
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes No
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes No
 4.1 Amount of insurance: \$.....0
 4.2 Amount of reserve: \$.....0
 4.3 Basis of reserve:
- 4.4 Basis of regular assessments:
- 4.5 Basis of special assessments:
- 4.6 Assessments collected during year: \$.....0
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes No
 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....0
 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$.....0
 Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes No
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....0
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
- 7.3 State the amount of reserves established for this business: \$.....0
 7.4 Identify where the reserves are reported in the blank.
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes No
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements. \$.....0
 8.2 State the amount of reserves established for this business. \$.....0
 8.3 Identify where the reserves are reported in the blank.
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes No
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders. \$.....0
 9.2 State the amount of reserves established for this business. \$.....0
 9.3 Identify where the reserves are reported in the blank.

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserves.....	575,958,092	360,999	.0	.0	.0	575,597,093	.0	.0	.0
2. Additional contract reserves (a).....	60,616,025,974	29,562,536	.0	.0	.0	60,586,463,438	.0	.0	.0
3. Additional actuarial reserves - Asset/Liability analysis.....	1,400,000	.0	.0	.0	.0	1,400,000	.0	.0	.0
4. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Reserve for rate credits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Aggregate write-ins for reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Totals (Gross).....	61,193,384,066	29,923,535	.0	.0	.0	61,163,460,531	.0	.0	.0
8. Reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Totals (Net).....	61,193,384,066	29,923,535	.0	.0	.0	61,163,460,531	.0	.0	.0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims.....	240,493,851	53,454	.0	.0	.0	240,440,397	.0	.0	.0
11. Additional actuarial reserves - Asset/Liability analysis.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Aggregate write-ins for reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Totals (Gross).....	240,493,851	53,454	.0	.0	.0	240,440,397	.0	.0	.0
15. Reinsurance ceded.....	53,454	53,454	.0	.0	.0	.0	.0	.0	.0
16. Totals (Net).....	240,440,397	.0	.0	.0	.0	240,440,397	.0	.0	.0
17. TOTALS (Net).....	61,433,824,463	29,923,535	.0	.0	.0	61,403,900,928	.0	.0	.0
18. TABULAR FUND INTEREST.....	2,534,114,349	1,091,637	.0	.0	.0	2,533,022,712	.0	.0	.0

DETAILS OF WRITE-INS

0601.....		.0	.0	.0	.0	.0	.0	.0	.0
0602.....		.0	.0	.0	.0	.0	.0	.0	.0
0603.....		.0	.0	.0	.0	.0	.0	.0	.0
0698. Summary of remaining write-ins for Line 6 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1301.....		.0	.0	.0	.0	.0	.0	.0	.0
1302.....		.0	.0	.0	.0	.0	.0	.0	.0
1303.....		.0	.0	.0	.0	.0	.0	.0	.0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1399. Totals (Lines 1301 thru 1303 + 1398) (Line 13 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	107,014,215	0	63,127,066	0	254,998	43,632,151
2. Deposits received during the year.....	79,556,289	0	50,524,218	0	4,326	29,027,745
3. Investment earnings credited to the account.....	1,385,447	0	1,329,299	0	12,606	43,542
4. Other net change in reserves.....	(10,944,717)	0	(6,490,120)	0	0	(4,454,597)
5. Fees and other charges assessed.....	0	0	0	0	0	0
6. Surrender charges.....	0	0	0	0	0	0
7. Net surrender or withdrawal payments.....	47,367,894	0	26,254,395	0	35,763	21,077,736
8. Other net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	129,643,340	0	82,236,068	0	236,167	47,171,105
10. Reinsurance balance at the beginning of the year.....	0	0	0	0	0	0
11. Net change in reinsurance assumed.....	0	0	0	0	0	0
12. Net change in reinsurance ceded.....	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	0	0	0	0	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	129,643,340	0	82,236,068	0	236,167	47,171,105

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	21,314,858	0	1,723,371	0	0	0	0	0	0	0	19,591,487
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
1.4 Net.....	21,314,858	0	1,723,371	0	0	0	0	0	0	0	19,591,487
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	436,500	0	90,000	0	0	0	0	0	0	0	346,500
2.12 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
2.14 Net.....	436,500	0	(b) 90,000	(b) 0	0	(b) 0	(b) 0	0	0	0	346,500
2.2 Other:											
2.21 Direct.....	186,602,690	0	4,455,487	0	0	0	102,199	0	76,217	0	181,968,787
2.22 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded.....	683,973	0	683,973	0	0	0	0	0	0	0	0
2.24 Net.....	185,918,717	0	(b) 3,771,514	(b) 0	0	(b) 0	(b) 102,199	0	(b) 76,217	(b) 0	(b) 181,968,787
3. Incurred but unreported:											
3.1 Direct.....	3,578,616,166	0	202,373,188	0	0	0	410,000	0	7,469,582	0	3,368,363,396
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	845,000	0	825,000	0	0	0	20,000	0	0	0	0
3.4 Net.....	3,577,771,166	0	(b) 201,548,188	(b) 0	0	(b) 0	(b) 390,000	0	(b) 7,469,582	(b) 0	(b) 3,368,363,396
4. Totals:											
4.1 Direct.....	3,786,970,214	0	208,642,046	0	0	0	512,199	0	7,545,799	0	3,570,270,170
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	1,528,973	0	1,508,973	0	0	0	20,000	0	0	0	0
4.4 Net.....	3,785,441,241	(a) 0	(a) 207,133,073	0	0	0	(a) 492,199	0	7,545,799	0	3,570,270,170

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(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....38,447,605, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....107,473, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....240,440,397 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	9,194,252,286	0	345,347,870	5,235,041	0	0	1,401,655	0	9,358,889	0	8,832,908,831
1.2 Reinsurance assumed.....	37,144,735	0	0	0	0	0	0	0	37,136,735	0	8,000
1.3 Reinsurance ceded.....	18,953,108	0	5,607,865	0	0	0	0	0	0	0	13,345,243
1.4 Net.....	(d) 9,212,443,913	0	339,740,005	5,235,041	0	0	1,401,655	0	46,495,624	0	8,819,571,588
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	3,786,970,215	0	208,642,046	0	0	0	512,199	0	7,545,799	0	3,570,270,171
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	1,528,973	0	1,508,973	0	0	0	20,000	0	0	0	0
2.4 Net.....	3,785,441,242	0	207,133,073	0	0	0	492,199	0	7,545,799	0	3,570,270,171
3. Amounts recoverable from reinsurers December 31, current year.....	4,713,900	0	955,315	0	0	0	10,010	0	0	0	3,748,575
4. Liability December 31, prior year:											
4.1 Direct.....	3,488,785,205	0	164,648,942	0	0	0	450,211	0	8,830,562	0	3,314,855,490
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	1,385,639	0	1,365,639	0	0	0	20,000	0	0	0	0
4.4 Net.....	3,487,399,566	0	163,283,303	0	0	0	430,211	0	8,830,562	0	3,314,855,490
5. Amounts recoverable from reinsurers December 31, prior year.....	3,927,967	0	530,952	0	0	0	0	0	0	0	3,397,015
6. Incurred benefits:											
6.1 Direct.....	9,492,437,296	0	389,340,974	5,235,041	0	0	1,463,643	0	8,074,126	0	9,088,323,512
6.2 Reinsurance assumed.....	37,144,735	0	0	0	0	0	0	0	37,136,735	0	8,000
6.3 Reinsurance ceded.....	19,882,375	0	6,175,562	0	0	0	10,010	0	0	0	13,696,803
6.4 Net.....	9,509,699,656	0	383,165,412	5,235,041	0	0	1,453,633	0	45,210,861	0	9,074,634,709

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....10,265,585 in Line 1.1, \$.....10,265,585 in Line 1.4, \$.....10,265,585 in Line 6.1 and \$.....10,265,585 in line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in line 6.4.

(d) Includes \$.....2,442,536 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	5,816,564	7,808,417	1,991,853
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	5,816,564	7,808,417	1,991,853
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued.....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	41,222,748	43,794,000	2,571,252
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	0	268,249,018	268,249,018
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	25,570,573	32,664,446	7,093,873
21. Furniture and equipment, including health care delivery assets.....	29,139,586	31,397,242	2,257,656
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	23,292,174	22,414,971	(877,203)
25. Aggregate write-ins for other than invested assets.....	156,303,051	189,457,788	33,154,737
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	281,344,696	595,785,882	314,441,186
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. TOTALS (Lines 26 and 27).....	281,344,696	595,785,882	314,441,186

DETAILS OF WRITE-INS

1101.....	0	0	0
1102.....	0	0	0
1103.....	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Refundable deposits in Japan.....	1,585,009	2,236,255	651,246
2502. Prepaid expenses.....	110,010,821	140,319,714	30,308,893
2503. Associate advances.....	5,701,802	7,441,083	1,739,281
2598. Summary of remaining write-ins for Line 25 from overflow page.....	39,005,419	39,460,736	455,317
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	156,303,051	189,457,788	33,154,737

NOTES TO FINANCIAL STATEMENTS**(1) Summary of Significant Accounting Policies****A. Accounting Practices**

The financial statements of American Family Life Assurance Company of Columbus ("Aflac" or "The Company") are presented on the basis of accounting practices prescribed or permitted by the Nebraska Department of Insurance (NEDOI). The amounts reported pertain to the entire company business including separate accounts business. The NEDOI recognizes statutory accounting principles and practices prescribed or permitted by the state of Nebraska for determining and reporting the financial condition and results of operations of an insurance company, and for determining a company's solvency under Nebraska insurance law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual*, (SAP) has been adopted by the state of Nebraska as a component of those prescribed or permitted practices. Additionally, the Director of the NEDOI has the right to permit other specific practices which deviate from prescribed practices. The Company has been given explicit permission by the Director of the NEDOI for two such permitted practices. The permitted practices do not impact the calculation of net income or prevent the triggering of a regulatory event in the Company's risk-based capital calculation.

- The Company has reported as admitted assets the refundable lease deposits on the leases of commercial office space which house Aflac Japan's sales operations. These lease deposits are unique and part of the ordinary course of doing business in the country of Japan; these assets would be non-admitted under SAP.
- The Company utilizes book value accounting for certain guaranteed separate account funding agreements instead of fair value accounting as required by SAP. As of December 31, 2012 and 2011, the underlying separate account assets had unrealized gains of \$46.4 million and \$44.8 million, respectively. See Note 34 - Separate Accounts for a discussion of the Company's separate account holdings.

A reconciliation of the Company's capital and surplus between SAP and practices permitted by the state of Nebraska is shown below:

	State of Domicile	2012	2011
Net Income	Nebraska		
Not Applicable			
Surplus	Nebraska		
(1) Capital and surplus, state basis		\$ 8,891,758,069	6,371,117,679
(2) State Permitted Practices that increase/(decrease) NAIC SAP			
Refundable lease deposits - Japan		(49,307,546)	(53,216,266)
Separate Account Funding Agreements		46,418,136	44,832,703
(3) Capital and surplus, NAIC basis (1)+(2)=3		<u>\$ 8,888,868,659</u>	<u>6,362,734,116</u>

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

The preparation of financial statements in accordance with SAP requires management to make estimates when recording transactions resulting from business operations, based on information currently available. The most significant items on the balance sheet that involve a greater degree of accounting estimates and actuarial determinations subject to changes in the future are the aggregate reserves for life and accident and health policies and the liability for policy and contract claims. As additional information becomes available, or actual amounts are determinable, the recorded estimates will be revised and reflected in net income. In addition, the identification of potentially impaired investments involves significant management judgment and requires evaluation of factors including but not limited to: percentage decline in value and length of time during which the decline has occurred, recoverability of principal and interest, general market conditions, rating agency opinions and actions regarding the issuer's credit standing, and issuer's economic, regulatory or political environment. Although some variability is inherent in these estimates, the Company believes the amounts provided are adequate.

C. Accounting Policy

Accident and health premiums are recognized when due with an unearned premium reserve provided for amounts unearned at the valuation date. Life premiums are recognized as income on the policy anniversary dates. All costs of acquiring new business, including commissions and expenses of policy issuance, are expensed when incurred.

The Company uses the specific identification method to determine the gain or loss resulting from security transactions. Realized gains and losses are recorded in net income less amounts transferred to the interest maintenance reserve.

The Company's credit analysts and portfolio managers regularly evaluate the difference between the cost and fair value of its investments. Additionally, credit analysis and/or credit rating issues related to specific investments may trigger increased monitoring by management. An other-than-temporary impairment is considered to have occurred if it is probable that the Company will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. A decline in fair value which is other-than-temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. If it is determined that a decline in the fair value of a bond is other-than-temporary, an impairment is recognized as a realized loss equal to the entire difference between the bond's carrying value and its fair value at the balance sheet date of the reporting period for which the assessment is made. Credit related other-than-temporary impairment losses are recorded through the Asset Valuation Reserve (AVR); interest related other-than-temporary impairment losses are recorded through the Interest Maintenance Reserve (IMR).

The Company loans fixed-maturity securities to financial institutions in short-term security lending transactions. These securities continue to be carried as investment assets on the balance sheet during the term of the loans and are not recorded as sales. The Company receives cash or other securities as collateral for such loans. For loans involving unrestricted cash collateral, the collateral is recorded as an asset with a corresponding liability for the return of the collateral.

Administrative office properties owned and occupied by the Company are carried at cost less accumulated depreciation (there are no encumbrances against the properties). If events or changes in circumstances are present, which indicate that the carrying value of a property may

NOTES TO FINANCIAL STATEMENTS

not be recoverable, an evaluation is made using estimated future cash flows grouped with other assets at the lowest level of identifiable cash flows that include the property. Such impairment evaluation is applied using the measurement process set forth in Statement of Statutory Accounting Principles (SSAP) No. 40. Any resulting impairment loss is recognized by a reduction of the cost basis of the property and a charge to income. The Company uses the straight-line depreciation method for all of its real estate holdings with various lives, based on building type.

Contract loans are stated at the aggregate unpaid balance.

Surplus notes held by the Company are valued as follows: for those notes with NAIC Credit Rating Provider (CRP) ratings equivalent to NAIC Designation 1, the carrying value is amortized cost; for those notes with a NAIC CRP rating not equal to a NAIC Designation of 1, or not NAIC CRP rated, SVO statement factors are applied to the outstanding face amount of the surplus note. The carrying value must not be in excess of the lesser of the calculated amount or amortized cost. All surplus notes are reported as part of Other invested assets (Schedule BA).

Foreign currency translation

The functional currency of Aflac's Japanese insurance operations (Aflac Japan) is the Japanese yen. The Company uses Tokyo market-based exchange rates to translate yen financial results into U.S. dollars. Management believes these rates, which result in a slight variance from the NAIC published exchange rates, are more relevant than the New York market-based exchange rates.

The Company's process for translating yen denominated financial statements into U.S. dollars is as follows. Assets and liabilities are translated at end-of-period exchange rates. Realized gains and losses on security transactions are translated at the exchange rate on the trade dates of the transactions. Other revenues, expenses, and cash flows are translated using an average exchange rate for the reporting period. Therefore, the change between years of certain balance sheet items may not correspond with the amounts of their respective summary of operations counterparts. The net effect of unrealized currency translation adjustments for the year is included in unassigned surplus, Page 4, Line 39. Realized currency exchange gains and losses resulting from foreign currency transactions are included in miscellaneous income.

Aflac Japan maintains an investment portfolio of dollar-denominated securities on behalf of Aflac. The functional currency for these investments is the U.S. dollar. The related investment income and realized investment gains and losses are also denominated in U.S. dollars.

Policy Reserves

Policy reserves for accident and health insurance consist of pro rata unearned premium for all policies and, when required, contract reserves. The unearned premium is based on the valuation net premium if contract reserves are required and the gross premium if contract reserves are not required. Contract reserves are computed by interpolating terminal reserves as of the valuation date. These reserves are computed using at least the two-year preliminary term method. The majority of Aflac Japan's accident and health policies in force develops and carries cash values. The reported reserve for these policies is the larger of the interpolated terminal reserve or the cash value.

Policy reserves for life insurance contracts are computed using a methodology that produces reserves at least as strong as the Commissioners' Reserve Valuation Method (CRVM). The methodology used varies by type of life insurance product. For products for which a mid-terminal or interpolated-terminal reserve valuation method is used, an unearned premium reserve based on the net valuation premium is included in the policy reserves. Policy reserves for annuities are computed using a methodology that produces reserves at least as strong as the Commissioners' Annuity Reserve Valuation Method (CARVM).

Policy and Contract Claims

Policy and contract claims are computed using statistical analysis of historical claim experience patterns and represent an estimate of the ultimate unpaid cost of all claims incurred. The Company records provisions for possible future adverse deviations in experience for both the aggregate reserves and policy and contract claims.

For new types of products where company experience is limited, estimates are based upon the best available information, including industry experience or general population data.

Income Taxes

The Company joins in the filing of a consolidated U.S. federal income tax return with Aflac Incorporated, its Parent Company. Income taxes are allocated to each subsidiary based on the taxes that each entity would pay if it filed a separate federal income tax return, pursuant to a board of directors approved tax allocation agreement. For federal income tax purposes, the operations of Aflac Japan are included in the Company's U.S. income tax return. Aflac Japan is also subject to Japanese corporate income taxes on its separate taxable income.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost. Cash and cash equivalents include cash on hand, money market instruments and other debt instruments with a maturity of 90 days or less when purchased.
- (2) Bonds not backed by other loans are carried at amortized cost using the effective interest method. The amortized cost of bonds is based on the purchase price adjusted for accrual of discount or amortization of premium. The amortized cost of bonds purchased at a discount will equal the face or par value at maturity or the call date, if applicable. Bonds purchased at a premium will have an amortized cost equal to face or par value at maturity or the call date, if applicable. Interest is recorded as income when earned and is adjusted for amortization of any premium or discount.
- (3) Common stocks are reported at fair market value. Dividends are recorded as investment income on the ex-dividend dates with a corresponding receivable to be extinguished upon receipt of cash. The investment in the common stock of the Company's unconsolidated life insurance subsidiary is carried on the statutory equity basis (see section (7) in this Note).
- (4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.
- (5) Mortgage loans on residential real estate are carried at the aggregate unpaid balance, or at 80% of the appraised value of the property at the effective date of the loans for residential mortgages. When management identifies a loan as impaired, a valuation allowance is created with a corresponding charge to realized loss.

NOTES TO FINANCIAL STATEMENTS

- (6) Collateralized mortgage obligations, asset-backed bonds and structured securities are valued at amortized cost. The Company recognizes income using a constant effective yield based on anticipated prepayments and the estimated economic life of the securities. When estimates of prepayments change, the effective yield is recalculated to reflect actual payments to date and anticipated future payments. The net investment in the securities is adjusted to the amount that would have existed had the new effective yield been applied at the time of acquisition (retrospective method). This adjustment is reflected in net investment income. Prepayment assumptions for collateralized mortgage obligations, asset-backed bonds and structured securities are obtained from an independent financial information service.
- (7) The Company owns 100% of the common stock of American Family Life Assurance Company of New York. This investment is carried at a value equal to its statutory equity as described in Part 8, section 3ii(A) of the NAIC Valuations of Securities manual for 100% owned subsidiaries.
- (8) The Company has no investments in joint ventures, partnerships or limited liability entities.
- (9) Derivative instruments are accounted for in accordance with SSAP No. 86. Derivative instruments used in hedging relationships are valued consistent with the hedged item (amortized cost or estimated fair value). Gains and losses on terminated derivative instruments that are hedging fixed income securities are realized and subject to the Interest Maintenance Reserve (IMR). Derivatives that are not designated as a hedge under statutory accounting principles or that no longer qualify for hedge accounting are reported at fair value with net unrealized gains or losses reflected in unassigned surplus. When these derivative instruments are terminated, the gains and losses are reported as net realized capital gains or losses.
- (10) The Company utilizes anticipated investment income as a factor in the premium deficiency calculation.
- (11) The Company uses loss ratio, tabular and/or completion methods to determine claim liability/reserve values for both reported and unreported claims.
- (12) The Company changed its capitalization policy over the prior period to accommodate a consistent application across companies.
- (13) The Company has no pharmaceutical rebate receivables.

(2) Accounting Changes and Corrections of Errors

On November 6, 2011, SSAP No. 101, Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10 (SSAP No. 101), was adopted by the NAIC. SSAP No. 101 contains changes to accounting for current and deferred federal and foreign income taxes, effective on January 1, 2012. This guidance provides that the deferred tax asset admissibility guidance is no longer elective, and the reversal and surplus limitation parameters in the admissibility tests are determined based on the risk-based capital level. It also requires gross deferred tax assets to be reduced by a statutory valuation allowance if it is more likely than not that some portion or all of the gross deferred tax assets will not be realized. Finally, the guidance sets a more likely than not threshold for the recording of contingent tax liabilities. The cumulative effect of adopting this pronouncement is \$435,161,823.

The following summarized the impact of adoption.

	1/1/2012	12/31/2011	Change
Gross DTA	3,560,396,186	3,560,396,186	-
SVA	-	-	-
Adjusted Gross DTA	3,560,396,186	3,560,396,186	-
Gross DTL	(4,736,117,922)	(4,736,117,922)	-
Net Admitted DTA	3,292,147,168	2,856,985,345	435,161,823
Contingent Tax Liability	-	-	-
Penalty/Interest	-	-	-
Net Impact to Surplus			435,161,823

(3) Business Combinations and Goodwill

The Company did not enter into any business combination transactions during the years ended December 31, 2012 and 2011. Further, the Company has no goodwill as a result of assumption reinsurance.

(4) Discontinued Operations

The Company had no discontinued operations.

(5) Investments**A. Mortgage Loans**

The Company's mortgage loans on real estate totaled \$4.0 million and \$4.8 million at December 31, 2012 and 2011, respectively. There were no mortgage loans made in the United States during 2012 or 2011. In Japan, it is customary business practice for companies to offer mortgage loans with lower than market interest rates to employees. The interest rate on loans to employees is fixed at 2%, which is lower than rates available from non-government loan sources. Aflac Japan offers mortgage loans (first and second mortgages) to non-officer employees. New loans are not

NOTES TO FINANCIAL STATEMENTS

available to officers. Upon becoming an officer, employees are allowed to continue making payments under the original terms of the note until maturity. At December 31, 2012 and 2011, the book value of mortgage loans to employees totaled \$9.8 million and \$12.6 million, respectively. Of this amount, \$162,020 and \$217,962 comprise the remaining balances of loans made to employees who were officers as of December 31, 2012 and 2011, respectively.

Second mortgages made to Aflac Japan employees totaling \$5.8 million and \$7.8 million have been non-admitted as of December 31, 2012 and 2011, respectively. Employees are personally liable for the mortgage notes and are required to settle the notes upon separation from employment with the Company.

The maximum percentage of any one loan to value of security at the time of the loan was 80%. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan that would be permitted by law on the land without the buildings. The Company had no investments in commercial real estate loans as of December 31, 2012 and 2011.

As of December 31, 2012 and 2011, there were no outstanding advances for taxes, assessments or other amounts advanced not included in the mortgage loan total. There were no outstanding prior liens, and no mortgages with interest more than 180 days past due as of December 31, 2012 and 2011.

There were no impaired loans or allowances for credit losses as of or during the periods ended December 31, 2012 and 2011. The Company did not reduce interest rates on any mortgages during the years ended December 31, 2012 and 2011.

B. Debt Restructuring

The Company has not engaged in debt restructuring.

C. Reverse Mortgages

The Company has made no investments in reverse mortgages.

D. Loan-Backed Securities**1. Prepayment assumptions**

The Company's prepayment assumptions are determined using constant prepayment rates provided by brokers.

2. Classification of the basis for other-than-temporary impairments

The Company recognized other than temporary impairments in the following quarters.

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value
		(2a)	(2b)	1-(2a+2b)
		Interest	Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	\$ -	\$ -	\$ -	-
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
c. Total 1st Quarter	\$ -	\$ -	\$ -	-
OTTI recognized 2nd Quarter				
d. Intent to sell	\$ -	\$ -	\$ -	-
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	3,020,388	-	3,020,388	-
f. Total 2nd Quarter	\$ 3,020,388	\$ -	\$ 3,020,388	\$ -
OTTI recognized 3rd Quarter				
g. Intent to sell	\$ -	\$ -	\$ -	-
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
i. Total 3rd Quarter	\$ -	\$ -	\$ -	-
OTTI recognized 4th Quarter				
j. Intent to sell	\$ -	\$ -	\$ -	-
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
l. Total 4th Quarter	\$ -	\$ -	\$ -	-
m. Annual Aggregate Total	\$ -	\$ -	\$ 3,020,388	-

NOTES TO FINANCIAL STATEMENTS

3. Securities with recognized other-than-temporary impairments

1	2	3	4	5	6	
	Book/adj					
	Carrying Value	Present	Recognized	Amortized cost		Date of
	Amortized Cost	Value of	other-than-	after other-than-	Fair value	Financial
	Before Current	Projected	temporary	temporary	at time of	Statement
CUSIP	Period OTTI	Cash Flows	impairment	impairment	OTTI	Where Reported
G0598VAA0	3,020,388	3,020,388	3,020,388	0	0	06/30/2012
Total \$	<u>3,020,388</u>	<u>3,020,388</u>	<u>3,020,388</u>	<u>0</u>	<u>0</u>	

4.

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a.	The aggregate amount of unrealized losses:	
1.	Less than 12 months	\$ 9,663,935
2.	12 months or longer	\$ 314,973,770
b.	The aggregate related fair value of securities with unrealized losses	
1.	Less than 12 months	\$ 495,588,957
2.	12 months or longer	\$ 2,707,488,545

5. Information considered in reaching the conclusion that impairments are not other-than-temporary

The determination of whether an impairment is other than temporary is subjective and involves the consideration of various factors and circumstances specific to an individual issuer, which includes but is not limited to the following:

- issuer financial condition, including profitability and cash flows
- credit status of the issuer
- the issuer's specific and general competitive environment
- published reports
- general economic environment
- regulatory and legislative environment
- the severity of the decline in fair value
- the length of time the fair value is below cost
- our intent, need, or both to sell the security prior to its anticipated recovery in value.
- other factors as may become available from time to time

This process is not exact and requires consideration of risk such as credit risk, which to a certain extent can be controlled, and interest risk, which cannot be controlled. Therefore, if an investment's amortized cost exceeds its fair value solely due to changes in interest rates, impairment may not be appropriate.

We believe that fluctuations in the fair value of our investment securities related to general changes in global credit spreads have little bearing on whether our investment is ultimately recoverable. Therefore, we consider such declines in fair value to be temporary even in situations where the specific decline of an investment's fair value below its cost exceeds a year or more.

E. Repurchase Agreements and/or Security Lending Transactions

1. See Note 17 for a description of the policy for requiring collateral for security lending transactions
2. The Company has pledged \$ 5,824,630,284 (BV) of its assets as collateral, which are classified as "loaned securities" as of December 31, 2012.
3. Collateral Received
 - a. Aggregate amount of contractually obligated collateral positions under the following terms:
 1. Repurchase Agreement – Not Applicable
 2. Securities Lending

NOTES TO FINANCIAL STATEMENTS

		Fair Value
(a)	Open	\$ 158,978,970
(b)	30 Days or Less	\$ 419,266,115
(c)	31 to 60 Days	\$ -
(d)	61 to 90 Days	\$ -
(e)	Greater Than 90 Days	\$ 5,698,901,828
(f)	Sub-Total	\$ 6,277,146,913
(g)	Securities Received	\$ -
(h)	Total Collateral Received	\$ 6,277,146,913

3. Dollar Repurchase Agreement –
Not Applicable

- b. The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) \$ 6,274,849,286
- c. The reporting entity receives primarily cash collateral in an amount in excess of the fair value of the securities lent. The reporting entity reinvests the cash collateral into higher-yielding securities than the securities which the reporting entity has lent to other entities under the arrangement.

4. Aggregate value of reinvested collateral which is "one-line" reporting is \$ 158,994,554
The aggregate value of the reinvested collateral which is reported in the other investment schedules is \$ 6,115,854,732
The reinvested collateral which is "one-line" reporting is the securities lending program administered in the U.S.; whereas the reinvested Collateral that is reported in the other investment schedules program administered in the Japan branch.

5. Collateral Reinvestment

a. Aggregate Amount Cash Collateral Reinvested

1. Repurchase Agreement –
Not Applicable

2. Securities Lending

		Amortized Cost	Fair Value
(a)	Open	\$ 635,006,702	\$ 635,006,702
(b)	30 Days or Less	\$ 44,655,070	\$ 44,655,050
(c)	31 to 60 Days	\$ 8,906,287	\$ 8,906,405
(d)	61 to 90 Days	\$ 28,980,229	\$ 28,981,698
(e)	91 to 120 Days	\$ 18,808,475	\$ 18,808,999
(f)	121 to 180 Days	\$ 15,974,234	\$ 15,976,289
(g)	181 to 365 Days	\$ 5,520,862,831	\$ 5,520,814,004
(h)	1 to 2 Years	\$ 1,700,000	\$ 1,700,139
(i)	2 to 3 Years	\$ -	\$ -
(j)	Greater Than 3 Years	\$ -	\$ -
(k)	Sub-Total	\$ 6,274,893,828	\$ 6,274,849,286
(l)	Securities Received	\$ -	\$ -
(m)	Total Collateral Reinvested	\$ 6,274,893,828	\$ 6,274,849,286

3. Dollar Repurchase Agreement –
Not Applicable

- b. The reporting entity's sources of cash that it uses to return the cash collateral comes from operations or the general account portfolio.

The Company has not engaged in repurchase agreement arrangements.

F. Real Estate

Not Applicable.

G. Low Income Housing Tax Credits

The Company has no low income housing tax credits.

(6) Joint Ventures, Partnerships and Limited Liability Companies

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

(7) Investment Income

The Company did not non-admit any investment income due and accrued from unassigned surplus.

NOTES TO FINANCIAL STATEMENTS**(8) Derivative Instruments**

A. Market risk is the possibility that the value of the derivative instrument will decrease due to economic changes or other events in the market. Credit risk is the possibility that a loss may occur from the failure of another party to perform in accordance with the terms of the contract, which exceeds the value of existing collateral, if any. The Company mitigates these risks through established control limits.

B. The Company enters into foreign currency forward contracts to reduce and manage the foreign exchange risk on U.S. dollar-denominated securities that support yen-denominated liabilities for which the Company has acquired or incurred. The derivative instruments used are for hedging purposes and are fair value hedges. See Schedule DB Part A

C. The Company applies hedge accounting as prescribed by SSAP No. 86, Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions, by designating derivative instruments as a hedge on the date it enters into a derivative contract. The Company formally documents all relationships between hedging instruments and hedged items, as well as its risk management objectives and strategy for undertaking various hedge transactions. In this documentation, the Company discusses the assets that have been designated as hedged items and states how the hedging instrument is expected to hedge the risks related to the hedged items. The Company formally measures effectiveness of its hedging relationships both at the hedge inception date and on an ongoing basis in accordance with its risk management policy. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are considered effective hedges and are reported in the financial statements of admitted assets, liabilities and surplus in a manner consistent with the hedged asset. Changes in carrying value of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the carrying value of the hedged assets are recorded. Derivative instruments used in hedging transactions that do not meet or no longer meet the criteria of an effective hedge are accounted for at estimated fair value and the changes in estimated fair value are recorded as unrealized gains or unrealized losses.

D. The (loss) recognized in unrealized gains or (losses) during the reporting period representing the component of the derivative instruments' gain or (loss), if any, excluded from the assessment of hedge effectiveness is \$0.

E. The net gain or (loss) recognized in unrealized gains or (losses) during the reporting period resulting from derivative instruments that no longer qualify for hedge accounting is \$0.

F. N/A

(9) Income Taxes

A. The components of the net deferred tax asset/(liability) at December 31 are as follows;

1)

	12/31/2012			12/31/2011		
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ 2,460,427,312	1,273,875,730	3,734,303,042	\$ 2,200,733,082	1,359,663,104	3,560,396,186
(b) Statutory Valuation Allowance Adjustments	-	-	-	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	2,460,427,312	1,273,875,730	3,734,303,042	2,200,733,082	1,359,663,104	3,560,396,186
(d) Deferred Tax Assets Nonadmitted	-	-	-	-	703,410,841	703,410,841
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	2,460,427,312	1,273,875,730	3,734,303,042	2,200,733,082	656,252,263	2,856,985,345
(f) Deferred Tax Liabilities	5,175,308,023	-	5,175,308,023	4,736,117,922	-	4,736,117,922
(g) Net Admitted Deferred Tax Asset/Liability (1e - 1f)	\$ (2,714,880,711)	1,273,875,730	(1,441,004,981)	\$ (2,535,384,840)	656,252,263	(1,879,132,577)

	Change		
	(7)	(8)	(9)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ 259,694,230	(85,787,374)	173,906,856
(b) Statutory Valuation Allowance Adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	259,694,230	(85,787,374)	173,906,856
(d) Deferred Tax Assets Nonadmitted	-	(703,410,841)	(703,410,841)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	259,694,230	617,623,467	877,317,697
(f) Deferred Tax Liabilities	439,190,101	-	439,190,101
(g) Net Admitted Deferred Tax Asset/ Liability (1e - 1f)	\$ (179,495,871)	617,623,467	438,127,596

2)

Admission Calculation Components SSAP No.101:

NOTES TO FINANCIAL STATEMENTS

	12/31/2012			12/31/2011		
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Federal Income Taxes Paid Prior Years Recoverable	\$ 245,803,051	-	245,803,051	\$ 137,536,567	-	137,536,567
(b) through loss carrybacks						
Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (The Lesser of 2(b)1 and 2(b)2 Below)	-	1,273,875,730	1,273,875,730	-	656,252,263	656,252,263
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	1,047,583,779	1,273,875,730	2,321,459,509	632,425,508	1,359,663,104	1,992,088,612
(c) 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	-	1,297,959,119	1,297,959,119	-	656,252,263	656,252,263
Adjusted Gross DTAs offset against Gross DTLs	2,214,624,261	-	2,214,624,261	2,063,195,515	-	2,063,195,515
(d) DTAs Admitted as result of application of SSAP No. 101						
Total 2(a) + 2(b) + 2(c)	\$ 2,460,427,312	1,273,875,730	3,734,303,042	\$ 2,200,732,082	656,252,263	2,856,984,345

	Change		
	(6)	(7)	(8)
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 108,266,484	-	108,266,484
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (The Lesser of 2(b)1 and 2(b)2 Below)	-	617,623,467	617,623,467
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	415,158,271	(85,787,374)	329,370,897
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	-	641,706,856	641,706,856
(c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets from 2(a) and 2(b) Above) Offset by Gross Deferred Tax Liabilities	151,428,746	-	151,428,746
(d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101			
Total 2(a) + 2(b) + 2(c)	\$ 259,695,230	617,623,467	877,318,697

	2012	2011
	Percentage	Percentage
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation	1261%	986%
(b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	8,653,060,796	6,386,557,421

Impact of Tax planning Strategies:

	12/31/2012			12/31/2011		
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary Percent	Capital Percent	Total Percent	Ordinary Percent	Capital Percent	Total Percent
(a) Adjusted gross DTA (% of total adjusted gross DTAs)	0.00%	34.11%	34.11%	0.00%	38.19%	38.19%
(b) Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	0.00%	34.11%	34.11%	0.00%	22.97%	22.97%

(c) The Company's tax planning strategies do not include the use of reinsurance-related tax planning strategies

	Change		
	(7)	(8)	(9)
	Ordinary Percent	Capital Percent	Total Percent
Adjusted gross DTA (% of total adjusted gross DTAs)	0.00%	-4.08%	-4.08%
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	0.00%	11.14%	11.14%

B. Unrecognized deferred tax liabilities

The Company has no material unrecognized deferred tax liabilities.

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

	(1)	(2)	(3)
	12/31/2012	12/31/2011	Change
1. Current Income Tax			
(a) Federal	\$ 263,933,154	523,384,756	(259,451,602)
(b) Foreign	522,771,848	344,910,874	177,860,974
(c) Subtotal	786,705,002	868,295,630	(81,590,628)
(d) Federal income tax on net capital gains	-	-	-
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Prior Year Provision True-up	(6,992,246)	(12,409,453)	5,417,207
(g) Federal and foreign income taxes incurred	\$ 779,712,756	855,886,177	(76,173,421)

NOTES TO FINANCIAL STATEMENTS

	(1) 12/31/2012	(2) 12/31/2011	(3) Change
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Depreciable assets	\$ 129,369,662	136,370,816	(7,001,154)
(2) Deferred acquisition costs capitalized for tax reporting purposes that are expensed for statutory reporting purposes	546,832,973	521,173,615	25,659,358
(3) Policyholder protection fund	8,323,607	25,119,519	(16,795,912)
(4) General accrued expenses	61,781,314	56,790,552	4,990,762
(5) Policy claims	26,660,560	28,673,302	(2,012,742)
(7) Retirement liability	93,568,757	103,330,298	(9,761,541)
(8) Bonds	688,457,910	899,488,403	(211,030,493)
(9) Difference in tax basis of investment in Japan branch	-	-	-
(10) Other deferred tax assets	196,815,263	264,868,370	(68,053,107)
(11) Future Japan tax credits	708,617,266	164,918,207	543,699,059
(12) Alternative minimum tax credits	-	-	-
(13) Foreign tax credits	-	-	-
(14) Total of deferred tax assets (admitted and nonadmitted)	<u>2,460,427,312</u>	<u>2,200,733,082</u>	<u>259,694,230</u>
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted deferred tax assets	-	-	-
(d) Total admitted ordinary deferred tax assets	<u>2,460,427,312</u>	<u>2,200,733,082</u>	<u>259,694,230</u>
(e) Capital:			
(1) Investment	1,273,875,730	1,359,663,104	(85,787,374)
(2) Capital loss carryforwards			
(3) Others	-	-	-
(4) Total of deferred tax assets (admitted and nonadmitted)	<u>1,273,875,730</u>	<u>1,359,663,104</u>	<u>(85,787,374)</u>
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted deferred tax assets	-	(703,410,841)	703,410,841
(h) Total admitted capital deferred tax assets	<u>1,273,875,730</u>	<u>656,252,263</u>	<u>617,623,467</u>
(i) Total admitted deferred tax assets	<u>3,734,303,042</u>	<u>2,856,985,345</u>	<u>877,317,697</u>
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Premiums receivable	140,711,928	135,243,728	5,468,200
(2) Policy benefit reserves	2,715,362,699	2,563,575,641	151,787,058
(3) Difference in tax basis of investment in Japan branch	2,323,425,066	2,036,371,443	287,053,623
(4) Other deferred tax liabilities	(4,191,670)	927,110	(5,118,780)
(5) Total ordinary deferred tax liabilities	<u>5,175,308,023</u>	<u>4,736,117,922</u>	<u>439,190,101</u>
(b) Capital:			
(1) Investment	-	-	-
(2) Others	-	-	-
(3) Total capital deferred tax liabilities	<u>-</u>	<u>-</u>	<u>-</u>
(c) Total deferred tax liabilities	<u>5,175,308,023</u>	<u>4,736,117,922</u>	<u>439,190,101</u>
4. Net admitted deferred tax asset(liability)	<u>\$ (1,441,004,981)</u>	<u>(1,879,132,577)</u>	<u>438,127,596</u>

The change in net deferred taxes is comprised of the following (this analysis is exclusive of the tax effect of unrealized capital gains (losses) as the deferred taxes on unrealized gains (losses) are reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement).

	12/31/2012	12/31/2011	Change
Total gross deferred tax assets	\$ 3,734,303,042	3,560,396,186	173,906,856
Total gross deferred tax liabilities	5,175,308,023	4,736,117,922	439,190,101
Deferred tax assets in excess of deferred tax liabilities	<u>(1,441,004,981)</u>	<u>(1,175,721,736)</u>	<u>(265,283,245)</u>
Tax effect of change in unrealized capital gains (losses)			1,929,515
Change in net deferred income taxes	\$		<u>(263,353,730)</u>

There were no adjustments to deferred tax assets due to changes in circumstances.

The company has evaluated the need for a valuation allowance for deferred tax assets and determined that no valuation allowance is required.

NOTES TO FINANCIAL STATEMENTS

D)

<i>(in thousands)</i>	December 31, 2012	December 31, 2011
Net Gain from Operations	\$ 4,084,986	3,753,386
Realized Capital Gains on Sales or Maturities	(687,217)	(1,717,721)
Less: Capital Loss Carryforwards Utilized		
Total Statutory Gain	<u>\$ 3,397,769</u>	<u>2,035,665</u>

	December 31, 2012	Effective Tax Rate	December 31, 2011	Effective Tax Rate
Statutory Gain Taxed at Enacted Rate	\$ 1,189,219	35.00%	712,483	35.00%
Foreign Taxes	(51,583)	-1.52%	(33,750)	-1.66%
Change in Nonadmitted Assets	(18,174)	-0.53%	5,313	0.26%
IMR	(23,677)	-0.70%	(26,447)	-1.30%
Difference in tax basis of investment in Japan Br	287,054	8.45%	493,947	24.26%
Translation loss on Dollar Bonds	314,109	9.24%	(58,668)	-2.88%
Change in future Japan tax credits	(543,699)	-16.00%	(164,918)	-8.10%
Other	(110,182)	-3.24%	(30,554)	-1.50%
Total	<u>\$ 1,043,067</u>	<u>30.70%</u>	<u>897,406</u>	<u>44.08%</u>

Federal and Foreign Income Taxes Incurred	779,713	22.95%	855,886	42.04%
Change in Net Deferred Income Taxes	263,354	7.75%	41,520	2.04%
Total Statutory Income Taxes	<u>\$ 1,043,067</u>	<u>30.70%</u>	<u>897,406</u>	<u>44.08%</u>

Loss Carryforwards & Potential Incurred Recoveries:

E. For current U.S. income tax purposes, no alternative minimum tax credits or foreign tax credits were available at December 31, 2012.

- The Company has capital loss carryovers of \$2.0341 billion which expires as follows: \$179.1 million in 2014, \$549.9 million in 2015, \$1.3051 billion in 2016.
- The following income taxes were incurred in the current and prior years that would be available for recoupment in the event of future net losses.

2012 \$	284,110,095
2011	509,810,042
2010	328,577,999

- The company has no deposits under Section 6603 of the IRS code.

Japan has enacted an income tax rate reduction effective for years beginning after 3-31-2012. The rate will be reduced to 33.3% effective 4-1-2012 with an additional reduction to 30.8% effective 4-01-2015. The reduction will result in a decrease to deferred taxes in Japan of \$294,188,792 and a corresponding increase in US deferred taxes, due to the loss of foreign tax credits, of \$294,188,792.

F. Consolidated Federal Income Tax Returns Disclosure:

The Company's Federal income tax return is consolidated with the following entities:

Aflac International, Incorporated	58-1967921
Aflac Incorporated	58-1167100
Aflac Information Technology, Inc.	58-1870664
American Family Life Assurance Company of New York	58-0807803
Communicorp, Incorporated	58-1442547
Continental American Insurance Company	57-0514130
Aflac Benefit Solutions	45-4133319

The method of allocation among the companies is subject to written agreement, approved by the board of directors. Allocation is based upon separate return calculations, and the settlement of current income taxes, payable or refundable, is completed when Aflac Incorporated (ultimate Parent Company) makes payment to, or receives refunds from, the Internal Revenue Service.

G. The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

NOTES TO FINANCIAL STATEMENTS

(10) Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. B. & C. The Company declared and paid common stock dividends in the amount of \$0 million and \$282.3 million to the parent during 2012 and 2011, respectively.

D. At December 31, 2012 and 2011, the Company reported \$74.3 million and \$32.3 million, respectively, as amounts due to its parent company Aflac Incorporated. Amounts due to affiliates amounted to \$9.8 million and \$9.6 million for the years ended December 31, 2012 and 2011, respectively. At December 31, 2012 and 2011, the Company reported \$430.3 million and \$96.9 million, respectively, as amounts due from other affiliated companies. There were no amounts due from the parent for December 31, 2012 and 2011. It is the Company's policy to settle intercompany amounts monthly.

The Company will be reimbursed by its subsidiary, Aflac New York, for federal taxes of \$18.4 million dollars.

E. The Company has not made any guarantees or undertakings for the benefit of its parent, subsidiary or affiliates that result in a material contingent exposure of the Company's assets or liabilities.

F. The Company pays management fees to Aflac Incorporated and Aflac International for personnel services and managerial expertise. The management fee is an expense-based allocation that includes a small intercompany profit charge. Total management fees expense amounted to \$264.6 million and \$236.2 million for the years ended December 31, 2012 and 2011, respectively.

The Company's purchase of printing and sales promotion materials and services, including service fee, from Communicorp, Incorporated amounted to \$16.3 million and \$16.5 million for the years ended December 31, 2012 and 2011, respectively.

Aflac Insurance Services Company, Ltd (AIS) receives commission on policies they sell on behalf of Aflac Japan. The commission paid to AIS was \$85.1 million and \$81.7 million for the years ended December 31, 2012 and 2011, respectively.

Aflac Heartful Services Company, Ltd (AHS) provides various administrative services for Aflac Japan. The fees paid to AHS were \$2.5 million and \$1.8 million for the years ended December 31, 2012 and 2011, respectively.

Aflac Payment Services Company, Ltd., (APS) as an agent for Aflac Japan, collects monthly premiums from Japan policyholders and remits the payments to Aflac Japan. At December 31, 2012 and 2011, the Company was due \$434.0 million and \$104.1 million, respectively in payment remittances from APS. These balances represent a portion of the December premiums collected by APS. These balances are remitted to Aflac Japan during the first two weeks of January of the following year. Aflac Japan paid APS collection agent fees for the collection of Aflac Japan's monthly premiums of \$92.6 million and \$83.0 million for the years ended December 31, 2012 and 2011, respectively. APS also provides temporary staffing services to Aflac Japan. Fees for this service were \$0.8 million and \$10.1 million for the years ended December 31, 2012 and 2011, respectively.

Aflac Technology Services Company, Ltd (ATS) provides systems development services for Aflac Japan. The fees paid to ATS were \$4.8 million and \$5.3 million for the years ended December 31, 2012 and 2011, respectively.

On September 1, 2012, the Company purchased a \$50 million surplus note (the Note) of an affiliate, Continental American Insurance Company (CAIC). The terms of the Note call for annual simple interest payments at a per annum of 3.25% subject to the approval of the insurance commissioner of the State of South Carolina. The Note is five years in duration and is scheduled to mature on September 1, 2017.

On September 24, 2012, the Company executed a modified coinsurance (Modco) quota share treaty (the Treaty) with CAIC. The treaty was retrospective to January 1, 2012. The terms of the treaty called for the Company to assume 50% of new and existing sales as they relate to its accident and critical illness products only. New sales consisted of all premiums on policies in duration for one year and considered "first year" for statutory reporting purposes while existing in-force were premiums on policies in duration for more than one year and considered to be "renewal" for statutory reporting purposes. For the period ending December 31, 2012, the Company assumed approximately \$99.5 million in earned premiums while paying approximately \$51.6 million in incurred claims, \$45.9 million in incurred commissions and \$33.9 million in operating expenses. Under the provisions of a modified coinsurance reinsurance agreement, CAIC maintains a segregated portfolio of securities that support the ceded policy liabilities. Net investment income in the amount of approximately \$1.2 million was credited to the Company. As of December 31, 2012, the Company showed a miscellaneous expense of \$14.4 million related to the initial reinsurance ceding allowance paid to CAIC on the existing in-force business as of January 1, 2012.

G. All outstanding shares of the Company are owned by Aflac Incorporated, a holding company domiciled in Georgia.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated entity (SCA).

I. The Company owns 100% of American Family Life Assurance Company of New York whose carrying value is less than 10% of admitted assets. The Company also owns 10% of Aflac Heartful Services Company, Ltd. whose carrying value is less than 10% of admitted assets.

J. The Company did not recognize any impairment write down for its subsidiary.

K. Not applicable.

L. The Company has no investment in a downstream non-insurance holding company.

(11) Debt

The Company had no capital notes or other debt outstanding at December 31, 2012 or 2011.

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

NOTES TO FINANCIAL STATEMENTS**A. Defined Benefit Plan**

See Section D "Consolidated/Holding Company Plans".

B. Defined Contribution Plan

See Section D "Consolidated/Holding Company Plans".

C. Multiemployer Plans

The Company does not participate in multiemployer plans.

D. Consolidated/Holding Company Plans

The Company participates in both a qualified non-contributory defined-benefit pension plan, as well as a qualified defined contribution plan (401(k) Plan) sponsored by Aflac Incorporated, which covers substantially all of the Company's U.S. employees. The Company has no legal obligation for benefits under these plans.

Pension benefits are based on years of service and highest average compensation for any consecutive five-year period during the last ten years immediately preceding retirement. Generally, the trust is funded annually, with no less than the minimum contributions required by applicable regulations. Aflac Incorporated allocates expense amounts to its affiliates based on the benefit obligation determined on each employee/retiree within an affiliate.

The Company's share of the expense amounted to \$22.2 million in 2012 and \$17.3 million in 2011.

All eligible employees of the Company may participate in the 401(k) plan sponsored by Aflac Incorporated. The expenses for the Company's portion of the 401(k) plan were \$4.5 million in 2012 and \$3.8 million in 2011.

Aflac Japan also sponsors a non-contributory defined benefit pension plan, which covers substantially all of Aflac Japan's non-officer employees. Benefits are based on a formula using job level and years of service at retirement. Generally, the trust is funded annually with no less than the minimum contributions required by applicable regulations. The expense for the plan was \$22.5 million in 2012 and \$21.8 million in 2011.

Additionally, the Company participates in non-qualified, unfunded supplemental retirement plans sponsored by Aflac Incorporated that provide defined pension benefits in excess of limits imposed by federal tax law for certain Japanese, U.S. and former employees. The expense to the Company for these programs amounted to \$3.6 million and \$8.3 million in 2012 and 2011, respectively.

In addition to pension benefits, U.S. employees of the Company participate in other health care benefit plans sponsored by Aflac Incorporated. Employees become eligible for these benefits if they terminate employment after age 55 with 15 years of service, or their age plus years of service equals or exceeds 80. An employee can elect continuation of coverage until they are Medicare eligible or are covered by another plan. The related expense was \$2.9 million and \$(4.4) million at December 31, 2012 and 2011, respectively.

E. Post-employment Benefits and Compensated Absences

Post-employment benefits and compensated absences for employees are recorded as accrued liabilities.

F. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable

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

- (1) The Company has authorized 8 million shares of \$1.00 par value common stock. There were 3,714,435 voting shares and 165,170 non-voting shares issued and outstanding at December 31, 2012.
- (2) The Company has no preferred stock outstanding.
- (3) For life insurance companies domiciled in the state of Nebraska, the maximum amount of dividends that can be paid to shareholders without prior approval of the Commissioner of Insurance is the greater of the net gain from operations, which excludes net realized investment gains, for the previous year determined under statutory accounting principles, or 10% of statutory capital and surplus of the previous year-end. The maximum dividend the Company can pay without prior approval in 2013 is \$2.3 billion.
- (4) The Company paid no common stock dividends to its parent during the year ended December 31, 2012.
- (5) Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (6) There are no restrictions on the total unassigned surplus of the Company.
- (7) The Company had no advances to surplus not repaid.
- (8) The Company had no stock held for special purposes.
- (9) The Company has no special surplus funds.
- (10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is \$111.8 million.

NOTES TO FINANCIAL STATEMENTS

(11) The Company has not issued surplus debentures or similar obligations.

(12)&(13) There have been no quasi-reorganizations.

(14) Contingencies**A. Contingent commitments**

The Company had no contingent commitments at December 31, 2012.

The Company guarantees the principal and interest of its separate accounts funding agreements. See Note 1 Summary of Significant Accounting Policies and Note 34 Separate Accounts for more information on these guarantees.

As of December 31, 2012, the Company had no commitments or contingent commitments to its subsidiary, Aflac New York. The Company will periodically provide capital to its subsidiary.

There were no current year loss impairments of assets held by the Company's subsidiary. The Company had committed no reserves to cover any contingent liabilities.

B. Assessments

The Company had no known assessments at December 31, 2012.

C. Gain contingencies

The Company has no gain contingencies as of December 31, 2012.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during the reporting period	\$126,512

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [] (g) Per Claimant [X]

E. All other contingencies

The Company is a defendant in various litigation considered to be in the normal course of business. Although the final results of any litigation cannot be predicted with certainty, the Company believes the outcome of pending litigation will not have a material adverse effect on the financial position of the Company.

A portion of Aflac Japan's administrative office building is located on leased land. Under terms of the lease agreement, the Company is committed to purchase the leased land, at fair value, upon the demand of the owner. As of December 31, 2012, the estimated fair value of the leased land was 660.0 million yen (\$7.6 million using the year-end exchange rate).

The Company is not aware of any unasserted loss contingencies as being probable of assertion or having a reasonable possibility of an unfavorable outcome.

The Company does not act as an intermediary/broker in over-the-counter derivative instruments.

(15) Leases**A. Lessee Operating Leases**

- The Company leases office space and various types of equipment under various non-cancelable operating agreements that expire through December 2026. Lease payments were \$94.7 million and \$87.9 million for the years ended 2012 and 2011, respectively.

In Japan, it is customary business practice for commercial real estate leasing arrangements to contain automatic renewal provisions. These provisions extend the term of a lease for an additional period of time, typically the lease period of the original agreement, unless either party to the lease indicates its intention not to renew in accordance with the terms of the lease agreement.

- At January 1, 2013, the minimum aggregate rental commitments are as follows:

NOTES TO FINANCIAL STATEMENTS

	Year Ending December 31		Operating Leases
1.	2013	\$	69,924,287
2.	2014	\$	35,196,279
3.	2015	\$	28,210,605
4.	2016	\$	26,709,075
5.	2017	\$	23,042,396
6.	Total	\$	<u>183,082,642</u>

The Company had no non- cancellable subleases as of December 31, 2012.

(2.) The Company has not engaged in any sale-leaseback transactions.

B. Lessor Leases

The Company does not engage in any lessor leasing arrangements.

(16) Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	December 31,		December 31,	
	<u>2012</u>	<u>2011</u>	<u>2012</u>	<u>2011</u>
(in Millions)				
a. Swaps	\$ -	\$ -	\$ -	\$ -
b. Futures/Forwards	\$ -	\$ -	6,944	\$ -
c. Options	\$ -	\$ -	\$ -	\$ -
d. Total	\$ -	\$ -	6,944	\$ -

See Schedule DB for additional detail.

(2) The notional amount of a derivative does not represent an amount that must be paid or received in the future, except in the case of currency swaps. However, such amounts do not provide an indication of their potential sensitivity to interest rates or currencies, as applicable. The market sensitivity of a derivative would approach that of a cash instrument having a face amount equal to the derivative's notional amount. The Company uses foreign currency forward contracts to hedge foreign exchange risk on U.S. dollar denominated securities in Aflac Japan's portfolio. Under foreign currency forward contracts, the Company agrees with other parties to pay or receive cash at the settlement date, depending on if the Company is in a liability or asset position at that time. See Note 8 for additional discussion of derivative transactions.

(3) The Company attempts to limit its credit exposure by dealing with counterparties with investment grade credit ratings. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance for December 31, 2012.

(4) As of December 2012, the Company does not engage in derivative transactions requiring ISDA's and accompanying credit support annexes, or CSA's. The derivatives are executed as short-term borrowing and lending arrangements with several mega- banks in Japan.

(17) Sale, Transfer, and Servicing of Financial Assets and Extinguishments of Liabilities

A. The Company does not sell or factor premium receivables.

B. The Company lends fixed-maturity securities to financial institutions in short-term security lending transactions. These securities continue to be carried as investment assets on the balance sheet during the term of the loans and are not recorded as sales. The Company receives cash or other securities as collateral for such loans. These short-term security lending arrangements increase investment income with minimal risk. At December 31, 2012 and 2011, the Company had security loans outstanding in the amount of \$5.8 billion (\$6.1 billion at fair value) and \$752.9 million (\$812.1 million at fair value), respectively. At December 31, 2012 and 2011, the Company held unrestricted cash collateral in the amount of \$6.3 billion and \$837.9 million for loaned securities, respectively.

The Company's security lending policy requires that the fair value of securities received as collateral and cash received as collateral be 102% of the fair value of the loaned securities at the time of the loan. The Company's security lending policy also requires that collateral be maintained at 100% of the fair value, collateral falling below this level must be returned to 102% of the fair value.

C. The Company had no wash sales involving securities that are either unrated or have an NAIC designation of 3 or below.

NOTES TO FINANCIAL STATEMENTS**(18) Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

The Company does not serve as administrator for uninsured or partially insured accident and health plans.

(19) Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

The amount of direct premiums written through managing general agents or third party administrators was less than 5% of total surplus.

(20) Fair Value Measurement**A. Assets and Liabilities Measured At Fair Value on a Recurring Basis.****(1.) Fair Value Measurements at December 31, 2012**

Description	Level 1	Level 2	Level 3	Total
a. Assets at fair value	\$			
Perpetual Preferred stock				
Industrial and Misc	-	-	-	-
Parent, Subsidiaries and	-	-	-	-
Total Perpetual Preferred	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	13,361,201	-	204,098	13,565,299
Parent, Subsidiaries and	-	449,463,828	-	449,463,828
Total Common Stocks	13,361,201	449,463,828	204,098	463,029,127
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets				
Total assets at fair value	13,361,201	449,463,828	204,098	463,029,127
b. Liabilities at fair value:				
Derivative liabilities	-	-	-	-
Total liabilities at fair value \$	-	-	-	-

The Company determines the fair values of our fixed maturity securities, perpetual securities, and privately issued equity securities using the following approaches or techniques: price quotes and valuations from third party pricing vendors (including quoted market prices readily available from public exchange markets), a discounted cash flow (DCF) pricing model, and non-binding price quotes the Company obtains from outside brokers.

The Company's DCF pricing model incorporates an option adjusted spread and utilizes various market inputs the Company obtains from both active and inactive markets. The estimated fair values developed by the DCF pricing model is most sensitive to prevailing credit spreads, the level of interest rates (yields) and interest rate volatility. Credit spreads are derived using a bond index to create a credit spread matrix which takes into account the current credit spread, ratings and remaining time to maturity, and subordination levels for securities that are included in the bond index. The Company's DCF pricing model is based on a widely used global bond index that comprises investments in active markets. The index provides a broad-based measure of the global fixed-income bond market. This index covers bonds issued by European and American issuers, which account for the majority of bonds that we hold. We validate the reliability of the DCF pricing model periodically by using the model to price investments for which there are quoted market prices from active and inactive markets or, in the alternative, are quoted by our custodian for the same or similar securities.

The pricing data and market quotes the company obtains from outside sources, including third party vendors, are reviewed internally for reasonableness. If a fair value appears unreasonable, we will re-examine the inputs and assess the reasonableness of the pricing data with the vendor. Additionally, the Company may compare the inputs to relevant market indices and other performance measurements. Based on that analysis, the valuation is confirmed or revised.

The fixed maturities classified as Level 3 consist of securities for which there are limited or no observable valuation inputs. For Level 3 securities that are investment grade, the Company estimates the fair value of these securities by obtaining nonbinding broker quotes from a limited number of brokers. These brokers base their quotes on a combination of their knowledge of the current pricing environment and market conditions. The Company considers a variety of significant valuation inputs in the valuation process, including forward exchange rates, yen swap rates, dollar

NOTES TO FINANCIAL STATEMENTS

swap rates, interest rate volatilities, credit spread data on specific issuers, assumed default and default recovery rates, and certain probability assumptions. In obtaining these valuation inputs, the Company has determined that certain pricing assumptions and data used by the Company's pricing sources are difficult to validate or corroborate by the market and/or appear to be internally developed rather than observed in or corroborated by the market. The use of these unobservable valuation inputs causes more subjectivity in the valuation process for these securities.

Historically, we have not adjusted the quotes or prices we obtain from the brokers and pricing services we use.

(2.) Fair value measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance at 1/1/2012	Transfers into (Level 3)	Transfers out of (Level 3)	Total gains		Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2012
				and (losses) included in Net Income	and (losses) included in Surplus					
a. Assets										
Bonds										
Industrial and misc	-	-	-	-	-	-	-	-	-	-
Common stock										
Industrial and misc	227,306	-	-	-	(29,952)	6,745	-	-	-	204,099
Total	227,306	-	-	-	(29,952)	6,745	-	-	-	204,099

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds	\$ 108,765,252,226	\$ 105,468,691,778	\$ 38,959,640,647	\$ 66,908,600,932	\$ 2,897,010,647	\$
Pref. Stock	6,022,740	4,899,090		6,022,740		
Comm. Stock	463,029,126	463,029,126	13,361,201	449,463,828	204,098	
Mortgage Lns		4,007,565				4,007,565
Real Estate	239,114,008	301,159,037			239,114,008	
Contract Lns		151,959,622				151,959,622
Derivatives	0	0		0		
Oth. Inv. Assts	442,237,217	387,378,217		392,237,217		50,000,000
Sec. Lnd Reinv. Coll. Assts	53,982,453	53,971,523		53,982,453		

D. Not Practicable to Estimate Fair Value

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Bonds	\$			
Preferred Stock				
Common Stock				
Mortgage Loans	4,077,565	Various	Various	No readily-available market data to estimate
Real Estate				
Contract Loans	151,959,622	Various	Various	No readily-available market data to estimate
Derivatives, net				
Other Invested Assets	50,000,000	3.25	09/01/2017	No readily-available market data to estimate
Sec. Lending Reinv Coll				

(21) Other Items

A. Extraordinary Items

There were no extraordinary items during the year ended December 31, 2012.

B. Troubled Debt Restructuring

The Company was neither a debtor nor a creditor in a troubled debt restructuring as of or during the year ended December 31, 2012.

C. Other Disclosures

Exhibit 5 reserve factors used for the Company's Japan business are terminal factors, with premiums assumed paid at the beginning of the policy year and benefits incurred in the middle of the policy year. The reserve applied to a particular valuation cell is an interpolated reserve based upon the policy duration as of the valuation date.

NOTES TO FINANCIAL STATEMENTS

The Company elected to use rounding in reporting the amounts in this Statement. The amounts in this Statement pertain to the entire Company business.

In 1998, the Japanese government established the Life Insurance Policyholders Protection Corporation. Funding by the life insurance industry, as determined by government legislation, is generally made over a 10-year period. The Company recognizes charges for its estimated share of the industry's obligation once it is determinable. The Company reviews the estimated liability for policyholder protection corporation contributions on an annual basis and reports any adjustments in net gain from operations. At December 31, 2012 and 2011, the total liability accrued for the Company's remaining obligation to the Japanese policyholder protection corporation was \$23.4 million and \$71.0 million, respectively. The obligation is expected to be payable in semi-annual installments through 2013.

The Company has three outsourcing agreements with IBM. The first agreement provides mainframe computer operations and support for Aflac Japan. It has a remaining term of 3 years and an aggregate remaining cost of 11.9 billion yen (\$138 million using the December 31, 2012, exchange rate). The second agreement provides distributed computer mid-range server operations and support for Aflac Japan. It has a remaining term of 3 years and an aggregate remaining cost of 10.5 billion yen (\$121 million using the December 31, 2012, exchange rate). The third agreement provides application maintenance and development services for Aflac Japan. It has a remaining term of 5 years and an aggregate remaining cost of 8.4 billion yen (\$97 million using the December 31, 2012, exchange rate).

The Company has an outsourcing agreement with Accenture to provide application maintenance and development services for the Japanese operation. The agreement with Accenture has a remaining term of 5 years with an aggregate remaining cost of \$6.5 billion yen (\$75 million using the December 31, 2012, exchange rate).

The Company has an outsourcing agreement with NTTDATA to provide application maintenance and development services for the Japanese operation. The agreement with NTTDATA has a remaining term of 1 year with an aggregate remaining cost of 100 million yen (\$1 million using the December 31, 2012, exchange rate).

The following two tables are presented at the request of the Nebraska Department of Insurance:

Reconciliation of the net realized capital gains or (losses) reported on the Summary of Operations Page 4 Line 34 to the Exhibit of Capital Gains (Losses) on Page 8 Line 10 Columns 1 & 2.

	2012	Reference
Gross realized G/(L)	\$ (687,217,464)	Page 8 L10 C1& C2
Gross transfer to IMR	(280,778,770)	Page 28 IMR L2 insert
Subtotal	<u>(967,996,234)</u>	
Less:		
Total tax on Realized G/(L)	-	Page 4 L34 insert
Net Realized Capital Gains	<u>\$ (967,996,234)</u>	Page 4 L34 Net

Schedule of the 2012 change in net unrealized capital gains (losses) on the Summary of Operations on Page 4 Line 38

	2012	Reference
Other Invested Assets	\$ 1,970,118	Sch BA P3 C9 L4199999
Bonds and Stocks disposed of	83,738	Sch D P4 Sch D C11 L9999999
Common stocks (unaffiliated)	85,030	Sch D Pt2 S2 C13 L9099999
Common stocks (affiliated)	60,026,381	Sch D Pt2 S2 C13 L9199999
Subtotal	<u>62,165,267</u>	
Tax effect of change in unrealized capital (gains) losses	<u>(1,929,516)</u>	
Change in net unrealized capital gains(losses)	<u>\$ 60,235,751</u>	Page 4 L38

D. Balances that are Reasonably Possible to be Uncollected

At December 31, 2012 and 2011, the Company had no admitted assets that were reasonably possible to be uncollected.

E. Business Interruption Insurance Recoveries

The Company had no business interruption insurance recoveries during the years ended December 31, 2012 and 2011.

F. State Transferable and non-transferable Tax Credits

- Carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total.

Description	State	Carrying Value	Unused Amount
Tennessee TNInvestco Tax Credit Purchase	TN	7,080,647	8,875,000

- Method of estimating Utilization of Remaining Transferable and non-transferable State Tax Credits

NOTES TO FINANCIAL STATEMENTS

The Company estimated the utilization of the remaining Transferable and non-transferable State Tax credits by projecting future premium taking into account policy growth and rates changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining Transferable and non-transferable State Tax Credits.

3. Impairment Loss

The Company recognized no impairment loss on the State Transferable and non-transferable Tax Credits.

4. The TNInvestco tax credit is transferable and an admitted asset. The Company has no non-transferable or non-admitted tax credits.

G. Subprime Mortgage Related Risk Exposure

Based upon NAIC guidance to reporting entities, the Company has determined that it has no exposure to subprime mortgage related risk through the following sources:

- Direct investments in subprime mortgage loans;
- Direct investments in securities with underlying subprime exposure, such as residential mortgage backed securities, commercial mortgage backed securities, collateralized debt obligations, structured securities (including principal protected notes), hedge funds, credit default swaps, and special investment vehicles;
- Equity investments in subsidiary, controlled or affiliated entities with significant subprime related risk exposure;
- Underwriting risk on policies issued for Mortgage Guaranty or Financial Guaranty insurance coverage.

The Company has performed an in-depth review of its investment portfolio and determined that it has no direct subprime exposure nor are any of its holdings collateralized by any subprime assets.

H. Retained Assets

The Company does not use retained asset accounts for its beneficiaries.

(22) Events Subsequent

In January 2013, we sold our investment in UniCredit Bank AG (HVB Funding Trust I, III, & VI) which had an amortized cost of \$257 million at December 31, 2012. We did not realize a gain or loss from the sale due to previous impairment of the investment.

(23) Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes () No (X)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes (X) No ()

- a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate.

The contracts contain no provision that would result in a net obligation to the reinsurer if the reinsurer did unilaterally cancel as of the statement date.

- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

\$811,898

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

NOTES TO FINANCIAL STATEMENTS

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements, other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are not reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

None

2. Have any new agreements been executed or existing agreements amended, since January 1, of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes () No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

- B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

- C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during the year.

(24) Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company does not enter into retrospectively rated contracts.

(25) Change in Incurred Losses

Changes in the liability for unpaid policy claims are presented using a constant yen/dollar exchange rate and summarized as follows on a Schedule H basis for the years ended December 31:

	2012	2011
Unpaid supplemental health claims -		
beginning of year	\$ 3,840,835,808	3,658,013,110
Add claims incurred during the year related to:		
Current year	9,246,099,705	9,086,854,904
Prior years	(122,363,205)	(385,726,422)
Total incurred	<u>9,123,736,500</u>	<u>8,701,128,482</u>
Less claims paid during the year:		
On claims incurred during current year	6,777,239,736	6,639,199,186
On claims incurred during prior years	<u>2,088,475,916</u>	<u>2,001,498,103</u>
Total paid	<u>8,865,715,652</u>	<u>8,640,697,289</u>
Effect of exchange rate changes on unpaid claims	<u>(280,600,288)</u>	<u>122,391,505</u>
Unpaid supplemental health claims - end of year	3,818,256,368	3,840,835,808
Unpaid claims for life and other business	<u>207,625,272</u>	<u>184,083,485</u>
Total liability for unpaid policy claims	<u>\$ 4,025,881,640</u>	<u>4,024,919,293</u>

Amounts shown for prior-year claims incurred during the year primarily result from actual claim settlements at less than the original estimates, which included a provision for adverse deviation.

(26) Intercompany Pooling Arrangements

The Company does not participate in intercompany pooling arrangements.

(27) Structured Settlements

The Company had no structured settlements at December 31, 2012 or 2011.

(28) Health Care Receivables

The Company had neither pharmaceutical rebate receivables nor risk sharing receivables at December 31, 2012 or 2011.

(29) Participating Policies

Premiums and dividends under individual ordinary participating policies were immaterial for the year ended December 31, 2012.

NOTES TO FINANCIAL STATEMENTS**(30) Premium Deficiency Reserves**

As of December 31, 2012, the Company had no premium deficiency reserves on accident and health contracts.

(31) Reserves for Life Contracts and Annuity Contracts

- The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves. Policies issued for substandard lives are charged an extra premium plus the regular gross premium for the true age. Mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding, in addition, one-half (1/2) of the extra premium charge for the year.
- As of December 31, 2012, the Company had \$1.9 billion insurance in force for which the gross premiums are less than the net premium according to the standard of valuation required by the Nebraska Department of Insurance. Reserves to cover the above insurance totaling \$9.4 million at year-end are reported in Exhibit 5, Miscellaneous Reserves, Line 0700005.
- The Tabular Interest (Page 7, Line 4), the Tabular Less Actual Reserve Released (Page 7, Line 5) and the Tabular Cost (Page 7, Line 9) have been determined by formula as described in the instructions for Page 7.
- Not applicable.

The details for "Other increases (net)" on Page 7, Line 7 are: Ordinary Life Insurance – \$(1,341,416,373) and Group Life Insurance – \$(7,822).

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

	Account	w/Guarantees	Total	Total
A. Subject to discretionary withdrawal:				
(1) - With fair value adjustment	\$ -	-	-	- %
(2) - At book value less current surrender charge of 5% or more	3,263,350,401	-	3,263,350,401	90.8
(3) - At fair value	-	-	-	-
(4) - Total with adjustment or at market value	-	-	-	-
(5) - At book value without adjustment (minimal or no charge or adjustment)	129,643,340	-	129,643,340	3.6
B. Not subject to discretionary withdrawal	-	200,252,176	200,252,176	5.6
C. Total gross	3,392,993,741	200,252,176	3,593,245,917	100.0
D. Reinsurance ceded	-	-	-	-
E. Total net* (C) - (D)	\$ 3,392,993,741	200,252,176	3,593,245,917	100.0 %
*Reconciliation of total annuity actuarial reserves and deposit fund liabilities.				
F. Life & Accident & Health Annual Statement:				
(1) - Exhibit 5, Annuities Section, Total (net)	\$ 3,262,656,510	-	3,262,656,510	
(2) - Exhibit 5, Supplementary Contracts with Contingencies Section, Total (net)	-	-	-	
(3) - Exhibit 7, Deposit-Type Contracts, Column 1, Line 14	129,643,340	-	129,643,340	
(4) - Exhibit 5, Miscellaneous Reserves for surrender Values in excess of reserves otherwise required, Line 0700007	693,891	-	693,891	
(5) - Subtotal	3,392,993,741	-	3,392,993,741	
Amount in separate accounts annual statement	-	200,252,176	200,252,176	
Combined Total	\$ 3,392,993,741	200,252,176	3,593,245,917	

(33) Premium and Annuity Consideration Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2012 were as follows:

Type	Gross	Net of Loading
(1) Industrial		
(2) Ordinary new business	\$ 8,625,440	\$ 1,572,965
(3) Ordinary renewal	29,678,643	21,444,856
(4) Credit Life		
(5) Group Life	140,858	140,858
(6) Group Annuity		
Total	\$ 38,444,941	\$ 23,158,679

(34) Separate Accounts

A. Separate Accounts Activity:

NOTES TO FINANCIAL STATEMENTS

(1) In the third quarter of 2008, the Company entered into two variable interest funding agreements for \$100 million each that are maintained in separate accounts under Section 44-402.01 of the Nebraska Statutes. The Company uses separate accounts to record and account for assets and liabilities for these variable interest funding agreements.

(2) As of December 31, 2012 and 2011 the Company had no separate account assets that were legally insulated. The assets legally insulated from the general account as of December 31, 2012 are attributed to the following products/transactions:

Product Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Funding Agreements	\$ 0	\$ 201,476,764
Total	\$ 0	\$ 201,476,764

(3) In accordance with the products/transaction recorded within the separate account, some separate account liabilities are guaranteed by the general account. (In accordance with the guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the general account.)

As of December 31, 2012, the general account of the American Family Life Assurance Company of Columbus had a maximum guarantee for separate account liabilities of \$200,000,000. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a. 2012	\$ _____0;
b. 2011	\$ _____0;
c. 2010	\$ _____0;
d. 2009	\$ _____0;
e. 2008	\$ _____0.

As of December 31, 2012, the general account of the American Family Life Assurance Company of Columbus had paid \$137,041,385 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2012, 2011, 2010, and 2009 was \$0, \$137,041,385, \$0, and 0, respectively.

As of December 31, 2012, the general account of Aflac had a maximum guarantee for separate account liabilities of \$200 million. The Company paid no risk charges to the general account in 2012 or in any preceding years.

The general account of the Company paid \$137 million toward separate account guarantees during the year ended December 31, 2011. The Company paid zero in all preceding years and during the year ended December 31, 2012.

(4) Aflac does not engage in securities lending transactions within the separate accounts.

B. General nature and characteristics of separate accounts business:

Several investments were added to the Separate Account portfolio to replace the two variable interest collateralized debt obligations (CDOs) that were purchased with the proceeds of the funding agreements in 2008. No additional funding agreements have been sold since. These funding agreements are non-indexed with principal and interest guaranteed. The interest rate guarantee is LIBOR plus a margin and is reset each quarter. The Company earns investment income on the new investments and interest credited on the funding agreements. The assets and liabilities of these separate accounts are carried at book value under a permitted practice allowed by the Company's state of domicile. See Note 1 Summary of Significant Accounting Policies for more information on permitted practices. The unrealized gain (loss) not included in surplus due to this permitted practice were \$46.4 million and \$44.8 million at December 31, 2012 and 2011, respectively. The Company bears all the risks and rewards of the assets underlying the separate accounts and has established an asset valuation reserve as required.

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

NOTES TO FINANCIAL STATEMENTS

	1	2	3	4	5
	Indexed	Non-indexed Guarantee Less than 4%	Non-indexed Guarantee More than 4%	Non- guaranteed Separate Accounts	Total
1.) Premiums, considerations or deposits for year ended 12/31/2012	\$ -	-	-	-	-
2.) Reserves at 12/31/2012 For accounts with assets at:					
a. Fair Value	-	-	-	-	-
b. Amortized cost	-	200,252,176	-	-	200,252,176
c. Total reserves*	-	200,252,176	-	-	200,252,176
3.) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With FV adjustment	-	-	-	-	-
c. At book value without FV adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	-	-
e. At book value without FV adjustment and with current surrender charge of 5% or less	-	-	-	-	-
f. Subtotal	-	-	-	-	-
g. Not subject to discretionary withdrawal	-	200,252,176	-	-	200,252,176
h. Total	-	200,252,176	-	-	200,252,176
4.) Reserves for Asset Default Risk in Lieu of AVR	\$ -	-	-	-	-

*Line 2.) c. should equal Line 3.) h.

C. Reconciliation of Net Transfers to or (From) Separate Accounts

The company had no net transfers to separate accounts during the year ended December 31, 2012.

(35) Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2012 and 2011 was \$83.8 million and \$76.1 million, respectively.

The Company incurred \$249.4 million and paid \$234.6 million of claim adjustment expenses in the current year, of which \$58.2 million of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [] N/A []
- 1.3 State regulating? Nebraska
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/12/2009
- 3.4 By what department or departments?
Nebraska

- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes [] No [] N/A [X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes [] No [X]
- 4.12 renewals? Yes [] No [X]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes [] No [X]
- 4.22 renewals? Yes [] No [X]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Co. Code	3 State of Domicile

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 6.2 If yes, give full information: _____

- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [] No [X]
- 7.2 If yes,
- 7.21 State the percentage of foreign control0.000 %
- 7.22 State the nationality(ies) of the foreign person(s) or entity(ies); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(ies) (e.g., individual, corporation, government, manager or attorney-in-fact)

1 Nationality	2 Type of Entity

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company. _____

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG, LLP, 303 Peachtree Street, N.E. Suite 2000, Atlanta, Georgia 30308

- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption: _____

- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption: _____

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [] N/A []
- 10.6 If the answer to 10.5 is no or n/a, please explain. _____

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Susan R. Blanck, FSA, MAAA Senior Vice President, Corporate Actuary, 1932 Wynnton Rd, Columbus, GA 31999

GENERAL INTERROGATORIES

- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes No
 12.11 Name of real estate holding company
 N/A
-
- 12.12 Number of parcels involved0
 12.13 Total book/adjusted carrying value \$.....1,560,890,507

12.2 If yes, provide explanation.
Ascendas RE Inv. Trust, Boston Properties LP, Brookfield Asset Mng. LP, Dexus Finance Pty Ltd., ERP Operating LP, Fishers Lane Assoc. LP, GE Co., Global Logistics Properties L
Goodman Group, Health Care REIT Inc., Henderson Land Dev. Co., HK Land Finance, Japan Retail Fund Inv., Mapletreeog Treasury Co., Mitsubishi Estate Co, Nomura RE,
Places for People Homes Ltd., Prologis Tokyo Finance, Security Capital Group, Simon Property LP, Stockland, SunTrust REIT, Susa Partnership LP, Wea Finance LP, Westfield Gro

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes No
 13.3 Have there been any changes made to any of the trust indentures during the year? Yes No
 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes No N/A
 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 c. Compliance with applicable governmental laws, rules and regulations;
 d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 e. Accountability for adherence to the code.

- 14.11 If the response to 14.1 is no, please explain:

- 14.2 Has the code of ethics for senior managers been amended? Yes No
 14.21 If the response to 14.2 is yes, provide information related to amendment(s).

- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes No
 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

PART 1 - COMMON INTERROGATORIES - BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof? Yes No
 17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes No
 18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes No

PART 1 - COMMON INTERROGATORIES - FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes No
 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
 20.11 To directors or other officers \$.....0
 20.12 To stockholders not officers \$.....0
 20.13 Trustees, supreme or grand (Fraternal only) \$.....0
 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
 20.21 To directors or other officers \$.....162,020
 20.22 To stockholders not officers \$.....0
 20.23 Trustees, supreme or grand (Fraternal only) \$.....0
 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes No
 21.2 If yes, state the amount thereof at December 31 of the current year:
 21.21 Rented from others \$.....0
 21.22 Borrowed from others \$.....0
 21.23 Leased from others \$.....0
 21.24 Other \$.....0
 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes No
 22.2 If answer is yes:
 22.21 Amount paid as losses or risk adjustment \$.....0
 22.22 Amount paid as expenses \$.....0
 22.23 Other amounts paid \$.....0
 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount. \$.....0

PART 1 - COMMON INTERROGATORIES - INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)? Yes No
 24.02 If no, give full and complete information relating thereto.

PART 1 - COMMON INTERROGATORIES - INVESTMENT

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).
Please see note 17 for a complete discussion of the Company's securities lending program.

24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes No N/A
 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$.....6,277,146,913
 24.06 If answer to 24.04 is no, report amount of collateral for other programs. \$.....0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes No N/A
 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes No N/A

24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes No N/A

24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:
 24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$.....6,274,849,286
 24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$.....6,274,893,828
 24.103 Total payable for securities lending reported on the liability page. \$.....6,277,147,737

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03) Yes No

25.2 If yes, state the amount thereof at December 31 of the current year:
 25.21 Subject to repurchase agreements \$.....0
 25.22 Subject to reverse repurchase agreements \$.....0
 25.23 Subject to dollar repurchase agreements \$.....0
 25.24 Subject to reverse dollar repurchase agreements \$.....0
 25.25 Pledged as collateral \$.....0
 25.26 Placed under option agreements \$.....0
 25.27 Letter stock or securities restricted as to sale \$.....0
 25.28 On deposit with state or other regulatory body \$.....10,999,104
 25.29 Other \$.....0

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes No

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
 Please refer to Note 8, Derivative Instruments

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

27.2 If yes, state the amount thereof at December 31 of the current year: \$.....324,687,437

28. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes No

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	One Wall Street, New York, NY10286

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes No

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

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

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository Number(s)	2 Name	3 Address

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adj. Carrying Value
29.2999. TOTAL		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from the above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to Holding	4 Date of Valuation

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds.....	111,394,074,123	114,690,574,442	3,296,500,319
30.2 Preferred stocks.....	4,899,090	6,022,740	1,123,650
30.3 Totals.....	111,398,973,213	114,696,597,182	3,297,623,969

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

Fair Values were determined by independent pricing agencies, brokers and internal pricing models.

PART 1 - COMMON INTERROGATORIES - INVESTMENT

- 31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No []
- 31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No [X]
- 31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D. Please refer to Note 20, Fair Value Measurement
-
- 32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []
- 32.2 If no, list exceptions:
-

PART 1 - COMMON INTERROGATORIES - OTHER

- 33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$.....4,601,436
- 33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurance	1,283,061

- 34.1 Amount of payments for legal expenses, if any? \$.....10,358,032
- 34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

- 35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$.....2,239,928
- 35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes No
- 1.2 If yes, indicate premium earned on U.S. business only \$.....33,446,920
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$.....0
- 1.31 Reason for excluding
-
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. \$.....0
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$.....24,547,771
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned \$.....372,643
- 1.62 Total incurred claims \$.....267,474
- 1.63 Number of covered lives3,594
- All years prior to most current three years:
- 1.64 Total premium earned \$.....32,109,289
- 1.65 Total incurred claims \$.....23,625,207
- 1.66 Number of covered lives10,067
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned \$.....99,237
- 1.72 Total incurred claims \$.....51,353
- 1.73 Number of covered lives34
- All years prior to most current three years:
- 1.74 Total premium earned \$.....865,751
- 1.75 Total incurred claims \$.....603,738
- 1.76 Number of covered lives294
-
2. Health test:
- | | 1 | 2 |
|----------------------------------|----------------|----------------|
| | Current Year | Prior Year |
| 2.1 Premium Numerator..... | ...226,762,560 | ...219,575,366 |
| 2.2 Premium Denominator..... | 23,102,514,153 | 20,945,015,313 |
| 2.3 Premium Ratio (2.1/2.2)..... |1.0 |1.0 |
| 2.4 Reserve Numerator..... | .4,153,774,061 | .4,224,057,430 |
| 2.5 Reserve Denominator..... | 81,894,756,809 | 83,847,031,292 |
| 2.6 Reserve Ratio (2.4/2.5)..... |5.1 |5.0 |
-
- 3.1 Does this reporting entity have Separate Accounts? Yes No
- 3.2 If yes, has a Separate Accounts statement been filed with this Department? Yes No N/A
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? \$.....0
- 3.4 State the authority under which Separate Accounts are maintained:
-
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes No
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes No
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?" \$.....0
-
- 4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes No
- 4.2 Net reimbursement of such expenses between reporting entities:
- 4.21 Paid \$.....268,012,906
- 4.22 Received \$.....18,419,984
-
- 5.1 Does the reporting entity write any guaranteed interest contracts? Yes No
- 5.2 If yes, what amount pertaining to these items is included in:
- 5.21 Page 3, Line 1 \$.....0
- 5.22 Page 4, Line 1 \$.....0
-
6. For stock reporting entities only:
- 6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$.....569,929,529
-
7. Total dividends paid stockholders since organization of the reporting entity:
- 7.11 Cash \$.....7,640,001,201
- 7.12 Stock \$.....2,075,945

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [] No []

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31 Earned premium.....
8.32 Paid claims.....
8.33 Claim liability and reserve (beginning of year).....
8.34 Claim liability and reserve (end of year).....
8.35 Incurred claims.....

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

Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41 < \$25,000.....
8.42 \$25,000 – 99,999.....
8.43 \$100,000 – 249,999.....
8.44 \$250,000 – 999,999.....
8.45 \$1,000,000 or more.....

8.5 What portion of earned premium reported in 8.31, Col. 1 was assumed from pools? \$.....0

9.1 Does the company have variable annuities with guaranteed benefits? Yes [] No [X]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3 Waiting Period Remaining	4 Account Value Related to Col. 3	5 Total Related Account Values	6 Gross Amount of Reserve	7 Location of Reserve	8 Portion Reinsured	9 Reinsurance Reserve Credit
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit							

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

10.1 Amount of loss reserves established by these annuities during the current year? \$.....0

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

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

11.1 Do you act as a custodian for health savings account? Yes [] No [X]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$.....0

11.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

11.4 If yes, please provide the balance of the funds administered as of the reporting date. \$.....0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

Show amounts of life insurance in this exhibit in thousands (omit \$000)

	1 2012	2 2011	3 2010	4 2009	5 2008
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	73,177,014	60,767,282	45,450,357	33,657,233	30,242,782
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	97,621,648	104,767,166	100,927,838	92,692,756	91,910,745
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	319,683	359,084	400,498	447,244	500,419
5. Industrial (Line 21, Col. 2).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	171,118,345	165,893,532	146,778,693	126,797,233	122,653,946
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	22,301,740	17,258,142	11,370,619	7,153,071	5,948,942
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	14,517,886	16,279,706	16,753,408	18,515,788	19,802,060
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	1,423	4,311	5,369	7,671	17,330
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	36,821,049	33,542,159	28,129,396	25,676,530	25,768,332
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	5,297,352,264	3,578,857,279	2,397,765,486	1,887,533,620	1,584,698,144
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	696,769,290	529,992,979	431,284,368	396,045,097	349,287,310
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	2,364,300	2,591,403	2,856,583	3,102,951	3,407,363
17.2 Group annuities (Line 20.4, Col. 7).....	0	0	0	0	0
18.1 A&H - group (Line 20.4, Col. 8).....	110,569,244	10,494,974	6,697,602	6,016,730	6,046,324
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	16,995,459,052	16,823,078,678	15,486,196,277	14,537,239,356	13,193,129,455
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	23,102,514,150	20,945,015,312	18,324,800,317	16,829,937,752	15,136,568,596
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	115,142,371,019	103,378,061,852	89,523,066,955	75,598,261,276	71,582,722,095
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	106,250,612,950	97,006,944,173	82,783,281,252	69,830,322,192	66,981,408,112
23. Aggregate life reserves (Page 3, Line 1).....	18,458,405,532	16,473,029,214	13,288,176,954	10,241,239,631	9,202,911,318
24. Aggregate A&H reserves (Page 3, Line 2).....	61,433,824,463	65,484,643,424	60,379,600,791	51,912,602,412	50,295,738,253
25. Deposit-type contract funds (Page 3, Line 3).....	129,643,340	107,014,214	90,099,706	69,323,530	52,124,196
26. Asset valuation reserve (Page 3, Line 24.01).....	37,038,209	15,439,742	7,848,913	17,296,134	21,802,414
27. Capital (Page 3, Lines 29 & 30).....	3,879,605	3,879,605	3,879,605	3,879,605	3,879,605
28. Surplus (Page 3, Line 37).....	8,887,878,464	6,367,238,074	6,735,906,098	5,764,059,479	4,597,434,380
Cash Flow (Page 5)					
29. Net Cash from operations (Line 11).....	16,247,352,252	11,330,499,154	7,196,232,004	6,168,033,017	5,153,389,056
Risk-Based Capital Analysis					
30. Total adjusted capital.....	8,929,945,566	6,387,092,913	6,748,196,633	5,785,237,189	4,623,175,160
31. Authorized control level risk-based capital.....	708,428,852	647,828,860	607,698,441	604,015,185	485,152,160
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	93.1	97.2	97.5	96.5	84.7
33. Stocks (Lines 2.1 and 2.2).....	0.6	0.1	0.1	0.2	13.4
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	0.0	0.0	0.0	0.0	0.0
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.3	0.3	0.4	0.4	0.5
36. Cash, cash equivalents and short-term investments (Line 5).....	5.5	1.5	1.3	2.3	0.8
37. Contract loans (Line 6).....	0.1	0.1	0.1	0.1	0.1
38. Derivatives (Line 7).....	0.0	0.0	0.0	XXX	XXX
39. Other invested assets (Line 8).....	0.3	0.4	0.4	0.4	0.5
40. Receivables for securities (Line 9).....	0.0	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10).....	0.1	0.2	0.2	XXX	XXX
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(continued)

	1 2012	2 2011	3 2010	4 2009	5 2008
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12 Col. 1).....	18,697,655	61,523,318	54,178,158	50,351,800	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18 Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24 Col. 1).....	625,625,877	123,375,493	95,686,319	77,052,501	59,334,804
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif. Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate.....	0	0	0	0	0
49. All other affiliated.....	0	0	0	0	0
50. Total of above Lines 44 to 49.....	644,323,532	184,898,811	149,864,477	127,404,301	59,334,804
51. Total investment in parent included in Lines 44 to 49 above.....	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	281,344,697	1,030,947,706	443,792,994	359,520,471	345,591,414
53. Total admitted assets (Page 2, Line 28, Col. 3).....	115,346,667,994	103,581,665,920	89,723,267,205	75,798,441,760	71,782,957,524
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	3,399,354,111	3,228,471,684	2,968,580,855	2,732,103,610	2,536,904,641
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(967,996,234)	(2,453,908,150)	(1,054,664,184)	(726,690,728)	(580,670,094)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	60,235,751	41,827,027	3,711,274	25,305,072	115,313,445
57. Total of above Lines 54, 55 and 56.....	2,491,593,628	816,390,561	1,917,627,945	2,030,717,954	2,071,547,992
Benefits and Reserve Increase (Page 6)					
58. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1 less Lines 10, 11, 12, 13, 14 and 15, Cols. 9, 10 & 11).....	1,019,727,347	939,446,154	801,658,343	748,324,161	577,132,198
59. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....	9,119,845,570	8,688,086,821	8,011,698,128	7,652,932,932	6,811,029,964
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	3,378,588,622	2,093,970,417	1,307,373,330	840,710,576	662,832,903
61. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....	2,202,425,693	2,413,619,532	2,224,615,102	2,126,663,199	2,429,612,733
62. Dividends to policyholders (Line 30, Col 1).....	5,725	5,662	5,482	6,681	6,715
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	25.9	26.7	28.0	28.6	28.9
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	11.1	13.0	15.0	17.0	17.2
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	66.1	65.9	66.0	67.2	69.9
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	30.8	30.3	30.8	31.1	31.5
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	5,232,597	5,542,619	7,137,927	10,243,881	7,464,793
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	8,830,562	9,261,787	15,404,762	11,458,731	4,938,699
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	3,432,639,717	3,389,135,575	3,048,344,706	2,655,835,647	2,484,505,024
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	3,551,404,958	3,771,142,828	3,566,978,938	3,140,054,428	2,961,456,409
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72. Industrial life (Col. 2).....	0	0	0	0	0
73. Ordinary - life (Col. 3).....	601,619,064	366,323,133	186,683,526	196,375,051	260,005,227
74. Ordinary - individual annuities (Col. 4).....	66,422,695	37,180,317	32,056,875	30,311,547	26,008,410
75. Ordinary - supplementary contracts (Col. 5).....	0	0	0	0	0
76. Credit life (Col. 6).....	0	0	0	0	0
77. Group life (Col. 7).....	1,111,951	1,970,821	1,798,483	1,147,599	984,720
78. Group annuities (Col. 8).....	0	0	0	0	0
79. A&H - group (Col. 9).....	(96,070,144)	6,447,755	9,997,686	(527,271)	(2,145,127)
80. A&H - credit (Col. 10).....	0	0	0	0	0
81. A&H - other (Col. 11).....	2,308,557,928	2,504,451,349	2,105,160,402	1,756,826,613	1,359,606,628
82. Aggregate of all other lines of business (Col. 12).....	423,632,201	(18,873,899)	187,092,283	156,693,269	144,858,222
83. Total (Col. 1).....	3,305,273,695	2,897,499,476	2,522,789,255	2,140,826,808	1,789,318,080

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [] No []

If no, please explain:



DIRECT BUSINESS IN
NAIC Group Code.....370

DURING THE YEAR
NAIC Company Code.....60380

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	0	0	0	0	0
2. Annuity considerations.....	0	0	0	0	0
3. Deposit-type contract funds.....	0	XXX	0	XXX	0
4. Other considerations.....	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4).....	0	0	0	0	0
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	0	0	0	0	0
6.2 Applied to pay renewal premiums.....	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	0	0	0	0	0
6.4 Other.....	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	0	0	0	0	0
10. Matured endowments.....	0	0	0	0	0
11. Annuity benefits.....	0	0	0	0	0
12. Surrender values and withdrawals for life contracts.....	0	0	0	0	0
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	0	0	0	0	0
14. All other benefits, except accident and health.....	0	0	0	0	0
15. Totals.....	0	0	0	0	0

DETAILS OF WRITE-INS

	1	2	3	4	5
1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 thru 1303 plus 1398)(Line 13 above).....	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No.	8 Amount	9 No.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year.....	0	0	0	0	0	0	0	0	0	0
Settled during current year:										
18.1 By payment in full.....	0	0	0	0	0	0	0	0	0	0
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT										
20. In force December 31, prior year.....	0	0	0	(a).....0	0	0	0	0	0	0
21. Issued during year.....	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net).....	0	0	0	0	0	0	0	0	0	0
23. In force December 31 of current year.....	0	0	0	(a).....0	0	0	0	0	0	0

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....	0	0	0	0	0
24.1 Federal Employee Health Benefits Program premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b).....	0	0	0	0	0
25.2 Guaranteed renewable (b).....	0	0	0	0	0
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	0	0	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	0	0	0	0	0
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	0	0	0	0	0

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance (a)	Number of		9 Amount of Insurance (a)	
							7 Policies	8 Certificates		
1. In force end of prior year.....	.0	.0	2,105,706	165,534,448	.0	.0	34	19,085	359,084	165,893,532
2. Issued during year.....	.0	.0	647,763	36,819,626	.0	.0	.0	89	1,423	36,821,049
3. Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Revived during year.....	.0	.0	13,687	1,442,170	.0	.0	.0	81	2,532	1,444,702
5. Increased during year (net).....	.0	.0	.0	70,691	.0	.0	.0	.0	106	70,797
6. Subtotals, Lines 2 to 5.....	.0	.0	661,450	38,332,487	.0	.0	.0	170	4,061	38,336,548
7. Additions by dividends during year.....	XXX	.0	XXX	.2	XXX	.0	XXX	XXX	.0	.2
8. Aggregate write-ins for increases.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Totals (Lines 1 and 6 to 8).....	.0	.0	2,767,156	203,866,937	.0	.0	34	19,255	363,145	204,230,082
Deductions during year:										
10. Death.....	.0	.0	6,464	289,393	.0	.0	XXX	29	349	289,742
11. Maturity.....	.0	.0	431	9,726	.0	.0	XXX	.0	.0	9,726
12. Disability.....	.0	.0	109	9,886	.0	.0	XXX	.0	.0	9,886
13. Expiry.....	.0	.0	14,145	1,576,675	.0	.0	.0	19	449	1,577,124
14. Surrender.....	.0	.0	59,846	5,967,874	.0	.0	.0	.0	.0	5,967,874
15. Lapse.....	.0	.0	184,296	12,753,033	.0	.0	.0	2,127	42,193	12,795,226
16. Conversion.....	.0	.0	53	23,126	.0	.0	XXX	XXX	XXX	23,126
17. Decreased (net).....	.0	.0	(7,682)	(778,452)	.0	.0	.0	.1	471	(777,981)
18. Reinsurance.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19. Aggregate write-ins for decreases.....	.0	.0	.0	13,217,014	.0	.0	.0	.0	.0	13,217,014
20. Totals (Lines 10 to 19).....	.0	.0	257,662	33,068,275	.0	.0	.0	2,176	43,462	33,111,737
21. In force end of year (Line 9 minus Line 20).....	.0	.0	2,509,494	170,798,662	.0	.0	34	17,079	319,683	171,118,345
22. Reinsurance ceded end of year.....	XXX	.0	XXX	3,864,341	XXX	.0	XXX	XXX	11	3,864,352
23. Line 21 minus Line 22.....	XXX	.0	XXX	166,934,321	XXX	(b)	XXX	XXX	319,672	167,253,993

DETAILS OF WRITE-INS

0801. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0802. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0803. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0898. Summary of remaining write-ins for Line 8 from overflow page...	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
1901. Foreign Exchange Adjustment.....	.0	.0	.0	13,217,014	.0	.0	.0	.0	.0	13,217,014
1902. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
1903. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
1998. Summary of remaining write-ins for Line 19 from overflow page.	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
1999. Totals (Lines 1901 thru 1903 plus 1998) (Line 19 above).....	.0	.0	.0	13,217,014	.0	.0	.0	.0	.0	13,217,014

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

(b) Group \$.000; Individual \$.000.

EXHIBIT OF LIFE INSURANCE (continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends.....	XXX	0	XXX	18
25. Other paid-up insurance.....	0	0	64,066	2,049,675
26. Debit ordinary insurance.....	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies-decreasing.....	0	0	13	610
28. Term policies-other.....	152,047	12,805,176	722,294	64,698,359
29. Other term insurance-decreasing.....	XXX	60,805	XXX	3,638,847
30. Other term insurance.....	XXX	1,651,903	XXX	28,906,996
31. Totals (Lines 27 to 30).....	152,047	14,517,884	722,307	97,244,812
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX	0	XXX	0
33. Totals, extended term insurance.....	XXX	XXX	13,895	376,838
34. Totals, whole life and endowment.....	495,716	22,301,740	1,773,292	73,177,014
35. Totals (Lines 31 to 34).....	647,763	36,819,624	2,509,494	170,798,664

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	0	0	0	0
37. Ordinary.....	36,819,626	0	169,259,709	1,538,955
38. Credit Life (Group and Individual).....	0	0	0	0
39. Group.....	1,423	0	319,684	0
40. Totals (Lines 36 to 39).....	36,821,049	0	169,579,393	1,538,955

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21.....	0	0	0	0
45. Group Permanent Insurance included in Line 21.....	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a).....	7,991,466
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1 Actual Amount in Force
47.2 Actual Amount on Spouse. If Children Included, 1 1/2 - 3 Children Assumed, Depending on Coverage

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		5 Number of Policies	6 Amount of Insurance (a)	Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)			7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium.....	0	0	2,134,411	199,961,927	0	0	2,746	70,975
49. Disability Income.....	0	0	0	0	0	0	0	0
50. Extended Benefits.....	0	0	XXX	XXX	0	0	0	0
51. Other.....	0	0	139,391	3,601,682	0	0	0	0
52. Total.....	0	(b) 0	2,273,802	(b) 203,563,609	0	(b) 0	2,746	(b) 70,975

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

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	0	0	0	0
2. Issued during year.....	0	0	0	0
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	0	0	0	0
Deductions during year:				
6. Decreased (net).....	0	0	0	0
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	0	0	0	0
9. In force end of year.....	0	0	0	0
10. Amount on deposit.....	0	(a).....0	0	(a).....0
11. Income now payable.....	0	0	0	0
12. Amount of income payable.....	(a).....0	(a).....0	(a).....0	(a).....0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	0	227,849	0	0
2. Issued during year.....	0	42,014	0	0
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	0	269,863	0	0
Deductions during year:				
6. Decreased (net).....	0	8,296	0	0
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	0	8,296	0	0
9. In force end of year.....	0	261,567	0	0
Income now payable:				
10. Amount of income payable.....	(a).....18,576,654	XXX	XXX	(a).....0
Deferred fully paid:				
11. Account balance.....	XXX	(a).....680,951,043	XXX	(a).....0
Deferred not fully paid:				
12. Account balance.....	XXX	(a).....4,111,157,808	XXX	(a).....0

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	32,491	12,479,403	0	0	29,741,761	17,589,579,912
2. Issued during year.....	3,443	1,963,456	0	0	3,527,018	1,842,651,696
3. Reinsurance assumed.....	815,075	127,244,881	0	0	232	25,190
4. Increased during year (net).....	0	XXX	0	XXX	0	XXX
5. Total (Lines 1 to 4).....	851,009	XXX	0	XXX	33,269,011	XXX
Deductions during year:						
6. Conversions.....	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	6,194	XXX	0	XXX	3,144,836	XXX
8. Reinsurance ceded.....	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8).....	6,194	XXX	0	XXX	3,144,836	XXX
10. In force end of year.....	844,815	(a).....138,944,384	0	(a).....0	30,124,175	(a).....16,389,272,513

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year.....	1	22
2. Issued during year.....	0	0
3. Reinsurance assumed.....	0	0
4. Increased during year (net).....	0	0
5. Total (Lines 1 to 4).....	1	22
Deductions during year:		
6. Decreased (net).....	0	0
7. Reinsurance ceded.....	0	0
8. Totals (Lines 6 and 7).....	0	0
9. In force end of year.....	1	22
10. Amount of account balance.....	(a).....2,493	(a).....236,166

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	1,041,359,612
2. Current year's realized pre-tax capital gains/(losses) of \$.....280,778,770 transferred into the reserve net of taxes of \$.....0.....	280,778,771
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	1,322,138,383
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	67,108,013
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	1,255,030,370

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2012.....	66,214,761	893,252	0	67,108,013
2. 2013.....	64,796,076	18,761,949	0	83,558,025
3. 2014.....	61,841,259	18,919,667	0	80,760,926
4. 2015.....	59,591,867	18,880,131	0	78,471,998
5. 2016.....	56,822,070	19,051,266	0	75,873,336
6. 2017.....	53,369,057	19,111,062	0	72,480,119
7. 2018.....	53,424,144	18,380,565	0	71,804,709
8. 2019.....	52,252,882	17,642,541	0	69,895,423
9. 2020.....	48,845,084	16,658,295	0	65,503,379
10. 2021.....	47,161,498	15,593,802	0	62,755,300
11. 2022.....	48,901,112	14,234,214	0	63,135,326
12. 2023.....	50,511,812	14,147,323	0	64,659,135
13. 2024.....	51,511,843	14,423,062	0	65,934,905
14. 2025.....	53,891,311	14,379,110	0	68,270,421
15. 2026.....	54,495,962	15,137,032	0	69,632,994
16. 2027.....	51,913,152	15,082,498	0	66,995,650
17. 2028.....	43,115,501	13,756,486	0	56,871,987
18. 2029.....	34,008,828	10,198,984	0	44,207,812
19. 2030.....	25,316,568	6,372,821	0	31,689,389
20. 2031.....	14,776,226	2,740,931	0	17,517,157
21. 2032.....	9,259,266	(1,575,838)	0	7,683,428
22. 2033.....	8,718,594	(3,189,678)	0	5,528,916
23. 2034.....	8,233,165	(2,245,989)	0	5,987,176
24. 2035.....	7,433,177	(1,227,912)	0	6,205,265
25. 2036.....	6,007,451	(158,804)	0	5,848,647
26. 2037.....	4,521,528	933,661	0	5,455,189
27. 2038.....	2,948,730	1,352,316	0	4,301,046
28. 2039.....	1,222,327	1,071,647	0	2,293,974
29. 2040.....	197,237	790,977	0	988,214
30. 2041.....	57,119	510,308	0	567,427
31. 2042 and Later.....	0	153,092	0	153,092
32. Total (Lines 1 to 31).....	1,041,359,607	280,778,771	0	1,322,138,378

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	(0)	19,159	19,159	45,605	15,374,978	15,420,583	15,439,742
2. Realized capital gains/(losses) net of taxes - General Account.....	(636,865,747)	0	(636,865,747)	26,092	(42,559)	(16,467)	(636,882,214)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	0	0	0	6,095,308	0	6,095,308	6,095,308
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	140,290,072	5,210	140,295,282	0	147,598	147,598	140,442,880
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	(496,575,675)	24,369	(496,551,306)	6,167,005	15,480,017	21,647,022	(474,904,284)
9. Maximum reserve.....	701,145,245	16,030	701,161,275	73,334,273	25,446,831	98,781,104	799,942,379
10. Reserve objective.....	491,263,129	12,023	491,275,152	73,334,273	25,188,535	98,522,808	589,797,960
11. 20% of (Line 10 minus Line 8).....	197,567,761	(2,469)	197,565,292	13,433,454	1,941,704	15,375,157	212,940,449
12. Balance before transfers (Lines 8 + 11).....	(299,007,914)	21,900	(298,986,014)	19,600,459	17,421,720	37,022,179	(261,963,835)
13. Transfers.....	5,870	(5,870)	0	0	0	0	XXX
14. Voluntary contribution.....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero.....	299,002,044	0	299,002,044	0	0	0	299,002,044
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	(0)	16,030	16,030	19,600,459	17,421,720	37,022,179	37,038,209

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations.....	13,865,452	XXX	XXX	13,865,452	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	72,056,755,503	XXX	XXX	72,056,755,503	0.0004	28,822,702	0.0023	165,730,538	0.0030	216,170,267
3	2	High quality.....	28,240,011,039	XXX	XXX	28,240,011,039	0.0019	53,656,021	0.0058	163,792,064	0.0090	254,160,099
4	3	Medium quality.....	4,597,454,962	XXX	XXX	4,597,454,962	0.0093	42,756,331	0.0230	105,741,464	0.0340	156,313,469
5	4	Low quality.....	431,604,665	XXX	XXX	431,604,665	0.0213	9,193,179	0.0530	22,875,047	0.0750	32,370,350
6	5	Lower quality.....	78,427,868	XXX	XXX	78,427,868	0.0432	3,388,084	0.1100	8,627,065	0.1700	13,332,738
7	6	In or near default.....	52,272,288	XXX	XXX	52,272,288	0.0000	0	0.2000	10,454,458	0.2000	10,454,458
8		Total unrated multi-class securities acquired by conversion.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total bonds (sum of Lines 1 through 8).....	105,470,391,778	XXX	XXX	105,470,391,778	XXX	137,816,318	XXX	477,220,636	XXX	682,801,380
PREFERRED STOCKS												
10	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality.....	4,899,090	XXX	XXX	4,899,090	0.0019	9,308	0.0058	28,415	0.0090	44,092
12	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	4,899,090	XXX	XXX	4,899,090	XXX	9,308	XXX	28,415	XXX	44,092
SHORT-TERM BONDS												
18		Exempt obligations.....	132,270,139	XXX	XXX	132,270,139	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	5,845,383,726	XXX	XXX	5,845,383,726	0.0004	2,338,153	0.0023	13,444,383	0.0030	17,536,151
20	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 thru 24).....	5,977,653,865	XXX	XXX	5,977,653,865	XXX	2,338,153	XXX	13,444,383	XXX	17,536,151

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
DERIVATIVE INSTRUMENTS												
26		Exchange-traded.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
28	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34		TOTAL (Lines 9 + 17 + 25 + 33).....	111,452,944,734	XXX	XXX	111,452,944,734	XXX	140,163,779	XXX	490,693,433	XXX	700,381,623
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages.....	0	0	XXX	0	(a) 0.0000	0	(a) 0.0000	0	(a) 0.0000	0
36		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
37		Residential mortgages-all other.....	4,007,565	0	XXX	4,007,565	0.0013	5,210	0.0030	12,023	0.0040	16,030
38		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
39		Commercial mortgages-all other.....	0	0	XXX	0	(a) 0.0000	0	(a) 0.0000	0	(a) 0.0000	0
40		In good standing with restructured terms.....	0	0	XXX	0	(b) 0.0000	0	(b) 0.0000	0	(b) 0.0000	0
Overdue, not in process:												
41		Farm mortgages.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
42		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
43		Residential mortgages-all other.....	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
44		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
45		Commercial mortgages-all other.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
In process of foreclosure:												
46		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
47		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
48		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
49		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
50		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51		Total Schedule B mortgages (sum of Lines 35 through 50).....	4,007,565	0	XXX	4,007,565	XXX	5,210	XXX	12,023	XXX	16,030
52		Schedule DA mortgages.....	0	0	XXX	0	(c) 0.0000	0	(c) 0.0000	0	(c) 0.0000	0
53		Total mortgage loans on real estate (Lines 51 + 52).....	4,007,565	0	XXX	4,007,565	XXX	5,210	XXX	12,023	XXX	16,030

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(a) Times the company's experience adjustment factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	13,361,201	XXX	XXX	13,361,201	0.0000	0	(d).....0.1037	1,385,557	(d).....0.1037	1,385,557
2		Unaffiliated private.....	204,098	XXX	XXX	204,098	0.0000	0	0.1600	32,656	0.1600	32,656
3		Federal Home Loan Bank.....	0	XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4		Affiliated life with AVR.....	176,150,499	XXX	XXX	176,150,499	0.0000	0	0.0000	0	0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed income highest quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed income high quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed income medium quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed income low quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed income lower quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed income in or near default.....	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated common stock public.....	0	0	0	0	0.0000	0	(d).....0.1037	0	(d).....0.1037	0
13		Unaffiliated common stock private.....	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14		Mortgage loans.....	0	0	0	0	(c).....0.0000	0	(c).....0.0000	0	(c).....0.0000	0
15		Real estate.....	0	0	0	0	(e).....0.0000	0	(e).....0.0000	0	(e).....0.0000	0
16		Affiliated - certain other (see SVO Purposes and Procedures manual).....	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
17		Affiliated - all other.....	449,475,378	XXX	XXX	449,475,378	0.0000	0	0.1600	71,916,060	0.1600	71,916,060
18		Total common stock (sum of Lines 1 through 17).....	639,191,175	0	0	639,191,175	XXX	0	XXX	73,334,273	XXX	73,334,273
REAL ESTATE												
19		Home office property (General Account only).....	301,159,036	0	0	301,159,036	0.0000	0	0.0750	22,586,928	0.0750	22,586,928
20		Investment properties.....	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
21		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
22		Total real estate (sum of Lines 19 through 21).....	301,159,036	0	0	301,159,036	XXX	0	XXX	22,586,928	XXX	22,586,928
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
23		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
24	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
25	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
26	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
27	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
28	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30		Total with bond characteristics (sum of Lines 23 through 29).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
31	1	Highest quality.....	368,995,145	XXX	XXX	368,995,145	0.0004	147,598	0.0023	848,689	0.0030	1,106,985
32	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
33	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
36	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
37		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38		Total with preferred stock characteristics (sum of Lines 31 through 37).....	368,995,145	XXX	XXX	368,995,145	XXX	147,598	XXX	848,689	XXX	1,106,985
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing:												
39		Farm mortgages.....	0	0	XXX	0	(a).....0.0000	0	(a).....0.0000	0	(a).....0.0000	0
40		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other.....	0	0	XXX	0	(a).....0.0000	0	(a).....0.0000	0	(a).....0.0000	0
44		In good standing with restructured terms.....	0	0	XXX	0	(b).....0.0000	0	(b).....0.0000	0	(b).....0.0000	0
Overdue, Not in Process:												
45		Farm mortgages.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
46		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
47		Residential mortgages-all other.....	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
48		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
49		Commercial mortgages-all other.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
In Process of foreclosure:												
50		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
52		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
53		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
54		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
55		Total with mortgage loan characteristics (sum of Lines 39 through 54).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
56		Unaffiliated public.....	0	XXX	XXX	0	0.0000	0	(d).....0.0000	0	(d).....0.0000	0
57		Unaffiliated private.....	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
58		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
59		Affiliated certain other (see SVO Purposes and Procedures manual).....	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
60		Affiliated other - all other.....	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
61		Total with common stock characteristics (sum of Lines 56 through 60).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
62		Home office property (general account only).....	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
63		Investment properties.....	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
64		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
65		Total with real estate characteristics (Lines 62 through 64).....	0	0	0	0	XXX	0	XXX	0	XXX	0
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
66		Guaranteed federal low income housing tax credit.....	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
67		Non-guaranteed federal low income housing tax credit.....	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
68		State low income housing tax credit.....	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
69		All other low income housing tax credit.....	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
70		Total LIHTC.....	0	0	0	0	XXX	0	XXX	0	XXX	0
ALL OTHER INVESTMENTS												
71		Other invested assets - Schedule BA.....	13,483,982	XXX	0	13,483,982	0.0000	0	0.1300	1,752,918	0.1300	1,752,918
72		Other short-term invested assets - Schedule DA.....	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
73		Total all other (sum of Lines 71 + 72).....	13,483,982	XXX	0	13,483,982	XXX	0	XXX	1,752,918	XXX	1,752,918
74		Total other invested assets - Schedule BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73).....	382,479,127	0	0	382,479,127	XXX	147,598	XXX	2,601,606	XXX	2,859,903

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- (a) Times the company's experience adjustment factor (EAF).
- (b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
- (c) Determined using the same factors and breakdowns used for directly owned mortgage loans.
- (d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
- (e) Determined using same factors and breakdowns used for directly owned real estate.

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
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NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
59874875001.....	1035302995.....	.....JP.....	.....2012.....	.....308,369	.....0	.....308,369	No coverage.....
39815555159.....	1035302995.....	.....JP.....	.....2012.....	.....38,131	.....0	.....38,131	No coverage.....
PX793489.....	400806738.....	.....MS.....	.....2012.....	.....45,000	.....0	.....45,000	Incorrect application.....
PX793491.....	400806738.....	.....MS.....	.....2012.....	.....45,000	.....0	.....45,000	Incorrect application.....
2799999.	Death Claims - Ordinary.....			.....436,500	.....0	.....436,500	.....XXX.....
3199999.	Subtotal - Resisted Death Claims.....			.....436,500	.....0	.....436,500	.....XXX.....
5299999.	Subtotal - Claims Resisted of During Current Year.....			.....436,500	.....0	.....436,500	.....XXX.....
5399999.	Totals.....			.....436,500	.....0	.....436,500	.....XXX.....

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written.....	17,105,604,888	XXX	110,574,799	XXX	0	XXX	0	XXX	0	XXX	16,995,030,089	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned.....	17,093,380,489	XXX	110,575,793	XXX	0	XXX	0	XXX	0	XXX	16,982,804,696	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims.....	9,123,736,499	53.4	45,210,862	40.9	0	0.0	0	0.0	0	0.0	9,078,525,637	53.5	0	0.0	0	0.0	0	0.0
4. Cost containment expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	9,123,736,499	53.4	45,210,862	40.9	0	0.0	0	0.0	0	0.0	9,078,525,637	53.5	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	2,177,520,278	12.7	(3,394,334)	(3.1)	0	0.0	0	0.0	0	0.0	2,180,914,612	12.8	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	2,676,339,883	15.7	110,767,156	100.2	0	0.0	0	0.0	0	0.0	2,565,572,727	15.1	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses.....	2,380,985,296	13.9	24,012,595	21.7	0	0.0	0	0.0	0	0.0	2,356,972,701	13.9	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees.....	202,529,858	1.2	2,515,507	2.3	0	0.0	0	0.0	0	0.0	200,014,351	1.2	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred.....	5,259,855,037	30.8	137,295,258	124.2	0	0.0	0	0.0	0	0.0	5,122,559,779	30.2	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds.....	532,268,675	3.1	(68,535,993)	(62.0)	0	0.0	0	0.0	0	0.0	600,804,668	3.5	0	0.0	0	0.0	0	0.0
13. Dividends or refunds.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds.....	532,268,675	3.1	(68,535,993)	(62.0)	0	0.0	0	0.0	0	0.0	600,804,668	3.5	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.		0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.		0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.		0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	575,958,091	362,988	0	0	0	575,595,103	0	0	0
2. Advance premiums.....	346,897,674	84,277	0	0	0	346,813,397	0	0	0
3. Reserve for rate credits.....	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year.....	922,855,765	447,265	0	0	0	922,408,500	0	0	0
5. Total premium reserves, prior year.....	910,631,368	448,260	0	0	0	910,183,108	0	0	0
6. Increase in total premium reserves.....	12,224,397	(995)	0	0	0	12,225,392	0	0	0
B. Contract Reserves:									
1. Additional reserves (a).....	60,617,425,974	29,562,536	0	0	0	60,587,863,438	0	0	0
2. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year.....	60,617,425,974	29,562,536	0	0	0	60,587,863,438	0	0	0
4. Total contract reserves, prior year.....	58,439,905,696	32,956,870	0	0	0	58,406,948,826	0	0	0
5. Increase in contract reserves.....	2,177,520,278	(3,394,334)	0	0	0	2,180,914,612	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year.....	3,818,256,368	7,545,800	0	0	0	3,810,710,568	0	0	0
2. Total prior year.....	3,560,235,520	8,830,562	0	0	0	3,551,404,958	0	0	0
3. Increase.....	258,020,848	(1,284,762)	0	0	0	259,305,610	0	0	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

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1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	2,088,475,916	2,862,324	0	0	0	2,085,613,592	0	0	0
1.2 On claims incurred during current year.....	6,777,239,736	43,633,301	0	0	0	6,733,606,435	0	0	0
2. Claim Reserves and Liabilities, December 31, Current Year:									
2.1 On claims incurred prior to current year.....	1,349,396,398	2,370,273	0	0	0	1,347,026,125	0	0	0
2.2 On claims incurred during current year.....	2,468,859,969	5,175,527	0	0	0	2,463,684,442	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1.....	3,437,872,314	5,232,597	0	0	0	3,432,639,717	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year.....	3,560,235,520	8,830,562	0	0	0	3,551,404,958	0	0	0
3.3 Line 3.1 minus Line 3.2.....	(122,363,206)	(3,597,965)	0	0	0	(118,765,241)	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	99,427,704	99,397,288	0	0	0	30,416	0	0	0
2. Premiums earned.....	99,427,704	99,397,288	0	0	0	30,416	0	0	0
3. Incurred claims.....	37,144,735	37,136,735	0	0	0	8,000	0	0	0
4. Commissions.....	109,230,934	109,218,074	0	0	0	12,860	0	0	0
B. Reinsurance Ceded:									
1. Premiums written.....	14,851,076	0	0	0	0	14,851,076	0	0	0
2. Premiums earned.....	14,851,076	0	0	0	0	14,851,076	0	0	0
3. Incurred claims.....	13,647,476	(49,328)	0	0	0	13,696,804	0	0	0
4. Commissions.....	0	0	0	0	0	0	0	0	0

(a) Includes \$.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....	0	72,172,126	9,028,067,114	9,100,239,240
2. Beginning claim reserves and liabilities.....	0	9,289,500	3,551,048,802	3,560,338,302
3. Ending claim reserves and liabilities.....	0	13,901,800	3,804,408,021	3,818,309,821
4. Claims paid.....	0	67,559,826	8,774,707,895	8,842,267,721
B. Assumed Reinsurance:				
5. Incurred claims.....	0	0	37,144,735	37,144,735
6. Beginning claim reserves and liabilities.....	0	0	0	0
7. Ending claim reserves and liabilities.....	0	0	0	0
8. Claims paid.....	0	0	37,144,735	37,144,735
C. Ceded Reinsurance:				
9. Incurred claims.....	0	0	13,647,476	13,647,476
10. Beginning claim reserves and liabilities.....	0	0	3,499,797	3,499,797
11. Ending claim reserves and liabilities.....	0	0	3,802,029	3,802,029
12. Claims paid.....	0	0	13,345,244	13,345,244
D. Net:				
13. Incurred claims.....	0	72,172,126	9,051,564,373	9,123,736,499
14. Beginning claim reserves and liabilities.....	0	9,289,500	3,547,549,005	3,556,838,505
15. Ending claim reserves and liabilities.....	0	13,901,800	3,800,605,992	3,814,507,792
16. Claims paid.....	0	67,559,826	8,798,507,386	8,866,067,212
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....	0	72,172,126	9,051,564,373	9,123,736,499
18. Beginning reserves and liabilities.....	0	9,289,500	3,547,549,005	3,556,838,505
19. Ending reserves and liabilities.....	0	13,901,800	3,800,605,992	3,814,507,792
20. Paid claims and cost containment expenses.....	0	67,559,826	8,798,507,386	8,866,067,212

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
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NONE

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
Affiliates - U.S. Affiliates											
71730.....	57-0514130....	01/01/2012	Continental American Insurance Company.....	SC.....	MCO/I.....	30,416	0	0	0	18,811	0
71730.....	57-0514130....	01/01/2012	Continental American Insurance Company.....	SC.....	MCO/G.....	99,397,288	0	0	0	14,986,964	0
0199999	Total - Affiliates - U.S. Affiliates.....					99,427,704	0	0	0	15,005,775	0
0399999	Total - Affiliates.....					99,427,704	0	0	0	15,005,775	0
0799999	Total - U.S.....					99,427,704	0	0	0	15,005,775	0
0999999	Total.....					99,427,704	0	0	0	15,005,775	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
66346.....	58-0828824....	05/01/1996	Munich American Reassurance Company.....	GA.....	.....0	.....25,000
82627.....	06-0839705....	07/01/2006	Swiss Re Life & Health America.....	CT.....	.....618,825	.....1,503,973
0499999	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				.....618,825	.....1,528,973
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000.....	AA-1460146....	04/01/1997	Swiss Reinsurance Co.....	CHE.....	.....207,900	.....0
00000.....	AA-1340165....	04/01/1997	Munich Reinsurance Co.....	DEU.....	.....138,600	.....0
0599999	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates.....				.....346,500	.....0
0699999	Total - Life and Annuity Non-Affiliates.....				.....965,325	.....1,528,973
0799999	Total - Life and Annuity.....				.....965,325	.....1,528,973
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
00000.....	AA-1580095....	12/01/2007	Toa Reinsurance CO., Ltd.....	JPN.....	.....3,748,575	.....0
1299999	Total - Accident and Health Non-Affiliates - Non-U.S. Non-Affiliates.....				.....3,748,575	.....0
1399999	Total - Accident and Health Non-Affiliates.....				.....3,748,575	.....0
1499999	Total - Accident and Health.....				.....3,748,575	.....0
1599999	Total U.S.....				.....618,825	.....1,528,973
1699999	Total Non-U.S.....				.....4,095,076	.....0
1799999	Total.....				.....4,713,901	.....1,528,973

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Amount In Force at End of Year	Reserve Credit Taken		10 Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
							8 Current Year	9 Prior Year		11 Current Year	12 Prior Year		
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
82627.....	06-0839705....	01/01/1993	Swiss Re Life & Health America.....	CT.....	DIS/G.....	10,500	392	392	0	0	0	0	0
66346.....	58-0828824....	05/01/1996	Munich American Reassurance Company.....	GA.....	CO/I.....	110,523,149	647,326	624,096	377,940	0	0	0	0
66346.....	58-0828824....	05/01/1996	Munich American Reassurance Company.....	GA.....	MCO/I.....	8,002,368	0	0	117,618	0	0	1,270,212	0
82627.....	06-0839705....	07/01/2006	Swiss Re Life & Health America.....	CT.....	ADB/I.....	0	811,898	773,690	2,179,041	0	0	0	0
82627.....	06-0839705....	07/01/2006	Swiss Re Life & Health America.....	CT.....	ADB/G.....	0	0	0	20,219	0	0	0	0
65676.....	35-0472300....	03/01/1982	Lincoln National Life Insurance Company.....	IN.....	YRT/I.....	9,438,400	72,893	60,139	112,044	0	0	0	0
93572.....	43-1235868....	04/01/2009	Rga Reins Co.....	MO.....	YRT/I.....	185,223,449	0	0	213,164	0	0	0	0
93572.....	43-1235868....	04/01/2012	Rga Reins Co.....	MO.....	CAT/I.....	0	0	0	111,589	0	0	0	0
0499999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....					313,197,866	1,532,509	1,458,317	3,131,615	0	0	1,270,212	0
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
00000.....	AA-1460146....	04/01/1997	Swiss Reinsurance Co.....	CHE.....	YRT/I.....	1,489,440,452	0	0	5,679,718	0	0	0	0
00000.....	AA-1340165....	04/01/1997	Munich Reinsurance Co.....	DEU.....	YRT/I.....	1,876,490,031	0	0	4,604,182	0	0	0	0
00000.....	AA-1580095....	04/01/2009	Toa Reinsurance Co., Ltd.....	JPN.....	YRT/I.....	185,223,449	0	0	213,164	0	0	0	0
00000.....	AA-1340165....	04/01/2012	Munich Reinsurance Co.....	DEU.....	CAT/I.....	0	0	0	428,454	0	0	0	0
00000.....	AA-1580095....	04/01/2012	Toa Reinsurance Co., Ltd.....	JPN.....	CAT/I.....	0	0	0	75,671	0	0	0	0
0599999	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates.....					3,551,153,932	0	0	11,001,189	0	0	0	0
0699999	Total - General Account - Authorized - Non-Affiliates.....					3,864,351,798	1,532,509	1,458,317	14,132,804	0	0	1,270,212	0
0799999	Total - General Account - Authorized.....					3,864,351,798	1,532,509	1,458,317	14,132,804	0	0	1,270,212	0
2299999	Total - General Account - Authorized, Unauthorized and Certified.....					3,864,351,798	1,532,509	1,458,317	14,132,804	0	0	1,270,212	0
4599999	Total U.S.....					313,197,866	1,532,509	1,458,317	3,131,615	0	0	1,270,212	0
4699999	Total Non-U.S.....					3,551,153,932	0	0	11,001,189	0	0	0	0
4799999	Total.....					3,864,351,798	1,532,509	1,458,317	14,132,804	0	0	1,270,212	0

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type	7 Premiums	8 Unearned Premiums (estimated)	9 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
									10 Current Year	11 Prior Year		
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates												
62235....	01-0278678...	09/01/1981	UNUM Life Insurance Company.....	ME.....	OTH/G.....	.....0	.....0	.....53,454	.....0	.....0	.....0	.....0
0499999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....											.....0
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates												
0.....	AA-1580095...	12/01/2007	Toa Reinsurance CO., Ltd.....	JPN.....		.....14,851,076	.....0	.....0	.....0	.....0	.....0	.....0
0599999.	Total - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates.....											.....0
0699999.	Total - General Account - Authorized - Non-Affiliates.....											.....0
0799999.	Total - General Account - Authorized.....											.....0
2299999.	Total - General Account - Authorized, Unauthorized and Certified.....											.....0
4599999.	Total - U.S.....											.....0
4699999.	Total - Non-U.S.....											.....0
4799999.	Total.....											.....0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5 + 6 + 7)	9 Letters of Credit	Letter of Credit Issuing or Confirming Bank (a)			13 Trust Agreements	14 Funds Deposited by and Withheld from Reinsurers	15 Other	16 Miscellaneous Balances (Credit)	17 Sum of Cols. 9 + 13 + 14 + 15 + 16 But Not in Excess of Col. 8
									10 American Bankers Association (ABA) Routing Number	11 Letter of Credit Code	12 Bank Name					
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates																
0.....	AA-1580095	12/01/2007	Toa Reinsurance CO., Ltd.....	.....0	.....0	.....0	.....0	.....5,600,000	021000089.....	.....1	Citibank, N.A.....	.....0	.....0	.....0	.....14,851,076	.....0
0599999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates.....			.....0	.....0	.....0	.....0	.....5,600,000	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....14,851,076	.....0
0699999.	Total - General Account - Life and Annuity - Non-Affiliates.....			.....0	.....0	.....0	.....0	.....5,600,000	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....14,851,076	.....0
0799999.	Total - General Account - Life and Annuity.....			.....0	.....0	.....0	.....0	.....5,600,000	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....14,851,076	.....0
1599999.	Total - General Account.....			.....0	.....0	.....0	.....0	.....5,600,000	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....14,851,076	.....0
2499999.	Total - Non-U.S.....			.....0	.....0	.....0	.....0	.....5,600,000	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....14,851,076	.....0
2599999.	Total.....			.....0	.....0	.....0	.....0	.....5,600,000	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....14,851,076	.....0

(a)

Code	American Bankers Association (ABA) Routing Number	Bank Name
.....	0.....

Sch. S-Pt. 5
NONE

Sch. S-Pt. 5
NONE

SCHEDULE S - PART 6Five-Year Exhibit of Reinsurance Ceded Business
(000 Omitted)

	1 2012	2 2011	3 2010	4 2009	5 2008
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	28,984	23,841	18,228	15,777	14,556
2. Commissions and reinsurance expense allowances.....	246	221	253	272	299
3. Contract claims.....	19,882	15,336	8,644	6,529	7,752
4. Surrender benefits and withdrawals for life contracts.....	0	0	0	0	0
5. Dividends to policyholders.....	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded.....	(82)	53	(64)	44	(39)
7. Increase in aggregate reserves for life and accident and health contracts.....	25	92	0	52	35
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	45	86	47	54	58
9. Aggregate reserves for life and accident and health contracts.....	1,586	1,561	1,476	1,476	1,424
10. Liability for deposit-type contracts.....	0	0	0	0	0
11. Contract claims unpaid.....	1,529	1,386	1,240	1,525	1,124
12. Amounts recoverable on reinsurance.....	4,714	3,928	1,709	1,824	1,507
13. Experience rating refunds due or unpaid.....	0	0	0	0	0
14. Policyholders' dividends (not included in Line 10).....	0	0	0	0	0
15. Commissions and reinsurance expense allowances due.....	0	0	0	0	0
16. Unauthorized reinsurance offset.....	0	0	0	0	0
17. Offset for reinsurance with certified reinsurers.....	0	XXX	XXX	XXX	XXX
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	0	0	0	0	0
19. Letters of credit (L).....	5,600	1,600	1,600	1,600	750
20. Trust agreements (T).....	0	0	0	0	0
21. Other (O).....	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple beneficiary trust.....	0	XXX	XXX	XXX	XXX
23. Funds deposited by and withheld from (F).....	0	XXX	XXX	XXX	XXX
24. Letters of credit (L).....	0	XXX	XXX	XXX	XXX
25. Trust agreements (T).....	0	XXX	XXX	XXX	XXX
26. Other (O).....	0	XXX	XXX	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	113,325,547,913	0	113,325,547,913
2. Reinsurance (Line 16).....	39,871,121	4,713,900	44,585,021
3. Premiums and considerations (Line 15).....	394,053,127	44,530	394,097,657
4. Net credit for ceded reinsurance.....	XXX	(1,643,494)	(1,643,494)
5. All other admitted assets (balance).....	1,382,898,858	0	1,382,898,858
6. Total assets excluding Separate Accounts (Line 26).....	115,142,371,019	3,114,936	115,145,485,955
7. Separate Account Assets (Line 27).....	204,296,975	0	204,296,975
8. Total assets (Line 28).....	115,346,667,994	3,114,936	115,349,782,930
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	79,892,229,995	1,585,963	79,893,815,958
10. Liability for deposit-type contracts (Line 3).....	129,643,340	0	129,643,340
11. Claim reserves (Line 4).....	3,785,441,241	1,528,973	3,786,970,214
12. Policyholder dividends/reserves (Lines 5 through 7).....	3,023	0	3,023
13. Premium & annuity considerations received in advance (Line 8).....	11,364,284,979	0	11,364,284,979
14. Other contract liabilities (Line 9).....	1,348,126,081	0	1,348,126,081
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	0	0	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	0	0	0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....	0	0	0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....	0	0	0
19. All other liabilities (balance).....	9,730,884,291	0	9,730,884,291
20. Total liabilities excluding Separate Accounts (Line 26).....	106,250,612,950	3,114,936	106,253,727,886
21. Separate Account liabilities (Line 27).....	204,296,975	0	204,296,975
22. Total liabilities (Line 28).....	106,454,909,925	3,114,936	106,458,024,861
23. Capital & surplus (Line 38).....	8,891,758,069	XXX	8,891,758,069
24. Total liabilities, capital & surplus (Line 39).....	115,346,667,994	3,114,936	115,349,782,930
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	1,585,963		
26. Claim reserves.....	1,528,973		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	0		
29. Liability for deposit-type contracts.....	0		
30. Other contract liabilities.....	0		
31. Reinsurance ceded assets.....	(4,713,900)		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	(1,598,964)		
34. Premiums and considerations.....	44,530		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	0		
40. Total ceded reinsurance payables/offsets.....	44,530		
41. Total net credit for ceded reinsurance.....	(1,643,494)		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

1	2	3	Direct Business Only				
			4	5	6	7	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	8,934,979	0	109,684,675	0	118,619,654	0
2. Alaska	AK	708,641	0	14,788,831	0	15,497,472	0
3. Arizona	AZ	2,979,659	0	59,570,215	0	62,549,874	0
4. Arkansas	AR	4,750,616	0	71,495,216	0	76,245,832	0
5. California	CA	19,321,452	0	332,094,997	0	351,416,449	0
6. Colorado	CO	2,313,656	0	54,832,039	0	57,145,695	0
7. Connecticut	CT	2,546,063	0	39,146,819	0	41,692,882	0
8. Delaware	DE	1,044,243	0	14,429,019	0	15,473,262	0
9. District of Columbia	DC	232,624	0	9,142,227	0	9,374,851	0
10. Florida	FL	12,953,868	0	300,922,930	0	313,876,798	0
11. Georgia	GA	12,636,405	0	188,726,002	0	201,362,407	0
12. Hawaii	HI	977,297	0	30,387,906	0	31,365,203	0
13. Idaho	ID	644,025	0	29,637,466	0	30,281,491	0
14. Illinois	IL	5,851,990	0	132,860,747	0	138,712,737	0
15. Indiana	IN	5,407,368	0	102,648,413	0	108,055,781	0
16. Iowa	IA	1,986,901	0	64,161,242	0	66,148,143	0
17. Kansas	KS	2,311,375	0	50,972,833	0	53,284,208	0
18. Kentucky	KY	3,464,047	0	61,308,619	0	64,772,666	0
19. Louisiana	LA	7,609,515	0	103,200,697	0	110,810,212	0
20. Maine	ME	422,854	0	13,599,111	0	14,021,965	0
21. Maryland	MD	3,220,609	0	98,047,941	0	101,268,550	0
22. Massachusetts	MA	4,765,957	0	46,155,597	0	50,921,554	0
23. Michigan	MI	5,821,743	0	141,408,048	0	147,229,791	0
24. Minnesota	MN	3,627,418	0	64,028,749	0	67,656,167	0
25. Mississippi	MS	6,176,429	0	78,719,316	0	84,895,745	0
26. Missouri	MO	3,298,531	0	92,127,186	0	95,425,717	0
27. Montana	MT	782,943	0	20,151,322	0	20,934,265	0
28. Nebraska	NE	1,093,212	0	43,067,960	0	44,161,172	0
29. Nevada	NV	1,391,857	0	40,191,619	0	41,583,476	0
30. New Hampshire	NH	659,945	0	14,186,867	0	14,846,812	0
31. New Jersey	NJ	3,554,037	0	94,652,979	0	98,207,016	0
32. New Mexico	NM	2,339,415	0	28,562,530	0	30,901,945	0
33. New York	NY	258,690	0	4,972,149	0	5,230,839	0
34. North Carolina	NC	11,145,901	0	155,986,323	0	167,132,224	0
35. North Dakota	ND	973,929	0	34,552,861	0	35,526,790	0
36. Ohio	OH	7,752,890	0	121,592,268	0	129,345,158	0
37. Oklahoma	OK	2,897,824	0	60,512,398	0	63,410,222	0
38. Oregon	OR	1,607,639	0	63,448,039	0	65,055,678	0
39. Pennsylvania	PA	8,032,274	0	187,317,025	0	195,349,299	0
40. Rhode Island	RI	883,516	0	14,652,489	0	15,536,005	0
41. South Carolina	SC	5,026,583	0	62,916,822	0	67,943,405	0
42. South Dakota	SD	1,290,635	0	46,125,584	0	47,416,219	0
43. Tennessee	TN	6,634,160	0	111,970,657	0	118,604,817	0
44. Texas	TX	24,947,684	0	341,561,947	0	366,509,631	0
45. Utah	UT	581,575	0	26,517,261	0	27,098,836	0
46. Vermont	VT	331,567	0	7,604,487	0	7,936,054	0
47. Virginia	VA	5,719,841	0	135,141,629	0	140,861,470	0
48. Washington	WA	2,577,390	0	87,160,875	0	89,738,265	0
49. West Virginia	WV	1,486,092	0	23,190,953	0	24,677,045	0
50. Wisconsin	WI	4,257,551	0	58,212,007	0	62,469,558	0
51. Wyoming	WY	412,985	0	14,830,172	0	15,243,157	0
52. American Samoa	AS	13,141	0	66,622	0	79,763	0
53. Guam	GU	575,239	0	13,689,605	0	14,264,844	0
54. Puerto Rico	PR	507,191	0	42,860,000	0	43,367,191	0
55. US Virgin Islands	VI	648,116	0	7,818,521	0	8,466,637	0
56. Northern Mariana Islands	MP	6,276	0	90,170	0	96,446	0
57. Canada	CAN	0	0	272	0	272	0
58. Aggregate Other Alien	OT	10,852,551,854	1,519,588,355	12,805,999,525	0	25,178,139,734	0
59. Subtotal	(a) 54	11,074,950,217	1,519,588,355	16,973,700,779	0	29,568,239,351	0
90. Reporting entity contributions for employee benefit plans	XXX	31,919	0	2,049,535	0	2,081,454	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	824	0	0	0	824	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	401,826	0	23,887,050	0	24,288,876	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	11,075,384,786	1,519,588,355	16,999,637,364	0	29,594,610,505	0
96. Plus reinsurance assumed	XXX	0	0	95,283,080	0	95,283,080	0
97. Totals (All Business)	XXX	11,075,384,786	1,519,588,355	17,094,920,444	0	29,689,893,585	0
98. Less reinsurance ceded	XXX	14,174,631	0	14,851,076	0	29,025,707	0
99. Totals (All Business) less reinsurance ceded	XXX	11,061,210,155	1,519,588,355	(b) 17,080,069,368	0	29,660,867,878	0

DETAILS OF WRITE-INS

58001. Japan	XXX	10,852,543,857	1,519,588,355	12,805,861,826	0	25,177,994,038	0
58002. Hong Kong	XXX	0	0	84,026	0	84,026	0
58003. Palau	XXX	7,720	0	35,587	0	43,307	0
58998. Summ. of remaining write-ins for line 58 from overflow page	XXX	277	0	18,086	0	18,363	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	10,852,551,854	1,519,588,355	12,805,999,525	0	25,178,139,734	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

All premiums are allocated by state of residence.

(a) Insert the number of "L" responses except for Canada and Other Alien.

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which: Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

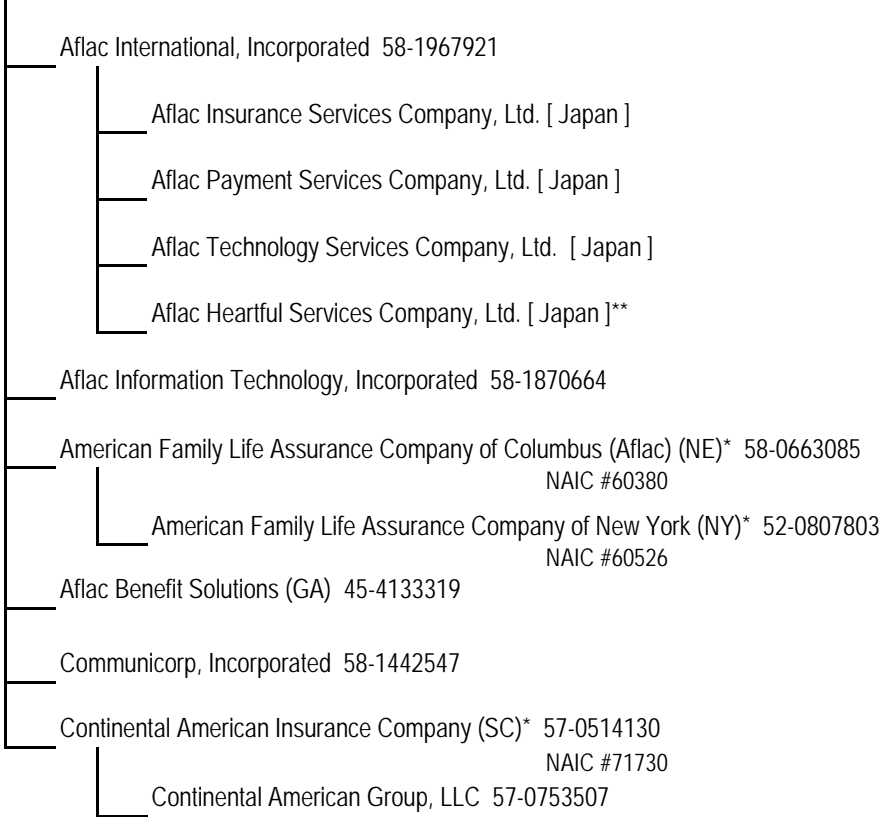
Allocated by States and Territories

States, Etc.		Direct Business Only				5	6	
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)			Deposit-Type Contracts	Totals
1.	Alabama.....	AL	8,934,979	0	203,422	1,652,246	0	10,790,647
2.	Alaska.....	AK	708,641	0	0	28,784	0	737,425
3.	Arizona.....	AZ	2,979,659	0	119,889	339,632	0	3,439,180
4.	Arkansas.....	AR	4,750,616	0	246,086	280,275	0	5,276,977
5.	California.....	CA	19,321,452	0	173,220	793,737	0	20,288,409
6.	Colorado.....	CO	2,313,656	0	35,859	406,366	0	2,755,881
7.	Connecticut.....	CT	2,546,063	0	813,856	17,886	0	3,377,805
8.	Delaware.....	DE	1,044,243	0	20,715	32,936	0	1,097,894
9.	District of Columbia.....	DC	232,624	0	2,666	24,682	0	259,972
10.	Florida.....	FL	12,953,868	0	33,664	2,080,867	0	15,068,399
11.	Georgia.....	GA	12,636,405	0	54,091	1,702,149	0	14,392,645
12.	Hawaii.....	HI	977,297	0	2,444	84,346	0	1,064,087
13.	Idaho.....	ID	644,025	0	30	65,206	0	709,261
14.	Illinois.....	IL	5,851,990	0	96,976	2,429,359	0	8,378,325
15.	Indiana.....	IN	5,407,368	0	566,871	1,342,056	0	7,316,295
16.	Iowa.....	IA	1,986,901	0	286,939	1,068,570	0	3,342,410
17.	Kansas.....	KS	2,311,375	0	2,500	382,098	0	2,695,973
18.	Kentucky.....	KY	3,464,047	0	93,012	575,503	0	4,132,562
19.	Louisiana.....	LA	7,609,515	0	20,108	340,189	0	7,969,812
20.	Maine.....	ME	422,854	0	569	139,270	0	562,693
21.	Maryland.....	MD	3,220,609	0	265,412	133,907	0	3,619,928
22.	Massachusetts.....	MA	4,765,957	0	381,957	8,057	0	5,155,971
23.	Michigan.....	MI	5,821,743	0	101,269	1,273,798	0	7,196,810
24.	Minnesota.....	MN	3,627,418	0	65,000	1,658,970	0	5,351,388
25.	Mississippi.....	MS	6,176,429	0	201,759	632,170	0	7,010,358
26.	Missouri.....	MO	3,298,531	0	7,687	466,498	0	3,772,716
27.	Montana.....	MT	782,943	0	30	119,186	0	902,159
28.	Nebraska.....	NE	1,093,212	0	8,184	460,942	0	1,562,338
29.	Nevada.....	NV	1,391,857	0	949	183,793	0	1,576,599
30.	New Hampshire.....	NH	659,945	0	35,638	9,646	0	705,229
31.	New Jersey.....	NJ	3,554,037	0	339,036	128,205	0	4,021,278
32.	New Mexico.....	NM	2,339,415	0	1,208	150,368	0	2,490,991
33.	New York.....	NY	258,690	0	2,921	42,979	0	304,590
34.	North Carolina.....	NC	11,145,901	0	47,959	850,902	0	12,044,762
35.	North Dakota.....	ND	973,929	0	6,592	316,512	0	1,297,033
36.	Ohio.....	OH	7,752,890	0	903,441	1,460,250	0	10,116,581
37.	Oklahoma.....	OK	2,897,824	0	9,888	160,761	0	3,068,473
38.	Oregon.....	OR	1,607,639	0	5,127	166,913	0	1,779,679
39.	Pennsylvania.....	PA	8,032,274	0	642,485	1,335,753	0	10,010,512
40.	Rhode Island.....	RI	883,516	0	38,997	7,186	0	929,699
41.	South Carolina.....	SC	5,026,583	0	9,811	764,264	0	5,800,658
42.	South Dakota.....	SD	1,290,635	0	7,250	1,285,116	0	2,583,001
43.	Tennessee.....	TN	6,634,160	0	152,319	861,740	0	7,648,219
44.	Texas.....	TX	24,947,684	0	146,581	2,055,837	0	27,150,102
45.	Utah.....	UT	581,575	0	310	103,733	0	685,618
46.	Vermont.....	VT	331,567	0	0	13,308	0	344,875
47.	Virginia.....	VA	5,719,841	0	92,403	763,520	0	6,575,764
48.	Washington.....	WA	2,577,390	0	14,950	348,887	0	2,941,227
49.	West Virginia.....	WV	1,486,092	0	13,733	212,788	0	1,712,613
50.	Wisconsin.....	WI	4,257,551	0	465,131	982,412	0	5,705,094
51.	Wyoming.....	WY	412,985	0	0	37,591	0	450,576
52.	American Samoa.....	AS	13,141	0	0	0	0	13,141
53.	Guam.....	GU	575,239	0	0	0	0	575,239
54.	Puerto Rico.....	PR	507,191	0	136	121,355	0	628,682
55.	US Virgin Islands.....	VI	648,116	0	41	3,769	0	651,926
56.	Northern Mariana Islands.....	MP	6,276	0	0	0	0	6,276
57.	Canada.....	CAN	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	10,852,551,855	1,519,588,355	0	84	0	12,372,140,294
59.	Totals.....		11,074,950,218	1,519,588,355	6,741,121	30,907,357	0	12,632,187,051

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

AFLAC INCORPORATED 58-1167100



* Denotes insurer

** 70% owned by Aflac International, Incorporated,
10% owned by Aflac,
10% owned by Aflac Insurance Services Company, Ltd., and
10% owned by Aflac Payment Services Company, Ltd.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0000.....		00000.....	58-1167100	0.....	0000004977	NYSE, TKSE.....	AFLAC INCORPORATED.....	GA.....	UDP.....	N/A.....	Board.....	.....0.000		0.....
0000.....		00000.....	58-1967921	0.....	0.....		Aflac International, Incorporated.....	GA.....	NIA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....		0.....	0.....		Aflac Insurance Services Co, Ltd. (Japan).....	JPN.....	NIA.....	Aflac International, Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....		0.....	0.....		Aflac Payment Services Co. Ltd. (Japan).....	JPN.....	NIA.....	Aflac International, Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....		0.....	0.....		Aflac Technology Services Company, Ltd. (Japan).....	JPN.....	NIA.....	Aflac International, Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....		0.....	0.....		Aflac Heartful Services Company, Ltd. (Japan).....	JPN.....	NIA.....	Aflac International, Incorporated.....	Ownership.....	...70.000	Aflac Incorporated.....	0.....
0000.....		00000.....	58-1870664	0.....	0.....		Aflac Information Technology, Incorporated.....	GA.....	NIA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0370.....	American Family Life Assurance Company.....	60380.....	58-0663085	0.....	0.....		American Family Life Assurance Company of Columbus (Aflac)	NE.....		Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0370.....	American Family Life Assurance Company.....	60526.....	52-0807803	0.....	0.....		American Family Life Assurance Company of New York	NY.....	DS.....	American Family Life Assurance Company of Columbus (Aflac)	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....	45-4133319	0.....	0.....		Aflac Benefit Solutions (GA).....	GA.....	NIA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....	58-1442547	0.....	0.....		Communicorp, Incorporated.....	GA.....	NIA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0370.....	American Family Life Assurance Company.....	71730.....	57-0514130	0.....	0.....		Continental American Insurance Company (SC).....	SC.....	IA.....	Aflac Incorporated.....	Ownership.....	...100.000	Aflac Incorporated.....	0.....
0000.....		00000.....	57-0753507	0.....	0.....		Continental American Group, LLC.....	GA.....	NIA.....	Continental American Insurance Company (SC).....	Ownership.....	...100.000	Aflac Incorporated.....	0.....

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000	58-1167100	Aflac Incorporated	0	(30,000,000)	0	0	256,981,296	(30,922,659)		(29,346,000)	166,712,637	10,823,728
60380	58-0663085	American Family Life Assr Co of Columbus	0	(50,000,000)	0	0	(455,470,753)	0		0	(505,470,753)	0
60526	52-0807803	American Family Life Assr Co of New York	0	0	0	0	(21,553,671)	0		0	(21,553,671)	0
71730	57-0514130	Continental American Insurance Company	0	75,000,000	0	0	(5,419,004)	30,922,659		29,346,000	129,849,655	(10,823,728)
00000	58-1967921	Aflac International, Inc	1,216,693	0	0	0	2,143,785	0		0	3,360,478	0
00000	58-1870664	Aflac Information Technology, Inc	0	0	0	0	9,205,766	0		0	9,205,766	0
00000	00-0000000	Aflac Payment Services Company, Ltd	(1,216,693)	0	0	0	93,557,351	0		0	92,340,658	0
00000	00-0000000	Aflac Insurance Services Company, Ltd	0	0	0	0	93,559,128	0		0	93,559,128	0
00000	00-0000000	Aflac Technology Services Company, Ltd	0	0	0	0	4,775,256	0		0	4,775,256	0
00000	00-0000000	Aflac Heartful Services Company, Ltd	0	0	0	0	2,395,151	0		0	2,395,151	0
00000	58-1442547	Communicorp, Inc	0	0	0	0	19,825,756	0		0	19,825,756	0
00000	45-4133319	Aflac Benefit Services	0	5,000,000	0	0	(61)	0		0	4,999,939	0
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

	Responses
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed with this statement by March 1?	YES

APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7. Will the Adjustment Form (if required) be filed with state of domicile and the NAIC by April 1?	YES
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES

JUNE FILING

9. Will an audited financial report be filed by June 1?	YES
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

AUGUST FILING

11. Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES
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The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1?	NO
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partners be filed electronically with the NAIC by March 1?	NO
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO

APRIL FILING

40. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
41. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	NO
42. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
43. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
44. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
45. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
46. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
47. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO

AUGUST FILING

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATIONS:

BAR CODE:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.
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- 26.



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

27.



28.



29.



30.



31.



32.



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42.



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48.

Annual Statement for the year 2012 of the **American Family Life Assurance Company of Columbus (Aflac)**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid premium tax recoverable.....	1,705,980	0	1,705,980	2,427,920
2505. Accrued income from separate accounts.....	4,044,799	0	4,044,799	3,466,525
2506. Associate Advances.....	5,701,802	5,701,802	0	0
2507. Leasehold improvements.....	22,853,675	22,853,675	0	0
2508. Tennessee premium tax credit.....	7,080,647	0	7,080,647	4,030,663
2509. Other assets.....	16,151,745	16,151,745	0	0
2597. Summary of remaining write-ins for Line 25.....	57,538,648	44,707,222	12,831,426	9,925,108

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
08.304 Gain/(loss) on disposal of equipment.....	(3,525,963)	(929,145)
08.305 Other income.....	12,617,727	3,403,867
08.306 Other income from reinsurance assumed.....	1,153,042	0
08.397 Summary of remaining write-ins for Line 8.3.....	10,244,806	2,474,722

Additional Write-ins for Nonadmitted Assets:

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Leasehold improvements.....	22,853,675	22,859,171	5,496
2505. Other assets.....	16,151,744	16,601,565	449,821
2597. Summary of remaining write-ins for Line 25.....	39,005,419	39,460,736	455,317

Additional Write-Ins for Schedule T:

	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
58004. Other.....	...XXX...	277	0	18,086	0	18,363	0
58997. Summary of remaining write-ins for line 58.....	...XXX...	277	0	18,086	0	18,363	0

Overflow Page for Write-Ins

Additional Write-ins for Analysis of Operations:

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
08.304. Gain/(loss) on disposal of equipment.....	(3,525,962)	0	(934,375)	(196,216)	0	0	722	0	1,829	0	(2,397,922)	0
08.305. Other income	12,617,727	0	952,816	116,617	0	0	24,123	0	61,111	0	11,463,060	0
08.306. Other income from reinsurance assumed.....	1,153,042	0	0	0	0	0	0	0	1,153,042	0	0	0
08.397. Summary of remaining write-ins for Line 8.3.....	10,244,807	0	18,441	(79,599)	0	0	24,845	0	1,215,982	0	9,065,138	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	8,178,728	0.0	8,178,728	0	8,178,728	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies.....	35,193,290	0.0	35,193,290	0	35,193,290	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	43,401,069,608	38.3	43,401,069,608	0	43,401,069,608	38.3
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	129,759,537	0.1	129,759,537	0	129,759,537	0.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	195,807,051	0.2	195,807,051	0	195,807,051	0.2
1.43 Revenue and assessment obligations.....	692,106,268	0.6	692,106,268	0	692,106,268	0.6
1.44 Industrial development and similar obligations.....	0	0.0	0	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.....	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	335,737	0.0	335,737	0	335,737	0.0
1.513 All other.....	473,048,305	0.4	473,048,305	0	473,048,305	0.4
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	42,283,893	0.0	42,283,893	0	42,283,893	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	0	0.0	0	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).....	20,369,644,606	18.0	20,369,644,606	0	20,369,644,606	18.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	40,102,567,101	35.4	40,102,567,101	1,700,000	40,104,267,101	35.4
2.3 Affiliated securities.....	18,697,655	0.0	18,697,655	0	18,697,655	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	4,899,090	0.0	4,899,090	0	4,899,090	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	13,361,201	0.0	13,361,201	0	13,361,201	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	625,625,877	0.6	625,625,877	0	625,625,877	0.6
3.42 Unaffiliated.....	204,098	0.0	204,098	0	204,098	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	0	0.0	0	0	0	0.0
4.3 Single family residential properties.....	9,824,129	0.0	4,007,565	0	4,007,565	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	301,159,036	0.3	301,159,036	0	301,159,036	0.3
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	151,959,622	0.1	151,959,622	0	151,959,622	0.1
7. Derivatives.....	0	0.0	0	0	0	0.0
8. Receivables for securities.....	1,575	0.0	1,575	0	1,575	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	158,978,970	0.1	158,978,970	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	6,214,179,970	5.5	6,214,179,970	157,278,970	6,371,458,940	5.6
11. Other invested assets.....	382,479,127	0.3	382,479,127	0	382,479,127	0.3
12. Total invested assets.....	113,331,364,474	100.0	113,325,547,909	158,978,970	113,325,547,909	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		344,357,115
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	1,369,513	1,369,513
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	170,397	
3.2	Totals, Part 3, Column 11.....	(166,825)	3,572
4.	Total gain (loss) on disposals, Part 3, Column 18.....		(65,475)
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	(33,325,348)	
6.2	Totals, Part 3, Column 13.....	0	(33,325,348)
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	11,180,341	
8.2	Totals, Part 3, Column 9.....	0	11,180,341
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		301,159,036
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		301,159,036

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		12,598,181
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	231,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	231,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		1,718,752
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	(1,117,123)	
9.2	Totals, Part 3, Column 13.....	(169,177)	(1,286,300)
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	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).....		9,824,129
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		9,824,129
14.	Deduct total nonadmitted amounts.....		5,816,564
15.	Statement value at end of current period (Line 13 minus Line 14).....		4,007,565

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		456,815,708
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	50,000,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	176,428,218	226,428,218
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		144,123
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	0	
5.2	Totals, Part 3, Column 9.....	1,970,118	1,970,118
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		302,225,316
8.	Deduct amortization of premium and depreciation.....		653,724
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	0	
9.2	Totals, Part 3, Column 14.....	0	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	0	
10.2	Totals, Part 3, Column 11.....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		382,479,127
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		382,479,127

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		99,304,712,989
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		29,609,149,535
3.	Accrual of discount.....		28,297,609
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	60,111,409	
4.4	Part 4, Column 11.....	83,738	60,195,147
5.	Total gain (loss) on disposals, Part 4, Column 19.....		335,637,485
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		12,806,398,051
7.	Deduct amortization of premium.....		64,264,596
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(8,998,938,310)	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	(1,533,275)	
8.4	Part 4, Column 15.....	(340,430,214)	(9,340,901,799)
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	716,226,301	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	297,419,509	1,013,645,810
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		106,112,782,509
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		106,112,782,509

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.....	13,865,452	16,561,302	14,491,860	13,700,000
Governments (Including all obligations guaranteed by governments)	2. Canada.....	246,650,527	270,625,789	247,680,672	243,590,229
	3. Other Countries.....	43,627,467,387	44,398,385,820	44,067,440,009	43,651,802,312
	4. Totals.....	43,887,983,366	44,685,572,911	44,329,612,541	43,909,092,541
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	129,759,537	149,235,855	130,291,189	126,200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	195,807,051	220,174,881	196,081,492	191,325,000
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.....	764,232,464	889,342,774	766,279,464	739,299,129
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	20,369,644,606	21,372,536,470	20,545,435,499	19,662,383,508
	9. Canada.....	1,734,714,782	1,849,017,113	1,737,353,217	1,692,773,901
	10. Other Countries.....	38,367,852,319	39,575,534,268	39,361,486,412	39,274,584,122
	11. Totals.....	60,472,211,707	62,797,087,851	61,644,275,128	60,629,741,531
Parent, Subsidiaries and Affiliates	12. Totals.....	18,697,655	23,837,953	15,419,265	23,100,023
	13. Total Bonds.....	105,468,691,779	108,765,252,225	107,081,959,079	105,618,758,224
PREFERRED STOCKS	14. United States.....	4,899,090	6,022,740	4,838,700	
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	577,501	
	17. Totals.....	4,899,090	6,022,740	5,416,201	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	4,899,090	6,022,740	5,416,201	
COMMON STOCKS	20. United States.....	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....	0	0	0	
	22. Other Countries.....	13,565,299	13,565,299	34,149,690	
	23. Totals.....	13,565,299	13,565,299	34,149,690	
Parent, Subsidiaries and Affiliates	24. Totals.....	625,625,877	625,625,877	477,316,940	
	25. Total Common Stocks.....	639,191,176	639,191,176	511,466,630	
	26. Total Stocks.....	644,090,266	645,213,916	516,882,831	
	27. Total Bonds and Stocks....	106,112,782,045	109,410,466,141	107,598,841,910	

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 9.7	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.....	132,270,139	8,178,728	0	0	5,686,724	146,135,592	0.1	154,033,672	0.2	146,135,592	0
1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals.....	132,270,139	8,178,728	0	0	5,686,724	146,135,592	0.1	154,033,672	0.2	146,135,592	0
2. All Other Governments											
2.1 Class 1.....	6,419,451,698	1,271,995,286	689,316,588	25,449,963,409	14,000,595,521	47,831,322,503	42.9	34,003,242,566	34.2	44,696,236,439	3,135,086,064
2.2 Class 2.....	0	0	722,981,191	133,609,795	54,261,786	910,852,771	0.8	1,877,136,259	1.9	0	910,852,771
2.3 Class 3.....	0	0	6,153,875	282,582,121	324,124,011	612,860,007	0.6	0	0.0	0	612,860,007
2.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals.....	6,419,451,698	1,271,995,286	1,418,451,654	25,866,155,324	14,378,981,318	49,355,035,281	44.3	35,880,378,826	36.1	44,696,236,439	4,658,798,842
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....	0	0	30,670,724	61,993,253	36,340,517	129,004,495	0.1	129,330,347	0.1	129,004,495	0
3.2 Class 2.....	0	428,179	0	186,482	140,380	755,041	0.0	763,681	0.0	755,041	0
3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals.....	0	428,179	30,670,724	62,179,735	36,480,897	129,759,536	0.1	130,094,028	0.1	129,759,536	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	0	1,372,698	9,029,694	53,119,620	132,285,039	195,807,051	0.2	184,303,706	0.2	195,807,051	0
4.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals.....	0	1,372,698	9,029,694	53,119,620	132,285,039	195,807,051	0.2	184,303,706	0.2	195,807,051	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	4,335,533	13,643,589	47,123,382	207,905,189	389,837,762	662,845,455	0.6	610,470,926	0.6	618,681,144	44,164,311
5.2 Class 2.....	0	390,650	2,386,135	23,027,022	52,531,803	78,335,610	0.1	87,461,180	0.1	60,583,431	17,752,178
5.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4.....	1,215,276	5,915,754	10,471,466	5,448,904	0	23,051,400	0.0	23,280,297	0.0	0	23,051,400
5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals.....	5,550,809	19,949,993	59,980,982	236,381,114	442,369,565	764,232,464	0.7	721,212,404	0.7	679,264,575	84,967,889

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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 9.7	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.....	570,015,885	1,247,110,462	3,999,446,410	5,319,886,938	17,444,206,957	28,580,666,652	25.7	33,667,178,049	33.9	8,677,439,769	19,903,226,883
6.2 Class 2.....	1,210,804,863	892,503,699	4,952,085,352	6,814,885,432	10,349,844,599	24,220,123,944	21.7	17,167,530,890	17.3	7,846,757,233	16,373,366,712
6.3 Class 3.....	1,129,023	202,582,575	571,838,831	1,934,709,676	610,557,356	3,320,817,459	3.0	3,793,139,838	3.8	390,923,654	2,929,893,805
6.4 Class 4.....	33,344,403	5,822,992	19,372,131	117,444,515	232,569,224	408,553,265	0.4	300,221,017	0.3	86,415,527	322,137,739
6.5 Class 5.....	0	0	0	0	78,427,868	78,427,868	0.1	87,346,082	0.1	0	78,427,868
6.6 Class 6.....	2,312,975	45,002,404	4,956,909	0	0	52,272,288	0.0	58,442,623	0.1	52,272,288	0
6.7 Totals.....	1,817,607,149	2,393,022,132	9,547,699,632	14,186,926,560	28,715,606,004	56,660,861,477	50.9	55,073,858,498	55.4	17,053,808,471	39,607,053,006
7. Hybrid Securities											
7.1 Class 1.....	0	0	0	0	429,823,896	429,823,896	0.4	1,440,110,330	1.4	0	429,823,896
7.2 Class 2.....	49,952,116	15,540,026	0	83,708,688	2,880,742,843	3,029,943,673	2.7	4,906,750,962	4.9	234,047,209	2,795,896,463
7.3 Class 3.....	0	0	0	360,825,312	302,952,184	663,777,496	0.6	790,346,572	0.8	64,702,011	599,075,485
7.4 Class 4.....	0	0	0	0	0	0	0.0	76,856,646	0.1	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.....	49,952,116	15,540,026	0	444,534,000	3,613,518,924	4,123,545,065	3.7	7,214,064,509	7.3	298,749,220	3,824,795,844
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....	0	18,697,655	0	0	0	18,697,655	0.0	61,523,318	0.1	18,697,655	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	18,697,655	0	0	0	18,697,655	0.0	61,523,318	0.1	18,697,655	0

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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 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....7,126,073,256	.....2,560,998,418	.....4,775,586,799	.....31,092,868,409	.....32,438,776,417	.....77,994,303,298	.....70.0	.....XXX	.....XXX	.....54,482,002,145	.....23,512,301,154
9.2 Class 2.....	(d).....1,260,756,979	.....908,862,554	.....5,677,452,677	.....7,055,417,418	.....13,337,521,411	.....28,240,011,039	.....25.4	.....XXX	.....XXX	.....8,142,142,915	.....20,097,868,125
9.3 Class 3.....	(d).....1,129,023	.....202,582,575	.....577,992,705	.....2,578,117,108	.....1,237,633,551	.....4,597,454,962	.....4.1	.....XXX	.....XXX	.....455,625,665	.....4,141,829,297
9.4 Class 4.....	(d).....34,559,680	.....11,738,746	.....29,843,597	.....122,893,419	.....232,569,224	.....431,604,665	.....0.4	.....XXX	.....XXX	.....86,415,527	.....345,189,138
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....78,427,868	(c).....78,427,868	.....0.1	.....XXX	.....XXX	.....0	.....78,427,868
9.6 Class 6.....	(d).....2,312,975	.....45,002,404	.....4,956,909	.....0	.....0	(c).....52,272,288	.....0.0	.....XXX	.....XXX	.....52,272,288	.....0
9.7 Totals.....	.....8,424,831,912	.....3,729,184,697	.....11,065,832,687	.....40,849,296,354	.....47,324,928,471	(b).....111,394,074,121	.....100.0	.....XXX	.....XXX	.....63,218,458,540	.....48,175,615,581
9.8 Line 9.7 as a % of Col. 6.....	.....7.6	.....3.3	.....9.9	.....36.7	.....42.5	.....100.0	.....XXX	.....XXX	.....XXX	.....56.8	.....43.2
10. Total Bonds Prior Year											
10.1 Class 1.....	.....2,645,112,513	.....3,577,612,517	.....5,505,367,903	.....26,296,969,476	.....32,225,130,505	.....XXX	.....XXX	.....70,250,192,914	.....70.7	.....37,152,809,486	.....33,097,383,429
10.2 Class 2.....	.....76,546,039	.....1,484,639,955	.....2,392,384,198	.....5,992,520,930	.....14,093,551,850	.....XXX	.....XXX	.....24,039,642,973	.....24.2	.....3,652,454,000	.....20,387,188,973
10.3 Class 3.....	.....25,200,821	.....616,124,713	.....578,048,512	.....1,689,319,336	.....1,674,793,028	.....XXX	.....XXX	.....4,583,486,410	.....4.6	.....558,391,803	.....4,025,094,607
10.4 Class 4.....	.....1,070,298	.....10,830,448	.....35,044,554	.....140,458,992	.....212,953,668	.....XXX	.....XXX	.....400,357,959	.....0.4	.....37,674,261	.....362,683,698
10.5 Class 5.....	.....0	.....0	.....0	.....0	.....87,346,082	.....XXX	.....XXX	(c).....87,346,082	.....0.1	.....0	.....87,346,082
10.6 Class 6.....	.....0	.....46,593,652	.....11,848,971	.....0	.....0	.....XXX	.....XXX	(c).....58,442,623	.....0.1	.....58,442,623	.....0
10.7 Totals.....	.....2,747,929,672	.....5,735,801,285	.....8,522,694,138	.....34,119,268,734	.....48,293,775,133	.....XXX	.....XXX	(b).....99,419,468,962	.....100.0	.....41,459,772,173	.....57,959,696,789
10.8 Line 10.7 as a % of Col. 8.....	.....2.8	.....5.8	.....8.6	.....34.3	.....48.6	.....XXX	.....XXX	.....100.0	.....XXX	.....41.7	.....58.3
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....7,102,029,338	.....1,675,137,344	.....2,168,970,909	.....26,600,678,316	.....16,935,186,238	.....54,482,002,145	.....48.9	.....37,152,809,486	.....37.4	.....54,482,002,145	.....XXX
11.2 Class 2.....	.....65,056,157	.....207,511,263	.....3,213,759,390	.....1,606,765,672	.....3,049,050,432	.....8,142,142,915	.....7.3	.....3,652,454,000	.....3.7	.....8,142,142,915	.....XXX
11.3 Class 3.....	.....0	.....198,263,752	.....50,384,187	.....84,773,776	.....122,203,950	.....455,625,665	.....0.4	.....558,391,803	.....0.6	.....455,625,665	.....XXX
11.4 Class 4.....	.....33,344,403	.....5,822,992	.....19,372,131	.....27,876,000	.....0	.....86,415,527	.....0.1	.....37,674,261	.....0.0	.....86,415,527	.....XXX
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....	.....2,312,975	.....45,002,404	.....4,956,909	.....0	.....0	.....52,272,288	.....0.0	.....58,442,623	.....0.1	.....52,272,288	.....XXX
11.7 Totals.....	.....7,202,742,873	.....2,131,737,755	.....5,457,443,526	.....28,320,093,764	.....20,106,440,620	.....63,218,458,540	.....56.8	.....41,459,772,173	.....41.7	.....63,218,458,540	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....11.4	.....3.4	.....8.6	.....44.8	.....31.8	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....6.5	.....1.9	.....4.9	.....25.4	.....18.0	.....56.8	.....XXX	.....XXX	.....XXX	.....56.8	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....24,043,918	.....885,861,074	.....2,606,615,890	.....4,492,190,093	.....15,503,590,178	.....23,512,301,154	.....21.1	.....33,097,383,429	.....33.3	.....XXX	.....23,512,301,154
12.2 Class 2.....	.....1,195,700,822	.....701,351,291	.....2,463,693,287	.....5,448,651,746	.....10,288,470,979	.....20,097,868,125	.....18.0	.....20,387,188,973	.....20.5	.....XXX	.....20,097,868,125
12.3 Class 3.....	.....1,129,023	.....4,318,823	.....527,608,518	.....2,493,343,332	.....1,115,429,601	.....4,141,829,297	.....3.7	.....4,025,094,607	.....4.0	.....XXX	.....4,141,829,297
12.4 Class 4.....	.....1,215,276	.....5,915,754	.....10,471,466	.....95,017,419	.....232,569,224	.....345,189,138	.....0.3	.....362,683,698	.....0.4	.....XXX	.....345,189,138
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....78,427,868	.....78,427,868	.....0.1	.....87,346,082	.....0.1	.....XXX	.....78,427,868
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....1,222,089,039	.....1,597,446,942	.....5,608,389,161	.....12,529,202,589	.....27,218,487,850	.....48,175,615,581	.....43.2	.....57,959,696,789	.....58.3	.....XXX	.....48,175,615,581
12.8 Line 12.7 as a % of Col. 6.....	.....2.5	.....3.3	.....11.6	.....26.0	.....56.5	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....1.11.45.011.224.443.2XXXXXXXXXXXX43.2

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- (a) Includes \$.....4,634,292,858 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....765,209,701 current year, \$.....109,650,945 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....52,272,288 current year, \$.....58,442,623 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 \$.....0; 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 9.5	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.....	132,270,139	8,178,728	0	0	0	140,448,868	0.1	154,033,672	0.2	140,448,868	0	
1.2 Residential Mortgage-Backed Securities.....	0	0	0	0	5,686,724	5,686,724	0.0	0	0.0	5,686,724	0	
1.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
1.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
1.5 Totals.....	132,270,139	8,178,728	0	0	5,686,724	146,135,592	0.1	154,033,672	0.2	146,135,592	0	
2. All Other Governments												
2.1 Issuer Obligations.....	6,412,484,916	1,188,869,257	1,375,093,658	25,371,529,435	14,360,264,831	48,708,242,097	43.7	35,081,107,850	35.3	44,049,443,255	4,658,798,842	
2.2 Residential Mortgage-Backed Securities.....	6,966,782	83,126,029	43,357,996	320,881,010	18,716,488	473,048,305	0.4	605,737,141	0.6	473,048,305	0	
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	173,744,879	0	173,744,879	0.2	193,533,835	0.2	173,744,879	0	
2.5 Totals.....	6,419,451,698	1,271,995,286	1,418,451,654	25,866,155,324	14,378,981,318	49,355,035,281	44.3	35,880,378,826	36.1	44,696,236,439	4,658,798,842	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	0	428,179	30,670,724	62,179,735	36,480,897	129,759,536	0.1	130,094,028	0.1	129,759,536	0	
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
3.5 Totals.....	0	428,179	30,670,724	62,179,735	36,480,897	129,759,536	0.1	130,094,028	0.1	129,759,536	0	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	0	1,372,698	9,029,694	53,119,620	132,285,039	195,807,051	0.2	184,303,706	0.2	195,807,051	0	
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
4.5 Totals.....	0	1,372,698	9,029,694	53,119,620	132,285,039	195,807,051	0.2	184,303,706	0.2	195,807,051	0	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	2,003,197	17,256,541	54,237,743	209,182,333	404,591,997	687,271,811	0.6	665,581,782	0.7	632,303,922	54,967,889	
5.2 Residential Mortgage-Backed Securities.....	3,201,248	133,066	2,497	11,432,121	22,163,975	36,932,907	0.0	45,613,559	0.0	36,932,907	0	
5.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
5.4 Other Loan-Backed and Structured Securities.....	346,364	2,560,386	5,740,742	15,766,660	15,613,593	40,027,746	0.0	10,017,063	0.0	10,027,746	30,000,000	
5.5 Totals.....	5,550,809	19,949,993	59,980,982	236,381,114	442,369,565	764,232,464	0.7	721,212,404	0.7	679,264,575	84,967,889	
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	1,793,399,487	2,059,042,137	9,390,952,000	13,253,226,910	25,094,804,625	51,591,425,159	46.3	48,234,823,910	48.5	16,978,534,893	34,612,890,266	
6.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	26,195,126	0.0	0	0	
6.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	86,269,218	0.1	0	0	
6.4 Other Loan-Backed and Structured Securities.....	24,207,663	333,979,995	156,747,632	933,699,651	3,620,801,378	5,069,436,318	4.6	6,726,570,244	6.8	75,273,578	4,994,162,740	
6.5 Totals.....	1,817,607,149	2,393,022,132	9,547,699,632	14,186,926,560	28,715,606,003	56,660,861,477	50.9	55,073,858,498	55.4	17,053,808,471	39,607,053,006	
7. Hybrid Securities												
7.1 Issuer Obligations.....	49,952,116	15,540,026	0	444,534,000	3,232,368,543	3,742,394,684	3.4	6,789,572,639	6.8	298,749,220	3,443,645,463	
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
7.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	381,150,381	381,150,381	0.3	424,491,870	0.4	0	381,150,381	
7.5 Totals.....	49,952,116	15,540,026	0	444,534,000	3,613,518,924	4,123,545,065	3.7	7,214,064,509	7.3	298,749,220	3,824,795,844	
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....	0	18,697,655	0	0	0	18,697,655	0.0	61,523,318	0.1	18,697,655	0	
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8.5 Totals.....	0	18,697,655	0	0	0	18,697,655	0.0	61,523,318	0.1	18,697,655	0	

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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 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	8,390,109,855	3,309,385,221	10,859,983,820	39,393,772,033	43,260,795,932	105,214,046,861	94.5	XXX	XXX	62,443,744,401	42,770,302,460
9.2 Residential Mortgage-Backed Securities.....	10,168,030	83,259,095	43,360,492	332,313,131	46,567,187	515,667,936	0.5	XXX	XXX	515,667,936	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	24,554,027	336,540,381	162,488,375	1,123,211,190	4,017,565,352	5,664,359,325	5.1	XXX	XXX	259,046,203	5,405,313,122
9.5 Totals.....	8,424,831,912	3,729,184,697	11,065,832,687	40,849,296,354	47,324,928,471	111,394,074,121	100.0	XXX	XXX	63,218,458,540	48,175,615,581
9.6 Line 9.5 as a % of Col. 6.....	7.6	3.3	9.9	36.7	42.5	100.0	XXX	XXX	XXX	56.8	43.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	2,708,789,938	5,444,712,221	7,893,781,221	31,968,143,883	43,285,613,644	XXX	XXX	91,301,040,906	91.8	40,356,068,589	50,944,972,317
10.2 Residential Mortgage-Backed Securities.....	4,896,078	63,291,284	77,372,471	462,975,922	69,010,071	XXX	XXX	677,545,826	0.7	677,545,826	0
10.3 Commercial Mortgage-Backed Securities.....	0	9,611,966	76,657,252	0	0	XXX	XXX	86,269,218	0.1	86,269,218	0
10.4 Other Loan-Backed and Structured Securities.....	34,243,656	218,185,815	474,883,194	1,688,148,929	4,939,151,418	XXX	XXX	7,354,613,012	7.4	339,888,541	7,014,724,472
10.5 Totals.....	2,747,929,672	5,735,801,285	8,522,694,138	34,119,268,734	48,293,775,133	XXX	XXX	99,419,468,962	100.0	41,459,772,173	57,959,696,789
10.6 Line 10.5 as a % of Col. 8.....	2.8	5.8	8.6	34.3	48.6	XXX	XXX	100.0	XXX	41.7	58.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	7,170,928,483	2,007,896,112	5,397,227,788	27,807,818,584	20,059,873,434	62,443,744,401	56.1	40,356,068,589	40.6	62,443,744,401	XXX
11.2 Residential Mortgage-Backed Securities.....	10,168,030	83,259,095	43,360,492	332,313,131	46,567,187	515,667,936	0.5	677,545,826	0.7	515,667,936	XXX
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	86,269,218	0.1	0	XXX
11.4 Other Loan-Backed and Structured Securities.....	21,646,359	40,582,548	16,855,246	179,962,049	0	259,046,203	0.2	339,888,541	0.3	259,046,203	XXX
11.5 Totals.....	7,202,742,873	2,131,737,755	5,457,443,526	28,320,093,764	20,106,440,620	63,218,458,540	56.8	41,459,772,173	41.7	63,218,458,540	XXX
11.6 Line 11.5 as a % of Col. 6.....	11.4	3.4	8.6	44.8	31.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	6.5	1.9	4.9	25.4	18.0	56.8	XXX	XXX	XXX	56.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	1,219,181,372	1,301,489,108	5,462,756,033	11,585,953,449	23,200,922,498	42,770,302,460	38.4	50,944,972,317	51.2	XXX	42,770,302,460
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	2,907,667	295,957,833	145,633,128	943,249,141	4,017,565,352	5,405,313,122	4.9	7,014,724,472	7.1	XXX	5,405,313,122
12.5 Totals.....	1,222,089,039	1,597,446,942	5,608,389,161	12,529,202,589	27,218,487,850	48,175,615,581	43.2	57,959,696,789	58.3	XXX	48,175,615,581
12.6 Line 12.5 as a % of Col. 6.....	2.5	3.3	11.6	26.0	56.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	1.1	1.4	5.0	11.2	24.4	43.2	XXX	XXX	XXX	XXX	43.2

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	257,942,608	257,942,608	.0	.0	.0
2. Cost of short-term investments acquired.....	13,095,842,245	13,095,842,245	.0	.0	.0
3. Accrual of discount.....	1,194,461	1,194,461	.0	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0	.0	.0	.0
5. Total gain (loss) on disposals.....	.0	.0	.0	.0	.0
6. Deduct consideration received on disposals.....	6,860,563,875	6,860,563,875	.0	.0	.0
7. Deduct amortization of premium.....	3,616,616	3,616,616	.0	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	(565,416,481)	(565,416,481)	.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).....	5,925,382,343	5,925,382,343	.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).....	5,925,382,343	5,925,382,343	.0	.0	.0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		0
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	0	
3.2	Section 2, Column 19.....	0	0
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		0
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		0
6.	Amortization:		
6.1	Section 1, Column 19.....	0	
6.2	Section 2, Column 21.....	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....	0	
7.2	Section 2, Column 23.....	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	(534,615,532)	
8.2	Section 2, Column 20.....	0	(534,615,532)
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		(534,615,532)
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		(534,615,532)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....		0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....		0
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus.....	0	
3.12	Section 1, Column 15, prior year.....	0	0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....	0	
3.22	Section 1, Column 17, prior year.....	0	0
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus.....	0	
3.24	Section 1, Column 16, prior year.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....	(13,082,774)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...	0	
4.22	Amount recognized (Section 2, Column 16).....	(13,082,774)	(13,082,774)
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized.....		0
5.2	Used to adjust basis of hedged items.....		0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		0
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14.....	(534,615,532)	
2. Part B, Section 1, Column 14.....	0	
3. Subtotal (Line 1 plus Line 2).....		(534,615,532)
4. Part D, Column 5.....	0	
5. Part D, Column 6.....	(534,615,532)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0
Fair Value Check		
7. Part A, Section 1, Column 16.....	(534,615,532)	
8. Part B, Section 1, Column 13.....	0	
9. Total (Line 7 plus Line 8).....		(534,615,532)
10. Part D, Column 8.....	0	
11. Part D, Column 9.....	(534,615,532)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0
Potential Exposure Check		
13. Part A, Section 1, Column 21.....	19,347,575	
14. Part B, Section 1, Column 19.....	0	
15. Part D, Column 11.....	19,347,575	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0
2. Cost of cash equivalents acquired.....	0	0	0
3. Accrual of discount.....	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	0	0	0
6. Deduct consideration received on disposals.....	0	0	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).....	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
Properties Occupied by the Reporting Entity - Administrative																
1932 Wynnton Rd land/buildings.....		Columbus.....	GA.....	12/01/1987	09/03/2004	29,041,901	0	3,234,629	10,013,752	703,181	0	49,841	(653,340)	0	2,749,878	1,192,203
1901 Buena Vista Rd parking garage.....		Columbus.....	GA.....	08/31/1987	09/03/2004	5,186,649	0	623,893	2,691,535	178,658	0	0	(178,658)	0	0	4,506
Lot 1 Ansley Ct land.....		Columbus.....	GA.....	07/06/1984	02/28/1994	143,049	0	143,049	272,961	0	0	0	0	0	0	0
855/917 Brown Ave land/buildings.....		Columbus.....	GA.....	06/30/1994	06/17/2005	36,071,448	0	11,854,301	14,928,370	1,460,458	0	120,556	(1,339,902)	0	4,863,438	1,917,727
AFLAC Square Building.....		Tokyo.....	JP.....	05/01/1994	07/21/2001	438,737,124	0	285,029,798	210,934,023	8,831,216	0	0	(8,831,216)	(33,293,486)	9,381,133	9,000,166
Tokyu Harvest Club Ito.....		Shizuoka.....	JP.....	04/01/1996		245,114	0	173,343	173,343	4,285	0	0	(4,285)	(20,198)	0	695
Tokyu Harvest Club Katsuura.....		Chiba.....	JP.....	06/01/1996		142,169	0	100,024	100,024	2,541	0	0	(2,541)	(11,663)	0	369
0299999. Properties Occupied by the Reporting Entity - Administrative.....						509,567,454	0	301,159,037	239,114,008	11,180,339	0	170,397	(11,009,942)	(33,325,347)	16,994,449	12,115,666
0399999. Total - Properties Occupied by the Reporting Entity.....						509,567,454	0	301,159,037	239,114,008	11,180,339	0	170,397	(11,009,942)	(33,325,347)	16,994,449	12,115,666
0699999. Totals.....						509,567,454	0	301,159,037	239,114,008	11,180,339	0	170,397	(11,009,942)	(33,325,347)	16,994,449	12,115,666

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
(Additions)Aflac Square Building's Fixtures.....	Tokyo	JP.....	06/30/2012	Hitachi,Kajima.....	.....0	.....0	.....1,074,005	.....1,074,005
1932 Wynnton Rd land/buildings.....	Columbus.....	GA.....	12/01/1987	Various .....	.....0	.....0	.....0	.....147,746
855/917 Brown Ave land/buildings.....	Columbus.....	GA.....	06/30/1994	Various .....	.....0	.....0	.....0	.....140,842
1901 Buena Vista Rd parking garage.....	Columbus.....	GA.....	08/31/1987	Various .....	.....0	.....0	.....0	.....6,920
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....1,074,005	.....1,369,513
0399999. Totals.....					.....0	.....0	.....1,074,005	.....1,369,513

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred	
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A. C. V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A. C. V.								
Property Disposed																				
ASC South Building- Disposal of Carrier Air Chillers (18832)...	Columbus.....	GA...	08/31/2012		175,000	0	54,444	0	0	(120,556)	(120,556)	0	54,444	0	0	(54,444)	(54,444)	0	0	
DuraColor Cowrkforce Lee Carpet Tiles (16151).....	Columbus.....	GA...	09/30/2012		15,934	0	0	0	0	(15,934)	(15,934)	0	0	0	0	0	0	0	0	0
Renovation to 12th Floor (59100).....	Columbus.....	GA...	09/30/2012		41,367	0	11,031	0	0	(30,335)	(30,335)	0	11,031	0	0	(11,031)	(11,031)	0	0	0
0199999. Total - Property Disposed.....					232,301	0	65,475	0	0	(166,825)	(166,825)	0	65,475	0	0	(65,475)	(65,475)	0	0	0
0399999. Totals.....					232,301	0	65,475	0	0	(166,825)	(166,825)	0	65,475	0	0	(65,475)	(65,475)	0	0	0

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Residential Mortgages - All Other														
1021.....		Tokyo.....	JP.....		08/02/1989	2.000	2,244	0	0	0	0	(255)	856,422	08/02/1989
1153.....		Tokyo.....	JP.....		03/27/2009	2.000	75,829	0	0	0	0	(8,623)	644,491	03/27/2009
1212.....		Saitama.....	JP.....		03/15/1991	2.000	5,366	0	0	0	0	(610)	525,583	03/15/1991
1295.....		Saitama.....	JP.....		01/25/1999	2.000	77,910	0	0	0	0	(8,859)	779,626	01/25/1999
1393.....		Tokyo.....	JP.....		10/27/2008	2.000	87,318	0	0	0	0	(9,929)	519,173	10/27/2008
1741.....		Saitama.....	JP.....		07/25/1994	2.000	10,732	0	0	0	0	(1,220)	485,100	07/25/1994
1771.....		Kanagawa.....	JP.....		10/03/1994	2.000	12,820	0	0	0	0	(1,458)	563,641	10/03/1994
2061.....		Kanagawa.....	JP.....		02/02/1996	2.000	1,923	0	0	0	0	(219)	356,593	02/02/1996
2141.....		Shizuoka.....	JP.....	E	08/30/1996	2.000	52,937	0	0	0	0	(6,020)	371,910	08/30/1996
2241.....		Tokyo.....	JP.....		08/01/1997	2.000	80,845	0	0	0	0	(9,193)	958,651	08/01/1997
2271.....		Kanagawa.....	JP.....		03/02/1998	2.000	111,393	0	0	0	0	(12,667)	750,751	03/02/1998
2281.....		Aichi.....	JP.....		03/27/1998	2.000	68,259	0	0	0	0	(7,762)	330,330	03/27/1998
2391.....		Kanagawa.....	JP.....		09/17/1999	2.000	132,588	0	0	0	0	(15,077)	808,501	09/17/1999
2411.....		Tokyo.....	JP.....		12/10/1999	2.000	98,025	0	0	0	0	(11,147)	600,601	12/10/1999
2412.....		Tokyo.....	JP.....		12/17/2002	2.000	56,520	0	0	0	0	(6,427)	600,601	12/17/2002
2531.....		Saitama.....	JP.....		11/26/2001	2.000	118,829	0	0	0	0	(13,512)	568,280	11/26/2001
2551.....		Tokyo.....	JP.....		04/15/2002	2.000	156,750	0	0	0	0	(17,824)	878,070	04/15/2002
2581.....		Hyogo.....	JP.....		10/28/2002	2.000	160,182	0	0	0	0	(18,215)	464,310	10/28/2002
2631.....		Saitama.....	JP.....		03/19/2003	2.000	102,910	0	0	0	0	(11,702)	561,793	03/19/2003
2661.....		Tokyo.....	JP.....		07/23/2003	2.000	90,294	0	0	0	0	(10,268)	364,865	07/23/2003
2662.....		Tokyo.....	JP.....		09/26/2003	2.000	4,872	0	0	0	0	(554)	364,865	09/26/2003
2671.....		Tokyo.....	JP.....	E	08/22/2003	2.000	109,083	0	0	0	0	(12,404)	439,115	08/22/2003
2681.....		Kanagawa.....	JP.....		09/25/2003	2.000	119,453	0	0	0	0	(13,583)	533,333	09/25/2003
2701.....		Kanagawa.....	JP.....		05/07/2004	2.000	149,216	0	0	0	0	(16,968)	543,403	05/07/2004
2702.....		Kanagawa.....	JP.....		11/21/2011	2.000	63,087	0	0	0	0	(7,174)	364,259	11/21/2011
2721.....		Tokyo.....	JP.....		04/08/2004	2.000	23,711	0	0	0	0	(2,696)	676,369	04/08/2004
2741.....		Tokyo.....	JP.....		12/17/2004	2.000	149,170	0	0	0	0	(16,962)	816,967	12/17/2004
2751.....		Fukuoka.....	JP.....		03/17/2005	2.000	79,971	0	0	0	0	(9,094)	380,977	03/17/2005
2761.....		Tokyo.....	JP.....		03/24/2005	2.000	113,146	0	0	0	0	(12,866)	450,804	03/24/2005
2762.....		Tokyo.....	JP.....		08/22/2008	2.000	72,565	0	0	0	0	(8,252)	462,000	08/22/2008
2771.....		Kanagawa.....	JP.....		03/24/2005	2.000	100,485	0	0	0	0	(11,426)	456,190	03/24/2005
2791.....		Tokyo.....	JP.....		06/13/2005	2.000	44,810	0	0	0	0	(5,095)	415,800	06/13/2005
2801.....		Tokyo.....	JP.....		07/21/2005	2.000	25,789	0	0	0	0	(2,933)	405,579	07/21/2005
2851.....		Kanagawa.....	JP.....		05/31/2006	2.000	56,018	0	0	0	0	(6,370)	556,711	05/31/2006
2861.....		Chiba.....	JP.....		06/15/2006	2.000	170,334	0	0	0	0	(19,369)	419,265	06/15/2006
2901.....		Osaka.....	JP.....		08/03/2006	2.000	152,626	0	0	0	0	(17,355)	691,846	08/03/2006
2931.....		Saitama.....	JP.....		10/10/2006	2.000	121,660	0	0	0	0	(13,834)	482,790	10/10/2006
2941.....		Tokyo.....	JP.....		09/28/2006	2.000	129,793	0	0	0	0	(14,759)	525,526	09/28/2006
2951.....		Saitama.....	JP.....		10/16/2006	2.000	215,600	0	0	0	0	(24,516)	761,146	10/16/2006
2961.....		Gunma.....	JP.....		10/25/2006	2.000	84,866	0	0	0	0	(9,650)	520,962	10/25/2006
2962.....		Gunma.....	JP.....		12/26/2006	2.000	85,478	0	0	0	0	(9,720)	520,962	12/26/2006
2971.....		Tokyo.....	JP.....		10/26/2006	2.000	126,152	0	0	0	0	(14,345)	645,646	10/26/2006

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
2981		Tokyo	JP		10/26/2006	2.000	30,668	0	0	0	0	(3,487)	645,646	10/26/2006	
3011		Saitama	JP		01/26/2007	2.000	176,331	0	0	0	0	(20,051)	658,120	01/26/2007	
3071		Tokyo	JP		05/24/2007	2.000	226,669	0	0	0	0	(25,775)	802,726	05/24/2007	
3081		Kanagawa	JP		07/02/2007	2.000	222,689	0	0	0	0	(25,323)	806,191	07/02/2007	
3091		Fukuoka	JP		08/30/2007	2.000	136,290	0	0	0	0	(15,498)	286,440	08/30/2007	
3101		Kanagawa	JP		11/20/2007	2.000	129,948	0	0	0	0	(14,777)	935,551	11/20/2007	
3111		Hokkaido	JP		11/12/2007	2.000	61,078	0	0	0	0	(6,945)	277,200	11/12/2007	
3121		Tokyo	JP		11/29/2007	2.000	36,948	0	0	0	0	(4,201)	866,251	11/29/2007	
3131		Tokyo	JP		11/22/2007	2.000	135,098	0	0	0	0	(15,362)	444,675	11/22/2007	
3141		Tokyo	JP		02/19/2008	2.000	181,008	0	0	0	0	(20,582)	1,339,799	02/19/2008	
3142		Tokyo	JP		06/28/2010	2.000	80,850	0	0	0	0	(9,194)	857,473	06/28/2010	
3161		Hyogo	JP		03/17/2008	2.000	77,081	0	0	0	0	(8,765)	832,548	03/17/2008	
3171		Tokyo	JP		06/26/2008	2.000	185,640	0	0	0	0	(21,110)	318,347	06/26/2008	
3191		Tokyo	JP		07/17/2008	2.000	185,656	0	0	0	0	(21,111)	489,720	07/17/2008	
3211		Kanagawa	JP		08/27/2008	2.000	255,316	0	0	0	0	(29,033)	687,237	08/27/2008	
3221		Aomori	JP		10/02/2008	2.000	70,833	0	0	0	0	(8,055)	287,595	10/02/2008	
3241		Kanagawa	JP		10/27/2008	2.000	79,125	0	0	0	0	(8,997)	300,300	10/27/2008	
3251		Tokyo	JP		02/25/2009	2.000	78,232	0	0	0	0	(8,896)	124,948	02/25/2009	
3281		Tokyo	JP		08/27/2009	2.000	184,478	0	0	0	0	(20,977)	337,838	08/27/2009	
3282		Tokyo	JP		07/12/2010	2.000	10,155	0	0	0	0	(1,155)	493,763	07/12/2010	
3291		Tokyo	JP		09/24/2009	2.000	147,849	0	0	0	0	(16,812)	519,520	09/24/2009	
3311		Kanagawa	JP		12/16/2009	2.000	84,779	0	0	0	0	(9,640)	575,191	12/16/2009	
3331		Kyoto	JP		03/05/2010	2.000	186,649	0	0	0	0	(21,224)	349,272	03/05/2010	
3341		Tokyo	JP		04/14/2010	2.000	191,142	0	0	0	0	(21,735)	665,281	04/14/2010	
3351		Aichi	JP		04/20/2012	2.000	223,810	0	0	0	0	(25,450)	291,060	04/20/2012	
2811		Tokyo	JP		02/15/2006	2.000	208,967	0	0	0	0	(23,762)	513,976	02/15/2006	
2821		Tokyo	JP		02/10/2006	2.000	236,157	0	0	0	0	(26,854)	500,116	02/10/2006	
2831		Kanagawa	JP		03/29/2006	2.000	121,447	0	0	0	0	(13,810)	379,995	03/29/2006	
2871		Tokyo	JP		06/23/2006	2.000	233,377	0	0	0	0	(26,538)	681,451	06/23/2006	
2881		Chiba	JP		07/28/2006	2.000	236,537	0	0	0	0	(26,897)	644,491	07/28/2006	
2911		Chiba	JP		08/30/2006	2.000	236,236	0	0	0	0	(26,863)	968,377	08/30/2006	
2921		Tokyo	JP		09/11/2006	2.000	131,327	0	0	0	0	(14,934)	544,179	09/11/2006	
3001		Tokyo	JP		12/14/2006	2.000	181,020	0	0	0	0	(20,584)	654,886	12/14/2006	
3151		Tokyo	JP		02/25/2008	2.000	121,389	0	0	0	0	(13,803)	180,423	02/25/2008	
3181		Tokyo	JP		07/23/2008	2.000	139,833	0	0	0	0	(15,901)	569,439	07/23/2008	
3201		Kumamoto	JP		07/28/2008	2.000	179,399	0	0	0	0	(20,400)	344,190	07/28/2008	
3261		Kanagawa	JP		05/14/2009	2.000	226,209	0	0	0	0	(25,723)	796,122	05/14/2009	
3271		Hiroshima	JP		08/06/2009	2.000	154,835	0	0	0	0	(17,607)	367,290	08/06/2009	
3301		Tokyo	JP		10/29/2009	2.000	200,287	0	0	0	0	(22,775)	389,813	10/29/2009	
3021		Kanagawa	JP		01/29/2007	2.000	137,228	0	0	0	0	(15,605)	473,550	01/29/2007	
0399999		Total - Mortgages in Good Standing - Residential Mortgages - All Other						9,824,129	0	0	0	0	(1,117,123)	45,624,797	...XXX
0899999		Total - Mortgages in Good Standing						9,824,129	0	0	0	0	(1,117,123)	45,624,797	...XXX
3399999		Totals						9,824,129	0	0	0	0	(1,117,123)	45,624,797	...XXX

E04.1

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Residential Mortgages - All Other								
3351.....	Aichi.....	JP.....		04/20/2012	.....2.000	.....231,000	.....0	.....291,060
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....				.....XXX.....	.....XXX.....	.....231,000	.....0	.....291,060
0899999. Total - Mortgages in Good Standing.....				.....XXX.....	.....XXX.....	.....231,000	.....0	.....291,060
3399999. Totals.....				.....XXX.....	.....XXX.....	.....231,000	.....0	.....291,060

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	9 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
2571.....	Kanagawa.....	JP.....		07/12/2002	02/20/2012	80,181	0	0	0	0	0	(8,187)	71,994	71,994	0	0	0
1161.....	Saitama.....	JP.....		12/10/1990	03/30/2012	9,004	0	0	0	0	0	(919)	8,085	8,085	0	0	0
1162.....	Saitama.....	JP.....		12/10/1990	03/30/2012	9,157	0	0	0	0	0	(935)	8,222	8,222	0	0	0
3051.....	Kanagawa.....	JP.....		03/29/2007	07/25/2012	208,002	0	0	0	0	0	(21,238)	186,764	186,764	0	0	0
2382.....	Tokyo.....	JP.....		12/21/2006	07/31/2012	139,601	0	0	0	0	0	(14,254)	125,347	125,347	0	0	0
2231.....	Fukuoka.....	JP.....		05/15/1997	11/14/2012	73,161	0	0	0	0	0	(7,470)	65,691	65,691	0	0	0
2991.....	Tokyo.....	JP.....		11/29/2006	11/30/2012	214,821	0	0	0	0	0	(21,934)	192,887	192,887	0	0	0
3321.....	Tokyo.....	JP.....		12/14/2009	12/20/2012	69,151	0	0	0	0	0	(7,060)	62,091	62,091	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						803,078	0	0	0	0	0	(81,997)	721,081	721,081	0	0	0
Mortgages With Partial Repayments																	
1021.....	Tokyo.....	JP.....		08/02/1989		3,752	0	0	0	0	0	(383)	3,369	3,369	0	0	0
1153.....	Tokyo.....	JP.....		03/27/2009		12,993	0	0	0	0	0	(1,327)	11,666	11,666	0	0	0
1212.....	Saitama.....	JP.....		03/15/1991		1,885	0	0	0	0	0	(192)	1,692	1,692	0	0	0
1295.....	Saitama.....	JP.....		01/25/1999		19,646	0	0	0	0	0	(2,006)	17,640	17,640	0	0	0
1393.....	Tokyo.....	JP.....		10/27/2008		16,671	0	0	0	0	0	(1,702)	14,969	14,969	0	0	0
1741.....	Saitama.....	JP.....		07/25/1994		7,763	0	0	0	0	0	(793)	6,970	6,970	0	0	0
1771.....	Kanagawa.....	JP.....		10/03/1994		19,040	0	0	0	0	0	(1,944)	17,096	17,096	0	0	0
2061.....	Kanagawa.....	JP.....		02/02/1996		12,863	0	0	0	0	0	(1,313)	11,550	11,550	0	0	0
2141.....	Shizuoka.....	JP.....	E	08/30/1996		16,079	0	0	0	0	0	(1,642)	14,438	14,438	0	0	0
2241.....	Tokyo.....	JP.....		08/01/1997		10,127	0	0	0	0	0	(1,034)	9,093	9,093	0	0	0
2271.....	Kanagawa.....	JP.....		03/02/1998		16,008	0	0	0	0	0	(1,634)	14,373	14,373	0	0	0
2281.....	Aichi.....	JP.....		03/27/1998		7,441	0	0	0	0	0	(760)	6,681	6,681	0	0	0
2391.....	Kanagawa.....	JP.....		09/17/1999		13,126	0	0	0	0	0	(1,340)	11,786	11,786	0	0	0
2411.....	Tokyo.....	JP.....		12/10/1999		11,392	0	0	0	0	0	(1,163)	10,229	10,229	0	0	0
2412.....	Tokyo.....	JP.....		12/17/2002		6,569	0	0	0	0	0	(671)	5,898	5,898	0	0	0
2531.....	Saitama.....	JP.....		11/26/2001		10,517	0	0	0	0	0	(1,074)	9,443	9,443	0	0	0
2551.....	Tokyo.....	JP.....		04/15/2002		13,782	0	0	0	0	0	(1,407)	12,375	12,375	0	0	0
2581.....	Hyogo.....	JP.....		10/28/2002		14,084	0	0	0	0	0	(1,438)	12,646	12,646	0	0	0
2631.....	Saitama.....	JP.....		03/19/2003		14,631	0	0	0	0	0	(1,494)	13,137	13,137	0	0	0
2661.....	Tokyo.....	JP.....		07/23/2003		15,275	0	0	0	0	0	(1,560)	13,716	13,716	0	0	0
2662.....	Tokyo.....	JP.....		09/26/2003		804	0	0	0	0	0	(82)	722	722	0	0	0
2671.....	Tokyo.....	JP.....	E	08/22/2003		21,439	0	0	0	0	0	(2,189)	19,250	19,250	0	0	0
2681.....	Kanagawa.....	JP.....		09/25/2003		9,175	0	0	0	0	0	(937)	8,238	8,238	0	0	0
2701.....	Kanagawa.....	JP.....		05/07/2004		15,108	0	0	0	0	0	(1,543)	13,565	13,565	0	0	0
2702.....	Kanagawa.....	JP.....		11/21/2011		6,387	0	0	0	0	0	(652)	5,735	5,735	0	0	0
2721.....	Tokyo.....	JP.....		04/08/2004		118,217	0	0	0	0	0	(12,070)	106,147	106,147	0	0	0
2741.....	Tokyo.....	JP.....		12/17/2004		11,392	0	0	0	0	0	(1,163)	10,229	10,229	0	0	0
2751.....	Fukuoka.....	JP.....		03/17/2005		11,745	0	0	0	0	0	(1,199)	10,546	10,546	0	0	0
2761.....	Tokyo.....	JP.....		03/24/2005		7,305	0	0	0	0	0	(746)	6,559	6,559	0	0	0
2762.....	Tokyo.....	JP.....		08/22/2008		3,910	0	0	0	0	0	(399)	3,511	3,511	0	0	0
2771.....	Kanagawa.....	JP.....		03/24/2005		15,436	0	0	0	0	0	(1,576)	13,860	13,860	0	0	0
2791.....	Tokyo.....	JP.....		06/13/2005		13,927	0	0	0	0	0	(1,422)	12,505	12,505	0	0	0

E06

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
2801	Tokyo	JP		07/21/2005		9,262	0	0	0	0	0	(946)	8,316	8,316	0	0	0
2851	Kanagawa	JP		05/31/2006		7,718	0	0	0	0	0	(788)	6,930	6,930	0	0	0
2861	Chiba	JP		06/15/2006		10,395	0	0	0	0	0	(1,061)	9,333	9,333	0	0	0
2901	Osaka	JP		08/03/2006		13,782	0	0	0	0	0	(1,407)	12,375	12,375	0	0	0
2931	Saitama	JP		10/10/2006		15,436	0	0	0	0	0	(1,576)	13,860	13,860	0	0	0
2941	Tokyo	JP		09/28/2006		7,744	0	0	0	0	0	(791)	6,953	6,953	0	0	0
2951	Saitama	JP		10/16/2006		19,469	0	0	0	0	0	(1,988)	17,481	17,481	0	0	0
2961	Gunma	JP		10/25/2006		5,533	0	0	0	0	0	(565)	4,968	4,968	0	0	0
2962	Gunma	JP		12/26/2006		5,573	0	0	0	0	0	(569)	5,004	5,004	0	0	0
2971	Tokyo	JP		10/26/2006		23,108	0	0	0	0	0	(2,359)	20,748	20,748	0	0	0
2981	Tokyo	JP		10/26/2006		8,910	0	0	0	0	0	(910)	8,000	8,000	0	0	0
3011	Saitama	JP		01/26/2007		10,291	0	0	0	0	0	(1,051)	9,240	9,240	0	0	0
3071	Tokyo	JP		05/24/2007		19,295	0	0	0	0	0	(1,970)	17,325	17,325	0	0	0
3081	Kanagawa	JP		07/02/2007		20,667	0	0	0	0	0	(2,110)	18,557	18,557	0	0	0
3091	Fukuoka	JP		08/30/2007		7,718	0	0	0	0	0	(788)	6,930	6,930	0	0	0
3101	Kanagawa	JP		11/20/2007		6,174	0	0	0	0	0	(630)	5,544	5,544	0	0	0
3111	Hokkaido	JP		11/12/2007		8,352	0	0	0	0	0	(853)	7,499	7,499	0	0	0
3121	Tokyo	JP		11/29/2007		7,370	0	0	0	0	0	(752)	6,617	6,617	0	0	0
3131	Tokyo	JP		11/22/2007		8,359	0	0	0	0	0	(853)	7,505	7,505	0	0	0
3141	Tokyo	JP		02/19/2008		11,519	0	0	0	0	0	(1,176)	10,343	10,343	0	0	0
3142	Tokyo	JP		06/28/2010		5,145	0	0	0	0	0	(525)	4,620	4,620	0	0	0
3161	Hyogo	JP		03/17/2008		31,350	0	0	0	0	0	(3,201)	28,149	28,149	0	0	0
3171	Tokyo	JP		06/26/2008		11,226	0	0	0	0	0	(1,146)	10,080	10,080	0	0	0
3191	Tokyo	JP		07/17/2008		11,434	0	0	0	0	0	(1,167)	10,267	10,267	0	0	0
3211	Kanagawa	JP		08/27/2008		17,498	0	0	0	0	0	(1,787)	15,712	15,712	0	0	0
3221	Aomori	JP		10/02/2008		7,454	0	0	0	0	0	(761)	6,693	6,693	0	0	0
3241	Kanagawa	JP		10/27/2008		38,537	0	0	0	0	0	(3,935)	34,602	34,602	0	0	0
3251	Tokyo	JP		02/25/2009		4,116	0	0	0	0	0	(420)	3,696	3,696	0	0	0
3281	Tokyo	JP		08/27/2009		11,685	0	0	0	0	0	(1,193)	10,492	10,492	0	0	0
3282	Tokyo	JP		07/12/2010		643	0	0	0	0	0	(66)	577	577	0	0	0
3291	Tokyo	JP		09/24/2009		8,704	0	0	0	0	0	(889)	7,816	7,816	0	0	0
3311	Kanagawa	JP		12/16/2009		6,260	0	0	0	0	0	(639)	5,621	5,621	0	0	0
3331	Kyoto	JP		03/05/2010		14,419	0	0	0	0	0	(1,472)	12,947	12,947	0	0	0
3341	Tokyo	JP		04/14/2010		24,213	0	0	0	0	0	(2,472)	21,741	21,741	0	0	0
3351	Aichi	JP		04/20/2012		0	0	0	0	0	0	25,450	7,191	7,191	0	0	0
2811	Tokyo	JP		02/15/2006		16,994	0	0	0	0	0	(1,735)	15,259	15,259	0	0	0
2821	Tokyo	JP		02/10/2006		18,880	0	0	0	0	0	(1,928)	16,952	16,952	0	0	0
2831	Kanagawa	JP		03/29/2006		8,893	0	0	0	0	0	(908)	7,985	7,985	0	0	0
2871	Tokyo	JP		06/23/2006		20,462	0	0	0	0	0	(2,089)	18,373	18,373	0	0	0
2881	Chiba	JP		07/28/2006		20,051	0	0	0	0	0	(2,047)	18,004	18,004	0	0	0
2911	Chiba	JP		08/30/2006		20,317	0	0	0	0	0	(2,074)	18,242	18,242	0	0	0
2921	Tokyo	JP		09/11/2006		7,776	0	0	0	0	0	(794)	6,982	6,982	0	0	0
3001	Tokyo	JP		12/14/2006		9,747	0	0	0	0	0	(995)	8,752	8,752	0	0	0

E06.1

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3151.....	Tokyo.....	JP.....		02/25/2008		5,404	0	0	0	0	0	(552)	4,852	4,852	0	0	0
3181.....	Tokyo.....	JP.....		07/23/2008		8,654	0	0	0	0	0	(884)	7,770	7,770	0	0	0
3201.....	Kumamoto.....	JP.....		07/28/2008		22,315	0	0	0	0	0	(2,278)	20,037	20,037	0	0	0
3261.....	Kanagawa.....	JP.....		05/14/2009		19,450	0	0	0	0	0	(1,986)	17,464	17,464	0	0	0
3271.....	Hiroshima.....	JP.....		08/06/2009		6,297	0	0	0	0	0	(643)	5,654	5,654	0	0	0
3301.....	Tokyo.....	JP.....		10/29/2009		11,037	0	0	0	0	0	(1,127)	9,910	9,910	0	0	0
3021.....	Kanagawa.....	JP.....		01/29/2007		8,984	0	0	0	0	0	(917)	8,067	8,067	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						1,103,109	0	0	0	0	0	(87,178)	997,669	997,669	0	0	0
0599999. Total Mortgages.....						1,906,187	0	0	0	0	0	(169,175)	1,718,750	1,718,750	0	0	0

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	
Surplus Debentures - Unaffiliated																				
030367 AA 4	AMERICAN UNITED LIFE INS. CO. (PV=\$42M)		INDIANAPOLIS	IN	UBS	1	05/31/2001		41,060,070	47,900,160	41,296,007	0	27,466	0	0	0	3,255,000	0	0.0	
468502 AA 7	JACKSON NATIONAL LIFE INS. (PV=\$35.83M)		LANSING	MI	UBS	1	01/13/2003		42,203,484	43,998,882	40,815,707	0	(208,004)	0	0	0	2,920,145	0	0.0	
53079Q AB 3	LIBERTY MUTUAL INS. (PV=\$14.00M)		BOSTON	MA	SALOMON BROTHERS	2	02/07/2002		13,319,320	18,331,180	13,483,982	0	22,059	0	0	0	1,190,000	0	0.0	
604074 AA 2	MINNESOTA LIFE INS. (PV=\$25.00M)		ST. PAUL	MN	UBS	1	03/06/2002		28,807,809	32,004,000	27,771,163	0	(133,277)	0	0	0	2,062,500	0	0.0	
638671 AE 7	NATIONWIDE MUTUAL INS. (PV=\$23.625M)		COLUMBUS	OH	CREDIT SUISSE FIRST BOSTON	1	03/20/2003		23,881,238	28,540,418	23,841,225	0	(5,494)	0	0	0	1,860,469	0	0.0	
677412 AD 0	OHIO NATIONAL LIFE INS. CO. (PV=\$22.00M)		CINCINNATI	OH	MCDONALD	1	01/31/2003		26,709,100	27,389,780	25,518,371	0	(160,972)	0	0	0	1,870,000	0	0.0	
707567 AA 1	PENN MUTUAL LIFE INS. CO. (PV=\$48.00M)		HORSHAM	PA	GOLDMAN SACHS	1	06/16/2004		48,326,600	53,574,240	48,281,931	0	(6,074)	0	0	0	3,192,000	0	0.0	
743917 AH 9	PRUDENTIAL INS. CO. (PV=\$42.25M)		NEWARK	NJ	GOLDMAN SACHS	1	12/19/2001		44,865,608	58,725,388	44,176,263	0	(89,411)	0	0	0	3,506,750	0	0.0	
905641 AA 4	UNION CENTRAL LIFE INS. (PV=\$15.10M)		CINCINNATI	OH	MORGAN STANLEY & CO	1	05/04/2001		13,596,946	17,290,708	13,909,671	0	41,391	0	0	0	1,238,200	0	0.0	
030367 AA 4	AMERICAN UNITED LIFE INS. (PV=\$5.00M)		INDIANAPOLIS	IN	UBS WARBURG	1	05/30/2001		4,719,750	5,702,400	4,787,671	0	8,576	0	0	0	387,500	0	0.0	
575767 AB 4	MASS MUTUAL LIFE (PV=\$5.00M)		SPRINGFIELD	MA	UBS WARBURG	1	05/21/1997		4,891,450	6,468,250	4,932,157	0	4,285	0	0	0	381,250	0	0.0	
677412 AD 0	OHIO NATIONAL LIFE INS. CO. (PV=\$5.20M)		CINCINNATI	OH	MCDONALD INVESTMENTS	1	01/08/2003		5,817,760	6,473,948	5,671,121	0	(20,077)	0	0	0	442,000	0	0.0	
707567 AA 1	PENN MUTUAL LIFE INS. CO. (PV=\$10.00M)		HORSHAM	PA	GOLDMAN	1	06/23/2004		9,837,000	11,161,300	9,855,529	0	2,958	0	0	0	665,000	0	0.0	
638671 AG 2	NATIONWIDE MUTUAL INS. (PV=\$28.475M)		COLUMBUS	OH	VARIOUS	1	04/22/2004		28,092,800	28,653,823	28,138,329	0	6,972	0	0	0	1,879,350	0	0.0	
2199999. Total - Surplus Debentures - Unaffiliated									336,128,935	386,214,477	332,479,127	0	(509,602)	0	0	0	24,850,164	0	XXX	
Surplus Debentures - Affiliated																				
21083@ AA 2	CONTINENTAL AMERICAN INS (PV=\$50.00M)		COLUMBIA	SC	BANK OF NEW YORK	1	09/04/2012		50,000,000	50,000,000	50,000,000	0	0	0	0	0	0	0	0.0	
2299999. Total - Surplus Debentures - Affiliated									50,000,000	50,000,000	50,000,000	0	0	0	0	0	0	0	0	XXX
3999999. Subtotal - Unaffiliated									336,128,935	386,214,477	332,479,127	0	(509,602)	0	0	0	24,850,164	0	XXX	
4099999. Subtotal - Affiliated									50,000,000	50,000,000	50,000,000	0	0	0	0	0	0	0	0	XXX
4199999. Totals									386,128,935	436,214,477	382,479,127	0	(509,602)	0	0	0	24,850,164	0	XXX	

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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		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
		3 City	4 State							
Surplus Debentures - Affiliated										
21083@ AA 2	CONTINENTAL AMERICAN INS CO (PV=\$50.00M)	COLUMBIA	SC	BANK OF NEW YORK	09/04/2012	0	50,000,000	0	0	0.0
2299999. Total - Surplus Debentures - Affiliated							50,000,000	0	0	XXX
Any Other Class of Asset - Affiliated										
67572X AB 0	OCTAGON DELAWARE TRUST 2011	WILMINGTON	DE	US BANK N.A.	05/25/2011	0	0	176,428,218	0	0.0
3899999. Total - Any Other Class of Asset - Affiliated							0	176,428,218	0	XXX
4099999. Subtotal - Affiliated							50,000,000	176,428,218	0	XXX
4199999. Totals							50,000,000	176,428,218	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Any Other Class of Asset - Affiliated																			
67572X AB 0	OCTAGON DELAWARE TRUST 2011.....	WILMINGTON.....	DE...	US BANK N.A.....	05/25/2011	06/30/2012	....123,826,980	....1,970,118	.....0	.....0	.....0	....1,970,118	.....0	....302,225,316	....302,225,316	.....0	.....0	.....0	....1,333,336
3899999	Total - Any Other Class of Asset - Affiliated.....						....123,826,980	....1,970,118	.....0	.....0	.....0	....1,970,118	.....0	....302,225,316	....302,225,316	.....0	.....0	.....0	....1,333,336
4099999	Subtotal - Affiliated.....						....123,826,980	....1,970,118	.....0	.....0	.....0	....1,970,118	.....0	....302,225,316	....302,225,316	.....0	.....0	.....0	....1,333,336
4199999	Totals.....						....123,826,980	....1,970,118	.....0	.....0	.....0	....1,970,118	.....0	....302,225,316	....302,225,316	.....0	.....0	.....0	....1,333,336

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	F o r e i g n C H A R	B o n d D e s i g n a t i o n	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	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 DW 5	US TREASURY.....				1	1,069,667	122.766	1,088,934	887,000	955,554	0	(18,364)	0	0	7.250	4.740	MN	8,349	63,820	11/07/2005	05/15/2016
912810 DW 5	US TREASURY.....	SD			1	8,052,193	122.766	8,364,048	6,813,000	7,223,174	0	(109,378)	0	0	7.250	5.230	MN	85,337	490,200	11/07/2005	05/15/2016
0199999	U.S. Government - Issuer Obligations.....					9,121,860	XXX	9,452,982	7,700,000	8,178,728	0	(127,742)	0	0	XXX	XXX	XXX	93,686	554,020	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38374F TH 7	GNR 2004-19.....			2	1	5,370,000	118.472	7,108,320	6,000,000	5,686,724	0	81,771	0	0	5.000	6.100	MON	25,000	300,000	06/01/2004	03/16/2034
0299999	U.S. Government - Residential Mortgage-Backed Securities.....					5,370,000	XXX	7,108,320	6,000,000	5,686,724	0	81,771	0	0	XXX	XXX	XXX	25,000	300,000	XXX	XXX
0599999	Total - U.S. Government.....					14,491,860	XXX	16,561,302	13,700,000	13,865,452	0	(45,971)	0	0	XXX	XXX	XXX	118,686	854,020	XXX	XXX
All Other Governments - Issuer Obligations																					
008281 AG 2	AFRICAN DEVELOPMENT BANK.....	F			1FE	23,264,364	133.242	24,211,404	18,171,000	20,835,401	0	(317,545)	0	0	8.800	6.080	MS	533,016	1,599,048	08/05/2003	09/01/2019
045167 AW 3	ASIAN DEVELOPMENT BANK.....	F		2	1FE	13,771,325	131.375	13,794,375	10,500,000	13,675,528	0	(95,797)	0	0	5.820	3.300	JD	25,463	552,900	09/17/2012	06/16/2028
056732 AE 0	COMMONWEALTH OF THE BAHAMAS.....	F			2FE	35,789,385	110.500	39,780,000	36,000,000	35,814,914	0	4,153	0	0	6.625	6.670	MN	304,750	2,385,000	07/31/2003	05/15/2033
056732 AE 0	COMMONWEALTH OF THE BAHAMAS.....	F			2FE	18,440,065	110.500	20,442,500	18,500,000	18,446,871	0	1,200	0	0	6.625	6.650	MN	156,608	1,225,625	10/20/2010	05/15/2033
056732 AG 5	COMMONWEALTH OF THE BAHAMAS.....	F			2FE	6,565,000	122.000	7,930,000	6,500,000	6,559,668	0	(1,835)	0	0	6.950	6.850	MN	52,413	451,750	11/17/2009	11/20/2029
05674R AA 2	KINGDOM OF BAHRAIN.....	F			2FE	9,782,900	107.620	10,762,000	10,000,000	9,830,928	0	18,315	0	0	5.500	5.780	MS	139,028	550,000	03/24/2010	03/31/2020
05674R AA 2	KINGDOM OF BAHRAIN.....	F			2FE	20,185,200	107.620	21,524,000	20,000,000	20,149,569	0	(17,436)	0	0	5.500	5.370	MS	278,056	1,100,000	08/27/2010	03/31/2020
066716 AC* 2	BANQUE CENTRALE DE TUNISIE.....	D			3FE	346,500,346	61.540	213,235,274	346,500,346	213,235,274	0	0	133,265,073	(39,401,353)	3.500	3.500	FA	4,985,755	13,369,025	02/04/2003	02/03/2033
066716 AC* 5	BANQUE CENTRALE DE TUNISIE.....	D			3FE	231,000,231	71.230	164,541,002	231,000,231	164,541,002	0	0	66,459,228	(26,267,569)	4.200	4.200	MS	2,817,570	10,496,489	04/27/2001	03/17/2031
066716 AE 1	BANQUE CENTRALE DE TUNISIE.....	D			3FE	160,932,086	73.000	118,041,118	161,700,162	118,041,118	0	22,592	43,075,908	(18,320,393)	4.300	4.330	FA	2,895,540	7,664,908	12/11/2001	08/02/2030
067070 AC 6	GOVERNMENT OF BARBADOS.....	F			3FE	6,237,780	103.250	6,195,000	6,000,000	6,153,875	0	(12,265)	0	0	7.250	6.860	JD	19,333	435,000	12/09/2004	12/15/2021
067070 AD 4	GOVERNMENT OF BARBADOS.....	F			3FE	26,568,270	89.250	24,097,500	27,000,000	26,609,163	0	7,009	0	0	6.625	6.750	JD	129,188	1,788,750	11/28/2005	12/05/2035
067070 AD 4	GOVERNMENT OF BARBADOS.....	F			3FE	7,902,030	89.250	7,140,000	8,000,000	7,911,924	0	1,585	0	0	6.625	6.720	JD	38,278	530,000	12/28/2005	12/05/2035
085209 B# 0	BERMUDA.....	F			1	25,000,000	133.374	33,343,555	25,000,000	25,000,000	0	0	0	0	7.380	7.380	MN	205,000	1,845,000	06/10/2009	05/21/2019
14184@ AD 9	THE CARIBBEAN DEVELOPMENT BANK.....	D			1	74,774,775	117.536	87,887,077	74,774,775	74,774,775	0	0	0	(8,502,812)	4.350	4.350	FA	943,891	2,617,151	02/22/2000	02/22/2030
168863 AV 0	REPUBLIC OF CHILE.....	F			1FE	12,484,625	112.750	14,093,750	12,500,000	12,487,803	0	1,356	0	0	3.875	3.890	FA	196,441	484,375	07/29/2010	08/05/2020
219868 AF 3	CORPORACION ANDINA DE FOMENTO.....	F			1FE	15,651,000	112.430	16,864,500	15,000,000	15,258,285	0	(51,352)	0	0	7.790	7.300	MS	389,500	1,168,500	05/17/2002	03/01/2017
219868 AP 1	CORPORACION ANDINA DE FOMENTO.....	F			1FE	49,416,000	136.885	68,442,500	50,000,000	49,604,031	0	25,776	0	0	7.875	7.990	AO	721,875	3,937,500	10/18/2002	10/25/2022
219868 AP 1	CORPORACION ANDINA DE FOMENTO.....	F			1FE	19,766,400	136.885	27,377,000	20,000,000	19,841,612	0	10,310	0	0	7.875	7.990	AO	288,750	1,575,000	10/18/2002	10/25/2022
219868 BS 4	CORPORACION ANDINA DE FOMENTO.....	F			1FE	12,680,955	108.276	13,837,673	12,780,000	12,685,298	0	4,343	0	0	4.375	4.470	JD	24,850	279,563	06/15/2012	06/15/2022
232979 A* 5	CZECH REPUBLIC.....	D			1FE	346,500,346	96.836	335,538,323	346,500,346	346,500,346	0	0	0	(39,401,353)	2.750	2.750	JJ	4,367,348	10,578,733	01/16/2006	01/16/2036
465410 A@ 7	REPUBLIC OF ITALY.....	D		1	1FE	288,750,289	91.034	262,859,494	288,750,289	288,750,289	0	0	0	(32,834,461)	2.870	2.870	MN	989,852	8,933,468	05/18/2006	05/19/2036
500769 BN 3	KFW.....	D			1FE	48,733,856	111.540	54,790,901	49,122,199	48,809,867	0	21,879	0	(5,549,706)	2.050	2.110	FA	380,731	1,110,094	09/18/2009	02/16/2026
500769 CG 7	KFW.....	D			1FE	50,014,248	114.495	58,093,848	50,739,201	50,080,801	0	20,264	0	(5,694,271)	2.600	2.670	JD	43,372	1,402,959	09/18/2009	06/20/2037
515110 A* 5	LANDWIRTSCHAFTLICHE RENTENBANK.....	D		1	1FE	288,750,289	99.179	286,380,169	288,750,289	288,750,289	0	0	0	(32,834,461)	2.800	2.800	AO	1,572,085	8,723,347	04/21/2006	04/21/2036
62940A A* 1	NRW.BANK.....	D		1	1FE	115,500,115	101.224	116,913,675	115,500,115	115,500,115	0	0	0	(13,133,784)	2.860	2.860	MN	477,144	3,560,936	05/09/2006	05/09/2036
642866 DT 1	NEW BRUNSWICK.....	A			1FE	6,964,760	100.830	7,058,100	7,000,000	6,999,496	0	4,008	0	0	7.625	7.690	FA	533,750	533,750	01/27/2000	02/15/2013
682051 A* 8	THE SULTANATE OF OMAN.....	D		1	1FE	404,250,404	103.392	417,962,578	404,250,404	404,250,404	0	0	0	(45,968,246)	4.380	4.380	AO	2,982,027	14,313,726	04/16/2004	04/17/2034
74727P AE 1	STATE OF QATAR.....	F			1FE	45,101,850	180.125	81,056,250	45,000,000	45,083,003	0	(2,726)	0	0	9.750	9.720	JD	195,000	4,387,500	03/07/2001	06/15/2030
74727P AE 1	STATE OF QATAR.....	F			1FE	22,375,000	180.125	32,422,500	18,000,000	21,656,971	0	(98,122)	0	0	9.750	7.620	JD	78,000	1,755,000	01/24/2005	06/15/2030
74727P AP 6	STATE OF QATAR.....	F			1FE	5,306,250	114.750	5,737,500	5,000,000	5,289,549	0	(16,701)	0	0	4.500	3.740	JJ	100,625	140,625	05/09/2012	01/20/2022
748148 PD 9	PROVINCE OF QUEBEC.....	A			1FE	10,878,883	138.976	10,979,104	7,900,000	10,716,620	0	(162,263)	0	0	7.125	3.270	FA	222,023	281,438	03/26/2012	02/09/2024
857524 AA 0	REPUBLIC OF POLAND.....	F			1FE	6,720,508	118.600	8,064,800	6,800,000	6,731,250	0	6,448	0	0	5.125	5.280	AO	67,764	348,500	04/14/2011	04/21/2021

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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	For eign 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	Stated Contractual Maturity Date	
C75235 AA 6	PROVINCE OF QUEBEC	T	.1FE	150,150,150	108.736	163,266,862	150,150,150	150,150,150	150,150,150	0	0	0	0	(17,073,920)	2.730	2.730	AO	1,002,002	4,422,737	04/03/2009	04/03/2029	
C76312 EE 0	PROVINCE OF QUEBEC	T	.1FE	9,532,109	108.357	10,012,191	9,240,009	9,240,009	9,275,039	0	(23,613)	0	0	(1,055,305)	5.500	5.240	JJ	245,630	564,199	03/12/1996	07/07/2014	
C76312 EH 3	PROVINCE OF QUEBEC	T	.1FE	11,550,012	111.698	12,901,106	11,550,012	11,550,012	11,550,012	0	0	0	0	(1,313,378)	5.600	5.600	FEB	591,104	714,286	01/17/1995	02/02/2015	
C76312 FC 3	PROVINCE OF QUEBEC	T	.1FE	58,604,759	114.993	66,408,426	57,750,058	57,959,209	57,959,209	0	(58,272)	0	0	(6,592,204)	4.500	4.390	JJ	1,227,189	2,885,109	07/12/1996	07/11/2016	
E5645N GE 8	GENERALITAT DE CATALUNYA	D	.3FE	207,900,208	43.924	91,317,484	207,900,208	207,900,208	76,367,651	0	0	0	143,589,570	(11,583,799)	2.965	2.960	MS	1,934,887	6,649,828	09/09/2009	09/08/2039	
G1081F AW 9	LBB FINANCE (IRELAND) PLC	D	.1	173,250,173	111.803	193,699,688	173,250,173	173,250,173	173,250,173	0	0	0	0	(19,700,677)	5.150	5.150	AO	1,071,424	6,323,157	04/09/1997	04/30/2027	
J0396* AA 0	AICHI PREFECTURE	D	.1FE	107,553,708	110.690	119,051,199	107,553,708	107,553,708	107,553,708	0	0	0	0	(12,230,180)	2.403	2.400	MN	375,286	2,786,266	11/09/2009	11/09/2039	
J0798# AA 0	OSAKA CITY	D	.1FE	57,715,408	105.720	61,053,361	57,750,058	57,718,984	57,701,357	0	0	936	0	(6,563,334)	2.430	2.430	MS	396,007	1,513,873	03/06/2009	09/17/2038	
J0798# AB 8	OSAKA CITY	D	.1FE	57,698,083	97.070	56,057,750	57,750,058	57,701,357	57,701,357	0	0	1,402	0	(6,561,317)	2.560	2.560	MS	417,193	1,594,862	06/16/2009	03/18/2039	
J15981 EA 7	FUKUOKA CITY	D	.1FE	23,088,473	107.270	24,779,395	23,100,023	23,089,537	23,089,537	0	0	299	0	(2,625,557)	2.440	2.440	MS	159,055	608,041	02/10/2010	09/20/2039	
J15981 EX 7	FUKUOKA CITY	D	.1FE	20,756,577	103.790	21,577,963	20,790,021	20,758,816	20,758,816	0	0	867	0	(2,360,510)	2.280	2.290	MS	133,762	511,353	01/14/2011	09/20/2040	
J26147 LE 6	JAPAN NATIONAL GOVERNMENT	D	.1FE	342,013,537	101.250	334,459,459	330,330,330	330,565,868	330,565,868	0	(974,125)	0	0	(37,615,900)	5.700	5.410	MS	5,313,341	20,312,065	05/21/1996	03/20/2013	
J26147 LU 0	JAPAN NATIONAL GOVERNMENT	D	.1FE	174,929,314	101.160	175,259,875	173,250,173	173,283,162	173,283,162	0	(137,724)	0	0	(19,708,048)	5.300	5.220	MS	2,591,158	9,905,589	04/05/1995	03/20/2013	
J26147 MJ 4	JAPAN NATIONAL GOVERNMENT	D	.1FE	94,961,192	103.930	96,031,416	92,400,092	92,530,930	92,530,930	0	(219,285)	0	0	(10,527,864)	5.500	5.280	MS	1,434,100	5,482,339	06/03/1994	09/20/2013	
J26147 ND 6	JAPAN NATIONAL GOVERNMENT	D	.1FE	19,221,702	105.630	18,300,416	17,325,017	17,500,529	17,500,529	0	(150,356)	0	0	(1,994,002)	4.700	3.840	MS	229,782	878,420	08/16/1996	03/20/2014	
J26147 QR 2	JAPAN NATIONAL GOVERNMENT	D	.1FE	57,987,872	108.480	56,382,536	51,975,052	52,723,072	52,723,072	0	(446,336)	0	0	(6,007,070)	5.000	4.120	MS	733,347	2,803,469	09/12/1996	09/22/2014	
J26147 TC 2	JAPAN NATIONAL GOVERNMENT	D	.1FE	3,340,852	110.920	3,843,382	3,465,003	3,438,031	3,438,031	0	0	8,406	0	(390,724)	3.500	3.760	MS	34,223	130,829	12/16/1996	03/21/2016	
J26147 TG 2	JAPAN NATIONAL GOVERNMENT	SD	.1FE	2,227,235	110.920	2,562,255	2,310,002	2,292,021	2,292,021	0	0	5,604	0	(260,483)	3.500	3.760	MS	22,815	87,219	12/16/1996	03/21/2016	
J26147 VF 2	JAPAN NATIONAL GOVERNMENT	D	.1FE	18,785,008	113.680	17,069,069	15,015,015	16,289,431	16,289,431	0	(359,775)	0	0	(1,861,796)	3.800	1.450	MS	161,010	615,517	02/10/2005	09/20/2016	
J2615Q DB 8	JAPAN NATIONAL GOVERNMENT	D	.1FE	6,934,754	100.450	6,961,192	6,930,007	6,934,638	6,934,638	0	(126)	0	0	(670,330)	0.800	0.790	JD	1,823	28,694	08/10/2012	06/20/2022	
J2615Q DM 4	JAPAN NATIONAL GOVERNMENT	D	.1FE	613,292,816	96.270	600,436,590	623,700,624	613,480,527	613,480,527	0	203,018	0	0	(62,904,226)	1.500	1.600	JD	307,578	4,842,181	08/16/2012	06/20/2032	
J2615Q EC 5	JAPAN NATIONAL GOVERNMENT	D	.1FE	1,090,122,419	97.890	1,075,229,730	1,098,406,098	1,090,262,843	1,090,262,843	0	150,966	0	0	(113,907,961)	1.600	1.640	JD	577,792	9,096,126	09/12/2012	06/20/2032	
J2615Q EL 5	JAPAN NATIONAL GOVERNMENT	D	.1FE	10,430,388	100.210	10,416,840	10,395,010	10,429,711	10,429,711	0	(716)	0	0	(1,045,770)	0.800	0.760	MS	23,467	0	11/09/2012	09/20/2022	
J2615Q EM 3	JAPAN NATIONAL GOVERNMENT	D	.1FE	1,248,094,465	98.590	1,234,367,752	1,252,021,252	1,248,084,761	1,248,084,761	0	(10,346)	0	0	(99,694,793)	1.900	1.910	MS	6,712,892	0	02/25/2010	09/20/2042	
J2615Q EM 3	JAPAN NATIONAL GOVERNMENT	LS	.1FE	57,568,933	98.590	56,935,782	57,750,058	57,568,485	57,568,485	0	(477)	0	0	(4,598,468)	1.900	1.910	MS	309,635	0	12/25/2012	09/20/2042	
J2615Q EV 3	JAPAN NATIONAL GOVERNMENT	D	.1FE	62,372,881	100.110	62,438,669	62,370,062	62,372,853	62,372,853	0	(22)	0	0	(6,405,024)	0.200	0.200	MS	35,201	0	11/07/2012	09/20/2017	
J2615Q EW 1	JAPAN NATIONAL GOVERNMENT	D	.1FE	3,627,493,913	99.260	3,582,669,208	3,609,378,609	3,627,203,813	3,627,203,813	0	(310,221)	0	0	(388,252,591)	1.700	1.670	MS	17,315,128	0	11/07/2012	09/20/2032	
J2615Q FG 9	JAPAN NATIONAL GOVERNMENT	D	.1FE	16,172,442	100.000	16,170,016	16,170,016	16,170,016	16,172,370	0	(75)	0	0	(812,151)	0.100	0.090	MN	2,082	0	12/11/2012	11/15/2014	
J2615Q GG 4	JAPAN NATIONAL GOVERNMENT	D	.1FE	65,844,283	100.000	65,835,066	65,835,066	65,844,087	65,844,087	0	(202)	0	0	(3,264,669)	0.100	0.090	JD	3,066	0	12/07/2012	12/15/2014	
J2615Q GM 1	JAPAN NATIONAL GOVERNMENT	D	.1FE	4,620,005	99.120	4,579,349	4,620,005	4,620,005	4,620,005	0	0	0	0	(232,009)	0.700	0.700	JD	1,063	0	12/11/2012	12/20/2022	
J2615Q GZ 2	JAPAN NATIONAL GOVERNMENT	D	.1FE	490,863,479	99.110	487,651,421	492,030,492	490,863,971	490,863,971	0	509	0	0	(12,766,842)	1.700	1.710	JD	274,998	0	12/25/2012	12/20/2032	
J26160 6H 9	JAPAN NATIONAL GOVERNMENT	D	.1FE	6,947,609	106.520	7,381,843	6,930,007	6,938,100	6,938,100	0	(1,995)	0	0	(789,000)	1.700	1.670	MS	33,245	127,091	06/08/2007	03/20/2017	
J26160 8H 7	JAPAN NATIONAL GOVERNMENT	D	.1FE	4,649,157	107.310	4,957,727	4,620,005	4,633,914	4,633,914	0	(3,223)	0	0	(527,018)	1.800	1.730	JD	2,734	88,439	08/10/2007	06/20/2017	
J26160 8S 3	JAPAN NATIONAL GOVERNMENT	D	.1FE	157,559,633	112.940	166,970,663	147,840,148	155,792,808	155,792,808	0	(514,843)	0	0	(17,729,117)	2.300	1.870	JD	111,791	3,616,166	03/11/2009	06/20/2027	
J26160 GB 0	JAPAN NATIONAL GOVERNMENT	D	.1FE	21,304,366	111.540	23,189,189	20,790,021	21,146,825	21,146,825	0	(26,008)	0	0	(2,405,339)	2.100	1.950	JD	14,354	464,304	01/18/2006	12/20/2025	
J26160 J7 8	JAPAN NATIONAL GOVERNMENT	D	.1FE	9,555,602	101.090	9,340,725	9,240,009	9,264,555	9,264,555	0	(37,536)	0	0	(1,054,487)	1.600	1.220	MS	41,719	159,486	02/17/2004	09/20/2013	
J26160 K4 2	JAPAN NATIONAL GOVERNMENT	D	.1FE	21,983,368	110.340	22,939,709	20,790,021	21,811,181	21,811,181	0	(76,432)	0	0	(2,482,212)	2.000	1.580	JD	13,670	442,194	07/06/2010	12/20/2025	
J26160 KL 4	JAPAN NATIONAL GOVERNMENT	D	.1FE	13,993,624	101.270	14,036,036	13,860,014	13,875,168	13,875,168	0	(16,832)	0	0	(1,578,221)	1.400	1.290	JD	6,379	206,357	03/23/2007	12/20/2013	
J26160 QR 5	JAPAN NATIONAL GOVERNMENT	D	.1FE	3,507,519	102.660	3,557,173	3,465,003	3,473,284	3,473,284	0	(5,996)	0	0	(395,113)	1.900	1.730	JD	2,164	70,014	12/16/2008	06/20/2014	
J26161 2A 6	JAPAN NATIONAL GOVERNMENT	D	.1FE	498,608,934	101.970	506,434,511	496,650,497	498,526,963	498,526,963	0	(94,210)	0	0	(56,691,131)	1.800	1.780	JD	293,908	9,507,175	10/11/2011	06/20/2031	
J26161 2A 6	JAPAN NATIONAL GOVERNMENT	LS	.1FE	417,440,038	101.970	423,991,684	415,800,416	417,371,411	417,371,411	0	(78,874)	0	0	(47,462,342)	1.800	1.780	JD	246,063	7,959,495	10/11/2011	06/20/2031	
J26161 2D 0	JAPAN NATIONAL GOVERNMENT	D	.1FE	23,083,853	100.000	23,100,023	23,100,023	23,100,023	23,094,269	0	0	0	0	(2,625,875)	0.100	0.140	MS	6,835	24,920	09/07/2011	09/15/2013	

E10.1

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	For eign	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	Stated Contractual Maturity Date
J26161 2H 1	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	3,496,154		103,670	3,496,003	3,492,324	0	(3,239)	0	(397,206)	1.100	1.010	MS	10,756	41,118	09/09/2011	09/20/2021
J26161 2M 0	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	3,251,283,483		101,200	3,213,213,213	3,250,083,468	0	(1,191,187)	0	(372,353,075)	2.000	1.950	MS	18,134,847	69,326,665	02/16/2012	09/20/2041
J26161 2R 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	38,225,318		101,020	38,503,812	38,115,038	0	(24,444)	0	(4,344,253)	0.400	0.340	MS	43,023	164,470	11/24/2011	09/20/2016
J26161 2T 5	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	2,287,793,139		101,780	2,302,922,384	2,286,647,263	0	(1,240,719)	0	(260,020,084)	1.800	1.730	MS	11,493,008	43,935,961	12/08/2011	09/20/2031
J26161 2X 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	6,924,809		100,000	6,930,007	6,930,007	0	2,831	0	(787,717)	0.100	0.140	AO	1,481	7,477	10/17/2011	10/15/2013
J26161 3B 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	6,947,609		102,840	7,126,819	6,930,007	0	(1,994)	0	(789,829)	1.000	0.970	MS	19,556	74,759	11/10/2011	09/20/2021
J26161 4D 8	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	565,539,386		100,140	572,525,988	565,785,320	0	257,505	0	(64,329,557)	1.700	1.770	MS	2,742,716	10,484,973	12/14/2011	09/20/2031
J26161 4L 0	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	6,998,441		103,510	7,173,250	6,991,922	0	(6,983)	0	(838,456)	1.100	1.000	JD	2,506	81,069	01/11/2012	12/20/2021
J26161 4W 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	10,422,557		101,020	10,501,040	10,395,010	0	(5,938)	0	(1,184,687)	0.400	0.350	JD	1,367	44,219	12/15/2011	12/20/2016
J26161 4Y 2	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	1,055,360,938		99,890	1,061,432,201	1,062,601,063	0	304,174	0	(122,822,140)	1.700	1.740	JD	593,892	19,210,880	01/25/2012	12/20/2031
J26161 A2 5	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	6,891,684		103,480	7,171,171	6,930,007	0	4,033	0	(784,493)	1.000	1.060	MS	19,556	74,759	11/10/2010	09/20/2020
J26161 AQ 2	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	18,668,284		107,200	19,810,580	18,480,018	0	(20,493)	0	(2,112,526)	1.700	1.590	MS	38,653	338,908	06/19/2008	09/20/2017
J26161 AY 5	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	358,865,974		111,480	381,128,205	341,880,342	0	(887,139)	0	(40,489,168)	2.200	1.880	MS	2,122,468	8,113,861	03/12/2009	09/20/2027
J26161 B4 0	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	58,069,993		101,520	58,627,859	57,750,058	0	(6,936)	0	(6,602,745)	2.000	1.970	MS	325,932	1,245,986	08/11/2011	09/20/2040
J26161 B7 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	113,536,614		104,280	120,443,520	115,500,116	0	91,281	0	(12,926,973)	1.900	2.000	MS	619,270	2,367,946	12/13/2010	09/20/2030
J26161 CQ 0	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	63,494,156		106,510	63,969,970	60,060,060	0	(38,315)	0	(3,698,794)	1.500	0.350	JD	29,619	541,946	12/12/2012	12/20/2017
J26161 D3 0	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	3,438,877		101,990	3,533,957	3,465,003	0	2,785	0	(391,600)	0.800	0.880	MS	7,822	29,904	10/08/2010	09/20/2020
J26161 D8 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	19,534,488		100,550	19,743,012	19,635,020	0	22,788	0	(2,225,610)	0.300	0.410	MS	16,623	63,545	12/02/2010	09/20/2015
J26161 E3 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	115,493,185		102,760	118,687,919	115,500,116	0	646	0	(13,132,205)	1.800	1.800	MS	586,677	2,242,775	11/11/2010	09/20/2030
J26161 EJ 4	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	4,650,589		106,230	4,907,831	4,620,005	0	(3,313)	0	(527,326)	1.400	1.330	MS	18,252	69,775	03/11/2008	03/20/2018
J26161 F9 5	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	3,454,431		104,920	3,635,482	3,465,003	0	1,115	0	(392,999)	1.200	1.230	JD	1,367	44,219	02/10/2011	12/20/2020
J26161 F9 5	JAPAN NATIONAL GOVERNMENT.....	LS			.1FE	80,603,388		104,920	84,827,905	80,850,081	0	26,022	0	(9,169,986)	1.200	1.230	JD	31,897	1,031,786	02/10/2011	12/20/2020
J26161 FS 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	3,504,920		107,780	3,734,581	3,465,003	0	(4,366)	0	(396,635)	1.700	1.570	MS	16,623	63,545	05/09/2008	03/20/2018
J26161 GH 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	12,274,197		108,550	12,537,538	11,550,012	0	(90,912)	0	(1,369,463)	1.800	1.030	JD	6,835	223,529	07/01/2008	06/20/2018
J26161 H2 8	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	24,177,824		101,200	24,546,085	24,255,024	0	17,224	0	(2,752,224)	0.500	0.570	JD	3,987	128,973	02/10/2011	12/20/2015
J26161 H4 4	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	404,457,149		107,130	428,124,047	399,630,400	0	(220,001)	0	(45,952,064)	2.100	2.030	JD	275,909	8,953,460	02/10/2011	12/20/2030
J26161 H6 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	13,866,112		100,000	13,860,014	13,860,121	0	(3,274)	0	(1,576,152)	0.200	0.180	JJ	12,911	30,775	01/05/2011	01/15/2013
J26161 HF 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	10,735,363		100,570	10,454,262	10,395,010	0	(120,951)	0	(1,191,158)	1.300	0.220	JD	4,443	143,713	05/26/2010	06/20/2013
J26161 HT 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	10,409,263		106,930	11,115,385	10,395,010	0	(1,586)	0	(1,183,036)	1.500	1.480	JD	5,122	165,823	09/10/2008	06/20/2018
J26161 JK 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	2,307,993		107,060	2,473,088	2,310,002	0	230	0	(262,524)	1.500	1.510	MS	9,778	37,380	10/28/2008	09/20/2018
J26161 KZ 1	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	21,301,663		100,650	20,925,156	20,790,021	0	(163,797)	0	(2,380,678)	1.000	0.270	MS	58,668	224,277	04/21/2010	09/20/2013
J26161 M2 2	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	1,417,109,082		105,580	1,445,048,510	1,368,676,369	0	(2,323,924)	0	(160,887,622)	2.000	1.780	JD	899,952	29,111,116	10/04/2011	12/20/2030
J26161 M2 2	JAPAN NATIONAL GOVERNMENT.....	LS			.1FE	843,090,213		105,580	859,712,405	814,275,814	0	(1,382,587)	0	(95,717,952)	2.000	1.780	JD	535,414	17,319,271	10/04/2011	12/20/2030
J26161 M4 8	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	28,857,080		100,020	28,880,804	28,875,029	0	9,867	0	(3,282,995)	0.200	0.230	MS	17,088	62,299	03/10/2011	03/15/2013
J26161 M6 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	6,945,103		105,600	7,318,087	6,930,007	0	(1,633)	0	(789,551)	1.300	1.280	MS	25,423	97,187	05/10/2011	03/20/2021
J26161 N5 4	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	261,745,915		105,700	272,246,477	257,565,258	0	(116,043)	0	(29,752,918)	2.200	2.120	MS	1,599,022	6,112,808	12/28/2011	03/20/2041
J26161 N5 4	JAPAN NATIONAL GOVERNMENT.....	LS			.1FE	1,301,687,083		105,700	1,353,907,369	1,280,896,281	0	(577,091)	0	(147,964,061)	2.200	2.120	MS	7,952,085	30,399,568	12/28/2011	03/20/2041
J26161 N8 8	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	27,850,312		101,590	28,160,776	27,720,028	0	(28,506)	0	(3,162,566)	0.600	0.500	MS	46,934	179,422	04/04/2011	03/20/2016
J26161 P2 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	337,436,924		108,460	350,759,991	323,400,323	0	(664,716)	0	(38,295,108)	2.200	1.930	MS	2,007,740	7,675,274	10/04/2011	03/20/2031
J26161 P2 9	JAPAN NATIONAL GOVERNMENT.....	LS			.1FE	421,796,155		108,460	438,449,988	404,250,404	0	(830,894)	0	(47,868,885)	2.200	1.930	MS	2,509,675	9,594,093	10/04/2011	03/20/2031
J26161 P5 2	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	16,166,782		100,020	16,173,250	16,170,016	0	1,785	0	(1,838,634)	0.200	0.210	AO	6,911	34,893	04/04/2011	04/15/2013
J26161 QH 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	9,260,199		101,260	9,356,433	9,240,009	0	(4,562)	0	(1,052,374)	0.500	0.450	MS	13,037	49,839	05/26/2011	03/20/2016

E10.2

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	For 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	Stated Contractual Maturity Date
J26161 QM 4	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	11,558,559	107.280	12,390,852	11,550,012	11,556,074	0	(968)	0	(1,314,093)	1.500	1.490	JD	5,696	184,248	08/11/2009	06/20/2019
J26161 R6 8	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	151,490,455	105.340	158,168,168	150,150,150	151,426,655	0	(63,993)	0	(17,220,762)	2.000	1.940	MS	847,423	3,239,564	08/10/2011	03/20/2031
J26161 R6 8	JAPAN NATIONAL GOVERNMENT.....	LS..D			.1FE	174,796,679	105.340	182,501,733	173,250,173	174,723,063	0	(73,838)	0	(19,870,110)	2.000	1.940	MS	977,795	3,737,958	08/10/2011	03/20/2031
J26161 R7 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	31,188,392	100.030	31,194,387	31,185,031	31,185,886	0	(1,759)	0	(3,546,270)	0.200	0.190	MN	8,031	67,234	05/17/2011	05/15/2013
J26161 RD 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	5,829,637	106.640	6,158,466	5,775,006	5,811,450	0	(5,825)	0	(660,987)	1.400	1.300	JD	2,658	85,982	07/10/2009	06/20/2019
J26161 SH 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	10,402,414	106.650	11,086,279	10,395,010	10,399,817	0	(753)	0	(1,182,607)	1.400	1.390	MS	41,067	156,994	11/10/2009	09/20/2019
J26161 T2 5	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	298,992,352	102.660	308,288,288	300,300,300	299,029,668	0	17,440	0	(34,002,825)	2.200	2.220	MS	1,864,330	7,127,040	11/10/2011	03/20/2051
J26161 T2 5	JAPAN NATIONAL GOVERNMENT.....	LS..D			.1FE	289,792,587	102.660	298,802,495	291,060,291	289,828,755	0	16,903	0	(32,956,584)	2.200	2.220	MS	1,806,966	6,907,747	11/10/2011	03/20/2051
J26161 T8 2	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	1,235,262,903	103.790	1,255,118,157	1,209,286,209	1,233,843,628	0	(1,248,851)	0	(140,335,935)	1.900	1.770	MS	6,483,762	24,786,401	10/05/2011	03/20/2031
J26161 T8 2	JAPAN NATIONAL GOVERNMENT.....	LS..D			.1FE	370,460,890	103.790	376,415,569	362,670,363	370,035,243	0	(374,536)	0	(42,087,377)	1.900	1.770	MS	1,944,509	7,433,553	10/05/2011	03/20/2031
J26161 TC 0	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	2,311,596	100.040	2,310,926	2,310,002	2,310,373	0	(870)	0	(262,741)	0.200	0.170	JD	215	4,913	06/16/2011	06/15/2013
J26161 T9 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	4,629,753	106.000	4,897,205	4,620,005	4,626,570	0	(1,010)	0	(526,125)	1.300	1.280	MS	16,948	64,791	10/09/2009	09/20/2019
J26161 U4 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	2,315,639	104.660	2,417,648	2,310,002	2,314,881	0	(592)	0	(263,246)	1.200	1.170	JD	911	29,474	07/08/2011	06/20/2021
J26161 UF 4	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	9,203,465	105.960	9,790,714	9,240,009	9,213,667	0	3,888	0	(1,047,605)	1.300	1.340	JD	3,949	127,745	02/10/2010	12/20/2019
J26161 V6 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	23,131,601	100.980	23,326,403	23,100,023	23,122,774	0	(7,066)	0	(2,629,530)	0.400	0.370	JD	3,038	98,265	08/25/2011	06/20/2016
J26161 V7 1	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	796,527,836	103.530	816,712,751	788,865,789	796,097,068	0	(355,467)	0	(90,535,398)	1.900	1.840	JD	492,771	15,939,871	08/12/2011	06/20/2031
J26161 VZ 9	JAPAN NATIONAL GOVERNMENT.....	LS..D			.1FE	1,528,913,606	103.530	1,567,658,004	1,514,206,514	1,528,086,758	0	(682,310)	0	(173,780,243)	1.900	1.840	JD	945,861	30,596,151	08/12/2011	06/20/2031
J26161 V7 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	4,659,829	106.610	4,925,387	4,620,005	4,649,462	0	(4,198)	0	(69,528,812)	1.400	1.310	MS	69,775	18,252	03/10/2010	03/20/2021
J26161 W3 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	40,456,641	100.050	40,445,253	40,425,040	40,433,820	0	(16,921)	0	(4,598,268)	0.200	0.160	JJ	37,656	89,759	08/17/2011	07/15/2013
J26161 WJ 4	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	73,415,223	108.030	77,360,360	71,610,072	73,305,309	0	(49,287)	0	(8,337,017)	2.300	2.180	MS	464,779	1,776,776	05/26/2010	03/20/2040
J26161 XD 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	292,841,880	107.770	311,186,186	288,750,289	292,423,820	0	(192,265)	0	(33,257,016)	2.100	2.010	MS	1,711,142	6,540,861	06/11/2010	03/20/2030
J26161 XP 9	JAPAN NATIONAL GOVERNMENT.....	LS..D			.1FE	110,629,129	103.160	119,149,919	115,500,116	110,773,653	0	85,130	0	(12,594,080)	2.200	2.370	MS	717,050	2,741,169	04/19/2011	03/20/2050
J26161 Y0 0	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	3,495,599	105.840	3,667,360	3,465,003	3,488,244	0	(3,209)	0	(396,741)	1.300	1.210	JD	1,481	47,904	06/10/2010	06/20/2020
J26161 Y8 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	3,485,897	103.850	3,598,406	3,465,003	3,483,148	0	(2,214)	0	(396,135)	1.100	1.040	JD	1,253	40,534	08/10/2011	06/20/2021
J26161 YK 9	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	367,200,508	106.040	388,249,942	366,135,366	367,098,550	0	(50,075)	0	(41,744,941)	2.000	1.980	JD	240,747	7,787,531	07/08/2010	06/20/2030
J26161 YV 5	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	6,943,278	104.390	7,234,234	6,930,007	6,940,350	0	(1,449)	0	(789,241)	1.100	1.080	JD	2,506	81,069	08/10/2010	06/20/2020
J26161 ZC 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	73,258,628	103.010	73,765,535	71,610,072	73,092,785	0	(79,169)	0	(8,313,634)	1.800	1.660	JD	42,377	1,370,802	09/16/2010	06/20/2030
J2628M BD 0	JAPAN FINANCE CORP.....	D			.1FE	23,004,158	107.740	24,887,965	23,100,023	23,050,395	0	6,966	0	(2,620,930)	2.100	1.700	MS	108,861	416,159	05/09/2005	03/19/2020
J2661G 2D 1	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	7,069,854	111.990	7,760,915	6,930,007	6,993,949	0	(7,699)	0	(795,501)	1.670	1.980	MS	41,067	156,994	04/10/2001	03/22/2021
J2661G KF 6	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	121,745,334	110.880	119,101,871	107,415,107	109,656,194	0	(1,030,282)	0	(12,496,510)	5.000	4.010	MS	1,515,583	5,793,835	03/25/2005	03/20/2015
J2661G ZE 3	JAPAN NATIONAL GOVERNMENT.....	D			.1FE	47,619,265	116.610	48,486,486	41,580,042	44,486,829	0	(439,613)	0	(5,070,296)	2.900	1.790	MS	340,273	1,300,809	01/20/2005	09/20/2019
J26987 EN 3	JAPAN HIGHWAY PUBLIC CORP.....	D			.1FE	25,370,316	101.890	25,419,543	24,948,025	25,013,329	0	(57,354)	0	(2,845,836)	1.760	1.540	MS	123,906	473,674	03/02/2006	03/20/2014
J26999 BG 6	JAPAN HIGHWAY PUBLIC CORP.....	D			.1FE	4,620,005	116.570	5,385,539	4,620,005	4,620,005	0	0	0	(525,351)	2.700	2.700	JD	4,101	132,658	08/15/2002	06/20/2022
J26999 DS 8	JAPAN HIGHWAY PUBLIC CORP.....	D			.1FE	11,964,772	114.180	13,187,803	11,550,012	11,885,840	0	(12,347)	0	(1,351,892)	2.910	2.730	JD	11,050	357,440	08/16/2005	06/20/2034
J26999 DT 6	JAPAN HIGHWAY PUBLIC CORP.....	D			.1FE	8,922,061	102.450	9,466,389	9,240,009	9,170,057	0	42,898	0	(1,041,616)	1.630	2.080	MS	42,502	162,477	05/16/2006	09/22/2014
J2739V AF 2	JAPAN EXPRESSWAY HOLDING.....	D			.1FE	173,024,948	110.260	191,025,641	173,250,173	173,066,208	0	6,409	0	(19,679,589)	2.700	2.710	JJ	2,114,601	5,193,196	12/06/2005	09/20/2035
J28217 DH 7	FINANCE CORP. MUNI ENTERPRISE.....	D			.1FE	10,795,796	105.530	12,188,727	11,550,012	11,085,495	0	45,539	0	(1,259,358)	1.450	1.890	JD	5,506	178,106	09/06/2005	12/20/2022
J28217 DY 0	FINANCE CORP. MUNI ENTERPRISE.....	D			.1FE	42,766,736	111.470	46,349,272	41,580,042	42,326,990	0	(67,590)	0	(4,814,883)	2.090	1.900	MS	245,231	937,480	07/04/2005	09/20/2023
J28217 EL 7	FINANCE CORP. MUNI ENTERPRIS.....	D			.1FE	22,793,486	111.060	25,654,886	23,100,023	22,859,587	0	9,176	0	(2,599,175)	2.590	2.650	JD	19,670	636,268	06/09/2004	12/20/2033
J28217 FQ 5	FINANCE CORP. MUNI ENTERPRIS.....	D			.1FE	20,972,234	102.850	21,382,536	20,790,021	20,833,488	0	(20,736)	0	(2,369,571)	1.450	1.350	MS	81,765	325,202	08/03/2005	03/24/2015
J28217 GD 3	FINANCE CORP. MUNI ENTERPRISE.....	D			.1FE	22,065,720	111.810	24,536,729	21,945,022	22,027,831	0	(6,071)	0	(2,504,996)	2.200	2.170	MS	130,949	520,822	10/07/2005	09/24/2025
J28217 GF 8	FINANCE CORP. MUNI ENTERPRISE.....	D			.1FE	172,730,423	112.000	194,040,194	173,250,173	172,818,836	0	15,010	0	(19,651,233)	2.670	2.680	JD	152,080	4,919,410	10/13/2005	06/20/2035

E10.3

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	F o r e i g n 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	Stated Contractual Maturity Date	
J28217 GK 7	FINANCE CORP. MUNI ENTERPRISE.....	D		.1FE		20,790,021	111.260	23,130,977	20,790,021	20,790,021	0	0	0	(2,364,081)	2.150	2.150	MS	121,237	482,197	12/08/2005	09/24/2025	
J2S39K BE 5	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		31,165,696	100.000	31,185,031	31,185,031	31,174,889	0	9,959	0	(4,019,919)	0.100	0.130	JJ	14,525	17,084	01/04/2012	01/15/2014	
J2S39K BL 9	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		4,624,948	102.660	4,742,897	4,620,005	4,624,481	0	(504)	0	(529,855)	1.000	0.990	JD	1,519	49,133	02/10/2012	12/20/2021	
J2S39K BM 7	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		17,305,198	100.630	17,434,165	17,325,017	17,308,810	0	3,907	0	(1,882,501)	0.300	0.320	JD	1,709	55,274	02/16/2012	12/20/2016	
J2S39K BN 5	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		1,077,485,031	101.500	1,085,574,036	1,069,531,070	1,077,185,002	0	(324,202)	0	(84,613,057)	1.800	1.760	JD	632,928	20,473,590	04/16/2012	12/20/2031	
J2S39K BQ 8	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		93,534,084	100.000	93,555,094	93,555,094	93,542,465	0	9,058	0	(6,184,375)	0.100	0.110	MS	27,682	51,810	03/09/2012	03/15/2014	
J2S39K BR 6	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		4,625,872	102.460	4,733,657	4,620,005	4,625,607	0	(286)	0	(279,889)	1.000	0.990	MS	13,037	25,585	03/09/2012	03/20/2022	
J2S39K BS 4	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		3,647,417,048	101.020	3,610,024,024	3,573,573,574	3,646,608,456	0	(873,244)	0	(256,740,188)	2.000	1.910	MS	20,168,662	39,580,402	08/29/2012	03/20/2042	
J2S39K BT 2	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		13,924,740	100.620	13,945,946	13,860,014	13,917,320	0	(8,048)	0	(1,285,382)	0.300	0.200	MS	11,734	23,027	06/07/2012	03/20/2017	
J2S39K BU 9	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		1,443,287,566	101.340	1,453,733,888	1,434,511,435	1,443,109,479	0	(192,419)	0	(70,240,371)	1.800	1.760	MS	7,286,532	14,281,909	04/18/2012	03/20/2032	
J2S39K BV 9	JAPAN NATIONAL GOVERNMENT.....	LS		.1FE		99,937,786	101.340	100,661,123	99,330,099	99,925,455	0	(13,324)	0	(4,863,665)	1.800	1.760	MS	504,542	988,924	04/18/2012	03/20/2032	
J2S39K BU 7	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		81,977,977	100.000	82,005,082	82,005,082	81,987,724	0	10,544	0	(3,796,859)	0.100	0.120	AO	17,524	44,948	04/10/2012	04/15/2014	
J2S39K BW 5	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		138,239,778	99.710	138,198,198	138,600,139	138,260,459	0	22,532	0	(9,270,084)	1.700	1.720	MS	664,901	1,304,848	04/24/2012	03/20/2032	
J2S39K BX 3	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		11,548,626	100.000	11,550,012	11,550,012	11,549,062	0	473	0	(971,822)	0.100	0.110	MN	1,487	6,181	05/07/2012	05/15/2014	
J2S39K CB 0	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		342,885,193	96.800	335,412,335	346,500,347	342,950,219	0	70,971	0	(31,308,574)	2.000	2.040	MS	1,955,591	3,837,789	08/07/2012	03/20/2052	
J2S39K CC 8	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		42,735,435	100.200	42,820,513	42,735,043	42,737,112	0	1,838	0	(4,310,646)	0.200	0.200	MS	24,119	47,333	08/07/2012	03/20/2017	
J2S39K CD 6	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		977,632,294	98.090	967,531,301	986,370,986	977,916,036	0	308,812	0	(93,639,500)	1.600	1.650	MS	4,453,532	8,726,649	06/13/2012	03/20/2032	
J2S39K CM 6	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		2,320,097	101.370	2,319,609	2,310,002	2,319,580	0	(560)	0	(200,236)	0.900	0.850	JD	684	10,760	06/08/2012	06/20/2022	
J2S39K CW 4	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		87,824,578	100.170	87,929,314	87,780,088	87,820,945	0	(3,932)	0	(9,210,094)	0.200	0.190	JD	5,772	90,866	09/07/2012	06/20/2017	
J2S39K CX 2	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		467,227,847	99.530	463,277,778	465,465,465	467,196,377	0	(34,053)	0	(43,099,719)	1.700	1.680	JD	260,151	4,095,528	08/07/2012	06/20/2032	
J2S39K DC 7	JAPAN NATIONAL GOVERNMENT.....	D		.1FE		33,496,373	100.000	33,495,033	33,495,033	33,496,160	0	(231)	0	(2,768,658)	0.100	0.100	JJ	15,600	0	07/06/2012	07/15/2014	
J5477W DU 3	NAGOYA CITY.....	D		.1FE		18,463,386	107.540	19,873,412	18,480,018	18,464,197	0	445	0	(2,099,595)	2.450	2.450	JD	14,885	481,500	02/18/2010	12/20/2039	
J5477W FT 4	NAGOYA CITY.....	D		.1FE		25,397,320	104.220	26,482,328	25,410,025	25,397,521	0	218	0	(2,888,005)	2.300	2.300	JD	19,214	621,528	02/10/2011	12/20/2040	
J63987 EH 0	FUKUOKA PREFECTURE.....	D		.1FE		19,625,202	106.880	20,985,909	19,635,020	19,625,637	0	268	0	(2,231,669)	2.420	2.420	MS	134,088	512,599	01/22/2010	09/20/2039	
J63987 FA 4	FUKUOKA PREFECTURE.....	D		.1FE		43,890,044	104.390	45,816,817	43,890,044	43,890,044	0	0	0	(4,990,838)	2.308	2.310	MS	285,855	1,092,780	01/21/2011	09/20/2040	
J69435 FU 4	SAPPORO CITY.....	D		.1FE		28,875,029	104.680	30,226,380	28,875,029	28,875,029	0	0	0	(3,283,446)	2.318	2.320	MS	188,878	722,049	03/02/2011	09/20/2040	
J74466 EQ 2	SHIZUOKA PREFECTURE.....	D		.1FE		34,650,035	106.100	36,763,687	34,650,035	34,650,035	0	0	0	(3,940,135)	2.381	2.380	MS	232,813	890,008	11/12/2009	09/20/2039	
J75691 DQ 5	JAPAN FINANCE CORP.....	D		.1FE		13,581,081	102.570	15,400,901	15,015,015	14,386,873	0	124,296	0	(1,632,687)	0.790	1.630	JJ	51,022	131,689	08/03/2005	03/20/2018	
J97360 LG 4	YOKOHAMA CITY.....	D		.1FE		30,538,247	107.670	32,946,423	30,599,446	30,544,507	0	2,455	0	(3,473,213)	2.140	2.160	MS	175,817	706,239	03/25/2009	03/25/2039	
J97360 MC 2	YOKOHAMA CITY.....	D		.1FE		23,088,473	107.270	24,779,395	23,100,023	23,088,892	0	313	0	(2,625,483)	2.440	2.440	JD	18,531	599,419	02/10/2010	12/20/2039	
L0594V T9 1	EUROPEAN INVESTMENT BANK.....	D		.1FE		8,871,388	105.030	9,595,603	9,136,059	8,919,061	0	15,550	0	(1,013,798)	1.900	2.110	JJ	75,617	192,712	07/10/2009	01/26/2026	
M82109 AA 3	GOVERNMENT OF RAS AL KHAIMAH.....	D	1	.1FE		57,750,058	110.522	63,826,450	57,750,058	57,750,058	0	0	0	(6,566,892)	3.580	3.580	MN	304,375	2,228,698	11/08/2010	11/08/2030	
M82109 AB 1	GOVERNMENT OF RAS AL KHAIMAH.....	D	1	.1FE		115,500,115	107.555	124,226,161	115,500,115	115,500,115	0	0	0	(13,133,784)	3.770	3.770	MN	641,058	4,693,961	11/08/2010	11/08/2040	
P2316P AY 8	CENT AMERICAN BANK ECONOMIC INTEGRATION.....	D		.1FE		115,500,115	106.387	122,877,674	115,500,115	115,500,115	0	0	0	(13,133,784)	2.410	2.410	JJ	1,360,848	3,090,272	07/05/2011	07/05/2023	
P31347 RD 4	CORPORACION ANDINA DE FOMENTO.....	D		.1FE		115,500,115	122.226	141,171,275	115,500,115	115,500,115	0	0	0	(13,133,784)	4.300	4.300	FA	1,821,052	5,474,934	02/19/2009	02/19/2019	
P93960 AB 1	REPUBLIC OF TRINIDAD AND TOBAGO.....	D	2	.1FE		127,050,127	108.152	137,406,618	127,050,127	127,050,127	0	0	0	(14,447,163)	3.750	3.750	JD	52,938	5,066,808	09/27/2000	06/27/2030	
Q6717W AC 6	NEW SOUTH WALES TREASURY CORPORATION.....	D		.1FE		173,250,173	107.508	186,257,675	173,250,173	173,250,173	0	0	0	(19,700,677)	2.600	2.600	AO	950,951	4,860,151	04/15/2009	04/15/2039	
Q7944U EW 5	QUEENSLAND TREASURY CORPORATION.....	D		.1FE		173,250,173	98.748	171,080,267	173,250,173	173,250,173	0	0	0	(19,700,677)	2.650	2.650	AO	1,071,264	4,953,615	04/07/2009	04/07/2039	
Q91941 2K 1	TREASURY CORPORATION OF VICTORIA.....	D		.1FE		86,625,087	109.753	95,073,432	86,625,087	86,625,087	0	0	0	(9,850,338)	2.715	2.720	AO	463,841	2,537,559	04/20/2009	04/20/2039	
S69124 FM 2	REPUBLIC OF SOUTH AFRICA.....	D		.2FE		346,500,346	113.465	393,155,059	346,500,346	346,500,346	0	0	0	(39,401,353)	3.800	3.800	JD	1,097,251	14,002,815	06/01/2000	06/01/2020	
S69124 FS 9	REPUBLIC OF SOUTH AFRICA.....	D		.2FE		346,500,346	113.647	393,788,288	346,500,346	346,500,346	0	0	0	(39,401,353)	3.800	3.800	MS	4,169,554	14,204,241	09/07/2001	09/07/2021	
V05973 BQ 0	AFRICAN DEVELOPMENT BANK.....	F		.1FE		11,842,300	138.300	13,830,000	10,000,000	11,233,145	0	(86,568)	0	0	7.375	5.750	APR	542,882	737,500	05/04/2004	04/06/2023	

E10.4

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	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	Stated Contractual Maturity Date	
V05973 BR 8	AFRICAN DEVELOPMENT BANK.....		D		..1FE	53,373,458	103.350	54,909,910	53,130,053	53,144,659	0	(20,414)	0	(6,043,743)	5.100	5.060	AO	660,705	2,923,567	04/30/1996	10/04/2013	
X6650P MH 8	REPUBLIC OF POLAND.....		D		..1FE	231,000,231	81.480	188,218,988	231,000,231	231,000,231	0	0	0	(26,267,569)	2.810	2.810	MN	818,057	6,997,364	11/09/2007	11/16/2037	
Y03382 DN 8	ASIAN DEVELOPMENT BANK.....		D		..1FE	55,238,231	100.610	52,873,123	52,552,553	52,574,733	0	(234,374)	0	(5,984,598)	5.675	5.250	FA	1,160,260	3,288,245	09/04/1996	02/12/2013	
Y0338T NR 9	ASIAN DEVELOPMENT BANK.....		D		..1FE	3,186,336	114.540	3,571,933	3,118,503	3,175,318	0	(3,593)	0	(361,167)	2.350	2.200	JD	2,209	77,937	07/28/2009	06/21/2027	
Y229AF AA 1	EQUISAR INTERNATIONAL INC.....		F		..1FE	47,261,241	132.539	62,956,282	47,500,000	47,276,397	0	10,007	0	0	6.628	6.680	JD	139,924	3,148,300	07/14/2011	06/15/2026	
Y7526B AA 6	SARAWAK INTERNATIONAL.....		F		..1FE	9,503,500	108.421	10,842,100	10,000,000	9,832,827	0	57,821	0	0	5.500	6.210	FA	226,111	550,000	04/10/2006	08/03/2015	
0699999	All Other Governments - Issuer Obligations.....					43,669,401,826	XXX	43,979,686,566	43,245,392,857	43,227,324,730	0	(18,772,228)	386,389,779	(4,409,917,481)	XXX	XXX	XXX	200,636,452	807,310,674	XXX	XXX	
All Other Governments - Residential Mortgage-Backed Securities																						
J22712 DB 6	GOVERNMENT HOUSING LOAN CO.....		D		..2	13,297,119	106.000	14,109,055	13,310,430	13,302,517	0	1,541	0	(1,512,612)	2.090	2.100	MON	16,767	302,021	11/14/2008	04/10/2041	
J22712 DC 4	GOVERNMENT HOUSING LOAN CO.....		D		..2	78,873,462	107.480	83,848,924	78,013,514	78,453,560	0	(148,577)	0	(8,925,367)	2.340	2.230	MON	110,031	1,981,960	01/26/2009	05/10/2041	
J22712 DJ 9	GOVERNMENT HOUSING LOAN CO.....		D		..2	19,998,254	107.140	21,403,869	19,977,477	19,986,386	0	(4,124)	0	(2,272,821)	2.250	2.240	MON	27,093	488,056	07/09/2007	05/10/2037	
J22712 DQ 3	GOVERNMENT HOUSING LOAN CO.....		D		..2	45,770,622	107.290	48,352,993	45,067,568	45,459,476	0	(150,310)	0	(5,173,801)	2.330	2.160	MON	63,292	1,140,139	11/12/2008	11/10/2041	
J22712 DS 9	GOVERNMENT HOUSING LOAN CO.....		D		..2	4,922,967	106.910	5,219,302	4,881,959	4,906,847	0	(9,393)	0	(558,262)	2.270	2.170	MON	6,680	120,326	01/26/2009	12/10/2041	
J2761L BE 7	JAPAN HOUSING FINANCE AGENCY.....		D		..2	10,633,464	105.450	11,276,135	10,693,347	10,659,619	0	11,552	0	(1,211,791)	2.000	2.070	MON	12,891	232,198	11/14/2008	02/10/2043	
J2761L CM 8	JAPAN HOUSING FINANCE AGENCY.....		D		..2	46,225,225	106.180	49,081,944	46,225,225	46,225,225	0	0	0	(5,256,377)	2.130	2.130	MON	59,346	1,068,930	11/26/2008	12/10/2043	
J2761L CN 6	JAPAN HOUSING FINANCE AGENCY.....		D		..2	33,130,631	105.940	35,098,590	33,130,631	33,130,631	0	0	0	(3,767,360)	2.120	2.120	MON	42,335	762,563	11/27/2008	05/10/2040	
J2761L CQ 9	JAPAN HOUSING FINANCE AGENCY.....		D		..2	29,114,149	106.130	30,898,846	29,114,149	29,114,149	0	0	0	(3,310,637)	2.150	2.150	MON	37,729	679,571	12/18/2008	11/10/2040	
J2761L CR 7	JAPAN HOUSING FINANCE AGENCY.....		D		..2	7,695,426	107.100	8,241,801	7,695,426	7,695,426	0	0	0	(875,065)	2.300	2.300	MON	10,668	192,155	01/26/2009	02/10/2044	
J2761L EE 4	JAPAN HOUSING FINANCE AGENCY.....		D		..2	39,851,259	105.160	41,907,584	39,851,259	39,851,259	0	0	0	(4,531,579)	1.970	1.970	MON	47,319	852,246	10/22/2009	11/10/2044	
J3918* AA 3	MR TRUST CLASS B.....		D		..2	10,053,774	91.290	10,267,124	11,246,713	10,053,774	0	163,946	0	(1,139,299)	2.200	3.230	MON	678	268,017	07/17/2009	08/31/2044	
J3919* AA 2	MR2 TRUST CLASS B.....		D		..2	12,136,602	93.460	12,220,811	13,075,980	12,136,602	0	123,923	0	(1,377,252)	2.380	3.050	MON	853	337,113	07/17/2009	11/30/2044	
J3920* AA 9	MR3 TRUST CLASS B.....		D		..2	16,016,770	96.390	16,306,563	16,917,277	16,016,770	0	104,781	0	(1,819,115)	2.550	3.100	MON	1,182	467,286	08/06/2009	07/31/2045	
J5901# AA 3	SBM RESIDENTIAL MORTGAGE LOAN TRUST 3A2.....		D		..2	30,133,316	104.158	31,417,707	30,163,480	30,142,129	0	(1,370)	0	(3,427,576)	2.440	2.450	MON	22,489	799,102	06/08/2009	10/31/2045	
J9442# AA 1	URA TRUST CERTIFICATE C.....		D		..2	74,042,042	103.940	80,434,049	77,385,077	75,913,937	0	354,603	0	(8,623,144)	2.290	2.750	MON	4,855	1,919,096	05/30/2006	01/31/2042	
0799999	All Other Governments - Residential Mortgage-Backed Securities.....					471,895,082	XXX	500,085,297	476,749,512	473,048,307	0	446,572	0	(53,782,058)	XXX	XXX	XXX	464,208	11,610,779	XXX	XXX	
All Other Governments - Other Loan-Backed and Structured Securities																						
J0738* AA 7	TRIPLUS-2010 TRUST CERTIFICATE A3.....		D		..1FE	65,835,066	108.833	71,650,277	65,835,066	65,835,066	0	0	0	(7,486,257)	2.391	2.390	MN	263,030	1,701,202	01/29/2010	05/20/2039	
J0738* AB 5	TRIPLUS-2010 TRUST CERTIFICATE A4.....		D		..1FE	107,988,704	109.472	117,589,466	107,415,107	107,909,813	0	(31,452)	0	(12,271,247)	2.585	2.550	MN	463,981	3,000,890	01/29/2010	05/20/2039	
0999999	All Other Governments - Other Loan-Backed and Structured Securities.....					173,823,770	XXX	189,239,743	173,250,173	173,744,879	0	(31,452)	0	(19,757,504)	XXX	XXX	XXX	727,011	4,702,092	XXX	XXX	
1099999	Total - All Other Governments.....					44,315,120,678	XXX	44,669,011,606	43,895,392,542	43,874,117,916	0	(18,357,108)	386,389,779	(4,483,457,043)	XXX	XXX	XXX	201,827,671	823,623,545	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
180848 JB 0	CLARK CNTY NEV.....				..1	11,764,300	120.207	12,020,700	10,000,000	11,555,841	0	(170,694)	0	0	7.000	4.530	JJ	350,000	700,000	10/04/2011	07/01/2038	
235308 RA 3	DALLAS TEX INDPT SCH DIST.....				..1	15,343,500	126.067	18,910,050	15,000,000	15,292,894	0	(27,103)	0	0	6.450	6.140	FA	365,500	967,500	11/17/2010	02/15/2035	
452151 LE 1	ILLINOIS STATE.....				..1FE	9,860,500	106.104	10,610,400	10,000,000	9,917,544	0	7,344	0	0	4.950	5.070	JD	41,250	495,000	07/02/2003	06/01/2023	
452152 GS 4	ILLINOIS STATE.....				..2	15,626,800	121.459	18,218,850	15,000,000	15,583,389	0	(20,836)	0	0	7.350	6.930	JJ	551,250	1,102,500	12/02/2010	07/01/2035	
574192 SB 2	MARYLAND STATE.....				..1FE	22,541,032	115.358	24,750,059	21,455,000	22,344,866	0	(92,384)	0	0	4.200	3.610	MS	300,370	901,110	12/01/2010	03/01/2021	
605580 5T 2	MISSISSIPPI STATE.....				..1FE	5,032,050	120.818	6,040,900	5,000,000	5,030,565	0	(673)	0	0	5.445	5.400	MN	45,375	272,250	10/26/2010	11/01/2035	
605580 5X 3	MISSISSIPPI STATE.....				..1FE	12,950,050	120.599	15,677,870	13,000,000	12,953,182	0	1,544	0	0	5.245	5.280	MN	113,642	681,850	11/04/2010	11/01/2034	
68608K A3 2	OREGON STATE.....				..1FE	5,196,950	125.543	6,277,150	5,000,000	5,188,094	0	(4,340)	0	0	5.382	5.100	FA	112,125	269,100	10/14/2010	08/01/2039	
70914P PQ 9	PENNSYLVANIA STATE.....				..1FE	19,927,400	120.862	24,172,400	20,000,000	19,933,761	0	2,661	0	0	5.850	5.880	JJ	539,500	1,170,000	12/15/2010	07/15/2030	
745145 ZH 8	PUERTO RICO COMMONWEALTH.....		SD		..2FE	445,500	105.691	422,764	400,000	428,179	0	(7,467)	0	0	5.500	3.350	JJ	11,000	22,000	08/02/2010	07/01/2016	
74514L PW 1	PUERTO RICO COMMONWEALTH.....		SD		..12	695,041	107.029	722,446	675,000	678,868	0	(2,436)	0	0	5.000	4.600	JJ	16,875	33,750	04/12/2005	07/01/2034	

E10.5

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	F o r e i g n 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	Stated Contractual Maturity Date	
74514L PX 9	PUERTO RICO COMMONWEALTH.....		SD..	..12	..2FE	334,649	95.070	308,978	325,000	326,862	0	(1,173)	0	0	5.000	4.600	JJ.....	8,125	16,250	04/12/2005	07/01/2034	
935341 XV 4	WARREN MICH CONS SCH DIST.....		.....	..1	..1FE	10,573,418	107.330	11,103,289	10,345,000	10,525,490	0	(18,933)	0	0	6.500	6.200	MN.....	112,071	672,425	04/30/2010	05/01/2030
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....					130,291,190	XXX	149,235,856	126,200,000	129,759,535	0	(334,490)	0	0	XXX	XXX	XXX...	2,567,083	7,303,735	XXX	XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					130,291,190	XXX	149,235,856	126,200,000	129,759,535	0	(334,490)	0	0	XXX	XXX	XXX...	2,567,083	7,303,735	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
167486 HN 2	CHICAGO ILL.....		.....	..2	..1FE	15,278,850	110.020	16,503,000	15,000,000	15,267,054	0	(4,296)	0	0	6.257	6.110	JJ.....	469,275	938,550	02/12/2010	01/01/2040
167486 NN 5	CHICAGO ILLINOIS.....		.....	..2	..1FE	37,602,900	110.177	40,765,490	37,000,000	37,600,613	0	(2,611)	0	0	6.034	5.910	JJ.....	1,116,290	1,308,540	02/22/2012	01/01/2042
222367 CV 4	COUNTRYSIDE TXB.....		.....	..12	..1FE	11,217,756	110.364	12,382,841	11,220,000	11,219,321	0	14	0	0	6.700	6.700	JJ.....	375,870	751,740	04/08/2009	01/01/2039
34153P TU 2	FLORIDA ST BRD ED PUB.....		.....	..12	..1FE	19,007,551	112.117	21,459,194	19,140,000	19,011,360	0	2,177	0	0	6.000	6.050	JD.....	95,700	1,148,400	03/09/2010	06/01/2039
489836 MR 4	KENOSHA WIS UNI SCH DIST NO 001.....		.....	..12	..1FE	11,189,530	127.251	13,997,610	11,000,000	11,144,447	0	(15,778)	0	0	8.000	7.740	AO.....	220,000	880,000	06/25/2009	04/01/2029
506484 5J 9	CITY OF LAFAYETTE, LOUISIANA.....		.....	..12	..1FE	18,000,000	115.086	20,715,480	18,000,000	18,000,000	0	0	0	0	7.080	7.080	MS.....	424,800	1,274,400	07/08/2009	03/01/2033
534366 AY 5	LINCOLN WEST HAYMARKET NEB JT PUB AGY.....		.....	..12	..1FE	23,167,985	132.869	26,527,296	19,965,000	23,108,311	0	(38,077)	0	0	6.750	5.660	JD.....	59,895	1,347,638	05/05/2011	12/15/2045
92812Q VC 8	VIRGINIA HOUSING DEVELOPMENT AUTHORITY.....		.....	..12	..1FE	23,429,420	113.175	26,030,250	23,000,000	23,290,374	0	(40,980)	0	0	7.000	6.720	MS.....	536,667	1,610,000	04/15/2009	03/01/2039
941247 N2 0	CITY OF WATERBURY, CONNECTICUT.....		.....	..2	..1FE	22,000,000	112.956	24,850,320	22,000,000	22,000,000	0	0	0	0	7.089	7.080	JD.....	129,965	1,559,580	09/09/2009	12/01/2038
941247 N2 0	WATERBURY CONN.....		.....	..1	..1FE	15,187,500	112.956	16,943,400	15,000,000	15,165,571	0	(6,504)	0	0	7.089	6.970	JD.....	88,613	1,063,350	09/15/2009	12/01/2038
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					196,081,492	XXX	220,174,881	191,325,000	195,807,051	0	(106,055)	0	0	XXX	XXX	XXX...	3,517,075	11,882,198	XXX	XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					196,081,492	XXX	220,174,881	191,325,000	195,807,051	0	(106,055)	0	0	XXX	XXX	XXX...	3,517,075	11,882,198	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																						
00389C AD 6	ACADEMICA CHARTER SCHOOLS FINANCE LLC.....		.....	..12	..4	7,989,825	83.385	5,957,858	7,145,000	7,490,631	0	(89,018)	0	0	8.000	6.380	FA.....	215,938	571,600	04/26/2006	08/15/2024
00389C AD 6	ACADEMICA CHARTER SCHOOLS FINANCE LLC.....		.....	..1	..4	16,425,000	83.385	12,507,750	15,000,000	15,560,769	0	(139,879)	0	0	8.000	6.770	FA.....	453,333	1,200,000	03/27/2006	08/15/2024
02765U DV 3	AMERICAN MUNINCIPAL POWER-OHIO INC.....		.....	..1	..1FE	10,750,520	136.613	15,027,430	11,000,000	10,754,835	0	2,850	0	0	7.499	7.700	FA.....	311,625	824,890	12/16/2010	02/15/2050
02765U EJ 9	AMERICAN MUN PWR-OHIO INC.....		.....	..1	..1FE	10,228,667	140.762	11,950,694	8,490,000	10,183,535	0	(28,608)	0	0	7.834	6.240	FA.....	251,262	665,107	05/03/2011	02/15/2041
02765U EQ 3	AMERICAN MUN PWR-OHIO INC.....		.....	..2	..1FE	31,081,650	120.223	36,066,900	30,000,000	31,048,799	0	(20,216)	0	0	6.270	5.990	FA.....	710,600	1,881,000	06/15/2011	02/15/2050
04780E AB 3	ATLANTA GA DOWNTOWN DEV AUTH LEASE REV.....		.....	..1	..1FE	3,767,159	123.579	5,072,918	4,105,000	3,960,861	0	24,449	0	0	6.875	7.790	FA.....	117,591	282,219	02/09/2000	02/01/2030
18085P LL 6	CLARK COUNTY NEV ARPT.....		.....	..12	..1FE	21,081,240	114.208	23,572,531	20,640,000	20,963,689	0	(38,834)	0	0	6.881	6.580	JJ.....	710,119	1,420,238	02/24/2010	07/01/2042
18085P LL 6	CLARK CNTY NEV ARPT REV.....		.....	..1	..1FE	4,818,214	114.208	5,453,432	4,775,000	4,807,237	0	(3,837)	0	0	6.881	6.750	JJ.....	164,284	328,568	12/08/2009	07/01/2042
299398 BQ 9	EVANSVILLE IND REDEV.....		.....	..12	..1FE	18,650,074	112.325	20,639,719	18,375,000	18,594,601	0	(21,316)	0	0	7.210	7.000	FA.....	552,016	1,324,838	05/13/2010	02/01/2039
299398 BQ 9	EVANSVILLE IND REDEV AUTH REDEV LEASE.....		.....	..1	..1FE	8,067,360	112.325	8,929,838	7,950,000	8,045,725	0	(9,293)	0	0	7.210	7.000	FA.....	238,831	573,195	12/14/2010	02/01/2039
313586 UV 9	FEDERAL NATIONAL MTG ASSN.....		.....	..1	..1FE	7,527,450	124.250	8,697,500	7,000,000	7,144,650	0	(38,822)	0	0	8.200	7.460	MS.....	176,983	574,000	09/12/1996	03/10/2016
34160P DF 3	FLORIDA ST DEPT MGMT SVCS CTFS PARTN.....		.....	..12	..1FE	21,029,850	120.636	25,333,560	21,000,000	21,021,942	0	(2,578)	0	0	6.825	6.800	FA.....	597,188	1,433,250	10/30/2009	08/01/2029
34160P DF 3	FLORIDA ST DEPT MGMT SVCS CTFS PARTN.....		.....	..1	..1FE	10,108,000	120.636	12,063,600	10,000,000	10,079,464	0	(9,341)	0	0	6.825	6.670	FA.....	284,375	682,500	10/30/2009	08/01/2029
34281P LE 1	FLORIDA ST GOVERNMENTAL UTILITY AUTH.....		.....	..12	..1FE	10,415,700	112.085	11,208,500	10,000,000	10,366,058	0	(36,247)	0	0	6.548	5.950	AO.....	163,700	654,800	07/28/2011	10/01/2040
452024 HH 8	ILLINOIS MUN ELECE AGY PWR SUPP.....		.....	..2	..1FE	14,779,800	124.588	17,442,320	14,000,000	14,740,113	0	(21,214)	0	0	7.288	6.770	FA.....	425,133	1,020,320	01/25/2011	02/01/2035
48730P AB 6	KEENAN DEVELOP.....		.....	..2	..1FE	14,308,723	142.112	18,283,577	12,865,590	14,164,311	0	(104,791)	0	0	8.000	6.500	JJ.....	474,597	1,029,247	08/23/2010	07/15/2028
517705 AP 4	LAS VEGAS NEV CTFS PARTN.....		.....	..12	..1FE	24,995,000	119.746	29,936,500	25,000,000	24,995,000	0	0	0	0	7.800	7.800	MS.....	650,000	1,950,000	12/04/2009	09/01/2039
54438E JV 1	CITY OF LOS ANGELES CA REDEV AGENCY.....		.....	..12	..2FE	15,666,720	92.430	14,252,706	15,420,000	15,530,993	0	(26,047)	0	0	6.700	6.470	MS.....	344,380	1,033,140	08/09/2006	09/01/2036
57419P MD 8	MARYLAND COMMUNITY DEVELOPMENT AUTHORITY.....		.....	..1	..1FE	9,918,000	107.190	10,719,000	10,000,000	9,922,842	0	764	0	0	6.560	6.610	MS.....	218,667	656,000	08/28/2007	09/01/2043
592125 AM 0	METROPOLITAN GOVT NAS.....		.....	..2	..1FE	18,432,489	121.431	19,240,742	15,845,000	18,362,397	0	(56,059)	0	0	6.731	5.490	JJ.....	533,263	1,066,527	09/13/2011	07/01/2043
592125 AM 0	NASHVILLE & DAVIDSON CNTY MET GOVT.....		.....	..1	..1FE	20,647,250	121.431	24,286,200	20,000,000	20,618,863	0	(12,204)	0	0	6.731	6.470	JJ.....	673,100	1,346,200	05/11/2011	07/01/2043
59259Y BF 5	METROPOLITAN TRANSN AUTH N Y.....		.....	..1	..1FE	10,000,000	116.735	11,673,500	10,000,000	10,000,000	0	0	0	0	5.871	5.870	MN.....	75,018	587,100	10/07/2009	11/15/2039
59259Y BZ 1	METROPOLITAN TRANSN AUTH NY DEDIC TAX FD.....		.....	..2	..1FE	10,353,700	129.918	12,991,800	10,000,000	10,336,534	0	(6,467)	0	0	6.648	6.360	MN.....	84,947	664,800	03/24/2010	11/15/2039
606092 ES 9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ.....		.....	..1	..1FE	6,599,580	114.294	7,429,110	6,500,000	6,573,512	0	(9,716)	0	0	6.790	6.560	JJ.....	220,675	441,350	01/15/2010	01/01/2029

E10.6

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	F o r e i g n	B o n d C H A R	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	Stated Contractual Maturity Date
606092 ET 7	MISSOURI JOINT MUNICIPAL ELECTRIC UTILIT.....	..	..	..2	..1FE	20,752,800	122.663	24,532,600	20,000,000	20,717,274	0	(12,917)	0	0	6.890	6.580	JJ.....	689,000	1,378,000	12/16/2009	01/01/2042
606092 FD 1	MISSOURI JT MUN ELEC.....	..	..	..2	..1FE	18,939,700	136.936	23,279,120	17,000,000	18,893,179	0	(28,554)	0	0	7.897	6.940	JJ.....	671,245	1,342,490	02/25/2011	01/01/2042
606092 FD 1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ.....	..	..	..2	..1FE	11,373,690	136.936	13,351,260	9,750,000	11,336,536	0	(25,454)	0	0	7.897	6.560	JJ.....	384,979	769,958	07/14/2011	01/01/2042
626207 YF 5	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA.....	..	..	..2	..1FE	18,000,000	120.149	21,626,820	18,000,000	18,000,000	0	0	0	0	6.637	6.630	AO.....	298,665	1,194,660	07/20/2010	04/01/2057
626207 YM 0	MUNICIPAL ELEC AUTH G.....	..	..	..2	..1FE	10,017,800	119.432	11,943,200	10,000,000	10,017,800	0	0	0	0	6.655	6.640	AO.....	166,375	665,500	08/06/2010	04/01/2057
646136 XS 5	NEW JERSEY ST TRANSPORTATION AURITY.....	..	..	..2	..1FE	24,011,040	120.369	28,888,560	24,000,000	24,008,972	0	(414)	0	0	5.754	5.750	JD.....	61,379	1,380,960	11/03/2010	12/15/2028
64972F K9 6	NEW YORK NY CITY MUN WTF FIN.....	..	..	..1	..1FE	33,174,240	117.359	38,728,470	33,000,000	33,134,115	0	(13,671)	0	0	6.452	6.380	JD.....	94,629	2,129,160	02/03/2010	06/15/2041
65830T AG 0	NORTH CAROLINA TPK AUTH.....	..	..	..12	..1FE	18,787,500	115.024	20,704,320	18,000,000	18,581,393	0	(78,248)	0	0	6.700	6.050	JJ.....	603,000	1,206,000	03/08/2010	01/01/2039
665250 BW 5	NORTHERN ILL MUN PWR AGY PWR.....	..	..	..2	..1FE	20,654,152	121.903	24,240,412	19,885,000	20,595,350	0	(18,141)	0	0	6.859	6.530	JJ.....	681,956	1,363,912	08/13/2009	01/01/2039
67704L AA 9	OGLETHORPE POWER CORPORATION GA.....	..	..	..2	..2FE	17,737,890	117.442	21,139,560	18,000,000	17,752,178	0	6.587	0	0	5.534	5.650	JJ.....	498,060	996,120	05/16/2011	01/01/2035
796253 V2 5	SAN ANTONIO TEX ELEC.....	..	..	..12	..1FE	20,000,000	113.849	22,769,800	20,000,000	20,000,000	0	0	0	0	6.168	6.160	FA.....	514,000	1,233,600	03/10/2010	02/01/2041
838530 NL 3	SOUTH JERSEY PORT CORP N J REV.....	..	..	..2	..1FE	26,810,250	124.587	31,146,750	25,000,000	26,721,555	0	(32,992)	0	0	7.365	6.760	JJ.....	920,625	1,841,250	01/22/2010	01/01/2040
838536 ER 7	SOUTH JERSEY TRANS AUTH NJ TSR 2009 A-5.....	..	..	..2	..2FE	29,810,750	121.181	36,354,300	30,000,000	29,816,770	0	3.336	0	0	7.000	7.050	MN.....	350,000	2,100,000	07/29/2009	11/01/2038
838536 ER 7	SOUTH JERSEY TRANS AUTH N J.....	..	..	..2	..2FE	15,251,000	121.181	18,177,150	15,000,000	15,235,669	0	(4,447)	0	0	7.000	6.860	MN.....	175,000	1,050,000	08/05/2009	11/01/2038
880591 DM 1	TENNESSEE VALLEY AUTHORITY.....	..	..	..	..1	19,261,190	153.359	19,936,670	13,000,000	19,061,410	0	(199,780)	0	0	7.125	3.510	MN.....	154,375	926,250	03/13/2012	05/01/2030
880591 DV 1	TENNESSEE VALLEY AUTHORITY.....	..	..	..	..1	8,961,360	121.702	9,736,160	8,000,000	8,938,568	0	(22,792)	0	0	4.700	3.860	JJ.....	173,378	188,000	03/16/2012	07/15/2033
880591 DV 1	TENNESSEE VALLEY AUTHORITY.....	LS..	..	..	..1	7,211,654	121.702	7,835,175	6,438,000	7,193,312	0	(18,342)	0	0	4.700	3.860	JJ.....	139,526	151,293	03/16/2012	07/15/2033
91428L FK 7	THE UNIVERSITY OF HAWAII.....	..	..	..12	..1FE	15,865,490	110.763	17,168,265	15,500,000	15,800,829	0	(30,101)	0	0	6.034	5.720	AO.....	233,818	935,270	10/06/2010	10/01/2040
91428L FT 8	THE UNIVERSITY OF HAWAII.....	..	..	..12	..1FE	5,117,900	110.763	5,538,150	5,000,000	5,097,042	0	(9,710)	0	0	6.034	5.720	AO.....	75,425	301,700	10/06/2010	10/01/2040
914440 KK 7	UNIVERSITY MASS BLDG AUTH PROJREV.....	..	..	..12	..1FE	6,475,215	113.724	7,249,905	6,375,000	6,448,138	0	(9,127)	0	0	6.573	6.350	MN.....	69,838	419,029	10/16/2009	05/01/2039
914440 KK 7	UNIVERSITY MASS BLDG AUTH PROJREV.....	..	..	..1	..1FE	5,000,000	113.724	5,686,200	5,000,000	5,000,000	0	0	0	0	6.573	6.570	MN.....	54,775	328,650	10/15/2009	05/01/2039
935341 XW 2	WARREN MICHIGAN CONSOLIDATED SCHOOL DIST.....	..	..	..12	..1FE	9,697,641	107.090	10,162,841	9,490,000	9,654,363	0	(17,094)	0	0	6.700	6.400	MN.....	105,972	635,830	04/27/2010	05/01/2035
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....	..	..	..	..	690,553,233	XXX	788,933,373	661,548,590	687,271,814	0	(1,158,285)	0	0	XXX	XXX	XXX	15,763,642	44,748,521	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 - Residential Mortgage-Backed Securities																					
31359F F5 2	FNR 1993-255 E.....	..	..	..2	..1	452,615	113.117	551,634	487,666	475,801	0	2,908	0	0	7.100	7.840	MON...	2,885	34,624	02/01/2000	12/25/2023
31393D 3T 6	FNR 2003-78 B.....	..	..	..2	..1	4,575,000	111.414	5,570,700	5,000,000	4,865,315	0	61,734	0	0	5.000	5.950	MON...	20,833	250,000	08/12/2003	08/25/2023
31393P D6 8	FHR 2595 DC.....	..	..	..2	..1	5,746,047	113.389	7,098,819	6,260,589	6,090,990	0	80,085	0	0	5.000	5.920	MON...	26,086	313,029	08/11/2003	04/15/2023
31393W 3T 4	FHR 2650 PC.....	..	..	..2	..1	10,018,315	117.361	11,986,079	10,213,000	10,108,336	0	27,818	0	0	5.000	5.160	MON...	42,554	510,650	07/09/2003	07/15/2033
31394Y 3Z 5	FHR 2794 B.....	..	..	..2	..1	1,974,964	108.897	2,443,073	2,243,481	2,178,867	0	78,910	0	0	5.000	6.580	MON...	9,348	112,174	06/09/2004	05/15/2034
31395V XZ 7	FHR 3004 HK.....	..	..	..2	..1	2,937,256	101.771	3,063,959	3,010,641	3,001,088	0	37,600	0	0	5.500	5.880	MON...	13,799	165,585	01/26/2006	07/15/2035
31396G L8 2	FHR 3101 PE.....	..	..	..2	..1	4,859,375	115.578	5,778,900	5,000,000	4,934,257	0	28,668	0	0	5.500	5.830	MON...	22,917	275,000	02/07/2006	01/15/2036
31396G S8 5	FHR 3098 KG.....	..	..	..2	..1	4,878,125	116.754	5,837,700	5,000,000	4,942,515	0	27,393	0	0	5.500	5.780	MON...	22,917	275,000	02/10/2006	01/15/2036
31400J TM 1	FN689156 COIN.....	..	..	..	..1	351,711	109.637	367,462	335,162	335,737	0	(20,026)	0	0	5.500	0.650	MON...	1,536	18,434	06/10/2003	02/01/2033
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....	..	..	..	..	35,793,408	XXX	42,698,336	37,550,539	36,932,906	0	325,090	0	0	XXX	XXX	XXX	162,875	1,954,496	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 - Other Loan-Backed and Structured Securities																					
47809@ AA 0	JOHN SEVIER HOLDCO LLC.....	..	..	..2	..1FE	30,000,000	158.334	47,500,356	30,000,000	30,000,000	0	0	0	0	7.100	7.100	JJ.....	982,167	1,053,167	01/09/2012	01/15/2042
544358 VB 7	LA CALIFORNIA CTFS.....	..	..	..1	..1FE	9,932,824	100.105	10,210,710	10,200,000	10,027,746	0	10,683	0	0	7.250	7.490	AO.....	184,875	739,500	05/18/1999	04/01/2029
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....	..	..	..	..	39,932,824	XXX	57,711,066	40,200,000	40,027,746	0	10,683	0	0	XXX	XXX	XXX	1,167,042	1,792,667	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....	..	..	..	..	766,279,465	XXX	889,342,775	739,299,129	764,232,466	0	(822,512)	0	0	XXX	XXX	XXX	17,093,559	48,495,684	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00101A AA 3	AVERY DENNISON CORPORATION.....	..	..	..	..2FE	9,810,600	115.216	13,825,920	12,000,000	10,601,552	0	222,278	0	0	6.625	9.750	AO.....	198,750	795,000	11/25/2008	10/01/2017
00101J AB 2	ADT CORP.....	..	..	..	..2FE	38,904,220	97.259	35,985,830	37,000,000	38,871,358	0	(32,862)	0	0	3.500	2.890	JJ.....	633,111	0	10/16/2012	07/15/2022

E10.7

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	For eign 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	Stated Contractual Maturity Date	
001192 AH 6	AGL CAPITAL CORP.....	LS..	1	2FE	37,586,598	130.630	46,700,225	35,750,000	37,586,859	0	(1,050)	0	0	5.875	5.480	MS.....	618,425	1,747,813	11/29/2012	03/15/2041		
001192 AH 6	AGL CAPITAL CORP.....	LS..	1	2FE	249,583	130.630	326,575	250,000	249,589	0	.6	0	0	5.875	5.880	MS.....	4,325	14,688	11/29/2012	03/15/2041		
001814 AQ 5	ANR PIPELINE CO.....	..	1FE	16,984,186	133.392	20,288,923	15,210,000	16,595,110	16,595,110	0	(84,271)	0	0	7.375	6.230	FA.....	423,768	1,121,738	01/30/2008	02/15/2024		
00184A AC 9	TIME WARNER INC.....	..	2FE	8,233,823	137.668	10,961,126	7,962,000	8,188,444	8,188,444	0	(5,755)	0	0	7.625	7.340	AO.....	128,166	607,103	10/24/2001	04/15/2031		
00184A AC 9	TIME WARNER INC.....	LS..	2FE	39,297	137.668	52,314	38,000	39,081	39,081	0	(27)	0	0	7.625	7.340	AO.....	612	2,898	10/24/2001	04/15/2031		
00184A AG 0	TIME WARNER INC.....	..	2FE	14,534,900	139.818	13,981,800	10,000,000	14,503,750	14,503,750	0	(31,150)	0	0	7.700	4.260	MN.....	128,333	385,000	10/11/2012	05/01/2032		
00206R BA 9	AT&T INC.....	..	1FE	35,332,800	120.012	42,004,200	35,000,000	35,325,969	35,325,969	0	(5,045)	0	0	5.550	5.480	FA.....	733,833	1,926,313	08/18/2011	08/15/2041		
00209A AF 3	NEW CINGULAR WIRELESS SV.....	..	1FE	6,412,100	162.254	8,112,700	5,000,000	6,312,390	6,312,390	0	(37,834)	0	0	8.750	6.300	MS.....	145,833	437,500	03/12/2010	03/01/2031		
00209T AB 1	AT&T BROADBAND CORP.....	..	2FE	28,521,000	151.186	43,119,759	28,521,000	28,521,000	28,521,000	0	0	0	0	9.455	9.450	MN.....	344,573	2,696,661	11/18/2002	11/15/2022		
00209T AB 1	AT&T BROADBAND CORP.....	LS..	2FE	347,000	151.186	524,615	347,000	347,000	347,000	0	0	0	0	9.455	9.450	MN.....	4,192	32,809	11/18/2002	11/15/2022		
002824 AV 2	ABBOTT LABORATORIES.....	..	1FE	36,581,147	135.839	46,490,898	34,225,000	36,506,214	36,506,214	0	(38,099)	0	0	6.000	5.510	AO.....	513,375	2,053,500	03/08/2011	04/01/2039		
002824 AY 6	ABBOTT LABORATORIES.....	..	1FE	9,709,700	129.370	12,937,000	10,000,000	9,718,589	9,718,589	0	4,341	0	0	5.300	5.500	MN.....	50,056	530,000	02/07/2011	05/27/2040		
00287Y AC 3	ABBVIE INC.....	..	2FE	7,948,480	101.838	8,147,040	8,000,000	7,949,135	7,949,135	0	655	0	0	2.900	2.970	MN.....	34,156	0	11/05/2012	11/06/2022		
00287Y AD 1	ABBVIE INC.....	..	2FE	102,555,310	106.313	106,313,000	100,000,000	102,548,968	102,548,968	0	(6,342)	0	0	4.400	4.250	MN.....	647,778	0	11/06/2012	11/06/2042		
00386S AB 8	TAQA ABU DHABI NATIONAL ENERGY CO.....	..	1FE	18,237,300	133.250	23,985,000	18,000,000	18,209,221	18,209,221	0	(3,997)	0	0	6.500	6.400	AO.....	208,000	1,170,000	04/05/2011	10/27/2036		
00440E AC 1	ACE INA HOLDINGS INC.....	..	1FE	18,676,525	150.434	22,941,185	15,250,000	18,032,959	18,032,959	0	(86,551)	0	0	8.875	7.000	FA.....	511,299	1,353,438	01/23/2003	08/15/2029		
008117 AH 6	LION CONNECTICUT HOLDING.....	..	1FE	5,331,800	127.345	6,367,250	5,000,000	5,249,092	5,249,092	0	(10,624)	0	0	7.625	7.050	FA.....	144,028	381,250	03/27/2002	08/15/2026		
008117 AJ 2	AETNA SERVICES INC.....	..	2FE	10,955,900	122.745	12,274,500	10,000,000	10,843,717	10,843,717	0	(15,291)	0	0	6.970	6.280	FA.....	263,311	697,000	07/29/2003	08/15/2036		
00817Y AM 0	AETNA INC.....	..	2FE	50,220,760	99.162	49,581,000	50,000,000	50,220,457	50,220,457	0	(303)	0	0	4.125	4.100	MN.....	309,375	0	11/13/2012	11/15/2042		
00868P AA 3	AHOLD LEASE USA INC.....	..	2FE	15,119,972	125.850	17,518,883	13,920,447	14,735,377	14,735,377	0	(79,336)	0	0	8.620	7.720	JJ.....	596,638	1,501,316	02/11/2003	01/02/2025		
009363 AM 4	AIRGAS INC.....	..	2FE	39,955,600	98.763	39,505,200	40,000,000	39,955,929	39,955,929	0	329	0	0	2.900	2.910	MN.....	112,778	0	11/19/2012	11/15/2022		
010392 EP 9	ALABAMA POWER COMPANY.....	..	1FE	3,465,000	108.727	3,805,445	3,500,000	3,469,221	3,469,221	0	676	0	0	5.650	5.720	MS.....	58,226	197,750	09/21/2005	03/15/2035		
010392 EZ 7	ALABAMA POWER COMPANY.....	..	1FE	14,938,047	132.239	18,592,803	14,060,000	14,899,519	14,899,519	0	(14,562)	0	0	6.125	5.670	MN.....	110,039	861,175	02/04/2010	05/15/2038		
010392 FC 7	ALABAMA POWER COMPANY.....	..	1FE	7,987,200	108.724	8,697,920	8,000,000	7,989,689	7,989,689	0	1,145	0	0	3.375	3.390	AO.....	67,500	270,000	09/27/2010	10/01/2020		
012873 AH 8	ALBERTA ENERGY COMPANY LTD.....	..	2FE	28,392,443	137.515	32,274,771	23,470,000	27,709,295	27,709,295	0	(126,442)	0	0	8.125	6.400	MS.....	561,487	1,906,938	11/01/2006	09/15/2030		
012873 AH 8	ALBERTA ENERGY COMPANY LTD.....	..	2FE	12,762,157	137.515	14,597,217	10,615,000	12,465,721	12,465,721	0	(54,770)	0	0	8.125	6.460	MS.....	253,949	862,469	08/02/2006	09/15/2030		
012873 AK 1	ALBERTA ENERGY COMPANY LTD.....	..	2FE	5,028,750	129.847	5,804,161	4,470,000	4,958,723	4,958,723	0	(13,160)	0	0	7.375	6.370	MN.....	54,944	329,663	09/18/2006	11/01/2031		
013716 AQ 8	ALCAN INC.....	..	1FE	27,988,873	137.371	34,721,894	25,276,000	27,647,079	27,647,079	0	(67,600)	0	0	7.250	6.370	MS.....	539,572	1,832,510	01/31/2007	03/15/2031		
013716 AU 9	ALCAN INC.....	..	1FE	3,958,400	126.255	6,312,750	5,000,000	4,024,519	4,024,519	0	17,468	0	0	6.125	8.070	JD.....	163,611	306,250	10/01/2008	12/15/2033		
023551 AF 1	HESS CORP.....	..	2FE	13,459,900	139.039	13,903,900	10,000,000	13,306,528	13,306,528	0	(124,407)	0	0	7.875	4.950	AO.....	196,875	787,500	09/30/2011	10/01/2029		
02360X AJ 6	AMEREN ENERGY GENERATING COMPANY.....	..	4FE	3,375,450	65.000	3,375,450	5,193,000	3,375,450	3,375,450	0	(2,108)	2,196,180	0	7.950	7.250	JD.....	34,404	412,844	12/01/2004	06/01/2032		
02360X AJ 6	AMEREN ENERGY GENERATING COMPANY.....	LS..	4FE	20,213,050	65.000	20,213,050	31,097,000	20,213,050	20,213,050	0	(21,252)	14,448,526	0	7.950	6.910	JD.....	206,018	2,472,211	12/01/2004	06/01/2032		
02364W AJ 4	AMERICA MOVIL SA DE CV.....	..	1FE	39,393,100	131.615	52,646,000	40,000,000	39,451,946	39,451,946	0	10,539	0	0	6.375	6.490	MS.....	850,000	2,550,000	09/18/2006	03/01/2035		
02364W AJ 4	AMERICA MOVIL S.A.B. DE C.V.....	..	1FE	16,439,730	131.615	22,374,550	17,000,000	16,501,408	16,501,408	0	9,606	0	0	6.375	6.630	MS.....	361,250	1,083,750	03/18/2005	03/01/2035		
02364W AV 7	AMERICA MOVIL S.A.B. DE C.V.....	..	1FE	11,222,600	116.347	11,634,700	10,000,000	11,120,391	11,120,391	0	(102,209)	0	0	5.000	3.250	MS.....	126,389	250,000	03/27/2012	03/30/2020		
02364W AW 5	AMERICA MOVIL S.A.B. DE C.V.....	..	1FE	9,883,600	131.564	13,156,400	10,000,000	9,887,657	9,887,657	0	1,552	0	0	6.125	6.210	MS.....	154,826	612,500	03/24/2010	03/30/2040		
02364W AW 5	AMERICA MOVIL S.A.B. DE C.V.....	..	1FE	21,783,200	131.564	26,312,800	20,000,000	21,748,524	21,748,524	0	(27,268)	0	0	6.125	5.500	MS.....	309,653	1,225,000	08/31/2011	03/30/2040		
023650 AH 7	AMERICA WEST AIRLINES.....	..	4FE	2,286,067	104.500	2,224,349	2,128,564	2,227,754	2,227,754	0	(17,573)	0	0	7.100	6.010	AO.....	37,362	151,128	03/07/2005	04/02/2021		
023654 AW 6	AMERICA WEST AIRLINES.....	..	4FE	9,365,748	107.250	9,051,081	8,439,236	8,903,541	8,903,541	0	(118,388)	0	0	7.930	6.100	JJ.....	332,757	669,231	04/13/2005	01/02/2019		
026351 AU 0	AIG LIFE HOLDINGS US INC.....	..	2FE	19,048,940	126.335	19,581,925	15,500,000	18,104,455	18,104,455	0	(139,971)	0	0	7.500	5.620	JJ.....	536,042	1,162,500	10/22/2004	07/15/2025		
02666Q G7 2	AMERICAN HONDA FINANCE.....	..	1FE	21,192,994	109.917	23,687,114	21,550,000	21,257,104	21,257,104	0	31,480	0	0	3.875	4.080	MS.....	231,962	835,063	12/16/2010	09/21/2020		

E10.8

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	For eign 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	Stated Contractual Maturity Date	
029163 AD 4	AMERICAN RE CORPORATION.....	..	..	..	..1FE	45,373,913	130.976	56,103,570	42,835,000	44,774,279	0	(80,673)	0	0	7.450	6.930	JD	141,831	3,191,208	03/26/2003	12/15/2026
029163 AD 4	AMERICAN RE CORPORATION.....	..	..	..	..1FE	5,998,395	130.976	7,465,632	5,700,000	5,926,133	0	(9,327)	0	0	7.450	7.000	JD	18,873	424,650	05/17/2002	12/15/2026
03040W AD 7	AMERICAN WATER CAPITAL CORP.....	..	..	..	..2FE	12,159,210	129.741	13,622,805	10,500,000	12,121,265	0	(30,402)	0	0	6.593	5.450	AO	146,145	692,265	09/20/2011	10/15/2037
031162 AW 0	AMGEN INC.....	..	..	..	..2FE	35,894,325	125.799	45,602,138	36,250,000	35,921,090	0	5,348	0	0	6.375	6.440	JD	192,578	2,310,938	07/23/2007	06/01/2037
031162 AW 0	AMGEN INC.....	..	..	..	..2FE	15,529,200	125.799	18,869,850	15,000,000	15,502,441	0	(9,488)	0	0	6.375	6.100	JD	79,688	956,250	12/14/2009	06/01/2037
031162 AY 6	AMGEN INC.....	..	..	..	..2FE	19,706,400	134.178	20,126,700	15,000,000	19,586,287	0	(90,795)	0	0	6.900	4.800	JD	86,250	1,035,000	08/22/2011	06/01/2038
031162 BA 7	AMGEN INC.....	..	..	..	..2FE	5,612,300	129.466	6,473,300	5,000,000	5,595,501	0	(10,037)	0	0	6.400	5.530	FA	133,333	320,000	03/24/2011	02/01/2039
031162 BE 9	AMGEN INC.....	..	..	..	..2FE	10,329,629	110.238	12,543,982	11,379,000	10,353,824	0	14,194	0	0	4.950	5.580	AO	140,815	563,261	04/06/2011	10/01/2041
031162 BE 9	AMGEN INC.....	LS..	..	..	..2FE	345,864	110.238	420,007	381,000	346,674	0	475	0	0	4.950	5.580	AO	4,715	18,859	04/06/2011	10/01/2041
031162 BE 9	AMGEN INC.....	..	..	..	..2FE	4,560,600	110.238	5,511,900	5,000,000	4,570,828	0	5,976	0	0	4.950	5.550	AO	61,875	247,500	04/01/2011	10/01/2041
031162 BH 2	AMGEN INC.....	..	..	..1	..2FE	14,926,500	120.071	18,010,650	15,000,000	14,927,448	0	939	0	0	5.650	5.680	JD	37,667	847,500	06/27/2011	06/15/2042
031162 BH 2	AMGEN INC.....	..	..	..1	..2FE	23,358,800	120.071	24,014,200	20,000,000	23,290,651	0	(54,452)	0	0	5.650	4.610	JD	50,222	1,130,000	10/03/2011	06/15/2042
035229 CF 8	ANHEUSER BUSCH COS INC.....	..	R	..	..1FE	31,527,188	142.328	39,118,851	27,485,000	31,015,453	0	(105,532)	0	0	7.550	6.330	AO	518,779	2,075,118	08/07/2007	10/01/2030
035229 CJ 0	ANHEUSER BUSCH COS INC.....	..	R	..	..1FE	2,583,950	136.925	3,423,125	2,500,000	2,575,265	0	(1,848)	0	0	6.800	6.530	FA	70,833	170,000	07/12/2007	08/20/2032
035229 DC 4	ANHEUSER BUSCH COS INC.....	..	R	..	..1FE	4,982,800	136.743	6,837,150	5,000,000	4,984,105	0	257	0	0	6.450	6.480	MS	107,500	322,500	08/21/2007	09/01/2037
037411 AP 0	APACHE CORPORATION.....	..	..	..	..1FE	6,166,450	131.065	6,553,250	5,000,000	5,949,659	0	(124,407)	0	0	7.625	4.250	JJ	190,625	381,250	03/15/2011	07/01/2019
037411 AR 6	APACHE CORPORATION.....	..	..	..	..1FE	20,961,000	126.294	25,258,800	20,000,000	20,914,278	0	(17,592)	0	0	6.000	5.650	JJ	553,333	1,200,000	02/12/2010	01/15/2037
037411 AW 5	APACHE CORPORATION.....	..	..	..1	..1FE	36,730,600	113.674	44,332,860	39,000,000	36,791,707	0	33,105	0	0	5.100	5.490	MS	663,000	1,989,000	03/24/2011	09/01/2040
037411 AW 5	APACHE CORPORATION.....	..	..	..1	..1FE	10,930,900	113.674	11,367,400	10,000,000	10,910,472	0	(16,661)	0	0	5.100	4.510	MS	170,000	510,000	09/28/2011	09/01/2040
037411 AX 3	APACHE CORPORATION.....	..	..	..1	..1FE	9,897,000	108.976	10,897,600	10,000,000	9,915,610	0	8,789	0	0	3.625	3.750	FA	151,042	362,500	11/30/2010	02/01/2021
03746A AA 8	APACHE FINANCE CANADA CORPORATION.....	..	..	..	..1FE	21,811,043	142.523	25,796,663	18,100,000	21,291,863	0	(105,493)	0	0	7.750	6.070	JD	62,344	1,402,750	05/03/2007	12/15/2029
038222 AG 0	APPLIED MATERIALS INC.....	..	..	..	..1FE	15,999,200	122.018	18,302,700	15,000,000	15,986,619	0	(11,908)	0	0	5.850	5.380	JD	39,000	877,500	03/28/2012	06/15/2041
039483 AU 6	ARCHER-DANIELS-MIDLAND COMPANY.....	..	..	..	..1FE	5,831,050	116.692	5,834,600	5,000,000	5,806,027	0	(20,661)	0	0	5.375	4.260	MS	79,132	268,750	10/06/2011	09/15/2035
039483 BE 1	ARCHER-DANIELS-MIDLAND COMPANY.....	..	..	..	..1FE	6,428,841	107.115	6,585,430	6,148,000	6,424,895	0	(3,945)	0	0	4.535	4.260	MS	73,575	278,812	02/03/2012	03/26/2042
039483 BG 6	ARCHER-DANIELS-MIDLAND C.....	..	..	..	..1FE	57,715,000	95.635	55,195,740	57,715,000	57,715,000	0	0	0	0	4.016	4.010	AO	482,882	0	10/16/2012	04/16/2043
039483 BG 6	ARCHER-DANIELS-MIDLAND COMPANY.....	..	..	..	..1FE	1,990,000	95.635	1,903,137	1,990,000	1,990,000	0	0	0	0	4.016	4.020	AO	16,650	0	10/16/2012	04/16/2043
04044T AE 6	ARISTOTLE HOLDINGS INC.....	..	..	..	..2FE	51,144,900	113.482	49,932,080	44,000,000	50,982,663	0	(162,237)	0	0	4.750	2.720	MN	267,056	1,045,000	10/11/2012	11/15/2021
04044T AJ 5	ARISTOTLE HOLDINGS INC.....	..	..	..	..2FE	17,365,480	107.825	17,252,000	16,000,000	17,353,507	0	(11,973)	0	0	3.900	2.840	FA	235,733	0	11/30/2012	02/15/2022
04363U AD 8	ASCIANO FINANCE LTD.....	..	F	..	..2FE	12,623,323	112.246	13,536,868	12,060,000	12,573,378	0	(36,477)	0	0	6.000	5.450	AO	168,840	723,600	07/28/2011	04/07/2023
04621W AA 8	ASSURED GUARANTY US HOLDING INC.....	..	R	..	..1FE	35,494,898	109.868	36,668,445	33,375,000	35,236,974	0	(40,679)	0	0	7.000	6.500	JD	194,688	2,336,250	04/06/2005	06/01/2034
04621W AA 8	ASSURED GUARANTY US HOLDING INC.....	LS..	R	..	..1FE	1,664,032	109.868	1,785,355	1,625,000	1,659,573	0	(701)	0	0	7.000	6.800	JD	9,479	113,750	04/06/2005	06/01/2034
046353 AD 0	ASTRAZENECA PLC.....	..	F	..	..1FE	22,518,600	135.434	27,086,800	20,000,000	22,442,336	0	(45,478)	0	0	6.450	5.530	MS	379,833	1,290,000	04/06/2011	09/15/2037
046353 AD 0	ASTRAZENECA PLC.....	..	F	..	..1FE	15,616,350	135.434	20,315,100	15,000,000	15,598,361	0	(11,306)	0	0	6.450	6.130	MS	284,875	967,500	03/09/2011	09/15/2037
049255 AE 2	ATLAS COPCO AB.....	..	F	..	..1FE	25,000,000	135.454	33,863,500	25,000,000	25,000,000	0	0	0	0	8.250	8.250	MS	687,500	2,062,500	08/26/1999	09/01/2019
049255 AE 2	ATLAS COPCO AB.....	..	F	..	..1FE	4,126,080	135.454	5,418,160	4,000,000	4,067,549	0	(7,445)	0	0	8.250	7.920	MS	110,000	330,000	05/11/2001	09/01/2019
052528 A* 7	AUSTRALIA & NEW ZEALAND BANKING GROUP.....	..	D	..	..1FE	115,500,115	100.198	115,729,164	115,500,115	115,500,115	0	0	0	(13,133,785)	2.790	2.790	MN	420,709	3,473,781	11/15/2006	11/14/2036
052528 A@ 5	AUSTRALIA & NEW ZEALAND BANKING GROUP.....	..	D	..	..1FE	115,500,115	98.061	113,260,591	115,500,115	115,500,115	0	0	0	(13,133,785)	2.620	2.620	MS	790,149	3,264,484	03/28/2007	03/27/2037
05252A BK 6	AUSTRALIA & NEW ZEALAND BANKING GROUP.....	..	F	..	..1FE	5,936,700	117.204	6,446,220	5,500,000	5,897,239	0	(39,461)	0	0	4.875	3.820	JJ	125,870	134,063	01/19/2012	01/12/2021
05257H AD 3	JEMENA LTD.....	..	F	..	..1FE	15,348,560	122.243	19,558,880	16,000,000	15,702,448	0	44,696	0	0	6.850	7.280	AO	231,378	1,096,000	04/05/2002	04/15/2018
05330A AA 5	AUTOPISTA DEL MAIPO.....	..	F	..	..2FE	14,901,663	104.485	13,581,818	12,998,821	13,936,084	0	(154,790)	0	0	7.373	5.770	JD	42,596	958,403	01/20/2012	06/15/2022
053332 AL 6	AUTOZONE INC.....	..	..	..1	..2FE	10,867,200	108.447	10,844,700	10,000,000	10,829,415	0	(37,785)	0	0	4.000	2.790	MN	51,111	200,000	08/07/2012	11/15/2020
053332 AN 2	AUTOZONE INC.....1	..2FE	9,967,200	98.014	9,801,400	10,000,000	9,967,662	0	0	0	0	2.875	2.910	JJ	38,333	0	11/01/2012	01/15/2023	

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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	F o r e i g n 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	Stated Contractual Maturity Date	
053611 AB 5	AVERY DENNISON CORP.....				.2FE	9,999,856	104.743	10,474,300	10,000,000	10,000,000	0	0	0	0	6.000	6.000	JJ.....	276,667	600,000	01/04/2007	01/15/2033	
05541V AA 4	BG ENERGY CAPITAL PLC.....				.1FE	29,492,000	110.189	33,056,700	30,000,000	29,577,772	0	43,913	0	0	4.000	4.210	JD.....	73,333	1,200,000	02/02/2011	12/09/2020	
05541V AF 3	BG ENERGY CAPITAL PLC.....				.1FE	39,313,600	116.770	46,708,000	40,000,000	39,325,842	0	10,026	0	0	5.125	5.240	AO.....	432,778	2,067,083	10/12/2011	10/15/2041	
055450 AG 5	BHP FINANCE USA LTD.....				.1FE	20,256,973	118.414	25,192,579	21,275,000	20,990,050	0	76,704	0	0	7.250	7.740	MS.....	514,146	1,542,438	07/08/1997	03/01/2016	
055450 AH 3	BHP BILLITON FIN.....				.1FE	10,702,880	131.624	10,529,920	8,000,000	10,648,942	0	(53,938)	0	0	6.420	3.290	MS.....	171,200	256,800	08/27/2012	03/01/2026	
055451 AQ 1	BHP BILLITON FINANCE USA LTD.....				.1FE	6,934,480	104.412	7,308,840	7,000,000	6,939,346	0	4,866	0	0	2.875	2.980	FA.....	70,997	100,625	02/21/2012	02/24/2022	
055451 AR 9	BHP FINANCE USA.....				.1FE	8,475,408	106.168	8,588,991	8,090,000	8,473,316	0	(2,092)	0	0	4.125	3.850	FA.....	117,726	0	09/06/2012	02/24/2042	
055451 AR 9	BHP FINANCE USA.....		LS..		.1FE	2,000,992	106.168	2,027,809	1,910,000	2,000,499	0	(494)	0	0	4.125	3.850	FA.....	27,794	0	09/06/2012	02/24/2042	
05565A A@ 2	BNP PARIBAS SA.....				.1FE	115,500,115	98.065	113,265,061	115,500,115	115,500,115	0	0	0	(13,133,785)	2.890	2.890	MN.....	417,244	3,598,289	05/16/2006	05/16/2036	
05565Q BP 2	BP CAPITAL MARKETS PLC.....				.1FE	5,054,550	115.246	5,762,300	5,000,000	5,044,282	0	(4,710)	0	0	4.500	4.360	AO.....	56,250	225,000	09/29/2010	10/01/2020	
05565Q BR 8	BP CAPITAL MARKETS PLC.....				.1FE	10,155,000	117.103	11,710,300	10,000,000	10,132,181	0	(13,048)	0	0	4.742	4.550	MS.....	144,894	474,200	03/15/2011	03/11/2021	
05569A AB 5	BP AMI LEASING INC.....				.1FE	10,783,050	119.412	11,941,200	10,000,000	10,611,190	0	(81,832)	0	0	5.523	4.410	MN.....	81,311	552,300	12/15/2010	05/08/2019	
056037 AD 6	BVPS II FUNDING CORP.....				.2FE	5,050,477	107.927	5,426,896	5,028,302	5,041,167	0	(17,459)	0	0	8.890	8.750	JD.....	37,251	447,016	05/11/2009	06/01/2017	
059438 AG 6	BANC ONE CORPORATION.....				.1FE	11,331,210	132.972	14,626,920	11,000,000	11,229,949	0	(10,766)	0	0	7.750	7.490	JJ.....	393,097	852,500	08/26/1997	07/15/2025	
05957A AA 7	BANCO DEL ESTADO DE CHILE.....				.1FE	19,935,000	109.138	21,827,600	20,000,000	19,947,307	0	5,610	0	0	4.125	4.160	AO.....	192,500	825,000	10/13/2010	10/07/2020	
059622 AE 0	BANOBRAS.....				.2	427,350,427	93.945	401,476,154	427,350,427	427,350,427	0	0	0	(48,595,003)	3.000	3.000	JD.....	71,225	13,634,320	12/29/2003	12/29/2033	
060505 A# 1	BANK OF AMERICA CORP.....				.2FE	231,000,231	90.377	208,771,772	231,000,231	231,000,231	0	0	0	(26,267,569)	2.940	2.940	MN.....	905,521	7,321,086	11/13/2006	11/13/2036	
06406H BY 4	BANK OF NEW YORK MELLON.....				.1FE	10,199,600	108.956	10,895,600	10,000,000	10,185,326	0	(14,274)	0	0	3.550	3.300	MS.....	96,639	355,000	03/15/2012	09/23/2021	
064149 M# 1	BANK OF NOVA SCOTIA.....				.1FE	115,500,115	96.243	111,160,857	115,500,115	115,500,115	0	0	0	(13,133,785)	3.015	3.020	MN.....	396,599	3,753,924	11/20/2007	11/20/2037	
064149 N* 4	BANK OF NOVA SCOTIA.....				.1FE	115,500,115	100.591	116,182,790	115,500,115	115,500,115	0	0	0	(13,133,785)	3.370	3.370	AO.....	886,592	4,199,669	04/09/2008	04/09/2038	
067383 AC 3	CR BARD INC.....				.1FE	25,031,130	113.859	28,464,750	25,000,000	25,027,305	0	(2,937)	0	0	4.400	4.380	JJ.....	507,222	1,100,000	02/10/2011	01/15/2021	
067901 AA 6	BARRICK GOLD CORP.....				.2FE	18,675,600	109.100	21,820,000	20,000,000	18,816,954	0	24,674	0	0	5.800	6.300	MN.....	148,222	1,160,000	04/05/2006	11/15/2034	
067901 AL 2	BARRICK GOLD CORP.....				.2FE	42,311,100	105.853	42,341,200	40,000,000	42,277,855	0	(33,245)	0	0	3.850	3.140	AO.....	385,000	190,361	11/30/2012	04/01/2022	
06849A AB 5	BARRICK INTL BK CORP.....				.2FE	9,715,500	117.809	11,780,900	10,000,000	9,739,260	0	4,468	0	0	6.350	6.560	AO.....	134,056	635,000	10/18/2006	10/15/2036	
06849A AB 5	BARRICK INTERNATIONAL BARBADOS.....				.2FE	5,615,800	117.809	5,890,450	5,000,000	5,588,733	0	(11,868)	0	0	6.350	5.460	AO.....	67,028	317,500	08/03/2010	10/15/2036	
06849R AG 7	BARRICK NORTH AMERICA FINANCE LLC.....				.2FE	11,532,600	114.656	11,465,600	10,000,000	11,524,687	0	(7,913)	0	0	5.700	4.720	MN.....	49,083	285,000	08/23/2012	05/30/2041	
072732 AC 4	BAYER CORPORATION.....				.1FE	21,322,700	128.857	25,771,400	20,000,000	21,022,732	0	(40,184)	0	0	6.650	6.120	FA.....	502,444	1,330,000	05/09/2003	02/15/2028	
072732 AC 4	BAYER CORPORATION.....				.1FE	32,123,348	128.857	42,960,924	33,340,000	32,481,603	0	27,551	0	0	6.650	6.920	FA.....	837,575	2,217,110	10/19/2011	02/15/2028	
072733 AA 6	BAYER HOLDING LTD.....				.1FE	173,250,173	114.930	199,116,701	173,250,173	173,250,173	0	0	0	(19,700,677)	3.575	3.580	JD.....	206,456	6,586,851	12/19/2008	12/19/2018	
073902 B# 4	JP MORGAN CHASE & CO.....				.1FE	173,250,173	98.284	170,276,421	173,250,173	173,250,173	0	0	0	(19,700,677)	2.950	2.950	AO.....	1,007,979	5,514,402	04/20/2007	04/20/2037	
079857 AH 1	BELLSOUTH CAPITAL FUNDING.....				.1FE	30,525,000	131.780	32,945,000	25,000,000	29,496,934	0	(145,002)	0	0	7.875	6.160	FA.....	743,750	1,968,750	01/28/2004	02/15/2030	
084423 AC 6	W. R. BERKLEY CORPORATION.....				.2FE	11,940,700	127.056	12,705,600	10,000,000	11,121,082	0	(86,928)	0	0	8.700	7.000	JJ.....	435,000	870,000	08/12/1998	01/01/2022	
084423 AP 7	W. R. BERKLEY CORPORATION.....				.2FE	33,390,800	117.021	40,957,350	35,000,000	33,488,700	0	23,309	0	0	6.250	6.600	FA.....	826,389	2,187,500	05/19/2008	02/15/2037	
084664 BQ 3	BERKSHIRE HATHAWAY FINANCE CORP.....				.1FE	24,911,250	114.734	28,683,500	25,000,000	24,925,991	0	7,562	0	0	4.250	4.290	JJ.....	489,931	1,062,500	01/03/2011	01/15/2021	
084670 BA 4	BERKSHIRE HATHAWAY INC.....				.1FE	42,750,800	107.721	43,088,400	40,000,000	42,653,970	0	(96,830)	0	0	3.400	2.580	JJ.....	570,444	0	08/10/2012	01/31/2022	
097023 BF 2	BOEING CO.....				.1FE	12,188,300	135.050	13,505,000	10,000,000	12,139,824	0	(39,539)	0	0	5.875	4.500	FA.....	221,944	587,500	09/29/2011	02/15/2040	
10112R AS 3	BOSTON PROPERTIES LP.....				.2FE	14,807,350	108.683	16,302,450	15,000,000	14,839,584	0	15,592	0	0	4.125	4.280	MN.....	79,063	618,750	11/15/2010	05/15/2021	
10549P AG 6	BRASCAN CORP.....				.2FE	40,914,100	125.778	56,600,100	45,000,000	41,096,378	0	50,060	0	0	7.375	8.190	MS.....	1,106,250	3,318,750	06/27/2011	03/01/2033	
10549P AG 6	BROOKFIELD ASSET MANAGEMENT INC.....				.2FE	46,383,040	125.778	52,814,182	41,990,000	45,825,299	0	(90,806)	0	0	7.375	6.550	MS.....	1,032,254	3,096,763	06/01/2006	03/01/2033	
110122 AA 6	BRISTOL MYERS SQUIBB.....				.1FE	4,958,050	138.777	6,938,850	5,000,000	4,973,542	0	1,648	0	0	7.150	7.220	JD.....	15,889	357,500	08/31/1999	06/15/2023	
110122 AU 2	BRISTOL-MYERS SQUIBB CO.....				.1FE	14,070,900	91.544	13,731,600	15,000,000	14,072,341	0	1,442	0	0	3.250	3.590	FA.....	204,479	0	12/03/2012	08/01/2042	
110122 AU 2	BRISTOL MYERS SQUIBB CO.....				.1FE	38,426,300	91.544	36,617,600	40,000,000	38,435,429	0	9,129	0	0	3.250	3.460	FA.....	541,667	0	11/15/2012	08/01/2042	

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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	F o r e i g n 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	Stated Contractual Maturity Date	
11041R	AL	2	BRITISH AEROSPACE FINANCE.....	F	.2FE	9,250,110	129.860	11,687,400	9,000,000	9,191,704	0	(7,280)	0	0	7.500	7.260	JJ	337,500	675,000	04/19/2001	07/01/2027	
111021	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	F	.2FE	54,242,365	158.868	69,107,580	43,500,000	52,758,858	0	(1,253,287)	0	0	9.625	7.430	JD	186,083	4,186,875	09/24/2008	12/15/2030	
111021	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	F	.2FE	19,669,050	158.868	23,830,200	15,000,000	19,241,953	0	(117,458)	0	0	9.625	6.860	JD	64,167	1,443,750	12/10/2004	12/15/2030	
111320	AG	2	BROADCOM CORP.....		.1FE	29,722,030	98.850	29,655,000	30,000,000	29,723,116	0	1,086	0	0	2.500	2.610	FA	281,250	0	12/18/2012	08/15/2022	
115637	AL	4	BROWN-FORMAN CORP.....		.1FE	36,354,690	100.458	36,164,880	36,000,000	36,354,516	0	(174)	0	0	3.750	3.690	JJ	71,250	0	12/13/2012	01/15/2043	
115637	AM	2	BROWN-FORMAN CORP.....		.1FE	14,901,750	98.703	14,805,450	15,000,000	14,902,227	0	477	0	0	2.250	2.320	JJ	17,813	0	12/10/2012	01/15/2023	
12189L	AC	5	BURLINGTON NORTHERN SANTA FE LLC.....		.2FE	24,374,472	113.523	27,813,135	24,500,000	24,378,456	0	1,911	0	0	5.050	5.080	MS	412,417	1,237,250	09/08/2010	03/01/2041	
12189L	AL	5	BURLINGTON NORTHERN SANTA FE LLC.....		.2FE	76,184,300	103.346	77,509,500	75,000,000	76,154,265	0	(30,035)	0	0	3.050	2.860	MS	813,333	0	09/26/2012	09/01/2022	
12189T	AR	5	BURLINGTON NORTHERN.....		.2FE	13,536,050	140.527	14,052,700	10,000,000	13,290,971	0	(113,152)	0	0	7.950	5.100	FA	300,333	795,000	09/29/2010	08/15/2030	
12201P	AB	2	BURLINGTON RESOURCES FINANCE COMPANY.....		.1FE	16,910,350	140.509	21,076,350	15,000,000	16,855,547	0	(61,048)	0	0	7.200	6.000	FA	408,000	1,080,000	01/17/2012	08/15/2031	
12201P	AN	6	BURLINGTON RESOURCES FINANCE COMPANY.....		.1FE	7,103,257	142.558	11,297,722	7,925,000	7,163,232	0	16,033	0	0	7.400	8.430	JD	48,871	586,450	10/22/2008	12/01/2031	
125094	AD	4	CDP FINANCIAL.....	A	.1FE	30,840,405	115.063	33,592,643	29,195,000	30,480,190	0	(162,066)	0	0	4.400	3.670	MN	128,458	1,284,580	02/14/2011	11/25/2019	
125509	BS	7	CIGNA CORP.....		.2FE	24,068,180	109.315	24,049,300	22,000,000	24,057,543	0	(10,637)	0	0	4.000	2.800	FA	332,444	0	12/18/2012	02/15/2022	
12612W	AB	0	CON-WAY INC.....		.2FE	15,099,454	106.425	17,166,353	16,130,000	15,187,543	0	18,175	0	0	6.700	7.240	MN	180,118	1,080,710	06/06/2007	05/01/2034	
126408	GY	3	CSX CORP.....		.2FE	23,552,718	98.714	23,335,003	23,639,000	23,552,718	0	0	0	0	4.100	4.120	MS	185,763	0	10/17/2012	03/15/2044	
126408	GY	3	CSX CORP.....	LS	.2FE	359,682	98.714	356,357	361,000	359,682	0	0	0	0	4.100	4.120	MS	2,837	0	10/17/2012	03/15/2044	
126408	GY	3	CSX CORP.....		.2FE	69,855,490	98.714	69,099,800	70,000,000	69,854,712	0	(778)	0	0	4.100	4.110	MS	550,083	0	12/13/2012	03/15/2044	
126650	BZ	2	CVS CAREMARK CORP.....		.2FE	74,895,750	100.372	75,279,000	75,000,000	74,896,573	0	824	0	0	2.750	2.770	JD	183,333	0	11/26/2012	12/01/2022	
130914	AM	6	CALIFORNIA PETROLEUM TRANSPORT CORP.....		.1FE	5,334,977	98.225	4,991,794	5,082,000	5,108,604	0	(35,035)	0	0	8.520	7.900	AO	108,247	432,986	01/07/1997	04/01/2015	
130914	AM	6	CALIFORNIA PETROLEUM TRANSPORT CORP.....		.1FE	6,258,379	98.225	5,964,222	6,072,000	6,089,906	0	(21,970)	0	0	8.520	8.060	AO	129,334	517,334	01/08/2009	04/01/2015	
13342B	AD	7	CAMERON INTERNATIONAL CORP.....		.2FE	11,406,300	135.389	13,538,900	10,000,000	11,369,886	0	(22,482)	0	0	7.000	5.950	JJ	322,778	700,000	04/12/2011	07/15/2038	
134429	AG	4	CAMPBELL SOUP COMPANY.....		.1FE	14,902,140	144.971	18,846,230	13,000,000	14,120,990	0	(94,257)	0	0	8.875	7.470	MN	192,292	1,153,750	01/12/2001	05/01/2021	
134429	AZ	2	CAMPBELL SOUP COMPANY.....		.1FE	6,942,950	97.496	6,824,720	7,000,000	6,943,375	0	425	0	0	6.625	3.850	FA	110,094	0	07/30/2012	08/02/2042	
136069	K#	7	CANADIAN IMPERIAL BANK OF COMMERCE.....	T	.1FE	173,250,173	100.237	173,661,365	173,250,173	173,250,173	0	0	0	(19,700,677)	2.830	2.830	AO	1,021,454	5,290,087	10/16/2007	10/16/2037	
136420	AF	3	CANADIAN OCCIDENTAL PETROLEUM LTD.....	A	.2FE	9,351,000	137.077	13,707,700	10,000,000	9,475,319	0	16,998	0	0	7.400	8.000	MN	123,333	740,000	10/18/2002	05/01/2028	
136440	AL	8	CANADIAN PACIFIC LTD.....	A	.2FE	5,240,350	145.652	7,282,600	5,000,000	5,138,537	0	(10,354)	0	0	9.450	8.980	FA	196,875	472,500	04/20/1992	08/01/2021	
14040H	AR	6	CAPITAL ONE FINANCIAL CORP.....		.2FE	4,985,800	122.128	6,106,400	5,000,000	4,992,258	0	1,355	0	0	6.750	6.790	MS	99,375	337,500	08/28/2007	09/15/2017	
141781	AT	1	CARGILL INC.....		.1FE	4,911,800	122.511	6,125,550	5,000,000	4,923,498	0	1,684	0	0	6.125	6.260	AO	61,250	306,250	04/19/2004	04/19/2034	
141781	AW	4	CARGILL INC.....		.1FE	24,941,500	131.951	32,987,750	25,000,000	24,945,749	0	853	0	0	6.625	6.640	MS	487,674	1,656,250	09/06/2007	09/15/2037	
141781	G*	9	CARGILL INC.....		.1FE	7,829,920	152.196	10,653,720	7,000,000	7,567,672	0	(27,871)	0	0	8.930	7.870	JD	38,201	625,100	04/28/1997	12/09/2024	
141784	AK	4	CARGILL INC.....		.1FE	19,963,900	117.939	23,587,800	20,000,000	19,987,182	0	2,487	0	0	7.500	7.520	MN	191,667	1,500,000	05/23/1997	05/23/2017	
141784	AM	0	CARGILL INC.....		.1FE	14,350,175	142.004	20,590,580	14,500,000	14,379,921	0	4,105	0	0	7.410	7.490	MN	137,291	1,074,450	07/14/2000	06/18/2027	
141784	BH	0	CARGILL INC.....		.1FE	11,012,100	127.712	12,771,200	10,000,000	10,837,696	0	(32,506)	0	0	6.875	6.030	MN	114,583	687,500	09/20/2006	05/01/2028	
141784	CA	4	CARGILL INC.....		.1FE	5,000,000	128.477	6,423,850	5,000,000	5,000,000	0	0	0	0	7.120	7.120	MN	50,433	356,000	11/10/1998	11/10/2028	
143658	AF	9	CARNIVAL CORPORATION.....	E	.2FE	40,917,859	120.929	43,979,459	36,368,000	39,490,040	0	(200,797)	0	0	7.200	6.090	AO	654,624	2,618,496	10/13/2006	10/01/2023	
143658	AH	5	CARNIVAL CORPORATION.....	E	.2FE	4,603,505	115.289	5,055,423	4,385,000	4,554,419	0	(6,639)	0	0	6.650	6.250	JJ	134,461	291,603	07/02/2003	01/15/2028	
143658	AH	5	CARNIVAL CORPORATION.....	E	.2FE	14,568,864	115.289	15,708,126	13,625,000	14,353,496	0	(28,955)	0	0	6.650	6.100	JJ	417,795	906,063	01/13/2004	01/15/2028	
149123	BK	6	CATERPILLAR INC.....		.1FE	9,165,900	143.403	10,755,225	7,500,000	9,128,928	0	(22,170)	0	0	6.950	5.450	MN	86,875	521,250	04/12/2011	05/01/2042	
14912L	4E	8	CATERPILLAR FINANCIAL SERVICES CORP.....		.1FE	28,367,958	130.206	38,150,358	29,300,000	28,640,478	0	79,298	0	0	7.150	7.600	FA	791,426	2,094,950	05/18/2009	02/15/2019	
14912L	4E	8	CATERPILLAR FINANCIAL SERVICES CORP.....		.1FE	9,983,000	130.206	13,020,600	10,000,000	9,988,302	0	1,476	0	0	7.150	7.170	FA	270,111	715,000	02/05/2009	02/15/2019	
151020	AH	7	CELGENE CORP.....		.2FE	60,853,120	101.938	61,162,800	60,000,000	60,848,859	0	(4,261)	0	0	3.250	3.080	FA	769,167	0	11/27/2012	08/15/2022	
15135U	AG	4	CENOVUS ENERGY INC.....	A	.2FE	51,532,060	102.132	51,066,000	50,000,000	51,518,645	0	(13,415)	0	0	3.000	2.630	FA	558,333	0	12/13/2012	08/15/2022	

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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	For eign 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	Stated Contractual Maturity Date		
15135U	AH	2		A	1	2FE		21,805,200	103,969	20,793,800	20,000,000	21,799,879		0	(5,321)	0	4.450	3.930	MS	331,278	0	10/19/2012	09/15/2042
15189X	AM	0			1	1FE		10,278,098	95.170	9,945,265	10,450,000	10,278,448		0	350	0	3.550	3.640	FA	145,299	0	12/04/2012	08/01/2042
15189X	AM	0	LS		1	1FE		540,953	95.170	523,435	550,000	540,971		0	18	0	3.550	3.640	FA	7,647	0	12/04/2012	08/01/2042
15189X	AM	0			1	1FE		13,769,620	95.170	13,323,800	14,000,000	13,770,825		0	1,205	0	3.550	3.640	FA	194,658	0	10/12/2012	08/01/2042
15234Q	AL	2		F		2FE		5,000,000	107.500	5,375,000	5,000,000	5,000,000		0	0	0	5.750	5.750	AO	51,111	287,500	10/27/2011	10/27/2021
16675H	AL	6				1FE		1,855,693	101.498	1,899,220	1,871,189	1,868,578		0	2,659	0	7.327	7.470	JJ	68,551	137,102	05/08/2000	01/01/2014
166764	AB	6				1FE		14,555,000	100.164	14,578,870	14,555,000	14,555,000		0	0	0	2.355	2.350	JD	24,756	0	11/28/2012	12/05/2022
166764	AB	6	LS			1FE		445,000	100.164	445,730	445,000	445,000		0	0	0	2.355	2.350	JD	757	0	11/28/2012	12/05/2022
166764	AB	6				1FE		60,000,000	100.164	60,098,400	60,000,000	60,000,000		0	0	0	2.355	2.360	JD	102,050	0	11/28/2012	12/05/2022
171340	AH	5				2FE		66,002,790	100.327	65,212,550	65,000,000	65,989,519		0	(13,272)	0	2.875	2.700	AO	493,142	0	11/08/2012	10/01/2022
172062	AE	1				2FE		9,884,700	114.922	11,492,200	10,000,000	9,899,159		0	2,136	0	6.125	6.210	MN	102,083	612,500	11/10/2004	11/01/2034
172062	AF	8				2FE		27,887,148	122.678	31,773,602	25,900,000	27,479,334		0	(59,963)	0	6.920	6.290	MN	229,014	1,792,280	01/05/2005	05/15/2028
17252M	AG	5				2FE		58,703,017	122.608	71,425,290	58,255,000	58,675,900		0	(8,053)	0	6.150	6.090	FA	1,353,458	3,582,682	02/23/2010	08/15/2036
17275R	AD	4				1FE		49,121,770	130.145	59,866,700	46,000,000	49,008,249		0	(52,126)	0	5.900	5.420	FA	1,025,289	2,714,000	03/07/2011	02/15/2039
17275R	AF	9				1FE		103,275,350	127.094	101,675,200	80,000,000	103,205,043		0	(70,307)	0	5.500	3.780	JJ	2,028,889	0	12/12/2012	01/15/2040
17305B	AB	7				1FE		24,960,175	122.354	26,306,110	21,500,000	23,343,978		0	(211,253)	0	8.040	6.460	JD	76,827	1,728,600	07/08/2003	12/15/2019
173074	A*	6		O		2FE		346,500,346	96.255	333,523,701	346,500,346	346,500,346		0	0	(39,401,353)	2.760	2.760	AO	2,311,157	10,318,473	04/04/2005	04/04/2035
186108	CE	4				2FE		29,534,750	113.722	28,430,500	25,000,000	29,496,207		0	(38,543)	0	5.950	4.390	JD	66,111	743,750	08/03/2012	12/15/2036
189054	AT	6				2FE		89,703,340	103.104	90,731,520	88,000,000	89,679,695		0	(23,645)	0	3.050	2.820	MS	805,200	0	12/11/2012	09/15/2022
19075Q	AB	8				1FE		20,000,000	127.058	25,411,600	20,000,000	20,000,000		0	0	0	7.875	7.870	AO	332,500	1,575,000	04/14/2008	04/16/2018
19075Q	AB	8				1FE		5,000,000	127.058	6,352,900	5,000,000	5,000,000		0	0	0	7.875	7.880	AO	83,125	393,750	04/18/2008	04/16/2018
191216	AV	2				1FE		5,173,800	110.239	5,511,950	5,000,000	5,152,931		0	(15,317)	0	3.300	2.900	MS	55,000	174,625	08/17/2011	09/01/2021
191241	AD	0		F		1FE		21,513,877	112.758	22,551,600	20,000,000	21,203,465		0	(145,806)	0	4.625	3.660	FA	349,444	925,000	11/09/2010	02/15/2020
195869	AG	7				1FE		22,923,504	143.779	23,910,448	16,630,000	22,711,429		0	(169,904)	0	7.630	4.720	MN	1,268,869	1,268,869	04/23/2012	04/15/2032
195869	AL	6				1FE		21,021,900	131.768	26,353,600	20,000,000	20,992,709		0	(18,474)	0	6.375	5.980	FA	531,250	1,275,000	04/18/2011	08/01/2037
20029P	AH	2				2FE		20,716,740	143.949	23,751,585	16,500,000	19,981,089		0	(146,760)	0	8.500	6.250	MN	233,750	1,402,500	03/12/2007	05/01/2027
20029P	AH	2				2FE		16,890,360	143.949	19,433,115	13,500,000	16,301,587		0	(117,793)	0	8.500	6.280	MN	191,250	1,147,500	03/16/2007	05/01/2027
20030N	AM	3				2FE		13,846,097	128.319	16,771,293	13,070,000	13,815,812		0	(13,453)	0	6.450	6.000	MS	248,221	843,015	07/14/2010	03/15/2037
20030N	AV	3				2FE		17,369,450	135.607	20,341,050	15,000,000	17,278,175		0	(41,110)	0	6.950	5.790	FA	393,833	1,042,500	10/28/2010	08/15/2037
20030N	AY	7				2FE		60,699,350	131.281	59,076,450	45,000,000	60,574,246		0	(125,104)	0	6.550	4.340	JJ	1,473,750	0	08/01/2012	07/01/2039
20030N	BD	2				2FE		46,886,600	104.184	46,882,800	45,000,000	46,838,831		0	(47,769)	0	3.125	2.640	JJ	699,219	0	11/27/2012	07/15/2022
20030N	BE	0				2FE		10,992,700	105.406	10,540,600	10,000,000	10,985,971		0	(6,729)	0	4.650	4.070	JJ	231,208	0	07/26/2012	07/15/2042
200339	AE	9				1FE		16,369,500	109.473	16,420,950	15,000,000	15,201,415		0	(119,316)	0	8.375	7.430	JJ	579,271	1,256,250	12/09/1996	07/15/2024
202795	JA	9				1FE		30,454,400	98.175	29,452,500	30,000,000	30,453,251		0	(1,149)	0	3.800	3.710	AO	285,000	0	12/13/2012	10/01/2042
205887	AX	0				2FE		21,943,800	137.519	27,503,800	20,000,000	21,600,705		0	(42,692)	0	8.250	7.420	MS	485,833	1,650,000	09/26/2001	09/15/2030
20763#	DU	2			12	2		635,635	100.683	639,976	635,635	635,635		0	0	0	9.430	9.430	MS	15,818	59,940	09/17/1991	03/26/2013
20763#	DV	0			12	2		635,635	100.683	639,976	635,635	635,635		0	0	0	9.430	9.430	MS	15,818	59,940	09/17/1991	03/26/2013
20825C	AQ	7				1FE		27,032,200	141.814	28,362,800	20,000,000	26,861,198		0	(140,182)	0	6.500	4.300	FA	541,667	1,300,000	10/04/2011	02/01/2039
20825V	AB	8				1FE		9,561,640	128.395	14,123,450	11,000,000	9,636,723		0	21,808	0	5.950	7.030	AO	138,172	654,500	03/25/2009	10/15/2036
20826F	AA	4				1FE		49,951,000	99.682	49,841,000	50,000,000	49,951,310		0	311	0	2.400	2.410	JD	80,000	0	12/04/2012	12/15/2022
209111	EF	6				1FE		10,147,118	121.250	12,255,950	10,108,000	10,145,041		0	(895)	0	5.700	5.670	FA	240,065	576,156	01/05/2010	02/01/2034
209111	ES	8				1FE		10,849,500	135.343	13,534,300	10,000,000	10,808,262		0	(14,806)	0	6.300	5.680	FA	238,000	630,000	12/29/2009	08/15/2037

E10.12

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	For eign	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	Stated Contractual Maturity Date
209111 EU 3	CONSOLIDATED EDISON COMPANY OF NEW YORK				.1FE	5,873,200	142.957	7,147,850	5,000,000	5,847,534	0	(15,250)	0	0	6.750	5.500	AO	84,375	337,500	04/06/2011	04/01/2038
209111 EU 3	CONSOLIDATED EDISON CO OF NEW YORK INC				.1FE	13,950,900	142.957	14,295,700	10,000,000	13,848,085	0	(83,724)	0	0	6.750	4.250	AO	168,750	675,000	10/04/2011	04/01/2038
209111 EY 5	CONSOLIDATED EDISON COMPANY OF NEW YORK				.1FE	20,985,374	124.122	26,146,299	21,065,000	20,988,774	0	1,212	0	0	5.500	5.520	JD	96,548	1,158,575	12/02/2009	12/01/2039
209111 EY 5	CONSOLIDATED EDISON COMPANY OF NEW YORK	LS			.1FE	3,920,126	124.122	4,884,201	3,935,000	3,920,761	0	226	0	0	5.500	5.520	JD	18,035	216,425	12/02/2009	12/01/2039
21079T AA 6	CONTINENTAL AIRLINES 2009-1				.2FE	9,099,691	115.750	9,462,572	8,175,008	9,067,680	0	(261,831)	0	0	9.000	5.170	JJ	353,569	704,066	09/28/2010	07/08/2016
219350 AR 6	CORNING INC				.1FE	35,421,612	127.340	37,488,896	29,440,000	35,114,613	0	(229,073)	0	0	7.250	5.240	FA	806,329	1,790,025	06/14/2012	08/15/2036
219350 AR 6	CORNING INC				.1FE	9,107,875	127.340	9,467,729	7,435,000	9,056,220	0	(51,655)	0	0	7.250	5.020	FA	203,636	269,519	05/08/2012	08/15/2036
219350 AW 5	CORNING INC				.1FE	11,596,370	105.309	11,583,990	11,000,000	11,596,044	0	(326)	0	0	4.750	4.420	MS	153,847	0	12/17/2012	03/15/2042
219350 AX 3	CORNING INC				.1FE	13,155,790	103.464	13,450,320	13,000,000	13,153,747	0	(2,043)	0	0	4.700	4.610	MS	179,906	346,233	02/29/2012	03/15/2037
219350 AX 3	CORNING INC				.1FE	10,489,700	103.464	10,346,400	10,000,000	10,489,405	0	(295)	0	0	4.700	4.370	MS	138,389	0	12/14/2012	03/15/2037
21987B AK 4	CODELCO INC				.1FE	29,505,280	121.655	38,929,600	32,000,000	29,693,645	0	40,620	0	0	5.625	6.200	MS	500,000	1,800,000	03/08/2010	09/21/2035
21987B AK 4	CODELCO INC				.1FE	19,566,250	121.655	24,331,000	20,000,000	19,607,503	0	8,193	0	0	5.625	5.780	MS	312,500	1,125,000	12/24/2009	09/21/2035
21987B AL 2	CODELCO INC				.1FE	12,375,675	130.169	12,691,478	9,750,000	12,343,323	0	(32,352)	0	0	6.150	4.340	AO	111,597	299,813	06/12/2012	10/24/2036
21987B AL 2	CODELCO INC				.1FE	11,253,150	130.169	13,016,900	10,000,000	11,215,972	0	(26,993)	0	0	6.150	5.230	AO	114,458	615,000	10/11/2011	10/24/2036
21987B AM 0	CODELCO INC				.1FE	14,991,960	128.837	15,460,440	12,000,000	14,233,449	0	(321,001)	0	0	7.500	4.000	JJ	415,000	900,000	07/26/2010	01/15/2019
21987B AN 8	CODELCO INC				.1FE	11,536,980	108.132	12,975,840	12,000,000	11,614,421	0	40,285	0	0	3.750	4.230	MN	71,250	450,000	02/14/2011	11/04/2020
21987B AQ 1	CODELCO INC				.1FE	14,885,400	101.111	15,166,650	15,000,000	14,889,181	0	3,781	0	0	3.000	3.090	JJ	205,000	0	08/23/2012	07/17/2022
224044 BW 6	COX COMMUNICATIONS INC				.2FE	53,634,530	103.126	54,656,780	53,000,000	53,632,231	0	(2,299)	0	0	3.250	3.110	JD	153,111	0	12/18/2012	12/15/2022
225313 A* 6	CREDIT AGRICOLE S.A. LONDON BRANCH				.1FE	115,500,115	96.872	111,886,775	115,500,115	115,500,115	0	0	0	(13,133,785)	2.880	2.880	JJ	1,617,002	3,692,940	07/06/2007	07/06/2037
23330J AA 9	DP WORLD LTD				.2FE	28,981,200	117.125	35,137,500	30,000,000	29,043,693	0	14,179	0	0	6.850	7.120	JJ	1,021,792	2,055,000	01/08/2008	07/02/2037
23330J AA 9	DP WORLD LTD				.2FE	14,986,650	117.125	17,568,750	15,000,000	14,987,563	0	192	0	0	6.850	6.860	JJ	510,896	1,027,500	07/02/2007	07/02/2037
233835 AQ 0	DAIMLERCHRYSLER NA HOLDING CORPORATION				.1FE	29,765,100	155.643	46,692,900	30,000,000	29,800,675	0	4,522	0	0	8.500	8.570	JJ	1,154,583	2,550,000	01/11/2001	01/18/2031
233835 AQ 0	DAIMLER FINANCE NORTH AMERICA LLC				.1FE	12,720,550	155.643	15,564,300	10,000,000	12,297,476	0	(66,661)	0	0	8.500	6.340	JJ	384,861	850,000	03/09/2005	01/18/2031
236363 A# 4	DANSKE BANK				.2FE	115,500,115	98.168	113,384,130	115,500,115	115,500,115	0	0	0	(13,133,785)	2.900	2.900	JD	37,217	3,562,120	06/27/2006	06/27/2036
236363 B* 7	DANSKE BANK				.2FE	115,500,115	96.199	111,110,152	115,500,115	115,500,115	0	0	0	(13,133,785)	2.830	2.830	MN	499,378	3,523,584	11/06/2007	11/06/2037
239753 DJ 2	TARGET CORPORATION				.1FE	5,649,140	127.719	6,753,781	5,288,000	5,566,974	0	(11,042)	0	0	6.750	6.200	JJ	178,470	356,940	08/18/2003	01/01/2028
24240V AE 1	MORGAN STANLEY				.1FE	5,982,208	104.463	6,685,632	6,400,000	6,366,850	0	39,482	0	0	6.750	7.440	AO	91,200	432,000	03/04/1997	10/15/2013
24240V AM 3	MORGAN STANLEY				.1FE	13,022,390	109.012	15,915,752	14,600,000	14,179,776	0	119,847	0	0	6.750	7.850	JJ	492,750	985,500	09/26/1996	01/01/2016
244199 BF 1	DEERE & COMPANY				.1FE	145,948,706	102.205	143,802,435	140,700,000	145,935,124	0	(13,582)	0	0	3.900	3.690	JD	335,335	2,366,726	12/13/2012	06/09/2042
24702R AF 8	DELL INC				.1FE	16,294,550	116.227	15,690,645	13,500,000	16,259,809	0	(34,741)	0	0	6.500	5.050	AO	185,250	438,750	05/02/2012	04/15/2038
24702R AJ 0	DELL INC				.1FE	10,617,385	115.313	11,145,001	9,665,000	10,422,856	0	(99,300)	0	0	5.875	4.460	JD	25,236	567,819	02/09/2011	06/15/2019
24702R AM 3	DELL INC				.1FE	3,747,613	101.816	4,178,529	4,104,000	3,756,709	0	4,789	0	0	5.400	6.030	MS	68,332	221,616	02/14/2011	09/10/2040
24702R AM 3	DELL INC	LS			.1FE	24,935,187	101.816	27,893,511	27,396,000	25,000,016	0	32,901	0	0	5.400	6.050	MS	456,143	1,479,384	02/14/2011	09/10/2040
24820R AE 8	STATOIL				.1FE	10,263,210	120.206	12,621,630	10,500,000	10,425,441	0	18,965	0	0	7.375	7.620	MN	129,063	774,375	12/05/2000	05/01/2016
24820R AG 3	STATOIL				.1FE	22,598,910	135.270	32,464,800	24,000,000	22,903,676	0	32,830	0	0	6.500	6.960	JD	130,000	1,560,000	04/29/2004	12/01/2028
2495E5 WB 5	DEPFA BANK PLC NY				.2FE	30,000,000	101.027	30,308,100	30,000,000	30,000,000	0	0	0	0	6.050	6.050	MS	541,492	1,815,000	03/01/2007	03/15/2037
25156P AC 7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE				.2FE	22,328,900	149.824	26,968,320	18,000,000	21,859,850	0	(114,565)	0	0	8.750	6.650	JD	70,000	1,575,000	01/24/2007	06/15/2030
25156P AC 7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE				.2FE	19,961,100	149.824	22,473,600	15,000,000	19,252,348	0	(134,078)	0	0	8.750	6.090	JD	58,333	1,312,500	03/04/2005	06/15/2030
25156P AD 5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE				.2FE	13,418,200	159.728	15,972,800	10,000,000	12,991,561	0	(75,166)	0	0	9.250	6.510	JD	77,083	925,000	03/03/2006	06/01/2032
25179M AL 7	DEVON ENERGY CORP				.2FE	24,920,500	118.785	29,696,250	25,000,000	24,922,235	0	1,097	0	0	5.600	5.620	JJ	645,556	1,411,667	07/05/2011	07/15/2041
25179M AN 3	DEVON ENERGY CORPORATION				.2FE	16,880,550	106.981	16,047,150	15,000,000	16,874,544	0	(6,006)	0	0	4.750	4.010	MN	91,042	358,229	10/22/2012	05/15/2042
25179M AN 3	DEVON ENERGY CORP				.2FE	14,622,400	106.981	13,907,530	13,000,000	14,617,291	0	(5,109)	0	0	4.750	4.020	MN	78,903	310,465	10/23/2012	05/15/2042

E10.13

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	For eign 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	Stated Contractual Maturity Date	
25179M AP 8	DEVON ENERGY CORP.....			1	.2FE	75,236,490	104.369	75,145,680	72,000,000	75,151,843	0	(84,647)	0	3.250	2.710	MN	299,000	931,396	11/28/2012	05/15/2022		
252391 AA 5	DEXUS FINANCE PTY LTD.....		F		.2FE	12,945,660	108.468	14,100,840	13,000,000	12,978,592	0	10,849	0	7.125	7.220	AO	195,542	926,250	10/06/2009	10/15/2014		
25243Y AH 2	DIAGEO CAP PLC.....		F		.1FE	10,306,800	128.129	12,812,900	10,000,000	10,292,167	0	(5,748)	0	5.875	5.650	MS	148,507	587,500	04/08/2010	09/30/2036		
25243Y AH 2	DIAGEO CAPITAL PLC.....		F		.1FE	11,744,900	128.129	12,812,900	10,000,000	11,694,214	0	(38,275)	0	5.875	4.690	MS	148,507	587,500	08/23/2011	09/30/2036		
25271C AK 8	DIAMOND OFFSHORE DRILLING INC.....				.1FE	5,687,350	123.417	6,170,850	5,000,000	5,537,540	0	(73,393)	0	5.875	3.940	MN	48,958	293,750	11/24/2010	05/01/2019		
25271C AL 6	DIAMOND OFFSHORE DRILL.....				.1FE	49,040,134	128.286	60,262,349	46,975,000	49,024,392	0	(9,410)	0	5.700	5.370	AO	565,266	2,372,625	12/03/2012	10/15/2039		
25271C AL 6	DIAMOND OFFSHORE DRILL.....	LS			.1FE	5,779,884	128.286	7,414,931	5,780,000	5,779,989	0	0	0	5.700	5.700	AO	69,553	329,460	12/03/2012	10/15/2039		
25459H AW 5	DIRECTV HOLDINGS/FING.....			1	.2FE	10,952,800	108.254	10,825,400	10,000,000	10,913,946	0	(38,854)	0	4.600	3.270	FA	173,778	230,000	08/08/2012	02/15/2021		
25459H AX 3	DIRECTV HOLDINGS/FING.....			1	.2FE	17,010,200	110.958	16,643,700	15,000,000	16,997,569	0	(12,631)	0	6.000	5.090	FA	340,000	300,000	08/15/2012	08/15/2040		
25459H AZ 8	DIRECTV HOLDINGS/FING.....				.2FE	52,641,600	115.722	49,760,460	43,000,000	52,578,668	0	(62,932)	0	6.375	4.910	MS	913,750	1,370,625	08/07/2012	03/01/2041		
25459H BG 9	DIRECTV HOLDINGS/FING.....				.2FE	16,362,000	101.143	15,171,450	15,000,000	16,353,881	0	(8,119)	0	5.150	4.590	MS	227,458	401,271	08/02/2012	03/15/2042		
25468P BW 5	WALT DISNEY COMPANY.....				.1FE	2,711,325	143.715	3,592,875	2,500,000	2,684,463	0	(4,843)	0	7.000	6.330	MS	58,333	175,000	05/04/2006	03/01/2032		
25468P CW 4	WALT DISNEY COMPANY.....				.1FE	7,938,560	100.919	8,073,520	8,000,000	7,939,031	0	471	0	2.350	2.430	JD	16,189	0	11/27/2012	12/01/2022		
25468P CW 4	WALT DISNEY COMPANY.....			1	.1FE	48,720,720	100.919	49,450,310	49,000,000	48,722,860	0	2,140	0	2.350	2.410	JD	99,157	0	11/28/2012	12/01/2022		
25468P CX 2	WALT DISNEY COMPANY.....				.1FE	24,820,500	100.105	25,026,250	25,000,000	24,820,787	0	288	0	3.700	3.740	JD	79,653	0	11/27/2012	12/01/2042		
25746U BQ 1	DOMINION RESOURCES INC.....			1	.2FE	16,864,738	98.734	16,537,945	16,750,000	16,864,309	0	(428)	0	4.050	4.010	MS	203,513	0	09/19/2012	09/15/2042		
257867 AC 5	DONNELLEY & SONS.....				.3FE	5,569,250	99.769	4,988,450	5,000,000	5,339,281	0	(28,301)	0	8.875	7.750	AO	93,681	443,750	01/08/2001	04/15/2021		
260003 AF 5	DOVER CORP.....				.1FE	12,702,800	123.442	12,344,200	10,000,000	12,669,616	0	(33,184)	0	5.375	3.640	AO	113,472	268,750	07/16/2012	10/15/2035		
260003 AF 5	DOVER CORP.....				.1FE	5,970,316	123.442	5,801,774	4,700,000	5,954,719	0	(15,597)	0	5.375	3.640	AO	53,332	126,313	07/16/2012	10/15/2035		
260003 AK 4	DOVER CORP.....			1	.1FE	19,094,550	126.799	19,019,850	15,000,000	19,091,707	0	(2,843)	0	5.375	3.780	MS	268,750	0	12/13/2012	03/01/2041		
260543 BA 0	DOW CHEMICAL.....				.2FE	6,248,400	133.097	6,654,850	5,000,000	5,840,625	0	(75,507)	0	9.000	6.350	AO	112,500	450,000	08/22/2006	04/01/2021		
260543 BE 2	DOW CHEMICAL.....				.2FE	11,216,000	125.977	12,597,700	10,000,000	10,899,996	0	(62,086)	0	7.375	6.170	MS	245,833	737,500	02/09/2007	03/01/2023		
26054C BR 3	DOW CAPITAL BV.....		E		.2FE	6,313,500	134.069	6,703,450	5,000,000	5,939,082	0	(72,380)	0	8.640	6.000	JD	36,000	432,000	01/09/2007	06/01/2022		
26138E AQ 2	DR PEPPER SNAPPLE GROUP INC.....				.2FE	5,984,100	99.697	5,981,820	6,000,000	5,984,217	0	117	0	2.000	2.040	JJ	13,667	0	12/10/2012	01/15/2020		
26138E AR 0	DR PEPPER SNAPPLE GROUP INC.....			1	.2FE	35,069,960	99.346	34,771,100	35,000,000	35,069,228	0	(732)	0	2.700	2.680	MN	107,625	0	11/16/2012	11/15/2022		
263534 CB 3	EI DU PONT DE NEMOURS AND CO.....				.1FE	30,674,830	109.852	34,054,120	31,000,000	30,729,797	0	27,787	0	3.625	3.750	JJ	518,174	1,123,750	12/16/2010	01/15/2021		
26439R AH 9	DUKE CAPITAL CORPORATION.....				.2FE	28,825,840	132.068	38,299,720	29,000,000	28,904,411	0	10,202	0	8.000	8.060	AO	580,000	2,320,000	03/25/2003	10/01/2019		
26439R AH 9	SPECTRA ENERGY CAPITAL CORP.....				.2FE	7,786,695	132.068	11,225,780	8,500,000	8,081,310	0	42,596	0	8.000	8.980	AO	170,000	680,000	01/23/2003	10/01/2019		
26439X AH 6	DUKE ENERGY FIELD SERVICES LLC.....				.2FE	12,493,844	114.355	21,384,385	18,700,000	12,709,975	0	60,293	0	6.450	10.000	MN	194,324	1,206,150	11/07/2008	11/03/2036		
26441C AF 2	DUKE ENERGY CORP.....			1	.2FE	10,636,700	105.389	10,538,900	10,000,000	10,611,772	0	(24,928)	0	3.550	2.730	MS	104,528	177,500	08/07/2012	09/15/2021		
26442C AN 4	DUKE ENERGY CORP.....			1	.1FE	19,840,800	100.794	20,158,800	20,000,000	19,841,677	0	877	0	4.000	4.050	MS	222,222	0	09/18/2012	09/30/2042		
268317 AC 8	ELECTRICITE DE FRANCE.....		F		.1FE	50,860,315	133.715	59,503,175	44,500,000	50,681,690	0	(106,736)	0	6.950	5.880	JJ	1,331,601	3,092,750	09/14/2011	01/26/2039		
268317 AE 4	ELECTRICITE DE FRANCE.....		F		.1FE	35,605,341	114.979	41,300,457	35,920,000	35,618,310	0	4,637	0	5.600	5.660	JJ	860,484	2,011,520	01/21/2010	01/27/2040		
268317 AE 4	ELECTRICITE DE FRANCE.....	LS	F		.1FE	13,956,659	114.979	16,189,043	14,080,000	13,961,743	0	1,818	0	5.600	5.660	JJ	337,294	788,480	01/21/2010	01/27/2040		
268317 AE 4	ELECTRICITE DE FRANCE.....		F		.1FE	11,013,800	114.979	11,497,900	10,000,000	10,992,261	0	(17,099)	0	5.600	4.930	JJ	239,556	560,000	09/14/2011	01/27/2040		
26835P AB 6	EDP FINANCE B.V.....		F		.3FE	7,517,400	104.849	7,863,675	7,500,000	7,511,389	0	(1,866)	0	6.000	5.960	FA	186,250	450,000	11/09/2007	02/02/2018		
26835P AC 4	EDP FINANCE BV.....		F		.3FE	32,599,700	99.079	34,677,650	35,000,000	33,155,359	0	217,094	0	4.900	5.850	AO	428,750	1,715,000	04/27/2010	10/01/2019		
26875P AK 7	EOG RESOURCES INC.....			1	.1FE	76,300,600	100.704	76,535,040	76,000,000	76,303,058	0	2,458	0	2.625	2.580	MS	615,125	0	12/11/2012	03/15/2023		
268789 AB 0	E.ON INTERNATIONAL FINANCE BV.....		F		.1FE	11,633,800	136.534	13,653,400	10,000,000	11,592,143	0	(28,570)	0	6.650	5.480	AO	112,681	665,000	06/22/2011	04/30/2038		
268789 AB 0	E.ON INTERNATIONAL FINANCE BV.....		F		.1FE	9,957,200	136.534	13,653,400	10,000,000	9,959,929	0	595	0	6.650	6.680	AO	112,681	665,000	04/22/2008	04/30/2038		
26882P BE 1	ERAC USA FINANCE COMPANY.....				.2FE	49,187,280	126.983	53,332,860	42,000,000	49,027,528	0	(126,179)	0	7.000	5.720	AO	620,667	2,940,000	10/20/2011	10/15/2037		
26882P BE 1	ERAC USA FINANCE LLC.....				.2FE	51,187,810	126.983	52,380,488	41,250,000	51,119,224	0	(68,586)	0	7.000	5.260	AO	609,583	1,443,750	09/25/2012	10/15/2037		

E10.14

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	For eign 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	Stated Contractual Maturity Date	
26884A AD 5	ERP OPERATING LP.....				.2FE	6,923,340	136.610	8,196,600	6,000,000	6,726,810	0	(33,090)	0	7.570	6.240	FA	171,587	454,200	11/03/2005	08/15/2026		
26884T AH 5	ERAC USA FINANCE LLC.....				.2FE	68,484,500	101.245	68,846,600	68,000,000	68,480,464	0	(4,036)	0	3.300	3.210	AO	473,733	0	12/13/2012	10/15/2022		
277432 AN 0	EASTMAN CHEMICAL CO.....			1	.2FE	40,040,930	104.732	39,798,160	38,000,000	40,013,623	0	(27,307)	0	3.600	2.950	FA	782,800	0	12/14/2012	08/15/2022		
278058 AM 4	EATON CORPORATION.....				.2FE	12,704,100	139.614	16,753,680	12,000,000	12,425,978	0	(29,237)	0	8.100	7.570	FA	367,200	972,000	09/08/2003	08/15/2022		
278058 AP 7	EATON CORPORATION.....				.2FE	5,534,100	130.584	6,529,200	5,000,000	5,418,160	0	(24,497)	0	7.625	6.560	AO	95,313	381,250	07/05/2007	04/01/2024		
278058 AY 8	EATON CORPORATION.....				.2FE	28,452,650	117.815	41,235,250	35,000,000	28,829,220	0	117,278	0	5.450	7.040	AO	402,694	1,907,500	07/15/2009	10/15/2034		
278058 E@ 7	EATON CORPORATION.....			O	.2FE	115,500,115	114.500	132,247,944	115,500,115	115,500,115	0	0	0	4.215	4.220	JD	189,324	5,177,357	12/17/2008	12/17/2018		
28932M AD 7	ELM RD GEN.....				.1FE	20,000,000	126.895	25,379,000	20,000,000	20,000,000	0	0	0	6.090	6.090	FA	473,667	1,218,000	02/03/2010	02/11/2040		
28932M AJ 4	ELM ROAD GENERATING STATION.....				.1FE	21,254,200	118.954	23,790,800	20,000,000	21,220,243	0	(26,721)	0	5.848	5.380	JJ	526,320	1,169,600	09/12/2011	01/19/2041		
29245J AD 4	EMPRESA NACIONAL DEL PETROLEO.....			F	.2FE	6,963,125	114.977	7,473,505	6,500,000	6,857,347	0	(44,913)	0	6.250	5.240	JJ	195,226	406,250	07/20/2010	07/08/2019		
292505 AD 6	ENCANA CORP.....			A	.2FE	10,430,100	122.798	12,279,800	10,000,000	10,387,473	0	(8,394)	0	6.500	6.170	FA	245,556	650,000	12/19/2006	08/15/2034		
292505 AG 9	ENCANA CORP.....			A	.2FE	10,650,500	125.075	10,630,681	10,000,000	10,630,681	0	(10,615)	0	6.500	6.010	FA	270,833	650,000	01/26/2011	02/01/2038		
292505 AJ 3	ENCANA CORP.....			A	.2FE	26,485,650	108.614	27,153,500	25,000,000	26,466,402	0	(19,248)	0	3.900	3.120	MN	124,583	292,500	12/18/2012	11/15/2021		
29268B AC 5	ENEL FINANCE INTERNATIONAL S.A.....			F	.2FE	14,626,720	104.450	16,712,000	16,000,000	14,679,257	0	13,932	0	6.800	7.510	MS	320,356	1,088,000	10/31/2008	09/15/2037		
29273R AF 6	ENERGY TRANSFER PARTNERS LP.....				.2FE	4,979,520	117.422	4,696,880	4,000,000	4,975,339	0	(4,181)	0	6.625	4.880	AO	55,944	0	10/17/2012	10/15/2036		
29273R AJ 8	ENERGY TRANSFER PARTNERS LP.....				.2FE	8,063,520	129.325	7,759,500	6,000,000	8,056,608	0	(6,912)	0	7.500	5.090	JJ	225,000	0	10/17/2012	07/01/2038		
29273R AP 4	ENERGY TRANSFER PARTNERS LP.....				.2FE	14,475,840	113.774	13,652,880	12,000,000	14,468,316	0	(7,524)	0	6.050	4.720	JD	60,500	363,000	10/17/2012	06/01/2041		
29364D AK 6	ENERGY ARKANSAS INC.....				.1FE	18,985,150	100.073	19,013,870	19,000,000	18,987,690	0	255	0	6.380	6.360	MN	202,033	1,212,200	02/02/2010	11/01/2034		
29364D AK 6	ENERGY ARKANSAS INC.....				.1FE	7,014,230	100.073	7,005,110	7,000,000	6,996,142	0	59	0	6.380	6.340	MN	74,433	446,600	10/05/2004	11/01/2034		
29364D AQ 3	ENERGY ARKANSAS INC.....				.1FE	4,998,550	109.391	5,469,550	5,000,000	4,998,631	0	81	0	3.750	3.750	FA	70,833	187,500	11/09/2010	02/15/2021		
29364W AB 4	ENERGY LOUISIANA LLC.....				.1FE	9,932,600	100.007	10,000,700	10,000,000	9,937,314	0	1,294	0	6.400	6.450	AO	160,000	640,000	01/26/2010	10/01/2034		
29364W AM 0	ENERGY LOUISIANA LLC.....				.1FE	16,591,800	109.813	16,471,950	15,000,000	16,515,805	0	(75,995)	0	4.440	3.460	JJ	307,100	333,000	02/29/2012	01/15/2026		
29365P AQ 5	ENERGY GULF STATES LOUISIANA.....				.2FE	9,986,100	108.345	10,834,500	10,000,000	9,988,771	0	1,216	0	3.950	3.970	AO	98,750	395,000	09/27/2010	10/01/2020		
29379V AT 0	ENTERPRISE PRODUCTS OPERATING LLC.....				.2FE	4,024,520	120.727	4,829,080	4,000,000	4,024,520	0	0	0	5.950	5.900	FA	99,167	238,000	05/12/2011	02/01/2041		
29379V AU 7	ENTERPRISE PRODUCTS OPERATING LLC.....				.2FE	55,774,100	110.536	55,268,000	50,000,000	55,692,291	0	(81,809)	0	4.050	2.640	FA	765,000	0	11/07/2012	02/15/2022		
294429 AC 9	EQUIFAX INC.....				.2FE	19,816,446	118.596	25,498,140	21,500,000	20,017,440	0	37,876	0	6.900	7.600	JJ	741,750	1,483,500	12/04/2008	07/01/2028		
296464 AA 8	ESKOM HOLDINGS LTD.....			F	.2FE	49,636,500	113.375	56,687,500	50,000,000	49,691,408	0	29,192	0	5.750	5.840	JJ	1,237,847	2,875,000	01/19/2011	01/26/2021		
296464 AA 8	ESKOM HOLDINGS LIMITED.....			F	.2FE	34,745,550	113.375	39,681,250	35,000,000	34,783,986	0	20,434	0	5.750	5.850	JJ	866,493	2,012,500	01/26/2011	01/26/2021		
30161M AG 8	EXELON GENERATION CO.....				.2FE	30,607,450	116.286	33,828,760	29,091,000	30,554,720	0	(23,031)	0	6.250	5.870	AO	454,547	1,818,188	08/27/2010	10/01/2039		
30161M AJ 2	EXELON GENERATION CO.....				.2FE	20,107,700	110.971	22,194,200	20,000,000	20,104,515	0	(1,465)	0	5.750	5.710	AO	287,500	1,150,000	09/28/2010	10/01/2041		
30161M AM 5	EXELON GENERATION CO.....				.2FE	42,326,701	107.193	45,456,264	42,406,000	42,327,825	0	1,124	0	5.600	5.610	JD	105,544	1,167,578	06/28/2012	06/15/2042		
30249U AB 7	FMC TECHNOLOGIES INC.....				.2FE	71,635,510	102.064	71,444,800	70,000,000	71,607,924	0	(27,586)	0	3.450	3.170	AO	670,833	0	11/26/2012	10/01/2022		
30251B AB 4	FMR LLC.....				.1FE	34,920,200	124.686	43,640,100	35,000,000	34,924,590	0	1,027	0	6.450	6.460	MN	288,458	2,257,500	10/28/2009	11/15/2039		
30251B AB 4	FMR LLC.....				.1FE	4,988,600	124.686	6,234,300	5,000,000	4,989,227	0	147	0	6.450	6.470	MN	41,208	322,500	11/02/2009	11/15/2039		
30256Y AA 1	FPL ENERGY MARCUS HOOK LP.....				.3FE	23,474,286	104.467	24,522,903	23,474,286	23,474,286	0	0	0	7.590	7.590	JJ	846,307	1,781,698	06/11/2008	07/10/2018		
30256Y AA 1	FPL ENERGY MARCUS HOOK, L.P.....				.3FE	15,023,543	104.467	15,694,658	15,023,543	15,023,543	0	0	0	7.590	7.590	JJ	541,636	1,140,287	07/01/2008	07/10/2018		
31428X AS 5	FEDEX CORP.....				.2FE	80,420,150	99.487	79,589,600	80,000,000	80,416,598	0	(3,552)	0	2.625	2.560	FA	898,333	0	11/15/2012	08/01/2022		
341081 EP 8	FLORIDA POWER & LIGHT.....				.1FE	8,546,090	129.870	9,090,900	7,000,000	8,488,908	0	(46,035)	0	5.850	4.260	FA	170,625	409,500	09/26/2011	02/01/2033		
341081 EX 1	FLORIDA POWER & LIGHT.....				.1FE	4,998,750	135.584	6,779,200	5,000,000	4,999,384	0	11	0	6.200	6.200	JD	25,833	310,000	04/19/2006	06/01/2036		
341081 FC 6	FLORIDA POWER & LIGHT.....				.1FE	19,973,200	130.338	26,067,600	20,000,000	19,975,298	0	375	0	5.690	5.690	MS	379,333	1,138,000	02/03/2010	03/01/2040		
341099 BT 5	FLORIDA POWER CORPORATION.....				.2FE	24,282,750	119.269	29,817,250	25,000,000	24,364,462	0	23,129	0	6.750	7.020	FA	703,125	1,687,500	04/15/2009	02/01/2028		
341099 CH 0	FLORIDA POWER CORPORATION.....				.1FE	28,329,593	134.275	35,435,173	26,390,000	28,251,544	0	(34,121)	0	6.350	5.800	MS	493,420	1,675,765	04/14/2011	09/15/2037		

E10.15

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	For eign 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	Stated Contractual Maturity Date	
341099 CR 8		FLORIDA POWER CORP.....		1	1FE	49,841,500	96.989	48,494,500	50,000,000	49,841,767	0	267	0	0	3.850	3.870	MN.....	219,236	0	11/15/2012	11/15/2042	
34540# AA 0		FORD MOTER CREDIT.....			2	346,500,346	100.194	347,173,112	346,500,346	346,500,346	0	0	0	(39,401,353)	3.750	3.750	JJ.....	5,522,349	14,425,545	01/28/2003	01/28/2013	
349553 B* 7		FORTIS INC.....			1	30,000,000	113.412	34,023,735	30,000,000	30,000,000	0	0	0	0	5.260	5.260	JD.....	131,500	1,578,000	10/07/2010	12/21/2040	
349631 AG 6		FORTUNE BRANDS.....			2FE	14,381,521	121.126	18,035,661	14,890,000	14,494,209	0	9,871	0	0	6.625	6.880	JJ.....	454,869	986,463	10/04/2006	07/15/2028	
35177P AL 1		FRANCE TELECOM SA.....			1FE	47,045,930	149.687	68,107,585	45,500,000	45,802,380	0	(7,449)	0	0	8.500	8.420	MS.....	1,289,167	3,867,500	05/23/2001	03/01/2031	
35177P AL 1		FRANCE TELECOM SA.....			1FE	34,065,650	149.687	37,421,750	25,000,000	33,680,576	0	(274,278)	0	0	8.500	5.460	MS.....	708,333	2,125,000	08/26/2011	03/01/2031	
35177P AW 7		FRANCE TELECOM SA.....			1FE	6,929,300	110.194	7,713,580	7,000,000	6,936,890	0	5,882	0	0	4.125	4.250	MS.....	85,823	288,750	09/07/2011	09/14/2021	
36158F AA 8		GE GLOBAL INSURANCE HOLDING CORPORATION.....			1FE	29,277,581	127.125	37,697,648	29,654,000	29,377,926	0	12,410	0	0	7.000	7.110	FA.....	784,184	2,075,780	10/21/2002	02/15/2026	
36158F AA 8		GE GLOBAL INSURANCE HOLDING CORPORATION.....	LS..		1FE	341,419	127.125	439,853	346,000	342,642	0	151	0	0	7.000	7.110	FA.....	9,150	24,220	10/21/2002	02/15/2026	
36158F AD 2		SWISS RE SOLUTIONS HOLDING CORP.....			1FE	10,784,000	132.970	13,297,000	10,000,000	10,644,651	0	(18,256)	0	0	7.750	7.100	JD.....	34,444	775,000	07/11/2002	06/15/2030	
362337 AK 3		FRONTIER NORTH INC.....			3FE	11,272,952	95.050	10,465,956	11,011,000	11,221,664	0	(7,984)	0	0	6.730	6.520	FA.....	279,949	741,040	10/12/2004	02/15/2028	
362337 AK 3		FRONTIER NORTH INC.....	LS..		3FE	486,300	95.050	451,487	475,000	484,088	0	(344)	0	0	6.730	6.520	FA.....	12,077	31,967	10/12/2004	02/15/2028	
362337 AK 3		FRONTIER NORTH INC.....			3FE	21,103,971	95.050	18,344,650	19,300,000	20,687,572	0	(55,135)	0	0	6.730	6.000	FA.....	490,692	1,298,890	04/22/2003	02/15/2028	
369550 AT 5		GENERAL DYNAMICS CORP.....			1FE	21,897,650	96.200	21,164,000	22,000,000	21,897,995	0	345	0	0	3.600	3.620	MN.....	121,000	0	11/02/2012	11/15/2042	
369550 AT 5		GENERAL DYNAMICS CORP.....			1FE	14,937,000	96.200	14,430,000	15,000,000	14,937,213	0	213	0	0	3.600	3.620	MN.....	82,500	0	11/08/2012	11/15/2042	
369550 AU 2		GENERAL DYNAMICS CORP.....			1FE	9,946,900	97.859	9,785,900	10,000,000	9,947,183	0	283	0	0	2.250	2.310	MN.....	34,375	0	12/06/2012	11/15/2022	
36959C AA 6		GENERAL ELECTRIC CAPITAL SVCS.....			1FE	5,915,350	141.695	7,084,750	5,000,000	5,799,363	0	(15,915)	0	0	7.500	6.180	FA.....	135,417	375,000	09/16/2003	08/21/2035	
369622 @U 0		GENERAL ELECTRIC CAPITAL.....			1FE	346,500,346	92.938	322,029,799	346,500,346	346,500,346	0	0	0	(39,401,353)	2.475	2.480	AO.....	1,715,177	9,252,979	04/19/2004	04/19/2034	
36962G XZ 2		GENERAL ELECTRIC CAPITAL.....			1FE	15,363,360	129.873	23,377,140	18,000,000	15,556,199	0	51,518	0	0	6.750	8.160	MS.....	357,750	1,215,000	10/21/2008	03/15/2032	
370334 BJ 2		GENERAL MILLS INC.....			2FE	12,317,750	122.737	15,342,125	12,500,000	12,323,936	0	2,707	0	0	5.400	5.500	JD.....	30,000	675,000	03/07/2011	06/15/2040	
37247D AB 2		GENWORTH FINANCIAL INC.....			2FE	20,708,711	100.874	20,023,489	19,850,000	20,599,394	0	(16,445)	0	0	6.500	6.180	JD.....	57,344	1,290,250	08/05/2004	06/15/2034	
37247D AB 2		GENWORTH FINANCIAL INC.....	LS..		2FE	156,489	100.874	151,311	150,000	155,663	0	(124)	0	0	6.500	6.180	JD.....	433	9,750	08/05/2004	06/15/2034	
372917 AS 3		GENZYME CORP.....			1FE	8,476,560	117.818	9,425,440	8,000,000	8,396,646	0	(44,421)	0	0	5.000	4.220	JD.....	17,778	400,000	02/23/2011	06/15/2020	
373298 BR 8		GEORGIA PACIFIC LLC.....			2FE	6,174,800	136.757	6,837,850	5,000,000	6,144,250	0	(30,550)	0	0	7.750	5.630	MN.....	49,514	387,500	03/19/2012	11/15/2029	
373334 JN 2		GEORGIA POWER COMPANY.....			1FE	20,791,175	127.681	25,080,379	19,643,000	20,759,695	0	(18,815)	0	0	5.950	5.530	FA.....	486,983	1,168,759	04/08/2011	02/01/2039	
373334 JN 2		GEORGIA POWER COMPANY.....	LS..		1FE	375,875	127.681	455,821	357,000	375,391	0	(308)	0	0	5.950	5.570	FA.....	8,851	21,242	04/08/2011	02/01/2039	
373334 JR 3		GEORGIA POWER COMPANY.....			1FE	4,926,950	119.902	5,995,100	5,000,000	4,929,613	0	1,085	0	0	5.400	5.500	JD.....	22,500	270,000	05/25/2010	06/01/2040	
373334 JW 2		GEORGIA POWER COMPANY.....			1FE	18,232,474	104.887	17,961,899	17,125,000	18,225,917	0	(6,557)	0	0	4.300	3.930	MS.....	216,822	386,597	08/23/2012	03/15/2042	
375558 AQ 6		GILEAD SCIENCES INC.....			2FE	34,082,400	114.285	34,285,500	30,000,000	33,915,436	0	(166,964)	0	0	4.500	2.680	AO.....	337,500	675,000	08/08/2012	04/01/2021	
375558 AS 2		GILEAD SCIENCES INC.....			2FE	66,520,170	124.229	64,599,080	52,000,000	66,481,237	0	(38,933)	0	0	5.650	4.000	JD.....	244,833	1,073,500	12/14/2012	12/01/2041	
375558 AU 7		GILEAD SCIENCES INC.....			2FE	11,441,700	113.996	11,399,600	10,000,000	11,428,964	0	(12,736)	0	0	4.400	2.550	JD.....	36,667	220,000	11/27/2012	12/01/2021	
377372 AE 7		GLAXOSMITHKLINE CAPITAL INC.....			1FE	11,210,500	138.145	13,814,500	10,000,000	11,174,515	0	(20,914)	0	0	6.375	5.510	MN.....	81,458	637,500	03/08/2011	05/15/2038	
379308 AA 7		GLITNIR BANKI HF.....	@..		3	0	0.000	0	20,000,000	0	0	0	0	0.000	0.000	N/A.....	0	0	06/14/2006	06/15/2016		
38142E AE 8		GOLDMAN SACHS GROUP.....			1FE	14,059,080	101.011	13,131,430	13,000,000	13,018,439	0	(107,486)	0	0	8.000	7.120	MS.....	346,667	1,040,000	10/17/1997	03/01/2013	
38239F AA 7		GOODMAN FUNDING PTY LTD.....			2FE	10,497,500	113.378	11,337,800	10,000,000	10,464,809	0	(32,691)	0	0	6.375	5.630	MN.....	637,500	637,500	04/09/2012	11/12/2020	
38239F AE 9		GOODMAN FUNDING PTY LTD.....			2FE	10,663,275	112.043	11,764,515	10,500,000	10,655,109	0	(8,166)	0	0	6.000	5.790	MS.....	173,250	315,000	04/17/2012	03/22/2022	
386088 AF 5		GRAND METROPOLITAN INVESTMENT CORP.....			1FE	24,470,932	144.045	34,426,755	23,900,000	24,254,754	0	(23,766)	0	0	8.000	7.780	MS.....	562,978	1,912,000	03/28/2000	09/15/2022	
386088 AH 1		DIAGEO INVESTMENT CORP.....			1FE	12,555,700	146.461	14,646,100	10,000,000	12,463,430	0	(55,219)	0	0	7.450	5.510	AO.....	157,278	745,000	04/13/2011	04/15/2035	
39121J AE 0		GREAT RIVER ENERGY.....			2	11,911,560	115.185	16,125,900	14,000,000	12,188,394	0	84,970	0	0	6.254	7.910	JJ.....	437,780	875,560	12/16/2009	07/01/2038	
39121J AE 0		GREAT RIVER ENERGY.....			1FE	28,376,206	115.185	34,227,223	29,715,000	28,590,219	0	49,901	0	0	6.254	6.690	JJ.....	929,188	1,858,376	12/14/2010	07/01/2038	
39121J AG 5		GREAT RIVER ENERGY.....			2	29,645,624	128.780	42,273,516	32,826,150	29,854,709	0	105,256	0	0	7.233	8.310	JJ.....	1,187,158	2,374,315	12/03/2008	07/01/2038	

E10.16

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	F o r e i g n 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	Stated Contractual Maturity Date	
40048C AB 9	GRUPO MINERO MEXICO SA.....		F		.2FE	22,573,057	121.822	29,896,337	24,541,000	22,738,898	0	47,920	0	0	9.250	10.210	AO	567,511	2,270,043	02/19/2009	04/01/2028	
406216 AH 4	HALLIBURTON COMPANY.....		F		.1FE	11,102,324	141.712	14,312,912	10,100,000	10,689,803	0	(50,514)	0	0	8.750	7.770	FA	333,861	883,750	11/21/2000	02/15/2021	
406216 AW 1	HALLIBURTON COMPANY.....		F		.1FE	15,009,930	139.578	20,936,700	15,000,000	15,026,466	0	(6,018)	0	0	6.700	6.650	MS	295,917	1,005,000	04/14/2011	09/15/2038	
406216 AY 7	HALLIBURTON COMPANY.....		F		.1FE	27,814,600	152.212	30,442,400	20,000,000	27,639,394	0	(137,073)	0	0	7.450	4.880	MS	438,722	1,490,000	09/15/2011	09/15/2039	
40621P AA 7	HALLIBURTON COMPANY.....		F		.1FE	13,854,489	129.555	17,470,492	13,485,000	13,792,990	0	(13,058)	0	0	6.750	6.500	FA	379,266	910,238	06/21/2007	02/01/2027	
42217K AX 4	HEALTH CARE REIT INC.....		F		.2FE	24,781,800	116.246	23,249,200	20,000,000	24,767,138	0	(14,662)	0	0	6.500	4.920	MS	382,727	0	10/22/2012	03/15/2041	
427866 AE 8	HERSHEY FOOD CO.....		F		.1FE	20,313,228	139.955	24,772,035	17,700,000	19,124,187	0	(123,771)	0	0	8.800	7.460	FA	588,428	1,557,600	05/30/1997	02/15/2021	
427866 AR 9	HERSHEY FOODS CO.....		F		.1FE	4,991,950	114.484	5,724,200	5,000,000	4,993,295	0	702	0	0	4.125	4.150	JD	17,188	206,250	12/08/2010	12/01/2020	
42809H AD 9	HESS CORPORATION.....		F		.2FE	30,417,735	118.268	35,480,400	30,000,000	30,407,988	0	(6,005)	0	0	5.600	5.500	FA	634,667	1,680,000	11/09/2010	02/15/2041	
428236 BR 3	HEWLETT-PACKARD CO.....		F		.2FE	27,938,672	98.990	27,694,432	27,977,000	27,939,030	0	359	0	0	6.000	6.010	MS	494,260	1,659,969	09/13/2011	09/15/2041	
428236 BR 3	HEWLETT-PACKARD CO.....		LS		.2FE	2,020,228	98.990	2,002,568	2,023,000	2,020,254	0	26	0	0	6.000	6.010	MS	35,740	120,031	09/13/2011	09/15/2041	
428236 BR 3	HEWLETT-PACKARD CO.....		F		.2FE	10,912,220	98.990	9,552,535	9,650,000	10,904,580	0	(7,640)	0	0	6.000	5.130	MS	170,483	289,500	07/19/2012	09/15/2041	
428236 BV 4	HEWLETT-PACKARD CO.....		F		.2FE	89,412,670	100.389	85,782,401	85,450,000	89,312,415	0	(100,255)	0	0	4.650	4.040	JD	242,820	1,754,213	12/21/2012	12/09/2021	
437076 AS 1	HOME DEPOT INC.....		F		.1FE	53,270,350	131.420	52,568,000	40,000,000	53,205,140	0	(65,210)	0	0	5.875	3.770	JD	97,917	1,175,000	11/02/2012	12/16/2036	
437076 AU 6	HOME DEPOT INC.....		F		.1FE	39,406,750	125.380	50,152,000	40,000,000	39,422,416	0	8,385	0	0	5.400	5.500	MS	636,000	2,160,000	03/17/2011	09/15/2040	
441812 *D 8	HSBC FINANCE.....		O		.2FE	115,500,115	102.045	117,862,335	115,500,115	115,500,115	0	0	0	(13,133,785)	4.050	4.050	MN	454,782	5,042,585	11/26/2002	11/26/2032	
448414 AC 6	HUTCHISON WHAMPOA FINANCE (CI) LIMITED.....		F		.1FE	13,652,922	123.400	20,496,740	16,610,000	15,368,438	0	207,650	0	0	7.450	9.500	FA	515,602	1,237,445	11/06/1998	08/01/2017	
448414 AC 6	HUTCHISON WHAMPOA FINANCE (CI) LIMITED.....		F		.1FE	39,844,502	123.400	49,680,840	40,260,000	40,088,610	0	29,502	0	0	7.450	7.560	FA	1,249,737	2,999,370	08/13/2002	08/01/2017	
448414 AE 2	HUTCHISON WHAMPOA FINANCE.....		F		.1FE	36,077,126	140.895	60,303,060	42,800,000	37,491,132	0	168,787	0	0	7.500	9.030	FA	1,337,500	3,210,000	01/25/1999	08/01/2027	
44927C AA 9	ICICI BANK UK PLC.....		F		.3FE	39,725,000	102.700	41,080,140	40,000,000	39,821,092	0	24,619	0	0	8.000	8.100	JJ	1,413,333	3,200,000	07/08/2008	07/22/2018	
44985G AB 7	IPIC GMTN LTD.....		F		.1FE	9,910,800	113.700	11,370,000	10,000,000	9,926,210	0	7,445	0	0	5.000	5.120	MN	63,889	500,000	11/15/2010	11/15/2020	
452308 AQ 2	ILLINOIS TOOL WORKS INC.....		F		.1FE	39,018,940	117.243	39,862,620	34,000,000	39,005,982	0	(11,079)	0	0	4.875	3.990	MS	488,042	507,813	12/12/2012	09/15/2041	
452308 AR 0	ILLINOIS TOOL WORKS INC.....		F		.1FE	12,730,514	102.750	12,934,170	12,588,000	12,729,797	0	(717)	0	0	3.900	3.830	MS	167,735	0	09/20/2012	09/01/2042	
452308 AR 0	ILLINOIS TOOL WORKS INC.....		LS		.1FE	2,449,386	102.750	2,478,330	2,412,000	2,449,157	0	(229)	0	0	3.900	3.810	MS	32,140	0	09/20/2012	09/01/2042	
452308 AR 0	ILLINOIS TOOL WORKS INC.....		F		.1FE	112,657,823	102.750	114,591,938	111,525,000	112,658,934	0	1,111	0	0	3.900	3.840	MS	1,486,071	0	12/07/2012	09/01/2042	
453258 AP 0	VALE INCO LIMITED.....		F		.2FE	22,520,400	122.710	34,358,800	28,000,000	22,837,459	0	90,351	0	0	7.200	9.250	MS	593,600	2,016,000	01/22/2009	09/15/2032	
454614 AK 4	INDIANA BELL TELEPHONE COMPANY.....		F		.1FE	29,058,000	131.329	32,832,250	25,000,000	28,120,025	0	(145,340)	0	0	7.300	5.950	FA	689,444	1,825,000	03/01/2005	08/15/2026	
454614 AK 4	INDIANA BELL TEL CO INC.....		F		.1FE	12,152,170	131.329	14,446,190	11,000,000	12,065,431	0	(48,717)	0	0	7.300	6.230	FA	303,356	803,000	07/18/2011	08/15/2026	
458140 AK 6	INTEL CORP.....		F		.1FE	60,424,100	110.061	55,030,500	50,000,000	60,382,630	0	(41,470)	0	0	4.800	3.630	AO	600,000	0	10/16/2012	10/01/2041	
458140 AM 2	INTEL CORP.....		F		.1FE	34,850,550	99.860	34,951,000	35,000,000	34,851,206	0	656	0	0	2.700	2.740	JD	52,500	0	12/04/2012	12/15/2022	
458140 AM 2	INTEL CORP.....		F		.1FE	64,722,450	99.860	64,909,000	65,000,000	64,723,812	0	1,362	0	0	2.700	2.750	JD	97,500	0	12/04/2012	12/15/2022	
459200 AR 2	IBM CORP.....		F		.1FE	6,438,156	135.297	6,583,552	4,866,000	6,395,822	0	(42,334)	0	0	6.220	3.460	FA	126,111	151,333	06/15/2012	08/01/2027	
459200 AS 0	IBM CORP.....		F		.1FE	6,576,200	135.626	6,781,300	5,000,000	6,520,845	0	(55,355)	0	0	6.500	3.820	JJ	149,861	162,500	03/28/2012	01/15/2028	
459200 BB 6	IBM CORP.....		F		.1FE	15,658,560	132.741	15,928,920	12,000,000	15,562,692	0	(95,868)	0	0	5.875	3.750	MN	62,667	705,000	03/06/2012	11/29/2032	
461070 AC 8	INTERSTATE POWER & LIGHT CO.....		F		.2FE	4,043,240	128.143	5,125,720	4,000,000	4,039,339	0	(892)	0	0	6.450	6.360	AO	54,467	258,000	10/29/2007	10/15/2033	
46115H A* 8	INTESA SANPAOLO SPA.....		D		.2FE	173,250,173	90.413	156,640,003	173,250,173	173,250,173	0	0	0	(19,700,677)	2.900	2.900	JJ	2,191,133	5,577,878	07/24/2007	07/24/2037	
46131N AD 6	INVERSIONES CMPC SA.....		F		.2FE	8,678,750	102.475	8,710,375	8,500,000	8,673,953	0	(4,797)	0	0	4.500	4.220	AO	70,125	191,250	09/07/2012	04/25/2022	
46131N AD 6	INVERSIONES CMPC SA.....		F		.2FE	8,020,000	102.475	8,198,000	8,000,000	8,019,088	0	(912)	0	0	4.500	4.470	AO	66,000	180,000	05/09/2012	04/25/2022	
46625H C* 9	JP MORGAN CHASE & CO.....		O		.1FE	173,250,173	98.523	170,691,268	173,250,173	173,250,173	0	0	0	(19,700,677)	4.100	4.100	MN	687,940	5,383,860	05/16/2006	05/15/2036	
46625H D* 8	JP MORGAN CHASE & CO.....		O		.1FE	57,750,058	94.900	54,804,556	57,750,058	57,750,058	0	0	0	(6,566,892)	2.750	2.750	MS	414,678	1,713,231	03/28/2007	03/27/2037	
478165 AF 0	SC JOHNSON & SON INC.....		F		.1FE	23,538,970	120.234	31,260,840	26,000,000	23,756,802	0	52,417	0	0	5.750	6.520	FA	564,778	1,495,000	02/12/2009	02/15/2033	
478366 AW 7	JOHNSON CONTROLS INC.....		F		.2FE	10,057,500	120.424	12,042,400	10,000,000	10,057,362	0	(138)	0	0	5.700	5.650	MS	190,000	570,000	03/07/2011	03/01/2041	

E10.17

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	For eign	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	Stated Contractual Maturity Date
486606 E* 3	KAYNE ANDERSON MLP INVESTMENT COMPANY S.....				..1FE	10,000,000	118.735	11,873,514	10,000,000	10,000,000	0	0	0	0	4.400	4.400	JD	14,667	440,000	11/09/2010	11/09/2020
487836 BD 9	KELLOGG CO.....				..2FE	14,641,350	111.394	16,709,100	15,000,000	14,700,603	0	30,911	0	0	4.000	4.300	JD	26,667	600,000	02/23/2011	12/15/2020
487836 BJ 6	KELLOGG CO.....				..2FE	98,588,289	104.799	98,668,259	94,150,000	98,499,338	0	(88,951)	0	0	3.125	2.570	MN	359,601	1,236,719	12/05/2012	05/17/2022
49306C AB 7	KEY BANK NA.....				..2FE	5,734,759	119.246	6,320,038	5,300,000	5,665,952	0	(14,293)	0	0	6.950	6.240	FA	153,479	368,350	06/06/2007	02/01/2028
494368 AS 2	KIMBERLY-CLARK CORP.....				..1FE	9,820,300	129.576	12,957,600	10,000,000	9,848,500	0	5,811	0	0	6.375	6.530	JJ	318,750	637,500	08/06/2007	01/01/2028
494550 AJ 5	KINDER MORGAN ENERGY PARTNERS LP.....				..2FE	47,979,181	130.242	58,048,859	44,570,000	47,377,310	0	(81,438)	0	0	7.400	6.770	MS	971,131	3,298,180	07/28/2003	03/15/2031
494550 BF 2	KINDER MORGAN ENERGY PARTNERS LP.....				..2FE	30,380,250	125.318	31,329,500	25,000,000	30,346,507	0	(33,743)	0	0	6.550	5.100	MS	482,153	818,750	08/01/2012	09/15/2040
494550 BM 7	KINDER MORGAN ENERGY PARTNERS LP.....				..1.2FE	56,236,300	102.990	56,644,500	55,000,000	56,215,599	0	(20,701)	0	0	3.450	3.180	FA	727,375	0	10/10/2012	02/15/2023
500255 AQ 7	KOHL'S CORPORATION.....				..2FE	56,147,808	128.188	57,228,251	44,644,000	55,951,883	0	(122,265)	0	0	6.875	5.070	JD	136,412	2,381,775	10/24/2012	12/15/2037
500255 AS 3	KOHL'S CORPORATION.....				..1.2FE	24,998,500	97.096	24,274,000	25,000,000	24,998,500	0	0	0	0	3.250	3.250	FA	216,667	0	09/18/2012	02/01/2023
500472 AC 9	PHILIPS ELECTRONICS NV.....		F		..1FE	22,603,947	135.304	24,151,764	17,850,000	22,511,470	0	(84,541)	0	0	6.875	5.030	MS	374,974	1,227,188	01/26/2012	03/11/2038
500472 AC 9	KONINKLIJKE PHILIPS ELECTRONICS NV.....		F		..1FE	11,782,300	135.304	13,530,400	10,000,000	11,739,198	0	(31,030)	0	0	6.875	5.580	MS	210,069	687,500	07/20/2011	03/11/2038
50076Q AF 3	KRAFT FOODS GROUP INC.....				..2FE	79,858,450	106.737	80,052,750	75,000,000	79,752,744	0	(105,706)	0	0	3.500	2.730	JD	182,292	1,327,083	11/30/2012	06/06/2022
50540R AL 6	LABORATORY CORP OF AMERICA HOLDINGS.....				..1.2FE	80,289,390	106.047	80,595,720	76,000,000	80,235,478	0	(53,912)	0	0	3.750	3.060	FA	1,013,333	0	11/28/2012	08/23/2022
505861 AC 8	LAFARGE SA.....		F		..3FE	47,383,917	101.750	47,191,650	46,380,000	47,295,898	0	(17,841)	0	0	7.125	6.940	JJ	1,523,776	3,304,575	04/01/2008	07/15/2036
514886 A* 1	LANDESBANK BADEN-WURTTENBERG.....		D		..1.2FE	75,075,075	88.893	66,736,336	75,075,075	75,075,075	0	0	0	(8,536,960)	2.800	2.800	FA	747,414	2,317,298	02/23/2007	02/23/2037
51808B AE 2	LASMO(USA) INC.....		R		..2FE	5,941,700	135.613	6,780,650	5,000,000	5,847,428	0	(35,740)	0	0	7.300	5.610	MN	46,639	365,000	03/16/2010	11/15/2027
524660 AW 7	LEGGETT & PLATT INC.....				..1.2FE	18,652,500	102.866	18,515,880	18,000,000	18,639,827	0	(12,673)	0	0	3.400	2.960	FA	231,200	0	10/09/2012	08/15/2022
524671 AA 2	LEGRAND SA.....		F		..2FE	51,960,430	132.637	64,328,945	48,500,000	51,003,513	0	(122,085)	0	0	8.500	7.820	FA	1,557,389	4,122,500	01/30/2008	02/15/2025
532457 AM 0	ELI LILLY.....				..1FE	11,921,200	141.635	14,163,500	10,000,000	11,396,807	0	(76,440)	0	0	7.125	5.550	JD	59,375	712,500	08/27/2004	06/01/2025
532457 AN 8	ELI LILLY.....				..1FE	4,472,450	115.059	5,752,950	5,000,000	4,861,790	0	39,598	0	0	6.570	7.620	JJ	164,250	328,500	07/10/1996	01/01/2016
539830 AK 5	LOCKHEED MARTIN CORP.....				..1FE	13,471,017	148.014	14,976,057	10,118,000	13,170,809	0	(105,124)	0	0	8.500	5.700	JD	71,669	860,030	12/17/2009	12/01/2029
539830 AZ 2	LOCKHEED MARTIN CORP.....				..1FE	19,855,800	110.349	22,069,800	20,000,000	19,858,883	0	2,293	0	0	4.850	4.900	MS	285,611	986,167	09/06/2011	09/15/2041
548661 AH 0	LOWE'S COMPANIES INC.....				..1FE	9,695,897	130.844	9,590,865	7,330,000	9,605,472	0	(90,424)	0	0	6.875	4.100	FA	190,376	251,969	02/22/2012	02/15/2028
548661 AK 3	LOWE'S COMPANIES INC.....				..1FE	8,510,800	127.729	10,218,320	8,000,000	8,410,853	0	(14,683)	0	0	6.500	6.000	MS	153,111	520,000	07/06/2004	03/15/2029
548661 CL 9	LOWE'S COMPANIES INC.....				..1FE	37,323,091	123.843	41,596,387	33,588,000	37,246,521	0	(66,890)	0	0	5.800	5.000	AO	411,266	1,742,552	05/01/2012	10/15/2036
548661 CL 9	LOWE'S COMPANIES INC.....				..1FE	6,098,850	123.843	6,192,150	5,000,000	6,089,823	0	(9,027)	0	0	5.800	4.320	AO	61,222	145,000	08/20/2012	10/15/2036
548661 CP 0	LOWE'S COMPANIES INC.....				..1FE	2,987,610	136.972	4,109,160	3,000,000	2,988,479	0	180	0	0	6.650	6.680	MS	58,742	199,500	09/06/2007	09/15/2037
548661 CR 6	LOWE'S COMPANIES INC.....				..1.1FE	12,403,800	127.828	12,728,900	10,000,000	12,387,120	0	(16,680)	0	0	5.800	4.290	AO	122,444	290,000	08/15/2012	04/15/2040
548661 CU 9	LOWE'S COMPANIES INC.....				..1.1FE	5,917,450	117.283	5,864,150	5,000,000	5,916,643	0	(807)	0	0	5.125	4.030	MN	32,743	0	12/11/2012	11/15/2041
548661 CX 3	LOWE'S COMPANIES INC.....				..1.1FE	5,612,350	111.340	5,567,000	5,000,000	5,610,696	0	(1,654)	0	0	4.650	3.940	AO	49,083	0	11/05/2012	04/15/2042
54908X AA 5	LOYOLA UNIVERSITY.....				..1	21,100,000	124.879	26,349,444	21,100,000	21,100,000	0	0	0	0	7.520	7.520	JJ	793,360	1,586,720	06/26/1997	07/10/2017
549271 AF 1	LUBRIZOL CORP.....				..1FE	40,593,222	137.983	40,911,960	29,650,000	40,482,393	0	(110,829)	0	0	6.500	3.980	AO	481,813	963,625	08/17/2012	10/01/2034
55276V AB 8	MDC-GMTN B.V.....		F		..1FE	6,025,000	128.073	6,403,650	5,000,000	5,788,158	0	(104,263)	0	0	7.625	4.720	MN	58,247	381,300	08/26/2010	05/06/2019
559080 AF 3	MAGELLAN MIDSTREAM PARTNERS LP.....				..1.2FE	24,868,230	96.296	24,074,000	25,000,000	24,868,738	0	508	0	0	4.200	4.230	JD	151,667	0	11/06/2012	12/01/2042
565849 AK 2	MARATHON OIL CORP.....				..1.2FE	69,971,850	100.620	70,434,000	70,000,000	69,973,027	0	1,177	0	0	2.800	2.800	MN	337,556	0	12/18/2012	11/01/2022
56585A AD 4	MARATHON PETROLEUM CORP.....				..2FE	38,882,890	117.684	38,835,720	33,000,000	38,850,851	0	(32,039)	0	0	5.125	2.690	MS	563,750	0	12/18/2012	03/01/2021
56585A AF 9	MARATHON PETROLEUM CORP.....				..1.2FE	39,685,530	126.706	48,148,280	38,000,000	39,656,706	0	(22,011)	0	0	6.500	6.160	MS	823,333	2,470,000	05/24/2011	03/01/2041
56585A AF 9	MARATHON PETROLEUM CORP.....	LS			..1.2FE	6,055,620	126.706	7,602,360	6,000,000	6,055,551	0	(69)	0	0	6.500	6.420	MS	130,000	390,000	05/24/2011	03/01/2041
56585A AF 9	MARATHON PETROLEUM CORP.....				..1.2FE	30,672,250	126.706	31,676,500	25,000,000	30,634,596	0	(37,654)	0	0	6.500	4.990	MS	541,667	812,500	07/31/2012	03/01/2041
571903 AK 9	MARRIOTT INTERNATIONAL INC.....				..1.2FE	46,396,010	100.030	46,013,800	46,000,000	46,391,918	0	(4,092)	0	0	3.250	3.140	MS	460,958	0	11/29/2012	09/15/2022
573284 AA 4	MARTIN MARIETTA MATERIAL.....				..2FE	3,300,780	112.288	3,368,640	3,000,000	3,225,019	0	(11,146)	0	0	7.000	6.150	JD	17,500	210,000	07/12/2004	12/01/2025

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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	F o r e i g n	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	Stated Contractual Maturity Date
57542Q AA 5	MASS TRANSIT RAILWAY CORPORATION.....	F			.1FE	9,849,600	132.986	13,298,600	10,000,000	9,928,137	0	9,099	0	0	8.375	8.530	MN.....	107,014	837,500	11/17/1998	11/15/2018
577778 AR 4	MAY DEPARTMENT STORES.....				.2FE	12,818,500	123.475	12,347,500	10,000,000	11,529,973	0	(134,377)	0	0	10.250	7.660	JJ.....	512,500	1,025,000	06/02/1998	01/01/2021
577778 AX 1	MAY DEPARTMENT STORES.....				.2FE	12,276,534	111.474	14,101,461	12,650,000	12,566,670	0	30,231	0	0	7.500	7.800	JD.....	79,063	948,750	04/25/1997	06/01/2015
577778 BD 4	MAY DEPARTMENT STORES CO.....				.1FE	16,905,990	110.000	18,700,000	17,000,000	16,918,775	0	1,153	0	0	7.875	7.920	FA.....	505,750	1,338,750	10/12/1999	08/15/2036
577778 BL 6	MAY DEPARTMENT STORES CO.....				.2FE	17,238,130	126.287	16,417,310	13,000,000	16,375,862	0	(116,427)	0	0	8.750	6.200	MN.....	145,347	1,137,500	07/01/2003	05/15/2029
58013M DL 5	MCDONALDS CORP.....	O			.1FE	123,660,845	103.990	135,050,401	129,868,330	124,446,078	0	237,845	0	(14,144,790)	2.850	3.160	JD.....	202,808	3,936,191	02/09/2011	06/12/2030
580645 AF 6	MCGRAW-HILL COMPANIES INC.....				.1FE	50,193,123	114.665	53,881,084	46,990,000	50,063,178	0	(54,699)	0	0	6.550	6.030	MN.....	393,280	3,077,845	09/02/2010	11/15/2037
580645 AF 6	THE MCGRAW-HILL COMPANIES.....				.1FE	4,980,250	114.665	5,733,250	5,000,000	4,981,745	0	286	0	0	6.550	6.580	MN.....	41,847	327,500	10/30/2007	11/15/2037
581557 AZ 8	MCKESSON CORP.....				.1FE	50,383,910	100.033	50,016,500	50,000,000	50,381,397	0	(2,513)	0	0	2.700	2.610	JD.....	101,250	0	11/30/2012	12/15/2022
58155Q AD 5	MCKESSON CORP.....				.1FE	20,641,100	116.146	23,229,200	20,000,000	20,543,903	0	(56,342)	0	0	4.750	4.340	MS.....	316,667	950,000	03/23/2011	03/01/2021
58155Q AE 3	MCKESSON CORPORATION.....				.1FE	20,858,700	132.085	26,417,000	20,000,000	20,838,807	0	(12,285)	0	0	6.000	5.690	MS.....	400,000	1,200,000	03/25/2011	03/01/2041
582834 AP 2	MEAD CORPORATION.....				.2FE	36,213,586	113.204	39,083,681	34,525,000	36,145,451	0	(10,990)	0	0	7.550	7.170	MS.....	868,879	2,606,638	02/28/2007	03/01/2047
583491 AC 9	MECCANICA HOLDINGS USA.....	R			.2FE	13,014,360	86.267	11,214,710	13,000,000	13,012,587	0	(291)	0	0	6.250	6.240	JJ.....	374,653	812,500	08/10/2010	01/15/2040
585055 AX 4	MEDTRONIC INC.....				.1FE	11,971,780	106.172	12,740,640	12,000,000	11,973,663	0	1,883	0	0	3.125	3.150	MS.....	110,417	183,333	03/15/2012	03/15/2022
589331 AD 9	MERCK & CO INC.....				.1FE	4,971,500	138.432	6,921,600	5,000,000	4,976,983	0	875	0	0	6.400	6.450	MS.....	106,667	320,000	05/02/2006	03/01/2028
58933Y AA 3	MERCK & CO INC.....				.1FE	9,755,800	112.225	11,222,500	10,000,000	9,794,900	0	21,070	0	0	3.875	4.180	JJ.....	178,681	387,500	02/23/2011	01/15/2021
589497 AA 4	MEREY SWEENEY LP.....				.2FE	8,132,615	117.304	8,324,287	7,096,337	8,003,451	0	(197,166)	0	0	8.850	5.340	JD.....	22,679	628,025	12/16/2011	12/18/2019
589497 AA 4	MEREY SWEENEY LP.....				.2FE	13,704,973	117.304	13,561,144	11,560,683	12,762,569	0	(266,098)	0	0	8.850	5.960	JD.....	36,946	1,023,121	11/16/2011	12/18/2019
590188 *E 0	MERRILL LYNCH & CO.....	O			.2FE	288,750,289	93.037	268,643,596	288,750,289	288,750,289	0	0	0	(32,834,461)	2.480	2.480	MS.....	2,347,219	7,725,114	03/03/2004	03/03/2034
59156R AE 8	METLIFE INC.....	LS..			.1FE	29,608,127	130.484	38,944,255	29,846,000	29,645,099	0	4,782	0	0	6.500	6.560	JD.....	86,222	1,939,990	12/03/2002	12/15/2032
59156R AE 8	METLIFE INC.....				.1FE	152,773	130.484	200,945	154,000	152,963	0	25	0	0	6.500	6.560	JD.....	445	10,010	12/03/2002	12/15/2032
592179 A* 6	METROPOLITAN LIFE GLOBAL FUNDING I.....	O			.1FE	173,250,173	99.608	172,571,830	173,250,173	173,250,173	0	0	0	(19,700,677)	2.945	2.950	JD.....	28,346	5,426,091	06/29/2004	06/29/2034
592179 A@ 4	METROPOLITAN LIFE GLOBAL FUND.....	O			.1FE	115,500,115	99.005	114,351,432	115,500,115	115,500,115	0	0	0	(13,133,785)	2.800	2.800	JD.....	233,567	3,439,288	12/05/2005	12/05/2035
594918 AR 5	MICROSOFT CORP.....				.1FE	119,091,640	96.680	116,982,800	121,000,000	119,095,539	0	3,899	0	0	3.500	3.590	MN.....	635,250	0	12/19/2012	11/15/2042
595620 AB 1	MIDAMERICAN ENERGY COMPANY.....				.1FE	24,707,460	135.955	34,668,525	25,500,000	24,835,670	0	16,388	0	0	6.750	7.000	JD.....	4,781	1,721,250	02/13/2002	12/30/2031
595620 AB 1	MIDAMERICAN ENERGY COMPANY.....				.1FE	14,419,450	135.955	20,393,250	15,000,000	14,512,446	0	11,904	0	0	6.750	7.060	JD.....	2,813	1,012,500	07/22/2002	12/30/2031
59748T AA 7	MIDLAND COGENERATION VENTURE LP.....				.2FE	24,337,500	103.516	25,193,207	24,337,500	24,337,500	0	0	0	0	6.000	6.000	MS.....	429,963	1,545,431	08/17/2011	03/15/2025
60040# AB 8	MILLENNIUM PIPELINE COMPANY LLC.....				.2FE	16,539,093	115.983	19,182,632	16,539,093	16,539,093	0	0	0	0	6.000	6.000	MJSD.....	2,757	992,346	07/20/2010	06/30/2032
605417 BT 0	MISSISSIPPI POWER CO.....				.1FE	6,030,000	107.337	6,440,220	6,000,000	6,016,863	0	(6,157)	0	0	5.400	5.280	JJ.....	162,000	324,000	09/13/2010	07/01/2035
605417 BY 9	MISSISSIPPI POWER CO.....				.1FE	9,992,100	110.486	11,048,600	10,000,000	9,992,190	0	90	0	0	4.750	4.760	AO.....	100,278	469,722	10/11/2011	10/15/2041
60871R AC 4	MOLSON COORS BREWING CO.....				.2FE	73,472,725	105.574	73,177,562	69,314,000	73,381,731	0	(90,994)	0	0	3.500	2.780	MN.....	404,332	905,323	11/08/2012	05/01/2022
611662 AT 4	PHARMACIA.....	O			.1	116,660,892	115.538	133,446,581	115,500,116	115,774,739	0	(86,503)	0	(13,167,288)	5.606	5.520	JJ.....	2,715,876	7,188,410	05/01/1996	01/31/2016
61166W AJ 0	MONSANTO CO.....				.1FE	15,432,870	99.566	15,243,555	15,310,000	15,432,824	0	(46)	0	0	3.600	3.550	JJ.....	258,739	0	11/28/2012	07/15/2042
611688 AA 0	MONSANTO FIN CANADA CO.....				.1FE	13,590,855	125.188	16,900,380	13,500,000	13,586,951	0	(1,923)	0	0	5.500	5.450	JJ.....	311,438	742,500	06/23/2010	07/30/2035
61744# AJ 8	MORGAN STANLEY.....	O			.2FE	57,750,058	93.642	54,078,055	57,750,058	57,750,058	0	0	0	(6,566,892)	2.530	2.530	MS.....	482,967	1,576,172	03/02/2004	03/02/2034
617446 AS 8	MORGAN STANLEY.....				.1FE	13,372,690	103.893	14,898,256	14,340,000	14,265,165	0	93,683	0	0	7.000	7.730	AO.....	250,950	1,003,800	06/17/1997	10/01/2013
61980A AC 7	MOTIVA ENTERPRISES LLC.....				.1FE	17,400,400	121.157	19,385,120	16,000,000	17,092,554	0	(131,482)	0	0	5.750	4.590	JJ.....	424,222	920,000	08/02/2010	01/15/2020
61980A AD 5	MOTIVA ENTERPRISES LLC.....				.1FE	49,964,170	138.431	63,678,260	46,000,000	49,833,686	0	(60,939)	0	0	6.850	6.190	JJ.....	1,452,961	3,151,000	03/14/2011	01/15/2040
61980A AD 5	MOTIVA ENTERPRISES LLC.....				.1FE	41,383,310	138.431	47,066,540	34,000,000	41,198,858	0	(120,157)	0	0	6.850	5.350	JJ.....	1,073,928	2,329,000	09/13/2011	01/15/2040
628931 AB 3	NBD BANK, NATIONAL ASSOCIATION.....				.2	11,355,600	138.625	13,862,500	10,000,000	10,959,007	0	(50,579)	0	0	8.250	7.040	MN.....	137,500	825,000	03/13/2002	11/01/2024
629568 AT 3	NABORS INDUSTRIES INC.....				.2FE	45,356,467	132.205	57,707,483	43,650,000	45,539,889	0	(80,053)	0	0	9.250	8.160	JJ.....	1,861,794	3,112,625	07/11/2012	01/15/2019
629568 AT 3	NABORS INDUSTRIES INC.....				.2FE	26,039,600	132.205	26,441,000	20,000,000	25,661,625	0	(377,975)	0	0	9.250	3.940	JJ.....	853,056	0	07/11/2012	01/15/2019

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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	For eign	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	Stated Contractual Maturity Date
629568 AV 8	NABORS INDUSTRIES INC.....		F	2	.2FE	19,917,600	108.664	21,732,800	20,000,000	19,933,100	0	6,947	0	0	5.000	5.050	MS	294,444	1,000,000	09/09/2010	09/15/2020
62983P AA 3	NAKILAT INC.....		F	2	.1FE	21,727,129	121.000	30,250,000	25,000,000	22,152,198	0	100,897	0	0	6.067	7.320	JD	4,213	2,275,125	04/03/2008	12/31/2033
62983P AA 3	NAKILAT INC.....		F	1	.1FE	14,184,650	121.000	19,360,000	16,000,000	14,374,701	0	50,245	0	0	6.067	7.130	JD	2,696	1,456,080	01/23/2009	12/31/2033
62983P AB 1	NAKILAT INC.....		F	2	.1FE	28,660,375	122.899	35,382,891	28,790,218	28,686,581	0	5,809	0	0	6.267	6.310	JD	907,153	1,804,289	01/08/2007	12/31/2033
632525 B@ 9	NATIONAL AUSTRALIA BANK.....		D	1	.1FE	231,000,231	99.973	230,938,046	231,000,231	231,000,231	0	0	0	(26,267,569)	2.810	2.810	MS	1,676,869	7,002,442	09/28/2007	09/28/2037
63618E AM 3	NATIONAL FUEL GAS CO.....				.2FE	9,467,900	124.983	12,498,300	10,000,000	9,643,478	0	21,985	0	0	7.395	7.910	MN	123,250	739,500	05/14/2001	03/30/2023
636203 AA 9	NATIONAL GAS COMPANY TRINIDAD & TOBAGO.....		F		.2FE	49,278,311	106.500	55,380,000	52,000,000	49,489,847	0	44,825	0	0	6.050	6.450	JJ	1,450,656	3,146,000	04/15/2010	01/15/2036
636203 AA 9	NATIONAL GAS CO TRINIDAD & TOBAGO.....		F		.2FE	14,085,850	106.500	15,975,000	15,000,000	14,128,281	0	15,945	0	0	6.050	6.540	JJ	418,458	907,500	04/26/2010	01/15/2036
637071 AJ 0	NATIONAL OILWELL VARCO INC.....				.1FE	50,827,450	101.404	50,702,000	50,000,000	50,821,715	0	(5,735)	0	0	2.600	2.410	JD	148,056	0	12/05/2012	12/01/2022
637071 AK 7	NATIONAL OILWELL VARCO I.....				.1FE	10,345,600	101.322	10,132,200	10,000,000	10,345,186	0	(414)	0	0	3.950	3.750	JD	44,986	0	12/03/2012	12/01/2042
637071 AK 7	NATIONAL OILWELL VARCO INC.....				.1FE	39,846,000	101.322	40,528,800	40,000,000	39,846,414	0	414	0	0	3.950	3.970	JD	179,944	0	11/15/2012	12/01/2042
637432 BS 3	NATIONAL RURAL UTILITIES.....				.1FE	13,786,285	129.940	18,216,289	14,019,000	13,896,612	0	14,465	0	0	7.350	7.520	MN	171,733	1,030,397	06/25/1997	11/01/2026
637432 LR 4	NATIONAL RURAL UTILITIES.....				.1FE	10,788,470	147.822	13,303,980	9,000,000	10,224,625	0	(162,360)	0	0	10.375	7.460	MN	155,625	933,750	03/05/2009	11/01/2018
637432 MR 3	NATIONAL RURAL UTILITIES.....				.1FE	59,198,000	103.448	61,239,147	59,198,000	59,198,000	0	0	0	0	4.023	4.020	MN	496,153	0	10/16/2012	11/01/2032
637432 MR 3	NATIONAL RURAL UTILITIES.....				.1FE	5,584,000	103.448	5,776,536	5,584,000	5,584,000	0	0	0	0	4.023	4.020	MN	46,801	0	10/16/2012	11/01/2032
638602 A* 3	NATIONWIDE BUILDING SOCIETY.....		D	1	.1FE	173,250,173	94.410	163,566,147	173,250,173	173,250,173	0	0	0	(19,700,677)	2.680	2.680	MN	451,413	5,005,232	05/25/2007	05/26/2037
644239 AY 1	NEW ENGLAND TELEPHONE & TELEGRAPH.....				.1FE	36,827,400	132.849	39,854,700	30,000,000	35,942,620	0	(200,530)	0	0	7.875	5.980	MN	301,875	2,362,500	06/15/2011	11/15/2029
644239 AY 1	VERIZON NEW ENGLAND INC.....				.1FE	15,365,432	132.849	17,416,504	13,110,000	15,249,949	0	(70,050)	0	0	7.875	6.290	MN	131,919	1,032,413	06/01/2011	11/15/2029
645767 AW 4	NEW JERSEY BELL TELEPHONE.....				.1FE	11,176,000	131.882	13,188,200	10,000,000	11,095,748	0	(34,079)	0	0	7.850	6.750	MN	100,306	785,000	06/23/2010	11/15/2029
650094 CA 1	NEW YORK TELEPHONE CO.....				.1FE	19,628,000	104.377	20,875,400	20,000,000	19,316,007	0	(52,621)	0	0	6.700	6.660	MN	223,333	1,340,000	07/09/2003	11/01/2023
65120F AA 2	NEWCREST FINANCE PTY LTD.....		F	2	.2FE	60,497,300	105.266	61,054,280	58,000,000	60,414,804	0	(82,496)	0	0	4.450	3.890	MN	329,794	1,290,500	08/20/2012	11/15/2021
65120F AB 0	NEWCREST FINANCE PTY LTD.....		F	2	.2FE	42,526,560	110.504	46,411,680	42,000,000	42,527,103	0	131	0	0	5.750	5.650	MN	308,583	2,127,500	08/08/2012	11/15/2041
65120F AC 8	NEWCREST FINANCE PTY LTD.....		F	2	.2FE	29,878,100	102.849	30,854,700	30,000,000	29,880,575	0	2,475	0	0	4.200	4.250	AO	315,000	0	09/25/2012	10/01/2022
651639 AE 6	NEWMONT MINING CORPORATION.....				.2FE	12,373,947	114.232	15,666,919	13,715,000	12,489,411	0	23,616	0	0	5.875	6.650	AO	201,439	805,756	05/31/2007	04/01/2035
651639 AM 8	NEWMONT MINING CORPORATION.....				.2FE	15,615,782	120.434	18,065,100	15,000,000	15,595,282	0	(9,009)	0	0	6.250	5.950	AO	234,375	937,500	01/18/2011	10/01/2039
651639 AN 6	NEWMONT MINING CORP.....				.2FE	21,676,885	103.136	21,512,107	20,858,000	21,671,540	0	(5,345)	0	0	3.500	3.000	MS	214,953	0	12/03/2012	03/15/2022
651639 AN 6	NEWMONT MINING CORP.....				.2FE	71,709,050	103.136	72,195,200	70,000,000	71,689,662	0	(19,388)	0	0	3.500	3.190	MS	721,389	0	12/17/2012	03/15/2022
652478 AW 8	NEWS AMERICA HOLDINGS.....				.2FE	27,049,518	138.201	27,821,243	20,131,000	26,950,148	0	(99,370)	0	0	8.450	5.690	FA	708,779	480,847	07/30/2012	08/01/2034
652478 BY 3	NEWS AMERICA INC.....				.2FE	8,245,952	136.175	8,715,200	6,400,000	8,217,974	0	(27,978)	0	0	8.150	5.910	AO	107,218	521,600	02/28/2012	10/17/2036
652478 BY 3	NEWS AMERICA INC.....				.2FE	11,730,765	136.175	11,574,875	8,500,000	11,710,708	0	(20,057)	0	0	8.150	5.330	AO	142,399	346,375	09/05/2012	10/17/2036
652482 BL 3	NEWS AMERICA INC.....				.2FE	14,783,742	124.135	16,884,843	13,602,000	14,735,725	0	(23,392)	0	0	6.400	5.740	JD	38,690	870,528	10/26/2010	12/15/2035
652482 BL 3	NEWS AMERICA INC.....	LS			.2FE	482,575	124.135	551,159	444,000	481,007	0	(764)	0	0	6.400	5.740	JD	1,263	28,416	10/26/2010	12/15/2035
652482 BN 9	NEWS AMERICA INC.....				.2FE	24,555,000	122.727	24,545,400	20,000,000	24,513,725	0	(41,275)	0	0	6.150	4.590	MS	410,000	615,000	07/30/2012	03/01/2037
652482 BQ 2	NEWS AMERICA INC.....				.2FE	32,408,000	129.219	32,304,750	25,000,000	32,347,076	0	(60,924)	0	0	6.650	4.640	MN	212,431	831,250	08/01/2012	11/15/2037
652482 BU 3	NEWS AMERICA INC.....				.2FE	10,785,943	140.135	11,995,556	8,560,000	10,756,365	0	(29,578)	0	0	7.850	5.910	MS	223,987	671,960	02/17/2012	03/01/2039
652482 BU 3	NEWS AMERICA INC.....	LS			.2FE	554,417	140.135	616,594	440,000	552,897	0	(1,520)	0	0	7.850	5.910	MS	11,513	34,540	02/17/2012	03/01/2039
652482 CB 4	NEWS AMERICA INC.....				.2FE	17,181,900	114.245	17,136,750	15,000,000	17,094,561	0	(87,339)	0	0	4.500	2.580	FA	255,000	0	08/10/2012	02/15/2021
652482 CE 8	NEWS AMERICA INC.....				.2FE	19,201,950	126.658	18,998,700	15,000,000	19,171,265	0	(30,685)	0	0	6.150	4.410	FA	348,500	461,250	07/30/2012	02/15/2041
652482 CF 5	NEWS AMERICA INC.....				.2FE	25,210,200	100.450	25,112,500	25,000,000	25,208,868	0	(1,332)	0	0	3.000	2.900	MS	220,833	0	11/28/2012	09/15/2022
65334H AA 0	NEXEN INC.....		A	2	.2FE	27,151,708	143.501	35,875,250	25,000,000	26,823,402	0	(45,354)	0	0	7.875	7.150	MS	579,688	1,968,750	11/13/2003	03/15/2032
65334H AE 2	NEXEN INC.....		A	2	.2FE	13,219,800	123.617	13,597,870	11,000,000	13,211,299	0	(8,501)	0	0	5.875	4.440	MS	199,260	0	11/02/2012	03/10/2035
65486A AA 1	NLV FINANCIAL CORP.....				.2FE	50,606,765	106.263	52,420,601	49,331,000	50,466,325	0	(27,579)	0	0	7.500	7.270	FA	1,397,712	3,699,825	05/22/2008	08/15/2033

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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	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	Stated Contractual Maturity Date
65504L AC 1	NOBLE HOLDING INTL LTD.....	E		.2FE		10,122,300	.....	11,247,300	10,000,000	10,097,754	.....	(10,488)	.....	0	4.900	4.740	FA.....	204,167	490,000	07/22/2010	08/01/2020
65504L AD 9	NOBLE HOLDING INTERNATIONAL LTD.....	E		.2FE		54,343,660	.....	60,987,746	51,560,000	54,261,854	.....	(39,715)	.....	0	6.200	5.810	FA.....	1,331,967	3,196,720	12/16/2010	08/01/2040
65504L AD 9	NOBLE HOLDING INTERNATIONAL LTD.....	LS..	E	.2FE		452,170	.....	520,454	440,000	451,793	.....	(165)	.....	0	6.200	6.000	FA.....	11,367	27,280	12/16/2010	08/01/2040
65504L AD 9	NOBLE HOLDING INTL LTD.....	E		.2FE		35,434,940	.....	37,851,200	32,000,000	35,326,220	.....	(51,047)	.....	0	6.200	5.470	FA.....	826,667	1,984,000	11/05/2010	08/01/2040
65504L AG 2	NOBLE HOLDING INTL LTD.....	E		.2FE		5,642,400	.....	5,852,400	5,000,000	5,630,401	.....	(9,645)	.....	0	6.050	5.190	MS.....	100,833	302,500	09/21/2011	03/01/2041
655664 AH 3	NORDSTROM INC.....			.1FE		17,307,342	.....	20,145,816	15,300,000	16,862,142	.....	(65,386)	.....	0	6.950	5.890	MS.....	313,098	1,063,350	07/07/2008	03/15/2028
655664 AL 4	NORDSTROM INC.....			.1FE		14,993,672	.....	21,338,457	15,064,000	15,010,946	.....	(2,985)	.....	0	7.000	7.000	JJ.....	486,232	1,054,480	02/03/2011	01/15/2038
655844 BJ 6	NORFOLK SOUTHERN CORP.....			.2FE		20,850,200	.....	20,514,800	20,000,000	20,832,812	.....	(17,388)	.....	0	3.000	2.480	AO.....	150,000	.....	10/10/2012	04/01/2022
655844 BK 3	NORFOLK SOUTHERN CORP.....			.2FE		40,794,200	.....	40,264,000	40,000,000	40,784,427	.....	(9,773)	.....	0	2.903	2.680	FA.....	422,548	.....	11/06/2012	02/15/2023
655844 BM 9	NORFOLK SOUTHERN COMPANY.....			.2FE		24,661,730	.....	24,096,102	24,325,000	24,661,645	.....	(85)	.....	0	3.950	3.870	AO.....	304,265	.....	11/29/2012	10/01/2042
655844 BM 9	NORFOLK SOUTHERN COMPANY.....	LS..		.2FE		176,815	.....	173,353	175,000	176,815	.....	0	.....	0	3.950	3.890	AO.....	2,189	.....	11/29/2012	10/01/2042
655844 BC 9	NORFOLK SOUTHERN CORP.....			.2FE		60,269,800	.....	59,435,400	60,000,000	60,270,212	.....	412	.....	0	3.950	3.920	AO.....	750,500	.....	11/02/2012	10/01/2042
656531 AM 4	STATOIL ASA.....	F		.1FE		19,060,830	.....	26,635,150	19,000,000	19,043,859	.....	(3,342)	.....	0	7.750	7.700	JD.....	65,444	1,472,500	10/16/2001	06/15/2023
656531 AC 4	STATOIL.....	F		.1FE		5,813,600	.....	7,009,250	5,000,000	5,549,136	.....	(36,187)	.....	0	7.750	6.300	JD.....	17,222	387,500	08/14/2003	06/15/2023
656531 AG 5	NORSK HYDRO A/S.....	F		.1FE		17,975,079	.....	24,064,501	17,405,000	18,029,643	.....	(31,167)	.....	0	6.800	6.360	JJ.....	545,743	1,183,540	03/23/2010	01/15/2028
664787 AD 0	NORTHERN BORDER PIPELINE.....			.2FE		10,071,200	.....	12,428,100	10,000,000	10,056,620	.....	(4,452)	.....	0	7.500	7.410	AO.....	187,500	750,000	03/03/2009	09/15/2021
665772 CH 0	NORTHERN STATES POWER COMN.....			.1FE		9,984,800	.....	9,874,500	10,000,000	9,985,329	.....	529	.....	0	2.150	2.170	FA.....	82,417	.....	08/06/2012	08/15/2022
665772 CJ 6	NORTHERN STATES PWR-MINN.....			.1FE		14,885,400	.....	14,132,100	15,000,000	14,886,266	.....	866	.....	0	3.400	3.440	FA.....	195,500	.....	08/06/2012	08/15/2042
666807 BD 3	NORTHROP GRUMMAN CORP.....			.2FE		14,072,850	.....	17,017,350	15,000,000	14,100,248	.....	13,499	.....	0	5.050	5.470	MN.....	96,792	757,500	01/05/2011	11/15/2040
67021C AG 2	NSTAR ELECTRIC CO.....			.1FE		31,930,820	.....	31,802,880	32,000,000	31,932,121	.....	1,301	.....	0	2.375	2.400	AO.....	160,444	.....	10/10/2012	10/15/2022
670346 AH 8	NUCOR CORPORATION.....			.1FE		1,081,651	.....	1,120,556	817,000	1,077,760	.....	(3,890)	.....	0	6.400	4.300	JD.....	4,357	52,288	04/24/2012	12/01/2037
670346 AH 8	NUCOR CORPORATION.....	LS..		.1FE		5,537,999	.....	5,737,194	4,183,000	5,518,080	.....	(19,919)	.....	0	6.400	4.300	JD.....	22,309	267,712	04/24/2012	12/01/2037
670346 AH 8	NUCOR CORPORATION.....			.1FE		40,025,280	.....	49,375,800	36,000,000	39,941,091	.....	(83,770)	.....	0	6.400	5.550	JD.....	192,000	2,304,000	09/19/2011	12/01/2037
67103H AB 3	O'REILLY AUTOMOTIVE INC.....			.2FE		4,456,720	.....	4,380,000	4,000,000	4,454,138	.....	(2,582)	.....	0	4.625	3.090	MS.....	54,472	.....	12/06/2012	09/15/2021
67103H AC 1	O'REILLY AUTOMOTIVE INC.....			.2FE		12,245,490	.....	12,485,880	12,000,000	12,243,628	.....	(1,862)	.....	0	3.800	3.550	MS.....	164,667	.....	11/14/2012	09/01/2022
677050 AC 0	OGLETHORPE POWER CORPORATION.....			.2FE		12,671,796	.....	16,577,557	13,900,000	12,834,300	.....	42,042	.....	0	6.191	7.050	JJ.....	430,275	860,549	09/23/2008	01/01/2031
677050 AG 1	OGLETHORPE POWER CORPORATION.....			.1FE		33,756,119	.....	39,591,841	31,740,000	33,707,330	.....	(27,967)	.....	0	5.950	5.490	MN.....	314,755	1,769,530	05/01/2012	11/01/2039
677050 AG 1	OGLETHORPE POWER CORPORATION.....	LS..		.1FE		709,713	.....	860,692	690,000	708,945	.....	(292)	.....	0	5.950	5.740	MN.....	6,842	41,055	05/01/2012	11/01/2039
677415 CP 4	OHIO POWER COMPANY.....			.2FE		64,558,580	.....	64,222,750	53,000,000	64,519,587	.....	(38,993)	.....	0	5.375	2.580	AO.....	712,188	.....	12/14/2012	10/01/2021
678858 AZ 4	OKLAHOMA GAS & ELECTRIC COMPANY.....			.2FE		22,268,178	.....	27,200,904	20,765,000	22,001,908	.....	(52,006)	.....	0	6.650	6.020	JJ.....	636,736	1,380,873	01/30/2007	07/15/2027
678858 BE 0	OKLAHOMA GAS & ELECTRIC CO.....			.1FE		7,685,552	.....	9,760,590	9,000,000	7,762,795	.....	21,538	.....	0	6.500	7.830	FA.....	243,750	585,000	01/07/2009	08/01/2034
678858 BH 3	OKLAHOMA GAS & ELECTRIC COMPANY.....			.1FE		16,319,100	.....	19,991,850	15,000,000	16,277,594	.....	(22,212)	.....	0	6.450	5.800	FA.....	403,125	967,500	01/27/2011	02/01/2038
681919 AZ 9	OMNICOM GROUP INC.....			.2FE		48,363,230	.....	47,919,120	46,000,000	48,312,491	.....	(50,739)	.....	0	3.625	3.000	MN.....	277,917	473,264	12/17/2012	05/01/2022
68233D AP 2	ONCOR ELECTRIC DELIVERY.....			.2FE		13,862,872	.....	14,278,353	10,905,000	13,802,329	.....	(60,543)	.....	0	7.250	5.120	JJ.....	364,560	395,306	03/28/2012	01/15/2033
68233D AR 8	ONCOR ELECTRIC DELIVERY.....			.2FE		22,758,920	.....	26,690,790	21,000,000	22,806,508	.....	(115,340)	.....	0	7.000	5.750	MS.....	490,000	1,120,000	03/14/2012	09/01/2022
68233J AF 1	TXU ELECTRIC DELIVERY COMPANY (ONCOR ELE.....			.2FE		29,143,656	.....	30,678,993	22,645,000	29,024,649	.....	(92,662)	.....	0	7.500	5.440	MS.....	566,125	1,299,188	05/09/2012	09/01/2038
68233J AF 1	ONCOR ELECTRIC DELIVERY.....			.2FE		6,481,650	.....	6,773,900	5,000,000	6,428,323	.....	(25,233)	.....	0	7.500	5.420	MS.....	125,000	375,000	10/14/2010	09/01/2038
68233J AH 7	ONCOR ELECTRIC DELIVERY.....			.2FE		9,478,719	.....	10,557,088	9,549,000	9,480,807	.....	1,063	.....	0	5.250	5.290	MS.....	126,723	501,323	09/08/2010	09/30/2040
68233J AH 7	ONCOR ELECTRIC DELIVERY.....	LS..		.2FE		447,681	.....	498,612	451,000	447,779	.....	50	.....	0	5.250	5.290	MS.....	5,985	23,678	09/08/2010	09/30/2040
68233J AM 6	ONCOR ELECTRIC DELIVERY.....			.2FE		7,014,795	.....	7,238,142	6,265,000	6,897,716	.....	(67,793)	.....	0	5.750	4.210	MS.....	91,060	360,238	11/01/2010	09/30/2020
68233J AR 5	ONCOR ELECTRIC DELIVERY.....			.2FE		11,566,312	.....	12,668,256	11,623,000	11,569,339	.....	3,026	.....	0	4.100	4.150	JD.....	39,712	255,480	05/16/2012	06/01/2022
68233J AR 5	ONCOR ELECTRIC DELIVERY.....	LS..		.2FE		3,370,888	3,680,694	3,377,000	3,371,248	361	0	4.100	4.120	JD.....	11,538	74,228	05/16/2012	06/01/2022

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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	For eign	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	Stated Contractual Maturity Date
682680 AN 3	ONEOK INC.....				.2FE	25,118,103	116.014	24,861,800	21,430,000	25,104,139	0	(13,964)	0	0	6.000	4.750	JD	57,147	642,900	10/26/2012	06/15/2035
68268N AD 5	ONEOK PARTNERS LP.....				.2FE	11,496,650	127.389	12,738,900	10,000,000	11,440,637	0	(25,817)	0	0	6.850	5.750	AO	144,611	685,000	09/22/2010	10/15/2037
68268N AJ 2	ONEOK PARTNERS LP.....			1	.2FE	55,815,660	101.904	57,066,240	56,000,000	55,820,772	0	5,112	0	0	3.375	3.410	AO	567,000	0	09/17/2012	10/01/2022
68389X AE 5	ORACLE CORP.....				.1FE	12,526,578	139.052	12,862,310	9,250,000	12,483,296	0	(43,282)	0	0	6.500	4.230	AO	126,931	300,625	05/16/2012	04/15/2038
68389X AM 7	ORACLE CORPORATION.....				.1FE	40,360,650	124.683	49,873,200	40,000,000	40,348,590	0	(5,801)	0	0	5.375	5.310	JJ	991,389	2,150,000	06/21/2011	07/15/2040
68389X AM 7	ORACLE CORP.....				.1FE	103,820,900	124.683	99,746,400	80,000,000	103,733,455	0	(87,445)	0	0	5.375	3.660	JJ	1,982,778	0	12/17/2012	07/15/2040
684065 BF 1	ORANGE & ROCKLAND UTILITIES INC.....				.1FE	10,779,200	117.369	11,736,900	10,000,000	10,611,032	0	(75,478)	0	0	4.960	3.940	JD	41,333	496,000	09/16/2010	12/01/2019
684065 BH 7	ORANGE & ROCKLAND UTILITIES INC.....				.1FE	9,981,000	119.758	11,975,800	10,000,000	9,981,700	0	277	0	0	5.500	5.510	FA	207,778	550,000	08/12/2010	08/15/2040
68964* AE 1	OTTER TAIL CORPORATION.....				.2	16,413,015	121.865	22,545,180	18,500,000	16,530,591	0	27,593	0	0	6.470	7.410	FA	452,181	1,196,950	02/07/2008	08/20/2037
68964* AE 1	OTTER TAIL POWER COMPANY SERIES D.....				.2	16,376,015	121.866	22,545,180	18,500,000	16,496,927	0	27,987	0	0	6.470	7.430	FA	452,181	1,196,950	02/14/2008	08/20/2037
693070 AD 6	CARNIVAL PLC.....	F			.2FE	21,585,095	128.958	23,650,897	18,340,000	20,882,500	0	(105,144)	0	0	7.875	6.390	JD	120,356	1,444,275	08/30/2007	06/01/2027
693476 BN 2	PNC FUNDING CORP.....			1	.1FE	14,992,350	105.421	15,811,500	15,000,000	14,992,893	0	543	0	0	3.300	3.310	MS	155,375	247,500	03/06/2012	03/08/2022
693483 AB 5	POSCO.....	F			.2FE	21,894,290	106.596	23,451,120	22,000,000	21,913,581	0	9,096	0	0	4.250	4.310	AO	163,625	935,000	11/01/2010	10/28/2020
693506 AQ 0	PPG INDUSTRIES INC.....				.2FE	29,165,000	138.148	34,537,000	25,000,000	27,363,368	0	(198,564)	0	0	9.000	7.460	MN	375,000	2,250,000	10/18/2001	05/01/2021
693506 AZ 0	PPG INDUSTRIES INC.....				.2FE	22,329,480	123.011	27,677,475	22,500,000	22,412,044	0	9,902	0	0	7.400	7.470	FA	629,000	1,665,000	05/03/2002	08/15/2019
693506 BC 0	PPG INDUSTRIES INC.....				.2FE	31,170,792	142.613	43,354,352	30,400,000	31,124,250	0	(12,220)	0	0	7.700	7.470	MS	689,236	2,340,800	11/18/2008	03/15/2038
693506 BC 0	PPG INDUSTRIES INC.....				.2FE	5,435,600	142.613	7,130,650	5,000,000	5,411,690	0	(5,869)	0	0	7.700	7.000	MS	113,361	385,000	04/17/2008	03/15/2038
693506 BG 1	PPG INDUSTRIES INC.....				.2FE	44,123,950	99.027	43,571,880	44,000,000	44,123,437	0	(513)	0	0	2.700	2.670	FA	488,400	0	12/17/2012	08/15/2022
69351U AH 6	PPL ELECTRIC UTILITIES CORP.....				.1FE	4,999,950	138.649	6,932,450	5,000,000	4,999,993	0	0	0	0	6.450	6.450	FA	121,833	322,500	08/09/2007	08/15/2037
69352P AE 3	PPL CAPITAL FUNDING INC.....			1	.2FE	22,200,100	101.790	22,393,800	22,000,000	22,196,820	0	(3,280)	0	0	3.500	3.390	JD	162,556	0	10/11/2012	12/01/2022
69362B AJ 1	PSEG POWER LLC.....				.2FE	14,617,100	145.820	14,582,000	10,000,000	14,513,653	0	(103,447)	0	0	8.625	4.860	AO	182,083	431,250	04/20/2012	04/15/2031
69362B AJ 1	PSEG POWER LLC.....				.2FE	14,635,100	145.820	14,582,000	10,000,000	14,526,086	0	(109,014)	0	0	8.625	4.860	AO	182,083	862,500	04/10/2012	04/15/2031
69367C AB 1	PTT PUBLIC CO LTD.....	F			.2FE	10,427,077	116.639	12,713,651	10,900,000	10,478,184	0	8,410	0	0	5.875	6.200	FA	263,265	640,375	12/19/2005	08/03/2035
694032 AX 1	PACIFIC BELL.....			1	.1FE	32,451,350	104.796	33,639,516	32,100,000	32,089,613	0	(55,818)	0	0	6.625	6.440	AO	448,954	2,126,625	01/04/2005	10/15/2034
694032 AX 1	PACIFIC BELL.....			1	.1FE	17,433,540	104.796	17,815,320	17,000,000	17,207,337	0	(34,674)	0	0	6.625	6.330	AO	237,764	1,126,250	12/07/2004	10/15/2034
694308 GE 1	PACIFIC GAS & ELECTRIC.....				.1FE	25,439,500	128.840	25,768,000	20,000,000	25,359,528	0	(68,301)	0	0	6.050	4.110	MS	403,333	756,250	08/17/2012	03/01/2034
694308 GQ 4	PACIFIC GAS & ELECTRIC.....				.1FE	7,211,982	132.079	9,047,412	6,850,000	7,197,528	0	(5,523)	0	0	6.250	5.860	MS	142,708	428,125	06/02/2010	03/01/2039
694308 GQ 4	PACIFIC GAS & ELECTRIC.....	LS			.1FE	10,820,442	132.079	13,432,434	10,170,000	10,795,617	0	(10,079)	0	0	6.250	5.790	MS	211,875	635,625	06/02/2010	03/01/2039
694308 GS 0	PACIFIC GAS & ELECTRIC.....				.1FE	23,751,000	119.756	29,939,000	25,000,000	23,806,942	0	18,109	0	0	5.400	5.750	JJ	622,500	1,350,000	02/08/2010	01/15/2040
694308 GT 8	PACIFIC GAS & ELECTRIC.....			1	.1FE	22,039,650	109.611	24,662,475	22,500,000	22,124,637	0	41,036	0	0	3.500	3.750	AO	196,875	787,500	11/29/2010	10/01/2020
694308 HA 8	PACIFIC GAS & ELECTRIC.....			1	.1FE	11,395,823	95.614	10,971,707	11,475,000	11,396,120	0	298	0	0	3.750	3.780	FA	161,367	0	11/28/2012	08/15/2042
694476 AA 0	PACIFIC LIFECORP.....				.2FE	24,773,901	113.163	26,451,851	23,375,000	24,591,231	0	(28,754)	0	0	6.600	6.150	MS	454,254	1,542,750	06/07/2007	09/15/2033
695114 CB 2	PACIFICORP.....				.1FE	6,329,006	131.971	10,425,709	7,900,000	6,409,569	0	21,393	0	0	6.100	7.870	FA	200,792	481,900	10/22/2008	08/01/2036
698900 AG 2	ENCANA CORP.....	A			.2FE	10,365,000	127.716	12,771,600	10,000,000	10,303,117	0	(7,675)	0	0	7.200	6.900	MN	120,000	720,000	11/07/2001	11/01/2031
705322 AK 1	PEDERNALES ELECTRIC COOPERATIVE INC.....			2	.1FE	9,876,120	107.249	12,869,800	12,000,000	10,099,648	0	60,150	0	0	6.202	8.000	MN	95,097	744,240	10/22/2008	11/15/2032
706448 AH 0	PEMEX FINANCE LTD.....	F		2	.1FE	51,101,240	124.697	63,595,470	51,000,000	51,036,305	0	(7,432)	0	0	9.150	9.120	FMAN	596,275	4,666,500	01/21/1999	11/15/2018
708653 AA 8	PENN-AMER WATER CO.....			1	.1FE	22,630,740	120.808	20,537,360	17,000,000	22,473,760	0	(156,980)	0	0	7.800	4.600	MS	442,000	663,000	06/06/2012	09/01/2026
713409 AC 4	PEPSI BOTTLING GROUP INC.....				.1FE	13,767,800	143.629	14,362,900	10,000,000	13,637,471	0	(130,329)	0	0	7.000	3.940	MS	233,333	350,000	03/01/2012	03/01/2029
713448 BZ 0	PEPSICO INC.....				.1FE	10,103,490	103.432	9,308,880	9,000,000	10,094,603	0	(8,887)	0	0	4.000	3.340	MS	116,000	180,000	07/31/2012	03/05/2042
713448 CC 0	PEPSICO INC.....				.1FE	98,358,000	97.433	97,433,000	100,000,000	98,369,641	0	11,641	0	0	3.600	3.690	FA	1,380,000	0	08/08/2012	08/13/2042
71644E AE 2	PETRO-CANADA.....	A			.2FE	14,377,200	143.975	14,397,500	10,000,000	14,353,886	0	(23,314)	0	0	7.875	3.730	JD	35,000	393,750	11/21/2012	06/15/2026
71645W AM 3	PETROBRAS INTERNATIONAL FINANCE COMPANY.....	F			.2FE	5,504,660	114.491	8,014,370	7,000,000	6,021,059	0	141,762	0	0	5.875	9.350	MS	137,083	411,250	10/22/2008	03/01/2018

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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	F o r e i g n 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	Stated Contractual Maturity Date	
71645W AQ 4	PETROBRAS INTERNATIONAL FINANCE COMPANY.....	F		.2FE	11,912,323	127.036	13,275,262	10,450,000	11,869,904	0	(21,124)	0	0	6.875	5.870	JJ	321,301	718,438	11/09/2010	01/20/2040	
71645W AR 2	PETROBRAS INTERNATIONAL FINANCE COMPANY.....	F		.2FE	35,895,800	112.582	38,277,880	34,000,000	35,831,716	0	(66,235)	0	0	5.375	4.560	JJ	781,764	806,250	08/20/2012	01/27/2021	
71645W AS 0	PETROBRAS INTL FIN CO.....	F		.2FE	31,971,600	126.709	38,012,700	30,000,000	31,935,835	0	(25,084)	0	0	6.750	6.250	JJ	866,250	2,025,000	07/11/2011	01/27/2041	
71645W AS 0	PETROBRAS INTERNATIONAL FINANCE COMPANY.....	F		.2FE	9,928,800	126.709	12,670,900	10,000,000	9,930,322	0	814	0	0	6.750	6.810	JJ	288,750	675,000	01/20/2011	01/27/2041	
716708 AC 6	PETROLIAM NASIONAL BERHAD.....	F		.1FE	16,387,910	116.818	21,027,240	18,000,000	17,584,895	0	135,339	0	0	7.750	8.750	FA	527,000	1,395,000	01/13/1998	08/15/2015	
716708 AF 9	PETROLIAM NASIONAL BERHAD.....	F		.1FE	39,004,315	148.061	53,301,960	36,000,000	38,318,997	0	(100,553)	0	0	7.625	6.880	AO	579,500	2,745,000	06/14/2004	10/15/2026	
716708 AF 9	PETROLIAM NASIONAL BERHAD.....	F		.1FE	5,245,550	148.061	7,403,050	5,000,000	5,193,152	0	(8,000)	0	0	7.625	7.180	AO	80,486	381,250	06/17/2004	10/15/2026	
716743 AB 5	PETRONAS CAPITAL LIMITED.....	F		.1FE	19,537,915	142.691	29,251,655	20,500,000	19,731,040	0	50,530	0	0	7.875	8.460	MN	174,891	1,614,375	11/03/2008	05/22/2022	
717081 CY 7	PFIZER INC.....			.1FE	30,503,420	153.317	37,896,896	24,718,000	30,276,346	0	(92,711)	0	0	7.200	5.550	MS	524,022	1,779,696	06/21/2011	03/15/2039	
717081 CY 7	PFIZER INC.....	LS		.1FE	344,130	153.317	432,354	282,000	341,397	0	(974)	0	0	7.200	5.650	MS	5,978	20,304	06/21/2011	03/15/2039	
717081 CY 7	PFIZER INC.....			.1FE	41,694,200	153.317	45,995,100	30,000,000	41,401,740	0	(223,601)	0	0	7.200	4.660	MS	636,000	2,160,000	10/05/2011	03/15/2039	
71713U AQ 5	PHARMACIA CORP.....			.1FE	11,218,800	128.206	12,820,600	10,000,000	10,589,593	0	(82,780)	0	0	6.500	5.330	JD	54,167	650,000	08/05/2003	12/01/2018	
71713U AW 2	PHARMACIA CORP.....			.1FE	5,493,600	133.857	6,692,850	5,000,000	5,391,461	0	(14,604)	0	0	6.600	5.840	JD	27,500	330,000	05/04/2004	12/01/2028	
718337 AC 2	KONINKLIJKE PHILIPS ELEC.....	F		.1FE	5,003,200	137.411	6,870,550	5,000,000	5,002,746	0	(129)	0	0	7.750	7.740	MN	49,514	387,500	06/15/2001	05/15/2025	
718546 AA 2	PHILLIPS 66.....			.2FE	11,522,342	111.742	11,900,523	10,650,000	11,499,998	0	(22,344)	0	0	4.300	3.290	AO	114,488	253,145	09/13/2012	04/01/2022	
718546 AA 2	PHILLIPS 66.....			.2FE	43,920,100	111.742	44,696,800	40,000,000	43,847,328	0	(72,764)	0	0	4.300	3.090	AO	430,000	475,389	11/28/2012	04/01/2022	
718546 AF 1	PHILLIPS 66.....			.2FE	22,861,400	120.334	24,066,800	20,000,000	22,846,726	0	(14,672)	0	0	5.875	4.950	MN	195,833	747,431	07/24/2012	05/01/2042	
718546 AF 1	PHILLIPS 66.....			.2FE	35,819,300	120.334	40,000,200	30,000,000	35,796,913	0	(22,387)	0	0	5.875	4.660	MN	293,750	1,121,146	10/18/2012	05/01/2042	
725906 AN 1	PLACER DOME INC.....	A		.2FE	19,665,083	119.210	23,248,334	19,502,000	19,646,122	0	(2,800)	0	0	6.450	6.380	AO	265,552	1,257,879	06/20/2006	10/15/2035	
725906 AN 1	PLACER DOME INC.....	A		.2FE	43,966,300	119.210	41,723,500	35,000,000	43,881,422	0	(84,878)	0	0	6.450	4.630	AO	476,583	1,128,750	08/02/2012	10/15/2035	
72650R AR 3	PLAINS ALL AMER PIPELINE.....			.2FE	10,797,840	130.955	11,785,950	9,000,000	10,774,818	0	(23,022)	0	0	6.650	5.200	JJ	275,975	299,250	05/02/2012	01/15/2037	
73102Q AA 4	POLAR TANKERS INC.....			.1FE	25,035,500	119.851	29,962,750	25,000,000	25,035,189	0	(311)	0	0	5.951	5.930	MN	210,765	1,487,750	02/04/2010	05/10/2037	
73102Q AA 4	POLAR TANKERS INC.....			.1FE	9,852,060	119.851	13,782,865	11,500,000	10,007,115	0	39,704	0	0	5.951	7.260	MN	96,952	684,365	11/17/2008	05/10/2037	
73755L AK 3	POTASH CORP-SASKATCHEWAN.....	A		.2FE	49,867,300	121.523	60,761,500	50,000,000	49,873,885	0	1,665	0	0	5.625	5.640	JD	234,375	2,812,500	04/07/2011	12/01/2040	
737679 DC 1	POTOMAC ELEC PWR CO.....			.1FE	15,994,932	162.063	19,552,901	12,065,000	15,838,622	0	(63,497)	0	0	7.900	5.600	JD	42,362	953,135	06/01/2010	12/15/2038	
74005P BD 5	PRAXAIR INC.....			.1FE	48,295,290	96.878	46,501,440	48,000,000	48,294,585	0	(705)	0	0	3.550	3.520	MN	255,600	0	12/04/2012	11/07/2042	
740189 AG 0	PRECISION CASTPARTS CORP.....			.1FE	19,885,000	100.641	20,128,200	20,000,000	19,885,321	0	321	0	0	2.500	2.570	JJ	15,278	0	12/17/2012	01/15/2023	
740189 AH 8	PRECISION CASTPARTS CORP.....			.1FE	79,679,370	102.589	81,045,310	79,000,000	79,679,164	0	(206)	0	0	3.900	3.850	JJ	94,142	0	12/19/2012	01/15/2043	
740816 AB 9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE.....			.1FE	9,983,300	116.075	11,607,500	10,000,000	9,983,864	0	266	0	0	6.300	6.310	AO	157,500	630,000	05/11/2006	10/01/2037	
74153Q AJ 1	PRIDE INTERNATIONAL INC.....	R		.2FE	6,368,200	146.687	7,334,350	5,000,000	6,345,180	0	(18,926)	0	0	7.875	5.890	FA	148,750	393,750	09/29/2011	08/15/2040	
7425A0 BC 3	PRINCIPAL LIFE GLOBAL FUNDING I.....			.1FE	28,774,250	122.182	35,432,780	29,000,000	28,807,071	0	4,445	0	0	6.125	6.180	AO	374,986	1,776,250	07/07/2004	10/15/2033	
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.....			.1FE	12,070,598	131.361	14,379,695	10,946,700	11,372,404	0	(77,146)	0	0	9.360	8.280	JJ	512,306	1,024,611	07/16/1996	01/01/2021	
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.....			.1FE	16,241,763	131.361	17,385,051	13,234,560	14,550,512	0	(249,403)	0	0	9.360	6.790	JJ	619,377	1,238,755	08/12/2003	01/01/2021	
743263 AE 5	PROGRESS ENERGY INC.....			.2FE	41,127,800	136.611	39,617,190	29,000,000	40,968,537	0	(159,263)	0	0	7.750	4.420	MS	749,167	1,123,750	08/21/2012	03/01/2031	
743315 AF 0	PROGRESSIVE CORPORATION.....			.1FE	4,136,100	104.714	5,235,700	5,000,000	4,932,402	0	83,838	0	0	7.000	8.910	AO	87,500	350,000	12/20/1994	10/01/2013	
743315 AF 0	PROGRESSIVE CORPORATION.....			.1FE	3,656,960	104.714	4,188,560	4,000,000	3,973,829	0	32,648	0	0	7.000	7.920	AO	70,000	280,000	08/22/1997	10/01/2013	
744567 CN 6	PUBLIC SERVICE ELECTRIC & GAS CORP.....			.1FE	32,248,948	146.658	36,488,510	24,880,000	30,763,999	0	(555,488)	0	0	9.250	5.610	JD	191,783	2,301,400	12/07/2010	06/01/2021	
744567 ES 3	PUBLIC SERVICE ELECTRIC & GAS.....			.1FE	1,812,280	114.790	2,295,800	2,000,000	1,950,474	0	14,169	0	0	6.750	7.690	JJ	67,500	135,000	09/17/1996	01/01/2016	
745332 BL 9	PUGET SOUND ENERGY INC.....			.1FE	9,246,400	126.197	12,619,700	10,000,000	9,315,188	0	20,718	0	0	7.000	7.750	AO	147,778	700,000	05/27/2009	03/09/2029	
745332 BL 9	PUGET SOUND ENERGY INC.....			.1FE	5,549,400	126.197	7,571,820	6,000,000	5,590,199	0	12,401	0	0	7.000	7.750	AO	88,667	420,000	05/28/2009	03/09/2029	
745332 BU 9	PUGET SOUND ENERGY INC.....			.1FE	11,344,800	121.407	14,568,840	12,000,000	11,382,258	0	13,012	0	0	5.483	5.900	JD	54,830	657,960	01/04/2010	06/01/2035	
745332 BX 3	PUGET SOUND ENERGY INC.....			.1FE	12,822,625	133.645	16,371,513	12,250,000	12,795,328	0	(9,955)	0	0	6.274	5.930	MS	226,300	768,565	12/15/2009	03/15/2037	

E10.23

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	For eign 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	Stated Contractual Maturity Date	
745332	CA	2				..1FE		5,313,050	5,000,000	5,301,748	0	(5,013)	0	0	5.757	5.330	AO	71,963	287,850	07/22/2010	10/01/2039	
745332	CB	0				..1FE		18,938,223	19,100,000	18,944,907	0	2,285	0	0	5.795	5.850	MS	325,904	1,106,845	03/10/2010	03/15/2040	
745332	CB	0	LS			..1FE		892,377	900,000	892,692	0	108	0	0	5.795	5.850	MS	15,357	52,155	03/10/2010	03/15/2040	
745332	CD	6				..1FE		6,999,650	7,000,000	6,999,981	0	0	0	0	5.638	5.640	AO	83,317	394,660	03/22/2011	04/15/2041	
74733L	AB	8				F		5,875,000	5,000,000	5,676,261	0	(85,820)	0	0	7.875	5.360	JD	22,969	393,750	08/04/2010	06/10/2019	
74733L	AD	4				F		18,025,380	18,000,000	18,019,936	0	(2,036)	0	0	4.750	4.730	FA	320,625	855,000	10/15/2010	02/16/2021	
74733L	AE	2				F		6,927,200	7,000,000	6,934,764	0	3,540	0	0	5.000	5.100	AO	70,000	350,000	10/19/2010	10/19/2025	
74834L	AS	9				..2FE		16,778,980	15,000,000	16,772,871	0	(6,109)	0	0	4.700	3.070	AO	176,250	0	12/18/2012	04/01/2021	
749770	E@	8				D	1	115,500,115	115,500,115	115,500,115	0	0	0	(13,133,785)	2.860	2.860	MN	458,792	3,560,936	05/11/2006	05/11/2036	
75405U	AA	4				F	2	17,037,000	17,000,000	17,063,284	0	(4,443)	0	0	5.838	5.780	MS	250,872	992,460	07/14/2010	09/30/2027	
75405U	AA	4				F		40,874,443	40,850,000	41,055,247	0	2,338	0	0	5.838	5.760	MS	602,830	2,092,923	04/26/2012	09/30/2027	
75405U	AD	8				F	2	21,974,831	22,310,000	22,040,012	0	14,505	0	0	6.332	6.470	MS	363,075	1,412,669	05/06/2008	09/30/2027	
758203	AA	1				R		9,856,155	9,500,000	9,769,782	0	(17,079)	0	0	6.625	6.250	AO	132,868	629,375	01/19/2007	10/15/2023	
758203	AA	1	LS			R		518,745	500,000	514,199	0	(899)	0	0	6.625	6.250	AO	6,993	33,125	01/19/2007	10/15/2023	
758203	AA	1				R		23,015,850	25,000,000	23,749,128	0	72,121	0	0	6.625	7.300	AO	349,653	1,656,250	01/23/2007	10/15/2023	
75820Q	AC	6				R		35,524,673	31,100,000	34,526,365	0	(179,837)	0	0	7.500	6.210	MN	298,042	2,332,500	10/05/2006	05/15/2025	
75820Q	AC	6				R		6,860,795	6,500,000	6,766,500	0	(13,703)	0	0	7.500	6.990	MN	62,292	487,500	08/27/1997	05/15/2025	
759468	AA	9				R		4,844,800	5,000,000	4,855,277	0	10,477	0	0	4.500	4.950	AO	112,500	112,500	04/20/2012	10/19/2020	
759470	A#	4				F	2	30,187,500	30,000,000	30,122,696	0	(24,679)	0	0	6.240	6.120	MS	494,000	1,872,000	01/28/2010	03/26/2017	
759470	A#	4				F	2	20,125,000	20,000,000	20,081,798	0	(16,453)	0	0	6.240	6.130	MS	329,333	1,248,000	02/11/2010	03/26/2017	
759470	B#	3				D		127,050,127	127,050,127	127,050,127	0	0	0	(14,447,163)	3.630	3.630	FA	1,844,768	5,084,049	08/07/2008	08/07/2020	
767201	AD	8				F		9,931,900	10,000,000	9,940,678	0	2,026	0	0	7.125	7.190	JJ	328,542	712,500	06/24/2008	07/15/2028	
767201	AH	9				F		7,588,333	5,750,000	7,230,988	0	(199,452)	0	0	9.000	4.310	MN	86,250	517,500	03/01/2011	05/01/2019	
767201	AL	0				F		15,302,400	15,000,000	15,296,396	0	(5,006)	0	0	5.200	5.060	MN	127,833	780,000	09/19/2011	11/02/2040	
767201	AL	0				F		57,068,320	51,000,000	56,999,005	0	(58,833)	0	0	5.200	4.450	MN	434,633	2,236,000	10/16/2012	11/02/2040	
76720A	AD	8				F	1	10,141,830	9,000,000	10,138,073	0	(3,757)	0	0	4.750	4.000	MS	117,563	0	10/22/2012	03/22/2042	
771196	AU	6				R		50,223,590	41,558,000	49,953,452	0	(140,728)	0	0	7.000	5.530	MS	969,687	2,909,060	04/06/2011	03/01/2039	
771196	AU	6				R		28,029,100	25,000,000	27,961,091	0	(58,691)	0	0	7.000	6.040	MS	583,333	1,750,000	08/22/2011	03/01/2039	
775371	AU	1				..2FE		11,866,500	10,000,000	11,603,148	0	(53,999)	0	0	7.850	6.280	JJ	361,972	785,000	03/31/2011	07/15/2029	
776696	AE	6				..1	2FE	34,242,260	34,000,000	34,241,056	0	(1,204)	0	0	3.125	3.040	MN	118,056	0	12/11/2012	11/15/2022	
780085	A#	3				T	1	115,500,115	115,500,115	115,500,115	0	0	0	(13,133,785)	2.860	2.860	JD	45,879	3,512,987	06/26/2007	06/26/2037	
780085	A*	7				T	1	115,500,115	115,500,115	115,500,115	0	0	0	(13,133,785)	2.900	2.900	JD	102,346	3,562,120	06/20/2006	06/20/2036	
780641	AH	9				F		13,346,000	10,000,000	12,793,712	0	(88,016)	0	0	8.375	5.820	AO	209,375	837,500	06/15/2005	10/01/2030	
780641	AH	9				F		10,569,760	8,000,000	10,139,576	0	(66,756)	0	0	8.375	5.920	AO	167,500	670,000	03/09/2005	10/01/2030	
783549	AZ	1				..2FE		10,971,600	10,250,000	10,907,656	0	(32,404)	0	0	6.950	6.220	JD	59,365	712,375	12/09/2010	12/01/2025	
78390X	AA	9				..1	1FE	9,000,130	9,000,000	8,999,979	0	(95)	0	0	4.450	4.450	JD	33,375	400,500	01/13/2011	12/01/2020	
78412D	AN	9				..1FE		5,219,684	4,675,000	5,108,540	0	(50,844)	0	0	5.150	3.690	AO	46,815	240,763	10/06/2010	04/21/2020	
78442F	DJ	4				..1	2FE	4,752,400	5,000,000	4,812,252	0	10,274	0	0	5.625	6.070	JAJO	51,563	281,250	02/01/2006	01/25/2025	
78442F	DV	7				..1	3FE	25,000,000	25,000,000	25,000,000	0	0	0	0	6.150	6.150	MS	474,063	1,537,500	03/02/2006	03/10/2021	
78442P	D#	0				O	1	57,750,058	57,750,058	57,750,058	0	0	0	(6,566,892)	2.605	2.610	MS	442,959	1,622,897	03/30/2004	03/15/2034	
78442P	D@	2				O	1	174,116,424	173,250,173	173,365,703	0	(101,392)	0	(19,716,477)	2.425	2.370	MS	1,237,054	4,532,274	03/16/2004	03/15/2034	
78442P	G*	1				O	1	115,500,115	115,500,115	115,500,115	0	0	0	(13,133,785)	2.760	2.760	MS	938,631	3,438,922	02/14/2005	03/15/2035	

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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	F o r e i g n 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	Stated Contractual Maturity Date			
78572M AA 3	SABMILLER PLC.....	F		.2FE	19,794,200	.....	131,179	26,235,800	20,000,000	.....	19,822,590	.....	0	3,910	.....	0	6.625	6.700	FA.....	500,556	1,325,000	08/06/2003	08/15/2033
80105N AG 0	SANOI-AVENTIS SA.....	F		.1FE	4,948,800	.....	113,984	5,699,200	5,000,000	.....	4,956,350	.....	0	4,364	.....	0	4.000	4.130	MS.....	51,111	200,000	03/22/2011	03/29/2021
802813 AD 7	SANTANDER FINANCIAL ISSUANCES.....	F		.2FE	32,624,700	.....	104,000	36,400,000	35,000,000	.....	34,372,706	.....	0	190,080	.....	0	7.250	7.960	MN.....	422,917	2,537,500	10/14/1998	11/01/2015
80589M AD 4	SCANA CORPORATION.....			.2FE	24,568,140	.....	109,862	25,268,260	23,000,000	.....	24,447,800	.....	0	(120,340)	.....	0	4.750	3.840	MN.....	139,597	1,092,500	03/06/2012	05/15/2021
806605 AG 6	SCHERING-PLOUGH CORPORATION.....			.1FE	17,425,487	.....	143,207	22,125,482	15,450,000	.....	17,280,540	.....	0	(41,662)	.....	0	6.500	5.490	JD.....	83,688	1,004,250	03/20/2012	12/01/2033
806605 AG 6	MERCK & CO INC.....			.1FE	12,749,570	.....	143,207	17,900,875	12,500,000	.....	12,725,472	.....	0	(5,071)	.....	0	6.500	6.340	JD.....	67,708	812,500	04/02/2004	12/01/2033
806854 AB 1	SCHLUMBERGER INVESTMENT SA.....	E		.1FE	6,943,604	.....	106,490	7,310,539	6,865,000	.....	6,937,977	.....	0	(5,628)	.....	0	3.300	3.160	MS.....	67,334	113,273	03/26/2012	09/14/2021
806854 AD 7	SCHLUMBERGER INVESTMENT SA.....	E		.1FE	89,886,010	.....	99,145	89,230,500	90,000,000	.....	89,890,052	.....	0	4,042	.....	0	2.400	2.410	FA.....	906,000	.....	11/21/2012	08/01/2022
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC.....	E		.1FE	25,744,734	.....	113,111	29,216,571	25,830,000	.....	25,759,099	.....	0	7,261	.....	0	4.200	4.240	JJ.....	500,241	1,084,860	03/04/2011	01/15/2021
81413P AG 0	SECURITY CAPITAL GROUP INCORPORATED.....			.1FE	18,638,830	.....	126,890	21,571,300	17,000,000	.....	18,288,438	.....	0	(45,742)	.....	0	7.700	6.890	JD.....	58,178	1,309,000	10/17/2002	06/15/2028
81413P AG 0	SECURITY CAPITAL GROUP.....			.1FE	19,315,170	.....	126,890	22,840,200	18,000,000	.....	19,037,888	.....	0	(36,177)	.....	0	7.700	7.080	JD.....	61,600	1,386,000	07/09/2002	06/15/2028
816851 AT 6	SEMPRA ENERGY.....			.2FE	30,052,000	.....	100,242	30,072,600	30,000,000	.....	30,051,994	.....	0	(6)	.....	0	2.875	2.850	AO.....	232,396	.....	12/11/2012	10/01/2022
822582 AD 4	SHELL INTERNATIONAL FINANCE BV.....	F		.1FE	5,616,050	.....	140,497	7,024,850	5,000,000	.....	5,599,394	.....	0	(10,245)	.....	0	6.375	5.500	JD.....	14,167	318,750	04/13/2011	12/15/2038
822582 AJ 1	SHELL INTERNATIONAL FINANCE BV.....	F		.1FE	10,614,665	.....	115,850	11,973,098	10,335,000	.....	10,549,849	.....	0	(27,402)	.....	0	4.300	3.940	MS.....	122,211	444,405	07/14/2010	09/22/2019
822582 AN 2	SHELL INTERNATIONAL FINANCE.....	F		.1FE	12,997,660	.....	128,397	16,691,610	13,000,000	.....	12,998,144	.....	0	29	.....	0	5.500	5.500	MS.....	190,667	715,000	04/08/2011	03/25/2040
824348 AL 0	SHERWIN-WILLIAMS CO.....			.1FE	35,102,520	.....	127,363	45,850,680	36,000,000	.....	35,361,106	.....	0	21,636	.....	0	7.375	7.560	FA.....	1,106,250	2,655,000	04/24/2009	02/01/2027
824348 AL 0	SHERWIN-WILLIAMS CO.....			.1FE	16,823,270	.....	127,363	19,104,450	15,000,000	.....	16,462,639	.....	0	(62,956)	.....	0	7.375	6.320	FA.....	460,938	1,106,250	03/03/2006	02/01/2027
824348 AQ 9	SHERWIN-WILLIAMS CO.....			.1FE	5,969,820	.....	99,927	5,995,620	6,000,000	.....	5,969,862	.....	0	42	.....	0	4.000	4.020	JD.....	16,000	.....	12/04/2012	12/15/2042
824348 AQ 9	SHERWIN-WILLIAMS CO.....			.1FE	39,861,650	.....	99,927	39,970,800	40,000,000	.....	39,861,810	.....	0	160	.....	0	4.000	4.020	JD.....	106,667	.....	12/18/2012	12/15/2042
826200 AD 9	SIEMENS FINANCIERINGSMAATSCHAPPIJ N.V.....	F		.1FE	25,955,966	.....	131,489	34,252,885	26,050,000	.....	25,982,247	.....	0	78	.....	0	6.125	6.140	FA.....	593,904	1,595,563	02/19/2010	08/17/2026
828807 CA 3	SIMON PROPERTY GROUP LP.....			.1FE	49,281,797	.....	142,999	61,686,909	43,138,000	.....	47,611,124	.....	0	(531,292)	.....	0	10.350	8.190	AO.....	1,116,196	4,464,783	08/13/2009	04/01/2019
828807 CA 3	SIMON PROPERTY GROUP LP.....			.1FE	11,807,050	.....	142,999	14,299,900	10,000,000	.....	11,308,269	.....	0	(159,052)	.....	0	10.350	7.670	AO.....	258,750	1,035,000	08/17/2009	04/01/2019
828807 CE 5	SIMON PROPERTY GROUP LP.....			.1FE	10,986,560	.....	135,516	10,841,280	8,000,000	.....	10,984,593	.....	0	(1,967)	.....	0	6.750	4.370	FA.....	225,000	.....	12/13/2012	02/01/2040
828807 CK 1	SIMON PROPERTY GROUP INC.....			.1FE	9,958,800	.....	105,612	10,561,200	10,000,000	.....	9,961,623	.....	0	2,823	.....	0	3.375	3.420	MS.....	99,375	170,625	03/08/2012	03/15/2022
82929R AC 0	SINGAPORE TELECOMMUNICATIONS.....	F		.1FE	27,920,359	.....	145,765	30,615,023	21,003,000	.....	27,514,181	.....	0	(161,947)	.....	0	7.375	4.820	JD.....	129,081	1,548,971	04/20/2012	12/01/2031
82929R AC 0	SINGAPORE TELECOMMUNICATIONS.....	F		.1FE	21,948,380	.....	145,765	32,068,300	22,000,000	.....	21,957,981	.....	0	984	.....	0	7.375	7.390	JD.....	135,208	1,622,500	07/08/2002	12/01/2031
83363R AA 5	SOC CONC AUTO CENTRAL.....	F		.2FE	39,511,435	.....	103,116	43,276,496	41,968,750	.....	40,065,691	.....	0	143,599	.....	0	6.223	6.890	JD.....	1,421,934	1,285,373	07/30/2008	12/15/2026
833654 AA 4	RAILWAY INFRASTRUCTURE FUND (F.I.F.).....	F		.1FE	34,749,357	.....	150,754	44,517,656	29,530,000	.....	33,151,592	.....	0	(185,483)	.....	0	8.875	7.320	JD.....	218,399	2,620,788	12/05/2000	12/01/2024
837004 BW 9	SOUTH CAROLINA ELECTRIC & GAS CO.....			.1FE	18,940,588	.....	122,699	20,053,925	16,344,000	.....	18,873,027	.....	0	(67,561)	.....	0	5.800	4.600	JJ.....	437,111	473,976	02/17/2012	01/15/2033
837004 CB 4	SOUTH CAROLINA ELECTRIC & GAS CO.....			.1FE	13,468,200	.....	129,891	12,989,100	10,000,000	.....	13,454,014	.....	0	(14,186)	.....	0	6.050	3.880	JJ.....	278,972	.....	10/23/2012	01/15/2038
837004 CE 8	SOUTH CAROLINA ELECTRIC & GAS CO.....			.1FE	9,963,300	.....	122,503	12,250,300	10,000,000	.....	9,964,372	.....	0	527	.....	0	5.450	5.470	FA.....	227,083	545,000	01/20/2011	02/01/2041
837004 CF 5	SOUTH CAROLINA ELECTRIC & GAS CO.....			.1FE	10,533,800	.....	105,555	10,555,500	10,000,000	.....	10,531,349	.....	0	(2,451)	.....	0	4.350	4.030	FA.....	181,250	.....	09/17/2012	02/01/2042
837004 CF 5	SOUTH CAROLINA ELECTRIC & GAS CO.....			.1FE	57,936,560	.....	105,555	56,999,700	54,000,000	.....	57,919,575	.....	0	(16,985)	.....	0	4.350	3.920	FA.....	978,750	306,192	12/18/2012	02/01/2042
842434 CK 6	SOUTHERN CALIFORNIA GAS CO.....			.1FE	14,925,150	.....	100,461	15,069,150	15,000,000	.....	14,925,481	.....	0	332	.....	0	3.750	3.780	MS.....	156,250	.....	09/18/2012	09/15/2042
84250Q AS 2	GOLDEN STATE WATER CO.....			.1FE	16,331,550	.....	127,514	19,127,100	15,000,000	.....	16,191,596	.....	0	(46,751)	.....	0	6.810	6.010	JD.....	85,125	1,021,500	10/06/2009	03/23/2028
84250Q AU 7	SOUTHERN CALIFORNIA WATER COMPANY.....			.1FE	19,981,208	.....	143,949	24,327,381	16,900,000	.....	19,734,411	.....	0	(83,638)	.....	0	7.875	6.300	JD.....	110,906	1,330,875	10/27/2009	12/01/2030
84265V AA 3	SOUTHERN COPPER CORP.....	R		.2FE	10,823,800	.....	128,379	12,837,900	10,000,000	.....	10,788,479	.....	0	(14,451)	.....	0	7.500	6.810	JJ.....	320,833	750,000	04/15/2010	07/27/2035
84265V AE 5	SOUTHERN COPPER CORP.....	R		.2FE	20,066,101	.....	120,387	23,716,239	19,700,000	.....	20,061,414	.....	0	(5,365)	.....	0	6.750	6.600	AO.....	277,031	1,329,750	09/22/2011	04/16/2040
84265V AE 5	SOUTHERN COPPER CORP.....	R		.2FE	23,771,900	.....	120,387	24,077,400	20,000,000	.....	23,763,417	.....	0	(8,483)	.....	0	6.750	5.420	AO.....	281,250	337,500	12/04/2012	04/16/2040
84265V AF 2	SOUTHERN COPPER CORP.....	R		.2FE	25,019,650	.....	102,123	25,530,750	25,000,000	.....	25,019,418	.....	0	(232)	.....	0	3.500	3.490	MN.....	128,819	.....	11/06/2012	11/08/2022
84265V AG 0	SOUTHERN COPPER CORP.....	R		.2FE	24,573,000	100,083	25,020,750	25,000,000	24,573,866	0	866	0	5.250	5.370	MN.....	193,229	11/06/2012	11/08/2042

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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	For eign	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	Stated Contractual Maturity Date
843163 AX 4	SOUTHERN INDIANA GAS & E.....				..1FE	4,897,755	.....125.683	5,655,735	4,500,000	4,837,398	.....0	.....(11,631)	.....0	.....0	.....6.720	.....6.000	FA.....	.....126,000	.....302,400	12/18/2006	08/01/2029
843646 AG 5	SOUTHERN POWER COMPANY.....				..2FE	9,656,940	.....109.490	10,401,550	9,500,000	9,572,650	.....0	.....(16,160)	.....0	.....0	.....6.375	.....6.150	MN.....	.....77,385	.....605,625	12/05/2006	11/15/2036
843646 AG 5	SOUTHERN POWER COMPANY.....				..2FE	18,693,440	.....109.490	20,255,650	18,500,000	18,590,351	.....0	.....(20,074)	.....0	.....0	.....6.375	.....6.230	MN.....	.....150,698	.....1,179,375	02/20/2007	11/15/2036
844030 AC 0	SOUTHERN UNION CO.....				..2FE	40,641,080	.....127.084	49,562,760	39,000,000	40,390,795	.....0	.....(38,757)	.....0	.....0	.....8.250	.....7.860	MN.....	.....411,125	.....3,217,500	04/24/2008	11/15/2029
844741 AM 0	SOUTHWEST AIRLINES CO.....				..2FE	11,813,744	.....106.551	11,078,653	10,397,512	10,626,728	.....0	.....(84,234)	.....0	.....0	.....9.150	.....7.650	JJ.....	.....475,686	.....951,372	04/07/2003	07/01/2016
844741 AN 8	SOUTHWEST AIRLINES CO.....				..2FE	31,614,060	.....116.479	34,943,700	30,000,000	31,299,494	.....0	.....(55,913)	.....0	.....0	.....7.375	.....6.870	MS.....	.....737,500	.....2,212,500	10/28/2005	03/01/2027
844741 AN 8	SOUTHWEST AIRLINES CO.....				..2FE	7,302,248	.....116.479	8,013,755	6,880,000	7,204,455	.....0	.....(13,325)	.....0	.....0	.....7.375	.....6.850	MS.....	.....169,133	.....507,400	05/02/2003	03/01/2027
844741 AR 9	SOUTHWEST AIRLINES CO 1995-A.....				..2FE	610,496	.....100.357	625,575	623,350	622,509	.....0	.....2,156	.....0	.....0	.....7.220	.....7.500	JJ.....	.....22,503	.....45,006	04/11/1996	07/01/2013
844741 AS 7	SOUTHWEST AIRLINES CO 1995-A.....				..2FE	5,300,000	.....110.357	5,848,921	5,300,000	5,300,000	.....0	.....0	.....0	.....0	.....7.640	.....7.640	JJ.....	.....202,460	.....404,920	09/20/1995	01/01/2018
844741 AU 2	SOUTHWEST AIRLINES CO.....				..2FE	9,026,080	.....118.977	9,588,356	8,059,000	8,501,577	.....0	.....(70,408)	.....0	.....0	.....8.000	.....6.710	JJ.....	.....320,569	.....644,720	03/03/2003	01/02/2021
844741 AX 6	SOUTHWEST AIRLINES CO.....				..2FE	7,744,370	.....110.660	8,852,800	8,000,000	7,889,664	.....0	.....22,980	.....0	.....0	.....5.125	.....5.500	MS.....	.....136,667	.....410,000	07/15/2005	03/01/2017
84474W AA 8	SOUTHWEST AIRLINES CO 1998-A.....				..2FE	1,653,368	.....108.428	1,740,499	1,605,212	1,605,659	.....0	.....(122)	.....0	.....0	.....6.530	.....6.000	JJ.....	.....52,119	.....104,820	04/04/2003	07/02/2019
8447HB AA 0	SOUTHTRUST BANK NA.....				..1FE	6,185,700	.....127.837	6,391,850	5,000,000	5,868,320	.....0	.....(47,210)	.....0	.....0	.....7.690	.....5.710	MN.....	.....49,131	.....384,500	11/02/2004	05/15/2025
845335 BQ 0	SOUTHWESTERN BELL TELEPHONE.....				..1FE	8,164,730	.....114.876	10,338,840	9,000,000	8,814,278	.....0	.....64,753	.....0	.....0	.....7.000	.....7.930	JJ.....	.....315,000	.....630,000	03/22/1995	07/01/2015
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE CO.....				..1FE	10,852,716	.....110.766	11,635,968	10,505,000	10,845,861	.....0	.....(5,929)	.....0	.....0	.....4.500	.....4.300	FA.....	.....178,585	.....479,291	10/05/2011	08/15/2041
852060 AG 7	SPRINT CAPITAL CORP.....				..4FE	15,137,500	.....109.000	19,075,000	17,500,000	15,137,500	.....0	.....(6,697)	.....2,606,472	.....0	.....6.900	.....6.650	MN.....	.....201,250	.....1,207,500	06/22/2006	05/01/2019
852060 AT 9	SPRINT CAPITAL CORP.....				..4FE	4,287,500	.....122.250	6,112,500	5,000,000	4,287,500	.....0	.....(6,169)	.....1,760,655	.....0	.....8.750	.....6.810	MS.....	.....128,819	.....437,500	04/21/2006	03/15/2032
853250 A* 9	STANDARD CHARTERED BANK.....	D			..1FE	115,500,115	.....108.332	125,123,065	115,500,115	115,500,115	.....0	.....0	.....0	.....(13,133,785)	.....3.350	.....3.350	AO.....	.....784,599	.....4,174,745	04/18/2008	04/18/2033
853250 AA 6	STANDARD CHARTERED BANK.....	F			..1FE	9,923,520	.....132.852	10,628,160	8,000,000	9,583,859	.....0	.....(45,228)	.....0	.....0	.....8.000	.....6.180	MN.....	.....55,111	.....640,000	05/02/2003	05/30/2031
854502 AA 9	STANLEY BLACK.....				..1FE	14,988,750	.....115.829	17,374,350	15,000,000	14,989,088	.....0	.....174	.....0	.....0	.....5.200	.....5.200	MS.....	.....260,000	.....780,000	08/31/2010	09/01/2040
854502 AD 3	STANLEY BLACK & DECKER INC.....				..1FE	75,575,190	.....101.058	75,793,500	75,000,000	75,568,701	.....0	.....(6,489)	.....0	.....0	.....2.900	.....2.810	MN.....	.....332,292	.....0	11/16/2012	11/01/2022
85590A AP 9	STARWOOD HOTELS & RESORT.....				..2FE	13,420,561	.....99.127	13,357,363	13,475,000	13,420,893	.....0	.....332	.....0	.....0	.....3.125	.....3.170	FA.....	.....24,564	.....0	12/05/2012	02/15/2023
85590A AP 9	STARWOOD HOTELS & RESORT.....	LS			..2FE	1,518,839	.....99.127	1,511,687	1,525,000	1,518,876	.....0	.....38	.....0	.....0	.....3.125	.....3.170	FA.....	.....2,780	.....0	12/05/2012	02/15/2023
85590A AP 9	STARWOOD HOTELS & RESORT.....				..2FE	26,899,840	.....99.127	26,764,290	27,000,000	26,900,434	.....0	.....594	.....0	.....0	.....3.125	.....3.170	FA.....	.....49,219	.....0	12/10/2012	02/15/2023
857477 AG 8	STATE STREET CORP.....				..1FE	19,931,000	.....116.227	23,245,400	20,000,000	19,941,410	.....0	.....5,828	.....0	.....0	.....4.375	.....4.420	MS.....	.....277,083	.....875,000	03/02/2011	03/07/2021
86664R AB 2	SUN CANADA FINANCIAL CO.....				..1FE	18,899,800	.....112.028	22,405,600	20,000,000	19,707,410	.....0	.....84,935	.....0	.....0	.....7.250	.....7.810	JD.....	.....64,444	.....1,450,000	04/23/1997	12/15/2015
86664R AB 2	SUN CANADA FINANCIAL CO.....				..1FE	7,638,640	.....112.028	8,962,240	8,000,000	7,904,391	.....0	.....27,810	.....0	.....0	.....7.250	.....7.710	JD.....	.....25,778	.....580,000	05/08/1997	12/15/2015
867229 AE 6	SUNCOR ENERGY INC.....				..2FE	13,787,635	.....133.380	22,007,700	16,500,000	13,889,797	.....0	.....27,666	.....0	.....0	.....6.500	.....7.920	JD.....	.....47,667	.....1,072,500	12/09/2008	06/15/2038
867229 AE 6	SUNCOR ENERGY INC.....				..2FE	5,014,800	.....133.380	6,669,000	5,000,000	5,014,273	.....0	.....(217)	.....0	.....0	.....6.500	.....6.480	JD.....	.....14,444	.....325,000	09/19/2007	06/15/2038
86722T AB 8	SUNCOR ENERGY INC.....				..2FE	16,521,397	.....138.154	25,130,213	18,190,000	16,578,059	.....0	.....15,576	.....0	.....0	.....6.850	.....7.620	JD.....	.....103,835	.....1,246,015	01/09/2009	06/01/2039
86787E AM 9	SUNTRUST BANK.....				..2FE	14,901,450	.....122.388	18,358,200	15,000,000	14,939,902	.....0	.....9,183	.....0	.....0	.....7.250	.....7.340	MS.....	.....320,208	.....1,087,500	03/12/2008	03/15/2018
869049 AG 1	SUSA PARTNERSHIP LP.....				..1FE	10,102,732	.....122.467	9,850,021	8,043,000	8,980,418	.....0	.....(144,736)	.....0	.....0	.....7.450	.....5.000	JJ.....	.....299,602	.....599,204	07/07/2003	07/01/2018
86959L AE 3	SVENSKA HANDELSBANKEN.....				..1FE	32,089,450	.....117.512	35,253,600	30,000,000	31,673,656	.....0	.....(194,027)	.....0	.....0	.....5.125	.....4.220	MS.....	.....388,646	.....1,537,500	12/14/2010	03/30/2020
870836 AD 5	SWISS BANK CORPORATION NY BRANCH.....				..2FE	9,187,100	.....109.446	10,944,600	10,000,000	9,793,323	.....0	.....64,014	.....0	.....0	.....7.000	.....7.840	AO.....	.....147,778	.....700,000	04/24/1997	10/15/2015
87124V AA 7	SYDNEY AIRPORT FINANCE CO PTY LTD.....				..2FE	17,982,360	.....111.220	20,019,600	18,000,000	17,984,525	.....0	.....1,497	.....0	.....0	.....5.125	.....5.130	FA.....	.....330,563	.....922,500	09/30/2010	02/22/2021
87124V AA 7	SYDNEY AIRPORT FINANCE CO PTY LTD.....				..2FE	6,993,140	.....111.220	7,785,400	7,000,000	6,993,982	.....0	.....582	.....0	.....0	.....5.125	.....5.140	FA.....	.....128,552	.....358,750	10/07/2010	02/22/2021
871829 AD 9	SYSCO CORP.....				..1FE	5,559,800	.....141.471	7,073,550	5,000,000	5,454,592	.....0	.....(19,350)	.....0	.....0	.....7.160	.....6.190	AO.....	.....75,578	.....358,000	07/31/2006	04/15/2027
87425E AM 5	TALISMAN ENERGY INC.....				..2FE	80,700,640	.....107.303	80,477,250	75,000,000	80,617,810	.....0	.....(82,830)	.....0	.....0	.....3.750	.....2.680	FA.....	.....1,171,875	.....0	12/18/2012	02/01/2021
87612E AR 7	TARGET CORPORATION.....				..1FE	10,141,600	.....139.585	13,958,500	10,000,000	10,132,200	.....0	.....(2,146)	.....0	.....0	.....6.500	.....6.390	AO.....	.....137,222	.....650,000	10/05/2007	10/15/2037
87612E AU 0	TARGET CORPORATION.....				..1FE	35,513,182	.....146.881	43,829,290	29,840,000	35,271,945	.....0	.....(97,336)	.....0	.....0	.....7.000	.....5.630	JJ.....	.....963,169	.....2,088,800	03/07/2011	01/15/2038
87612E AU 0	TARGET CORPORATION.....	LS			..1FE	5,966,818	.....146.881	7,579,060	5,160,000	5,927,450	.....0	.....(13,266)	.....0	.....0	.....7.000	.....5.860	JJ.....	.....166,553	.....361,200	03/07/2011	01/15/2038
87612E AU 0	TARGET CORP.....				..1FE	45,342,406	.....146.881	49,227,167	33,515,000	45,044,346	.....0	.....(239,233)	.....0	.....0	.....7.000	.....4.660	JJ.....	.....1,081,790	.....2,346,050	10/06/2011	01/15/2038

E10.26

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	For eign 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	Stated Contractual Maturity Date
87612E BA 3	TARGET CORP.....	..	..	..	..1FE	52,142,600	102.738	51,369,000	50,000,000	52,138,213	0	(4,387)	0	0	4.000	3.760	JJ.....	1,027,778	0	12/06/2012	07/01/2042
878742 AY 1	TECK RESOURCES LTD.....	..	A	..1	..2FE	69,119,350	102.568	71,797,600	70,000,000	69,142,616	0	23,266	0	0	3.750	3.900	FA.....	1,042,708	0	11/21/2012	02/01/2023
879385 A# 9	TELEFONICA EUROPE B.V. SERIES B.....	..	D	..	..2FE	57,750,058	97.801	56,480,353	57,750,058	57,750,058	0	0	0	(6,566,892)	4.750	4.750	JJ.....	866,427	2,025,414	08/23/2007	07/27/2037
879385 A@ 1	TELEFONICA EUROPE B.V. SERIES A.....	..	D	..	..2FE	57,750,058	97.801	56,480,353	57,750,058	57,750,058	0	0	0	(6,566,892)	4.750	4.750	JJ.....	866,427	2,025,414	08/23/2007	07/27/2037
879385 AD 4	TELEFONICA EUROPE B.V.....	..	F	..	..2FE	6,698,040	118.375	6,279,794	5,305,000	6,595,157	0	(40,072)	0	0	8.250	6.000	MS.....	128,867	437,663	04/13/2010	09/15/2030
879385 B* 2	TELEFONICA EUROPE B.V. SERIES C.....	..	D	..	..2FE	57,750,058	97.801	56,480,353	57,750,058	57,750,058	0	0	0	(6,566,892)	4.750	4.750	JJ.....	866,427	2,025,414	08/23/2007	07/27/2037
87938W AC 7	TELEFONICA EMISIONES.....	..	F	..	..2FE	43,633,039	108.000	41,538,960	38,462,000	43,393,375	0	(94,048)	0	0	7.045	6.010	JD.....	82,795	2,709,648	04/27/2010	06/20/2036
87969N AC 9	TELSTRA CORP LTD.....	..	F	..	..1FE	22,314,050	116.680	23,336,000	20,000,000	22,190,062	0	(123,988)	0	0	4.800	3.350	AO.....	210,667	480,000	05/25/2012	10/12/2021
88031J AB 2	TENASKA GEORGIA PARTNERS.....	..	..	..2	..2FE	7,286,765	119.038	6,731,456	5,654,880	6,810,664	0	(80,992)	0	0	9.500	6.630	FA.....	223,839	537,190	09/22/2004	02/01/2030
880451 AU 3	TENNESSEE GAS PIPELINE.....	..	..	..	..2FE	30,486,895	141.601	44,604,315	31,500,000	30,585,235	0	12,269	0	0	7.625	7.890	AO.....	600,469	2,401,875	04/15/2002	04/01/2037
881575 AC 8	TESCO PLC.....	..	F	..	..1FE	24,455,800	127.288	25,457,600	20,000,000	24,343,104	0	(91,313)	0	0	6.150	4.660	MN.....	157,167	1,230,000	10/06/2011	11/15/2037
88163V AD 1	TEVA PHARMACEUTICAL FINANCE LLC.....	..	R	..	..1FE	36,336,340	130.879	40,572,490	31,000,000	36,197,906	0	(124,685)	0	0	6.150	4.910	FA.....	794,375	1,906,500	09/29/2011	02/01/2036
88165F AF 9	TEVA PHARMACEUT FIN BV.....	..	F	..	..1FE	12,869,375	107.023	13,377,875	12,500,000	12,846,285	0	(23,090)	0	0	3.650	3.280	MN.....	64,635	456,250	04/17/2012	11/10/2021
88165F AF 9	TEVA PHARMACEUTICAL FINANCE CO BV.....	..	F	..	..1FE	10,491,300	107.023	10,702,300	10,000,000	10,454,773	0	(36,527)	0	0	3.650	3.060	MN.....	51,708	365,000	02/27/2012	11/10/2021
881685 AN 1	TEXACO CAPITAL.....	..	..	..	..1FE	16,411,695	143.121	19,321,335	13,500,000	14,989,505	0	(149,719)	0	0	9.750	7.720	MS.....	387,563	1,316,250	05/29/1997	03/15/2020
882384 AC 4	TEXAS EASTERN TRANSMISSION.....	..	..	..1	..2FE	60,338,180	100.032	60,019,200	60,000,000	60,335,562	0	(2,618)	0	0	2.800	2.730	AO.....	312,667	0	11/27/2012	10/15/2022
883556 AC 0	THERMO FISHER SCIENTIFIC INC.....	..	..	..	..2FE	10,295,800	112.990	11,299,000	10,000,000	10,252,136	0	(25,483)	0	0	4.500	4.130	MS.....	150,000	450,000	03/23/2011	03/01/2021
883556 BX 5	THERMO FISHER SCIENTIFIC INC.....	..	..	..1	..2FE	10,255,000	102.197	10,219,700	10,000,000	10,254,761	0	(239)	0	0	3.150	2.850	JJ.....	112,875	0	12/21/2012	01/15/2023
883556 BC 5	THERMO FISHER SCIENTIFIC INC.....	..	..	..1	..2FE	76,719,500	102.197	76,647,750	75,000,000	76,698,834	0	(20,666)	0	0	3.150	2.880	JJ.....	846,563	0	11/16/2012	01/15/2023
887315 AM 1	TIME WARNER COMPANIES INC.....	..	..	..	..2FE	22,894,920	147.672	29,463,517	19,952,000	21,933,023	0	(126,122)	0	0	9.150	7.710	FA.....	760,670	1,825,608	03/14/2002	02/01/2023
887315 AM 1	TIME WARNER COMPANIES INC.....	..	LS..	..	..2FE	55,080	147.672	70,883	48,000	52,766	0	(303)	0	0	9.150	7.710	FA.....	1,830	4,392	03/14/2002	02/01/2023
887317 AL 9	TIME WARNER INC.....	..	..	..	..2FE	19,933,568	123.471	21,327,146	17,273,000	19,913,760	0	(15,889)	0	0	6.250	5.180	MS.....	275,888	680,188	10/16/2012	03/29/2041
887317 AL 9	TIME WARNER INC.....	..	LS..	..	..2FE	123,891	123.471	144,461	117,000	123,756	0	(93)	0	0	6.250	5.830	MS.....	1,869	7,312	10/16/2012	03/29/2041
887317 AM 7	TIME WARNER INC.....	..	..	..	..2FE	36,960,967	111.705	35,913,158	32,150,000	36,929,599	0	(31,368)	0	0	5.375	4.450	AO.....	364,813	864,031	08/01/2012	10/15/2041
887317 AP 0	TIME WARNER INC.....	..	..	..	..2FE	11,055,500	107.275	10,727,500	10,000,000	11,048,623	0	(6,877)	0	0	4.900	4.270	JD.....	21,778	247,722	07/26/2012	06/15/2042
887317 AQ 8	TIME WARNER INC.....	..	..	..	..2FE	47,158,500	104.308	46,938,600	45,000,000	47,105,204	0	(53,296)	0	0	3.400	2.830	JD.....	68,000	773,500	11/27/2012	06/15/2022
88732J AU 2	TIME WARNER CABLE INC.....	..	..	..	..2FE	13,144,500	126.837	12,683,700	10,000,000	13,120,398	0	(24,102)	0	0	6.750	4.680	JD.....	30,000	337,500	07/26/2012	06/15/2039
88732J AX 6	TIME WARNER CABLE INC.....	..	..	..1	..2FE	22,054,200	109.512	21,902,400	20,000,000	21,995,859	0	(58,341)	0	0	4.125	2.710	FA.....	311,667	0	09/25/2012	02/15/2021
88732J BA 5	TIME WARNER CABLE INC.....	..	..	..1	..2FE	16,238,550	109.766	16,464,900	15,000,000	16,228,811	0	(11,739)	0	0	4.000	2.900	MS.....	200,000	0	11/26/2012	09/01/2021
88732J BD 9	TIME WARNER CABLE INC.....	..	..	..1	..2FE	44,829,900	97.525	43,886,250	45,000,000	44,832,941	0	3,041	0	0	4.500	4.520	MS.....	793,125	0	10/10/2012	09/15/2042
889175 BD 6	TOLEDO EDISON COMPANY.....	..	..	..	..2FE	21,844,125	124.709	23,382,938	18,750,000	21,768,184	0	(62,364)	0	0	6.150	5.000	MN.....	147,344	1,153,125	09/28/2011	05/15/2037
891490 AT 1	TOSCO CORPORATION.....	..	..	..	..1FE	16,252,540	148.294	19,278,220	13,000,000	15,669,474	0	(86,073)	0	0	8.125	6.170	FA.....	399,028	1,056,250	08/07/2007	02/15/2030
89152U AD 4	TOTAL CAPITAL SA.....	..	F	..	..1FE	5,454,400	115.833	5,791,650	5,000,000	5,359,223	0	(41,596)	0	0	4.450	3.360	JD.....	4,326	222,500	08/24/2010	06/24/2020
89233P 4C 7	TOYOTA MOTOR CREDIT CORP.....	..	R	..	..1FE	10,341,500	115.245	11,524,500	10,000,000	10,269,787	0	(30,372)	0	0	4.500	4.080	JD.....	17,500	450,000	07/16/2010	06/17/2020
89233P 5F 9	TOYOTA MOTOR CREDIT CORP.....	..	R	..	..1FE	9,974,800	108.906	10,890,600	10,000,000	9,977,602	0	2,174	0	0	3.400	3.430	MS.....	100,111	340,000	09/08/2011	09/15/2021
89346D AE 7	TRANSALTA CORP.....	..	A	..	..2FE	10,715,100	103.585	10,358,500	10,000,000	10,701,514	0	(10,126)	0	0	6.500	5.970	MS.....	191,389	650,000	07/08/2011	03/15/2040
893526 8Z 9	TRANSCANADA PIPELINES LIMITED.....	..	A	..	..1FE	10,256,715	150.436	15,795,780	10,500,000	10,267,979	0	2,687	0	0	7.625	7.820	JJ.....	369,177	800,625	03/26/2009	01/15/2039
893526 8Z 9	TRANSCANADA PIPELINES LTD.....	..	A	..	..1FE	12,230,900	150.436	15,043,600	10,000,000	12,168,389	0	(34,145)	0	0	7.625	5.970	JJ.....	351,597	762,500	02/03/2011	01/15/2039
893526 BY 8	TRANSCANADA PIPELINES LTD.....	..	A	..	..1FE	6,013,882	147.952	6,095,622	4,120,000	5,681,223	0	(160,832)	0	0	9.875	4.240	JJ.....	203,425	406,850	11/15/2010	01/01/2021
893526 DF 7	TRANSCANADA PIPELINES LIMITED.....	..	A	..	..1FE	14,113,920	120.745	19,319,200	16,000,000	14,267,814	0	36,865	0	0	5.600	6.550	MS.....	226,489	896,000	05/07/2008	03/31/2034
893526 DJ 9	TRANSCANADA PIPELINES LTD.....	..	A	..	..1FE	6,771,051	133.263	8,363,586	6,276,000	6,756,486	0	(7,340)	0	0	6.100	5.550	JD.....	31,903	382,836	12/07/2010	06/01/2040
89352H AD 1	TRANSCANADA PIPELINES LIMITED.....	..	A	..	..1FE	24,576,710	132.028	35,647,560	27,000,000	24,715,479	0	34,158	0	0	6.200	6.910	AO.....	353,400	1,674,000	08/05/2008	10/15/2037

E10.27

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	F o r e i g n 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	Stated Contractual Maturity Date
89352H AD 1	TRANSCANADA PIPELINES LTD.....	A		.1FE	8,446,800	.....132.028	13,202,800	10,000,000	8,517,322	.....0	.....20,136	.....0	.....0	6.200	7.530	AO.....	130,889	620,000	03/03/2009	10/15/2037
89352L AG 5	TRANSCANADA PIPELINES LTD.....	A		.1FE	5,500,055	.....139.299	6,964,950	5,000,000	5,441,551	.....0	.....(14,244)	.....0	.....0	7.700	6.800	JD.....	17,111	385,000	04/23/2008	06/15/2029
893817 AA 4	TRANSOCEAN INC.....	E		.2FE	5,665,700	.....117.752	5,887,600	5,000,000	5,551,455	.....0	.....(23,319)	.....0	.....0	7.450	6.270	AO.....	78,639	372,500	05/07/2007	04/15/2027
893817 AA 4	TRANSOCEAN INC.....	E		.2FE	18,827,268	.....117.752	19,664,584	16,700,000	18,455,522	.....0	.....(73,936)	.....0	.....0	7.450	6.320	AO.....	262,654	1,244,150	05/03/2007	04/15/2027
893830 AF 6	TRANSOCEAN INC.....	E		.2FE	29,577,183	.....124.277	32,336,875	26,020,000	29,028,862	.....0	.....(85,184)	.....0	.....0	7.500	6.410	AO.....	411,983	1,951,500	06/05/2007	04/15/2031
893830 AF 6	TRANSOCEAN INC.....	E		.2FE	5,524,850	.....124.277	6,213,850	5,000,000	5,464,888	.....0	.....(12,804)	.....0	.....0	7.500	6.620	AO.....	79,167	375,000	07/13/2007	04/15/2031
893830 AT 6	TRANSOCEAN INC.....	E		.2FE	10,825,100	.....122.417	12,241,700	10,000,000	10,793,607	.....0	.....(12,896)	.....0	.....0	6.800	6.170	MS.....	200,222	680,000	05/04/2010	03/15/2038
893830 AZ 2	TRANSOCEAN INC.....	E		.2FE	6,732,350	.....132.838	6,641,900	5,000,000	6,727,546	.....0	.....(4,804)	.....0	.....0	7.350	5.060	JD.....	16,333	183,750	10/16/2012	12/15/2041
89417E AD 1	TRAVELERS COMPANIES INC.....			.1FE	9,599,600	.....135.387	13,538,700	10,000,000	9,629,604	.....0	.....6,021	.....0	.....0	6.250	6.560	JD.....	27,778	625,000	08/06/2007	06/15/2037
89417E AG 4	TRAVELERS COMPANIES INC.....			.1FE	16,711,000	.....112.959	19,203,030	17,000,000	16,759,895	.....0	.....25,345	.....0	.....0	3.900	4.110	MN.....	110,500	663,000	01/19/2011	11/01/2020
89417E AH 2	TRAVELERS COMPANIES INC.....			.1FE	4,810,250	.....124.404	6,220,200	5,000,000	4,815,243	.....0	.....2,712	.....0	.....0	5.350	5.610	MN.....	44,583	267,500	03/22/2011	11/01/2040
89566E AB 4	TRISTATE GENERATION & TRANSMISSION.....			.1FE	48,141,835	.....133.158	60,720,048	45,600,000	47,444,466	.....0	.....(100,528)	.....0	.....0	7.144	6.640	JJ.....	1,366,409	3,257,664	10/06/2009	07/31/2033
89566E AB 4	TRI-STATE GENERATION & TRANSMISSION.....			.1FE	23,420,840	.....133.158	30,626,340	23,000,000	23,292,924	.....0	.....(16,260)	.....0	.....0	7.144	6.980	JJ.....	689,198	1,643,120	06/30/2009	07/31/2033
89566E AD 0	TRI-STATE GENERATION & TRANSMISSION.....			.1FE	9,800,900	.....120.809	12,080,900	10,000,000	9,807,560	.....0	.....2,647	.....0	.....0	6.000	6.150	JD.....	26,667	600,000	06/08/2010	06/15/2040
895945 B@ 1	TRICAN WELL SERVICE LTD.....	A		.2	15,000,000	.....117.866	17,679,962	15,000,000	15,000,000	.....0	.....0	.....0	.....0	5.900	5.900	AO.....	154,875	885,000	03/25/2011	04/28/2021
900212 AA 9	TURLOCK CORP.....			.2FE	7,992,260	.....102.851	8,228,080	8,000,000	7,992,254	.....0	.....(6)	.....0	.....0	4.000	4.010	MN.....	36,444	.....0	11/14/2012	11/02/2032
900212 AH 4	TURLOCK CORP.....			.2FE	6,990,340	.....99.691	6,978,370	7,000,000	6,990,421	.....0	......81	.....0	.....0	2.750	2.770	MN.....	21,924	.....0	11/16/2012	11/02/2022
902134 AB 1	TYCO FLOW CONTROL FINANCE.....			.2FE	63,980,340	.....99.948	63,966,720	64,000,000	63,980,026	.....0	.....(314)	.....0	.....0	3.150	3.150	MS.....	543,200	.....0	12/18/2012	09/15/2022
902691 AE 4	UGI UTILITIES INC.....			.1FE	5,000,000	.....121.008	6,050,400	5,000,000	5,000,000	.....0	.....0	.....0	.....0	6.206	6.210	MS.....	78,437	310,300	09/12/2006	09/30/2036
90347L C* 5	UBS AG LONDON BRANCH.....	D		.1FE	115,500,115	.....108.165	124,930,700	115,500,115	115,500,115	.....0	.....0	.....0	.....(13,133,785)	4.865	4.860	FA.....	1,769,721	4,518,436	07/10/2008	08/10/2038
904764 AH 0	UNILEVER CAPITAL CORP.....	R		.1FE	12,607,860	.....137.233	17,840,290	13,000,000	12,650,862	.....0	.....8,756	.....0	.....0	5.900	6.140	MN.....	98,006	767,000	08/07/2007	11/15/2032
905572 AD 5	UNION CARB CHEM & PLASTIC.....			.2FE	11,220,000	.....126.542	13,919,620	11,000,000	11,153,982	.....0	.....(9,600)	.....0	.....0	7.875	7.680	AO.....	216,563	866,250	06/04/2003	04/01/2023
905581 AR 5	UNION CARBIDE CORP.....			.2FE	4,060,000	.....124.531	4,981,240	4,000,000	4,044,984	.....0	.....(2,158)	.....0	.....0	7.500	7.360	JD.....	25,000	300,000	06/25/2003	06/01/2025
906548 CH 3	UNION ELECTRIC CO.....			.1FE	19,208,716	.....171.252	24,103,719	14,075,000	18,994,615	.....0	.....(79,580)	.....0	.....0	8.450	5.820	MS.....	350,194	1,189,338	07/15/2010	03/15/2039
906548 CH 3	UNION ELECTRIC CO.....	LS..		.1FE	475,044	.....171.252	599,382	350,000	469,352	.....0	.....(857)	.....0	.....0	8.450	5.880	MS.....	8,708	29,575	07/15/2010	03/15/2039
906548 CJ 9	UNION ELECTRIC CO.....			.1FE	14,921,100	.....101.337	15,200,550	15,000,000	14,921,565	.....0	.....465	.....0	.....0	3.900	3.930	MS.....	178,750	.....0	09/06/2012	09/15/2042
907818 DK 1	UNION PACIFIC CORP.....			.2FE	45,562,750	.....113.119	45,247,600	40,000,000	45,475,528	.....0	.....(87,222)	.....0	.....0	4.163	2.500	JJ.....	767,842	.....0	12/04/2012	07/15/2022
907818 DL 9	UNION PACIFIC CORP.....			.2FE	17,931,886	.....105.576	17,409,482	16,490,000	17,930,137	.....0	.....(1,749)	.....0	.....0	4.300	3.800	JD.....	31,514	362,414	12/03/2012	06/15/2042
907818 DM 7	UNION PACIFIC CORP.....			.2FE	20,476,200	.....103.392	20,678,400	20,000,000	20,465,099	.....0	.....(11,101)	.....0	.....0	2.950	2.680	JJ.....	327,778	.....0	10/05/2012	01/15/2023
911308 AA 2	UNITED PARCEL SERVICE.....			.1FE	5,218,835	.....137.140	6,600,548	4,813,000	5,030,387	.....0	.....(21,849)	.....0	.....0	8.375	7.550	AO.....	100,772	403,089	05/05/2000	04/01/2020
911308 AB 0	UNITED PARCEL SERVICE.....			.1FE	6,519,500	.....150.708	7,535,400	5,000,000	6,198,964	.....0	.....(56,191)	.....0	.....0	8.375	5.810	AO.....	104,688	418,750	04/24/2006	04/01/2030
911312 AJ 5	UNITED PARCEL SERVICE.....			.1FE	13,512,100	.....134.127	13,412,700	10,000,000	13,459,651	.....0	.....(52,449)	.....0	.....0	6.200	4.000	JJ.....	285,889	310,000	04/26/2012	01/15/2038
91159H HC 7	US BANCORP.....			.1FE	9,993,000	.....104.003	10,400,300	10,000,000	9,993,583	.....0	.....583	.....0	.....0	3.000	3.010	MS.....	88,333	160,833	02/28/2012	03/15/2022
913017 AS 8	UNITED TECHNOLOGIES CORP.....			.1FE	18,695,718	.....143.624	24,057,020	16,750,000	17,826,375	.....0	.....(91,961)	.....0	.....0	8.750	7.680	MS.....	488,542	1,465,625	03/28/2000	03/01/2021
913017 BP 3	UNITED TECHNOLOGIES CORP.....			.1FE	37,129,620	.....133.137	38,609,730	29,000,000	36,958,350	.....0	.....(143,748)	.....0	.....0	6.125	4.330	JJ.....	819,049	1,470,000	08/07/2012	07/15/2038
913017 BT 5	UNITED TECHNOLOGIES CORP.....			.1FE	81,510,433	.....111.116	78,392,338	70,550,000	81,473,478	.....0	.....(36,955)	.....0	.....0	4.500	3.640	JD.....	264,563	1,587,375	11/09/2012	06/01/2042
91311Q AC 9	UNITED UTILITIES PLC.....	F		.2FE	31,738,617	.....119.257	39,873,578	33,435,000	32,046,609	.....0	.....36,067	.....0	.....0	6.875	7.260	FA.....	868,381	2,298,656	06/17/2003	08/15/2028
91311Q AC 9	UNITED UTILITIES PLC.....	F		.2FE	32,632,385	.....119.257	37,483,668	31,431,000	32,382,700	.....0	.....(36,272)	.....0	.....0	6.875	6.560	FA.....	816,333	2,160,881	08/18/2004	08/15/2028
91324P BE 1	UNITEDHEALTH GROUP INC.....			.1FE	33,667,800	.....132.253	39,675,900	30,000,000	33,568,528	.....0	.....(63,866)	.....0	.....0	6.625	5.720	MN.....	253,958	1,987,500	07/06/2011	11/15/2037
91324P BK 7	UNITED HEALTH GROUP INC.....			.1FE	11,387,535	.....137.315	11,671,775	8,500,000	11,340,979	.....0	.....(46,556)	.....0	.....0	6.875	4.610	FA.....	220,764	292,188	03/13/2012	02/15/2038
91324P BV 7	UNITEDHEALTH GROUP INC.....			.1FE	50,839,400	.....137.315	54,926,000	40,000,000	50,571,266	.....0	.....(207,297)	.....0	.....0	6.875	5.010	FA.....	1,038,889	2,750,000	10/04/2011	02/15/2038
91324P BV 3	UNITEDHEALTH GROUP INC.....			.1FE	63,277,280102.537	63,572,940	62,000,000	63,231,6070(45,673)00	2.875	2.620	MS.....	524,847	925,910	08/16/2012	03/15/2022

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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	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	Stated Contractual Maturity Date			
91324P	CA	8	UNITE	DHEALTH	GROUP INC	.....	.....	19,948,320	.....	20,000,000	.....	19,948,424	.....	0	.....	3.950	.....	AO	.....	151,417	.....	10/18/2012	10/15/2042
91802M	AA	8	UTILITY	CONTRACT	FUNDING LLC	.....	.....	13,245,628	.....	13,252,917	.....	13,252,902	.....	0	.....	7.944	.....	AO	.....	263,207	.....	06/27/2002	10/01/2016
91911T	AG	8	VALE	OVERSEAS	LIMITED	.....	.....	4,963,350	.....	5,000,000	.....	4,983,062	.....	0	.....	6.250	.....	JJ	.....	137,153	.....	11/16/2006	01/23/2017
91911T	AH	6	VALE	OVERSEAS	LIMITED	.....	.....	15,575,600	.....	15,000,000	.....	15,537,818	.....	0	.....	6.875	.....	MN	.....	114,583	.....	03/11/2010	11/21/2036
91911T	AH	6	VALE	OVERSEAS	LIMITED	.....	.....	18,121,022	.....	16,513,000	.....	18,062,938	.....	0	.....	6.875	.....	MN	.....	126,141	.....	11/05/2010	11/21/2036
91911T	AK	9	VALE	OVERSEAS	LIMITED	.....	.....	10,887,625	.....	8,750,000	.....	10,872,969	.....	0	.....	6.875	.....	MN	.....	85,221	.....	07/24/2012	11/10/2039
91911T	AL	7	VALE	OVERSEAS	LIMITED	.....	.....	16,835,100	.....	18,368,500	.....	16,866,425	.....	0	.....	4.625	.....	MS	.....	231,507	.....	09/08/2010	09/15/2020
91913Y	AL	4	VALERO	ENERGY	CORP	.....	.....	18,656,150	.....	15,000,000	.....	18,646,387	.....	0	.....	6.625	.....	JD	.....	44,167	.....	12/04/2012	06/15/2037
92334N	AC	7	VEOLIA	ENVIRONNEMENT	.....	.....	.....	48,151,800	.....	45,000,000	.....	48,088,981	.....	0	.....	6.750	.....	JD	.....	253,125	.....	09/08/2011	06/01/2038
92334N	AC	7	VEOLIA	ENVIRONNEMENT	.....	.....	.....	28,236,801	.....	24,440,000	.....	28,153,525	.....	0	.....	6.750	.....	JD	.....	137,475	.....	09/30/2011	06/01/2038
92343V	BG	8	VERIZON	COMMUNICATIONS	INC	.....	.....	40,163,850	.....	40,000,000	.....	40,163,460	.....	0	.....	3.850	.....	MN	.....	231,000	.....	11/30/2012	11/01/2042
92344S	AK	6	CELLCO	PART/VERI	WIRELESS	.....	.....	15,861,733	.....	12,082,000	.....	14,882,880	.....	0	.....	8.500	.....	MN	.....	131,224	.....	07/22/2010	11/15/2018
92857T	AH	0	VODAFONE	GROUP	PLC	.....	.....	23,768,810	.....	20,450,000	.....	23,328,962	.....	0	.....	7.875	.....	FA	.....	608,388	.....	04/11/2007	02/15/2030
92857T	AH	0	VODAFONE	GROUP	PLC	.....	.....	6,260,000	.....	5,000,000	.....	6,184,656	.....	0	.....	7.875	.....	FA	.....	148,750	.....	01/19/2011	02/15/2030
92857W	AB	6	VODAFONE	GROUP	PLC	.....	.....	16,491,480	.....	13,250,000	.....	16,372,511	.....	0	.....	6.250	.....	MN	.....	71,311	.....	09/23/2011	11/30/2032
92857W	AQ	3	VODAFONE	GROUP	PLC	.....	.....	10,945,500	.....	10,000,000	.....	10,909,777	.....	0	.....	6.150	.....	FA	.....	211,833	.....	11/12/2010	02/27/2037
92857W	AQ	3	VODAFONE	GROUP	PLC	.....	.....	12,708,000	.....	10,000,000	.....	12,634,250	.....	0	.....	6.150	.....	FA	.....	211,833	.....	10/04/2011	02/27/2037
92857W	AV	2	VODAFONE	GROUP	PLC	.....	.....	14,893,200	.....	15,000,000	.....	14,909,051	.....	0	.....	4.375	.....	MS	.....	656,250	.....	03/09/2011	03/16/2021
928670	AB	4	VOLKSWAGEN	INTERNATIONAL	FINANCE NV	.....	.....	15,100,600	.....	15,000,000	.....	15,079,961	.....	0	.....	4.000	.....	FA	.....	231,667	.....	08/16/2010	08/12/2020
92908K	AA	3	VOTORANTIM	OVERSEAS	TRADING IV LTD	.....	.....	30,200,000	.....	30,000,000	.....	30,130,610	.....	0	.....	7.750	.....	JD	.....	45,208	.....	07/11/2006	06/24/2020
92908K	AA	3	VOTORANTIM	OVERSEAS	TRADING IV LTD	.....	.....	10,621,800	.....	10,000,000	.....	10,407,421	.....	0	.....	7.750	.....	JD	.....	15,069	.....	08/01/2006	06/24/2020
92911H	AA	5	VOTO	VOTORANTIM	LIMITED	.....	.....	10,250,000	.....	10,000,000	.....	10,207,782	.....	0	.....	6.750	.....	AO	.....	161,250	.....	07/14/2010	04/05/2021
929160	AK	5	VULCAN	MATERIALS	COMPANY	.....	.....	17,090,500	.....	19,000,000	.....	17,696,037	.....	0	.....	7.000	.....	JD	.....	59,111	.....	10/30/2008	06/15/2018
92924S	AB	4	WEA	FINANCE	LLC & WCI	FINANCE LLC	9,300,000	10,000,000	9,646,690	0	5.700	AO	142,500	02/14/2008	10/01/2016
92928Q	AB	4	WEA	FINANCE	LLC	.....	.....	6,324,780	.....	6,000,000	.....	6,299,695	.....	0	.....	4.625	.....	MN	.....	39,313	.....	03/01/2012	05/10/2021
92928Q	AB	4	WEA	FINANCE	LLC	.....	.....	20,856,403	.....	20,350,000	.....	20,815,900	.....	0	.....	4.625	.....	MN	.....	133,335	.....	03/13/2012	05/10/2021
92933D	AA	8	WEA	FINANCE	LLC	.....	.....	4,949,000	.....	5,000,000	.....	4,983,516	.....	0	.....	7.500	.....	JD	.....	30,208	.....	06/02/2009	06/02/2014
92933W	AB	4	WEA	FINANCE/WT	FIN AUST	.....	.....	8,291,650	.....	8,000,000	.....	8,261,420	.....	0	.....	6.750	.....	MS	.....	178,500	.....	10/04/2011	09/02/2019
92976G	AG	6	WACHOVIA	BANK	NA	.....	.....	4,505,700	.....	5,000,000	.....	4,539,034	.....	0	.....	5.850	.....	FA	.....	121,875	.....	01/23/2008	02/01/2037
931142	CB	7	WAL-MART	STORES	INC	.....	.....	7,781,368	.....	6,760,000	.....	7,764,274	.....	0	.....	5.250	.....	MS	.....	118,300	.....	04/26/2012	09/01/2035
931142	CK	7	WAL-MART	STORES	INC	.....	.....	33,981,700	.....	30,000,000	.....	33,811,632	.....	0	.....	6.500	.....	FA	.....	736,667	.....	04/06/2011	08/15/2037
931142	CK	7	WAL-MART	STORES	INC	.....	.....	40,191,420	.....	32,000,000	.....	40,134,987	.....	0	.....	6.500	.....	FA	.....	785,778	.....	08/16/2012	08/15/2037
931142	CY	7	WAL-MART	STORES	INC	.....	.....	13,959,779	.....	14,196,000	.....	13,967,549	.....	0	.....	5.000	.....	AO	.....	130,130	.....	10/19/2010	10/25/2040
931142	CY	7	WAL-MART	STORES	INC	.....	.....	790,621	.....	804,000	.....	791,062	.....	0	.....	5.000	.....	AO	.....	40,200	.....	10/19/2010	10/25/2040
931142	DB	6	WAL-MART	STORES	INC	.....	.....	90,701,850	.....	65,000,000	.....	90,519,128	.....	0	.....	5.625	.....	AO	.....	771,875	.....	12/13/2012	04/15/2041
931422	AH	2	WALGREEN	CO	.....	.....	.....	76,412,250	.....	75,000,000	.....	76,387,215	.....	0	.....	3.100	.....	MS	.....	697,500	.....	11/16/2012	09/15/2022
94106L	AY	5	WASTE	MANAGEMENT	INC	.....	.....	60,089,840	.....	60,000,000	.....	60,089,668	.....	0	.....	2.900	.....	MS	.....	526,833	.....	12/05/2012	09/15/2022
94707V	AA	8	WEATHERFORD	BERMUDA	.....	.....	.....	14,979,300	.....	15,000,000	.....	14,982,975	.....	0	.....	5.125	.....	MS	.....	226,354	.....	09/16/2010	09/15/2020
94707V	AB	6	WEATHERFORD	BERMUDA	HOLDINGS LTD	.....	.....	49,302,300	.....	48,500,000	.....	49,279,961	.....	0	.....	6.750	.....	MS	.....	963,938	.....	09/22/2010	09/15/2040
94973V	AX	5	WELLPOINT	INC	.....	.....	.....	5,060,550	.....	5,000,000	.....	5,060,077	.....	0	.....	3.125	.....	MN	.....	19,965	.....	11/27/2012	05/15/2022
94973V	BA	4	WELLPOINT	INC	.....	.....	.....	55,574,690	.....	55,000,000	.....	55,574,758	.....	0	.....	3.300	.....	JJ	.....	559,625	.....	11/30/2012	01/15/2023
94973V	BB	2	WELLPOINT	INC	20,321,200	20,000,000	20,321,200	0	4.650	JJ	286,750	09/07/2012	01/15/2043	

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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	For eign	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	Stated Contractual Maturity Date
957674 AD 6	BAKER HUGHES INC.....				1FE	5,813,000	145.214	7,260,700	5,000,000	5,568,605	0	(31,347)	0	0	8.550	7.080	JD	19,000	427,500	04/04/2002	06/15/2024
961214 B# 9	WESTPAC BANKING CORPORATION.....		D	1	1FE	115,500,115	99.706	115,160,037	115,500,115	115,500,115	0	0	0	(13,133,785)	2.745	2.750	MS	819,040	3,420,232	09/28/2006	09/29/2036
961214 C* 2	WESTPAC BANKING CORPORATION.....		D	1	1FE	57,750,058	100.704	58,156,624	57,750,058	57,750,058	0	0	0	(6,566,892)	2.830	2.830	AO	322,326	1,763,362	10/20/2006	10/20/2036
961214 C@ 0	WESTPAC BANKING CORPORATION.....		D	1	1FE	115,500,115	98.281	113,515,096	115,500,115	115,500,115	0	0	0	(13,133,785)	2.640	2.640	MS	779,241	3,289,403	03/29/2007	03/29/2037
962166 BR 4	WEYERHAEUSER CO.....				3FE	10,483,110	126.008	12,600,800	10,000,000	10,433,822	0	(10,543)	0	0	7.375	6.960	MS	217,153	737,500	05/21/2007	03/15/2032
962166 BT 0	WEYERHAEUSER CO.....				3FE	10,203,661	119.439	12,200,694	10,215,000	10,206,041	0	187	0	0	6.875	6.880	JD	31,213	702,281	03/23/2007	12/15/2033
96432W AB 1	WHITE PINE HYDRO LLC.....				4	13,316,490	96.243	15,880,095	16,500,000	13,316,490	0	0	3,183,510	0	6.960	6.960	JJ	545,490	1,148,400	05/30/2007	07/10/2037
96432W AB 1	WHITE PINE HYDRO LLC.....				4	9,386,560	96.243	9,143,085	9,500,000	7,667,070	0	1,160	1,726,302	0	6.960	7.060	JJ	314,070	661,200	06/27/2007	07/10/2037
96950F AJ 3	WILLIAMS PARTNERS LP.....				1	25,738,750	101.679	25,419,750	25,000,000	25,727,075	0	(11,675)	0	0	3.350	2.990	FA	318,715	0	10/23/2012	08/15/2022
976656 CE 6	WISCONSIN ELECTRIC POWER.....				1FE	11,952,240	97.784	11,734,080	12,000,000	11,952,244	0	54	0	0	3.650	3.670	JD	24,333	0	12/05/2012	12/15/2042
97672* AE 3	WISCONSIN MICHIGAN INVESTMENT CORP.....				1FE	20,715,600	136.408	27,281,732	20,000,000	20,584,147	0	(20,205)	0	0	6.940	6.640	JD	115,667	1,388,000	08/24/2004	12/01/2028
976826 BE 6	WISCONSIN POWER & LIGHT COMPANY.....				1FE	4,971,550	138.459	6,922,950	5,000,000	4,973,586	0	433	0	0	6.375	6.420	FA	120,417	318,750	08/08/2007	08/15/2037
976826 BF 3	WISCONSIN POWER & LIGHT COMPANY.....				1FE	29,479,200	158.103	47,430,900	30,000,000	29,501,221	0	6,003	0	0	7.600	7.750	AO	570,000	2,280,000	10/01/2008	10/01/2038
976826 BF 3	WISCONSIN POWER & LIGHT COMPANY.....				1FE	9,826,400	158.103	15,810,300	10,000,000	9,833,740	0	2,001	0	0	7.600	7.750	AO	190,000	760,000	10/01/2008	10/01/2038
976826 BJ 5	WISCONSIN POWER & LIGHT COMPANY.....				1FE	14,941,350	98.376	14,756,400	15,000,000	14,941,959	0	609	0	0	2.250	2.290	MN	39,375	0	11/14/2012	11/15/2022
976843 BH 4	WISCONSIN PUBLIC SERVICE CORP.....				1FE	22,990,220	98.691	22,698,930	23,000,000	22,990,228	0	8	0	0	3.671	3.670	JD	65,670	0	12/17/2012	12/01/2042
977874 A# 3	WOLTERS KLUWER N.V. SERIES 3.....				2FE	57,750,058	96.202	55,556,451	57,750,058	57,750,058	0	0	0	(6,566,892)	3.330	3.330	MS	630,342	2,074,567	03/03/2008	03/03/2038
977874 A* 7	WOLTERS KLUWER N.V. SERIES 1.....				2FE	57,750,058	96.202	55,556,451	57,750,058	57,750,058	0	0	0	(6,566,892)	3.330	3.330	MS	630,342	2,074,567	03/03/2008	03/03/2038
977874 A@ 5	WOLTERS KLUWER N.V. SERIES 2.....				2FE	57,750,058	96.202	55,556,451	57,750,058	57,750,058	0	0	0	(6,566,892)	3.330	3.330	MS	630,342	2,074,567	03/03/2008	03/03/2038
977874 B* 6	WOLTERS KLUWER N.V. SERIES 4.....				2FE	57,750,058	96.202	55,556,451	57,750,058	57,750,058	0	0	0	(6,566,892)	3.330	3.330	MS	630,342	2,074,567	03/03/2008	03/03/2038
980236 AE 3	WOODSIDE FINANCE.....				2FE	18,501,113	131.486	22,405,215	17,040,000	18,079,598	0	(134,327)	0	0	8.750	7.440	MS	497,000	1,491,000	07/30/2009	03/01/2019
980236 AE 3	WOODSIDE FINANCE.....		LS		2FE	2,415,277	131.486	3,234,555	2,460,000	2,427,981	0	3,740	0	0	8.750	9.030	MS	71,750	215,250	07/30/2009	03/01/2019
980236 AE 3	WOODSIDE FINANCE LTD.....				2FE	34,008,080	131.486	39,445,800	30,000,000	33,032,892	0	(418,069)	0	0	8.750	6.640	MS	875,000	2,625,000	10/04/2010	03/01/2019
980888 AF 8	WOOLWORTHS LIMITED.....				1FE	6,981,660	111.816	7,827,120	7,000,000	6,984,255	0	1,532	0	0	4.550	4.580	AO	69,893	318,500	04/12/2011	04/12/2021
983024 AF 7	WYETH.....				1FE	14,256,159	135.742	19,913,351	14,670,000	14,373,946	0	17,539	0	0	6.450	6.710	FA	394,256	946,215	07/20/2004	02/01/2024
983024 AF 7	WYETH.....		LS		1FE	320,691	135.742	447,949	330,000	323,340	0	395	0	0	6.450	6.710	FA	8,869	21,285	07/20/2004	02/01/2024
983024 AG 5	WYETH.....				1FE	10,063,305	136.704	14,353,920	10,500,000	10,116,974	0	7,975	0	0	6.500	6.820	FA	284,375	682,500	07/15/2004	02/01/2034
983024 AN 5	WYETH.....				1FE	13,935,500	136.704	13,670,400	10,000,000	13,904,730	0	(30,770)	0	0	6.500	3.790	FA	270,833	0	09/25/2012	02/01/2034
983024 AG 0	WYETH.....				1FE	5,309,400	133.397	6,669,850	5,000,000	5,299,348	0	(5,797)	0	0	5.950	5.500	AO	74,375	297,500	03/08/2011	04/01/2037
98372P AG 3	XL CAPITAL LTD.....				2FE	30,594,000	120.198	36,059,400	30,000,000	30,434,955	0	(24,205)	0	0	6.375	6.200	MN	244,375	1,912,500	11/15/2004	11/15/2024
984121 CD 3	XEROX CORPORATION.....				2FE	36,892,200	105.885	37,059,750	35,000,000	36,851,319	0	(40,881)	0	0	4.500	3.760	MN	201,250	787,500	10/26/2012	05/15/2021
98934K AB 6	ZENECA WILMINGTON.....				1FE	12,091,200	135.676	13,567,600	10,000,000	11,435,692	0	(95,836)	0	0	7.000	5.250	MN	89,444	700,000	10/20/2004	11/15/2023
A19833 AC 5	EVN AG.....				2FE	138,600,139	107.008	148,313,777	138,600,139	138,600,139	0	0	0	(15,760,541)	3.130	3.130	JJ	2,072,688	4,816,209	01/07/2009	01/09/2024
A19857 AB 6	EVN.....				2FE	92,400,092	106.756	98,642,855	92,400,092	92,400,092	0	0	0	(10,507,028)	5.200	5.200	MS	1,605,990	5,198,261	09/02/1994	09/01/2014
A3585# AB 8	KOMMUNALKREDIT AUSTRIA AG.....				2FE	115,500,115	86.581	100,001,236	115,500,115	115,500,115	0	0	0	(13,133,785)	2.480	2.480	MS	771,797	3,090,045	03/24/2004	03/24/2034
A3585# AD 4	KOMMUNALKREDIT AUSTRIA AG.....				2FE	34,650,035	88.573	30,690,627	34,650,035	34,650,035	0	0	0	(3,940,135)	2.620	2.620	MS	979,345	229,479	03/31/2004	03/31/2034
B3579R TW 3	ENI FINANCE INTERNATIONAL S.A.....				1FE	173,250,173	95.946	166,226,802	173,250,173	173,250,173	0	0	0	(19,700,677)	2.810	2.810	JD	40,569	5,177,357	01/04/2008	12/28/2037
D05528 AB 6	COMMERZBANK.....				3	173,250,173	88.865	153,958,039	173,250,173	120,374,220	0	0	0	(13,688,030)	5.150	5.150	MN	830,474	6,358,000	04/09/1997	05/14/2027
D0553J AC 9	COMMERZBANK.....				3	115,500,115	81.960	94,663,375	115,500,116	72,949,873	0	0	0	(8,295,298)	4.300	4.300	JJ	1,590,500	3,766,974	01/19/1999	01/29/2029
D1246* AA 6	LANDESBANK BADEN-WURTTENBERG,LONDON.....				1FE	115,500,115	98.030	113,225,029	115,500,115	115,500,115	0	0	0	(13,133,785)	2.935	2.940	JJ	1,572,550	3,763,465	07/14/2006	07/14/2036
D1770* AA 0	DEUTSCHE POSTBANK AG.....				2FE	242,550,243	88.528	214,725,606	242,550,243	242,550,243	0	0	0	(27,580,947)	2.760	2.760	FA	2,677,755	7,379,702	02/07/2006	02/07/2036
D1770* AB 8	DEUTSCHE POSTBANK AG.....				2FE	34,650,035	90.185	31,248,992	34,650,035	34,650,035	0	0	0	(3,940,135)	2.840	2.840	FA	352,622	1,084,801	02/22/2006	02/22/2036

E10.30

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	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	Stated Contractual Maturity Date	
D1771# AA 5	DEUCHE TELEKOM AG.....		D		2	346,500,347	104.239	361,187,145	346,500,347	346,500,347	0	0	0	(39,401,353)	3.650	3.650	AO	2,143,008	13,797,338	10/31/2002	10/31/2032	
D2736# AH 2	FRITZ DRAXLMAIER GMBH & CO.KG SERIES H.....		F		2	13,000,000	119.179	15,493,227	13,000,000	13,000,000	0	0	0	0	6.140	6.140	AO	199,550	798,200	10/01/2010	10/01/2020	
D3195* AA 3	HELLA KG HUECK & CO.....		D		2	137,934,858	102.153	141,583,812	138,600,139	138,091,537	0	19,120	0	(15,702,204)	3.500	3.530	MS	1,401,401	5,233,142	09/18/2002	09/17/2032	
D3195* AB 1	HELLA KG HUECK & CO.....		D		2	115,500,115	92.757	107,133,865	115,500,115	115,500,115	0	0	0	(13,133,785)	4.020	4.020	JD	103,850	3,398,715	06/20/2003	06/20/2033	
D35300 6E 3	IKB DEUTSCHE INDUSTRIE BANK.....		D		5	150,150,150	63.608	95,507,748	150,150,150	78,427,868	0	0	0	(8,918,214)	2.760	2.760	JJ	1,841,842	4,600,787	07/21/2005	07/21/2035	
D6629K JJ 9	RWE AKTIENGESELLSCHAFT.....		D		1FE	231,000,231	98.995	228,679,141	231,000,231	231,000,231	0	0	0	(26,267,569)	3.310	3.310	FA	2,709,303	7,278,720	02/17/2010	02/17/2040	
E1127# AA 5	BANCAJA EMISIONES,S.A UNIPERSONAL.....		D		1	173,250,173	38.339	66,422,020	173,250,173	63,756,064	0	0	119,530,954	2.755	2.750	MN	662,923	5,145,304	05/11/2007	05/11/2037		
E41759 AC 0	ENAGAS S.A.....		D		1	231,000,231	93.916	216,945,299	231,000,231	231,000,231	0	0	0	(26,267,569)	3.230	3.230	MS	2,196,941	8,049,070	09/15/2009	09/15/2039	
E6163# AA 9	IBERDROLA FINANZAS S.A.U.....		D		1	173,250,173	93.881	162,649,688	173,250,173	173,250,173	0	0	0	(19,700,677)	3.070	3.070	MN	531,878	5,733,605	05/26/2006	05/25/2036	
F0164# AA 0	AIR LIQUIDE FINANCE.....		D		1FE	173,250,173	102.467	177,523,631	173,250,173	173,250,173	0	0	0	(19,700,677)	3.160	3.160	JJ	2,630,900	6,077,963	01/08/2008	01/08/2038	
F05330 AA 7	AUTOROUTES DU SUD DE LA FRANCE.....		D		2FE	173,250,173	102.479	177,544,265	173,250,173	173,250,173	0	0	0	(19,700,677)	3.176	3.180	AO	1,228,031	6,226,620	10/20/2011	10/20/2032	
F1259# AA 4	BPCE.....		D		1	115,500,115	95.983	110,860,834	115,500,115	115,500,115	0	0	0	(13,133,785)	2.770	2.770	MN	524,338	3,448,879	11/02/2006	11/02/2036	
F1259# AB 2	BPCE.....		D		1	115,500,115	96.143	111,045,426	115,500,115	115,500,115	0	0	0	(13,133,785)	2.825	2.830	AO	679,766	3,520,494	10/16/2007	10/16/2037	
F42768 AJ 4	GDF SUEZ.....		D		1FE	173,250,173	113.733	197,043,018	173,250,173	173,250,173	0	0	0	(19,700,677)	3.180	3.180	JD	198,949	5,859,073	12/18/2008	12/18/2023	
F49644 AG 6	IMERYS S.A.....		D		1	80,850,081	99.122	80,140,492	80,850,081	80,850,081	0	0	0	(9,193,649)	3.400	3.400	MS	801,763	2,965,447	09/16/2003	09/16/2033	
F8242D AA 4	SOCIETE NATIONALE DES CHEMIS DE FER FRAN.....		D		1FE	173,250,173	95.821	166,010,100	173,250,173	173,250,173	0	0	0	(19,700,677)	2.500	2.500	JD	168,438	4,606,189	06/17/2009	06/17/2039	
F8483V AU 8	SOCIETE GENERALE.....		D		1	114,486,024	102.766	118,694,387	115,500,116	115,252,118	0	71,007	0	(13,103,708)	3.936	4.000	MS	1,282,868	4,908,957	03/28/1997	01/01/9999	
G0372V AV 6	ANGLIAN WATER SERVICES FINANCING PLC.....		D		1	173,250,173	97.677	169,226,213	173,250,173	173,250,173	0	0	0	(19,700,677)	2.925	2.930	JD	267,455	5,389,241	12/12/2007	12/12/2037	
G0372V AX 2	ANGLIAN WATER SERVICES FINANCING PLC.....		D		1	57,750,058	101.484	58,607,225	57,750,058	57,750,058	0	0	0	(6,566,892)	3.220	3.220	MN	278,933	2,004,583	05/07/2008	05/07/2038	
G0747* AA 9	THE GOVERNOR & CO. OF BANK OF IRELAND.....		D		1	115,500,115	67.709	78,203,731	115,500,115	115,500,115	0	0	0	(13,133,785)	2.925	2.920	JD	37,538	3,592,828	06/29/2006	06/27/2036	
G0747* AB 7	THE GOVERNOR & CO. OF BANK OF IRELAND.....		D		1	115,500,115	64.838	74,888,000	115,500,115	115,500,115	0	0	0	(13,133,785)	2.770	2.770	FA	1,101,999	3,526,876	02/27/2007	02/25/2037	
G0798N AA 6	BARCLAYS BANK PLC.....		D		2FE	173,208,593	111.774	193,647,869	173,250,173	159,980,925	0	0	0	(18,191,800)	5.400	5.400	FA	2,394,870	7,066,830	08/29/1997	08/31/2027	
G1081J AB 7	NATIONAL GRID GAS PLC.....		D		1FE	115,500,115	109.015	125,912,543	115,500,115	115,500,115	0	0	0	(13,133,785)	4.310	4.310	MS	1,007,105	3,699,570	03/08/1999	03/23/2029	
G1081J AC 5	NATIONAL GRID GAS PLC.....		D		1FE	115,500,115	115.242	133,104,805	115,500,115	115,500,115	0	0	0	(13,133,785)	4.630	4.630	MN	584,325	4,293,000	10/22/1999	11/12/2029	
G1279M HK 5	BP CAPITAL MARKETS PLC.....		D		1FE	57,750,058	100.632	58,115,096	57,750,058	57,750,058	0	0	0	(6,566,892)	2.208	2.210	JD	99,176	1,356,062	11/19/2008	12/03/2013	
G2018# AA 3	CENTRICA PLC A.....		D		1FE	57,750,058	98.907	57,119,109	57,750,058	57,750,058	0	0	0	(6,566,892)	4.025	4.030	JD	57,776	1,733,270	12/19/2006	12/19/2036	
G2018# AB 1	CENTRICA PLC B.....		D		1FE	57,750,058	98.907	57,119,109	57,750,058	57,750,058	0	0	0	(6,566,892)	4.025	4.030	JD	57,776	1,733,270	12/19/2006	12/19/2036	
G2018# AC 9	CENTRICA PLC C.....		D		1FE	57,750,058	98.907	57,119,109	57,750,058	57,750,058	0	0	0	(6,566,892)	4.025	4.030	JD	57,776	1,733,270	12/19/2006	12/19/2036	
G2018# AD 7	CENTRICA PLC.....		D		1FE	57,750,058	121.906	70,400,947	57,750,058	57,750,058	0	0	0	(6,566,892)	5.055	5.060	JD	212,968	2,555,612	12/01/2008	12/01/2038	
G20981 AB 5	CHEUNG KONG INFRASTRUCTURE FINANCE.....		D		1FE	173,250,173	104.385	180,846,778	173,250,173	173,250,173	0	0	0	(8,062,531)	2.600	2.600	MS	1,226,226	2,494,563	03/23/2012	03/23/2027	
G2214P AH 8	CLP POWER HONG KONG FINANCING.....		D		1FE	173,250,173	114.739	198,785,897	173,250,173	173,250,173	0	0	0	(19,700,677)	3.280	3.280	MS	1,625,857	6,130,251	03/18/2009	03/18/2024	
G2214P AZ 8	CLP POWER HONG KONG FINANCING.....		D		1FE	57,750,058	103.721	59,898,822	57,750,058	57,750,058	0	0	0	(6,566,892)	2.500	2.500	AO	312,813	1,557,741	10/13/2011	10/13/2026	
G2520Q GE 6	CREDIT AGRICOLE S.A. LONDON BRANCH.....		D		1	115,500,115	93.640	108,154,077	115,500,115	115,500,115	0	0	0	(13,133,785)	2.785	2.790	FA	1,233,060	3,545,975	08/13/2010	08/13/2040	
G2722# AA 0	DEPFA BANK PLC.....		D		2	231,000,231	85.026	196,409,887	231,000,231	231,000,231	0	0	0	(26,267,569)	2.370	2.370	FA	2,037,807	6,035,160	02/17/2004	02/17/2034	
G3158# AA 1	CVI GLOBAL VALUE FUND CAYMAN LP.....				2	115,500,115	103.655	119,721,622	115,500,115	115,500,115	0	0	0	(13,133,785)	3.740	3.740	MN	407,972	4,656,609	05/27/2010	05/27/2015	
G3158# AB 9	CVI GLOBAL VALUE FUND CAYMAN L.P.....		E		2	50,000,000	102.080	51,040,040	50,000,000	50,000,000	0	0	0	0	5.250	5.250	FA	1,057,292	2,625,000	07/27/2010	08/06/2013	
G4587T AC 6	HONGKONG LAND FINANCE.....		F		1FE	17,750,400	105.679	21,135,800	20,000,000	17,930,082	0	108,219	0	0	4.500	5.640	AO	210,000	900,000	04/26/2011	10/07/2025	
G4587T AC 6	HONGKONG LAND FINANCE.....		F		1FE	14,901,900	105.679	15,851,850	15,000,000	14,905,647	0	3,747	0	0	4.500	4.560	AO	157,500	337,500	05/16/2012	10/07/2025	
G46391 AC 5	HONGKONG ELECTRIC FINANCE LTD.....		F		1FE	14,637,550	110.115	16,517,250	15,000,000	14,607,801	0	39,933	0	0	4.250	4.650	JD	30,104	637,500	03/22/2011	12/14/2020	
G4916# AC 8	INVESTCORP CAPITAL LIMITED.....		F		3	50,000,000	114.689	57,344,780	50,000,000	50,000,000	0	0	0	0	8.080	8.080	JJ	1,896,556	4,040,000	06/07/2002	07/12/2032	
G4916# AD 6	INVESTCORP CAPITAL LIMITED.....		D		3	23,100,023	84.449	19,507,789	23,100,023	23,100,023	0	0	0	(2,626,757)	3.500	3.500	MS	206,617	867,598	12/18/2002	03/29/2030	
G5433C BE 1	LBG CAPITAL NO.2.....		F		3FE	284,223,052	107.250	351,327,405	327,578,000	292,416,705	0	3,199,844	0	0	7.875	10.000	MS	7,309,084	25,796,768	03/19/2010	03/19/2020	

E10.31

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	For eign 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	Stated Contractual Maturity Date
G6372# AA 4	NATIONAL GRID ELECTRICITY.....	D	1	1FE	115,500,115	96.559	111,525,260	115,500,115	115,500,115	0	0	0	(13,133,785)	2.810	2.810	MS	1,036,774	3,501,221	09/06/2005	09/06/2035
G6372# AB 2	NATIONAL GRID ELECTRICITY.....	D	1	1FE	115,500,115	95.939	110,809,101	115,500,115	115,500,116	0	0	0	(13,133,785)	2.755	2.760	MS	822,024	3,432,692	09/28/2005	09/28/2035
G63983 CZ 4	NATIONWIDE BUILDING SOCIETY.....	D	1	1FE	57,750,058	100.024	57,763,791	57,750,058	57,750,058	0	0	0	(6,566,892)	3.135	3.140	MS	583,372	1,953,083	03/05/2008	03/05/2038
G6665J AA 2	UNITED UTILITIES WATER PLC.....	D		1FE	115,500,115	116.008	133,989,928	115,500,115	115,500,116	0	0	0	(13,133,785)	5.020	5.020	MS	1,343,023	4,355,748	08/31/1999	09/10/2029
G7113V AB 9	PLACES FOR PEOPLE HOMES LTD.....	D		1FE	115,500,115	105.539	121,897,355	115,500,115	115,500,116	0	0	0	(13,133,785)	3.050	3.050	JD	166,352	3,746,367	06/14/2010	06/14/2040
G7303Z AA 2	QTEL INTERNATIONAL FINANCE.....	F		1FE	5,787,500	131.000	6,550,000	5,000,000	5,604,990	0	(76,059)	0	0	7.875	5.610	JD	22,969	393,750	06/25/2010	06/10/2019
G7932E BK 5	SCOTTISH POWER UK PLC.....	D		2	115,500,115	101.523	117,259,459	115,500,115	115,500,116	0	0	0	(13,133,785)	4.600	4.600	JJ	1,610,952	3,765,862	07/09/1999	07/27/2029
G8056# AA 3	SEVERN TRENT WATER UTILITIES FINANCE PLC.....	D	1	1FE	115,500,115	89.738	103,647,240	115,500,115	115,500,116	0	0	0	(13,133,785)	2.750	2.750	JJ	1,420,491	3,526,244	01/20/2005	01/20/2035
G8056D CN 8	SEVERN TRENT PLC.....	D		2FE	30,189,420	101.363	32,780,691	32,340,032	31,614,969	0	400,231	0	(3,584,477)	1.830	3.070	NOV	69,046	633,453	12/11/2008	11/19/2014
G8449A AJ 1	STATE BANK OF INDIA.....	D		2FE	138,600,139	100.866	139,800,485	138,600,139	138,600,139	0	0	0	(15,760,541)	3.360	3.360	AO	1,073,689	5,024,648	04/08/2008	04/08/2013
G857AA AW 0	SUN HUNG KAI PROPERTIES.....	F		1FE	9,863,850	106.818	10,681,800	10,000,000	9,870,926	0	7,076	0	0	4.500	4.680	FA	171,250	225,000	06/11/2012	02/14/2022
G8611L AW 0	SWIRE PACIFIC MTN FIN.....	F		1FE	18,902,385	110.404	20,424,740	18,500,000	18,885,449	0	(16,936)	0	0	4.500	4.220	FA	284,438	416,250	06/20/2012	02/28/2022
G8611L AW 0	SWIRE PACIFIC MTN FIN.....	LS	F	1FE	1,526,115	110.404	1,656,060	1,500,000	1,525,012	0	(1,103)	0	0	4.500	4.270	FA	23,063	33,750	06/20/2012	02/28/2022
G8787M AA 4	THAMES WATER UTILITIES CAYMAN FIN LTD.....	D		1FE	231,000,231	104.058	240,373,204	231,000,231	231,000,231	0	0	0	(26,267,569)	3.280	3.280	FA	2,757,116	8,352,458	08/20/2008	08/20/2038
G9298# AH 4	URENCO LIMITED SERIES 1.....	D		2FE	57,750,058	96.683	55,834,742	57,750,058	57,750,058	0	0	0	(6,566,892)	4.090	4.090	AO	349,829	1,999,022	04/28/2008	04/28/2038
G9298# AJ 0	URENCO LIMITED SERIES 2.....	D		2FE	57,750,058	96.683	55,834,742	57,750,058	57,750,058	0	0	0	(6,566,892)	4.090	4.090	AO	349,829	1,999,022	04/28/2008	04/28/2038
G9298# AK 7	URENCO LIMITED SERIES 3.....	D		2FE	57,750,058	96.683	55,834,742	57,750,058	57,750,058	0	0	0	(6,566,892)	4.090	4.090	AO	349,829	1,999,022	04/28/2008	04/28/2038
G9298# AL 5	URENCO LIMITED SERIES 4.....	D		2FE	57,750,058	96.683	55,834,742	57,750,058	57,750,058	0	0	0	(6,566,892)	4.090	4.090	AO	349,829	1,999,022	04/28/2008	04/28/2038
H8964# AA 3	FLUGHAFEN ZURICH AG.....	D	1	1	427,350,427	100.671	430,217,949	427,350,427	427,350,427	0	0	0	(48,595,003)	3.900	3.900	MN	1,275,684	12,085,427	05/23/2003	05/23/2024
J0002* AA 6	PROLOGIS TOKYO FINANCE INVESTMENT L.P.....			2FE	115,500,115	109.424	126,384,650	115,500,115	115,500,116	0	0	0	(13,133,785)	3.250	3.250	JAJO	823,740	4,177,563	07/14/2010	07/14/2020
J0011B AE 2	ABBOTT JAPAN CO.....			1FE	5,775,006	100.745	5,818,030	5,775,006	5,775,006	0	0	0	(656,689)	1.950	1.950	MN	17,205	121,396	10/29/2003	11/06/2013
J0070* AA 3	AISIN SEIKI CO.,LTD.....	D	1	1FE	115,500,115	95.119	109,863,017	115,500,115	115,500,116	0	0	0	(13,133,785)	2.700	2.700	AO	571,726	3,364,720	10/25/2006	10/25/2036
J0142J AA 5	TYCO ELECTRONICS JAPAN G.K.....			2	69,300,069	104.091	72,134,983	69,300,069	69,300,069	0	0	0	(7,880,271)	5.000	5.000	JD	9,625	3,684,951	02/28/1994	12/30/2013
J0372* AA 8	BMW JAPAN FINANCE CORP.....	D	1	1	173,250,173	115.868	200,741,823	173,250,173	173,250,173	0	0	0	(19,700,677)	4.630	4.630	JJ	2,741,173	6,535,245	01/31/2000	01/31/2030
J0372* AB 6	BMW JAPAN FINANCE CORP.....	D	1	1	115,500,115	113.854	131,501,178	115,500,115	115,500,116	0	0	0	(13,133,785)	4.520	4.520	FA	1,501,221	4,189,452	02/22/2000	02/22/2030
J05523 BR 5	CENTRAL JAPAN RAILWAY COMPANY.....	D		1FE	28,875,029	111.360	32,155,232	28,875,029	28,875,029	0	0	0	(3,283,446)	2.646	2.650	MS	194,671	824,220	11/21/2008	11/26/2038
J06510 DA 6	CHUBU ELECTRIC POWER CO.,INC.....	D		1FE	64,017,377	103.770	65,919,958	63,525,064	63,558,839	0	(38,883)	0	(7,228,451)	4.600	4.540	MN	296,218	3,150,059	04/07/1995	11/27/2013
J06510 DD 0	CHUBU ELECTRIC POWER CO.,INC.....	D		1FE	62,491,488	105.680	60,053,777	56,826,057	57,384,339	0	(441,446)	0	(6,536,976)	4.800	4.020	AO	508,165	2,943,008	08/19/1996	04/25/2014
J06510 DJ 7	CHUBU ELECTRIC POWER CO.,INC.....	D		1FE	24,484,904	108.360	26,282,744	24,255,024	24,291,894	0	(16,225)	0	(2,762,716)	4.150	4.080	AO	187,528	1,086,057	05/26/1995	04/24/2015
J06510 EF 4	CHUBU ELECTRIC POWER CO.,INC.....	D		1FE	4,786,140	107.070	4,946,639	4,620,005	4,723,147	0	(17,968)	0	(537,555)	2.000	1.600	MN	9,367	99,607	02/10/2009	11/22/2018
J06510 KZ 3	CHUBU ELECTRIC POWER CO.,INC.....	D		1FE	5,967,949	107.600	6,213,906	5,775,006	5,889,064	0	(21,342)	0	(670,221)	2.120	1.740	JD	2,348	130,202	11/11/2008	06/25/2018
J07098 CP 9	CHUGOKU ELECTRIC POWER CO,INC.....	D		1FE	24,767,422	108.580	26,674,712	24,566,875	24,600,481	0	(14,225)	0	(2,797,754)	4.100	4.040	MN	102,104	1,085,799	05/29/1995	05/25/2015
J07098 DK 9	CHUGOKU ELECTRIC POWER CO,INC.....	D		1FE	1,069,196	107.480	1,241,395	1,155,001	1,123,842	0	5,326	0	(127,654)	2.075	2.580	AO	4,465	25,859	04/27/2000	10/25/2018
J07098 DR 4	CHUGOKU ELECTRIC POWER CO,INC.....	D		1FE	59,942,019	111.320	66,858,859	60,060,060	59,979,249	0	3,882	0	(6,820,276)	2.950	2.960	MN	179,604	1,909,957	06/29/2004	11/22/2029
J12168 BC 3	DEVELOPMENT BANK OF JAPAN.....	D		1FE	3,344,456	102.270	3,543,659	3,465,003	3,438,444	0	16,349	0	(390,562)	1.520	1.980	MS	14,862	56,817	06/06/2006	09/19/2014
J12168 CC 2	DEVELOPMENT BANK OF JAPAN.....	D		1FE	230,861,631	109.970	254,030,954	231,000,231	230,876,586	0	3,975	0	(26,253,404)	2.630	2.630	JD	199,736	6,460,948	03/26/2007	12/19/2036
J1326G AC 3	SMBC INTL FIN.....	D	1	2	57,750,058	106.010	61,220,721	57,750,058	57,750,058	0	0	0	(6,566,892)	4.060	4.060	JD	78,155	2,493,484	12/27/1996	01/01/9999
J1327* AA 2	EAST JAPAN RAILWAY COMPANY.....	D		1FE	115,500,115	103.479	119,518,907	115,500,115	115,500,116	0	0	0	(13,133,785)	4.000	4.000	FA	1,175,977	3,359,932	11/01/2006	10/31/2036
J1327* AB 0	EAST JAPAN RAILWAY COMPANY.....	D		1FE	115,500,115	100.843	116,473,643	115,500,115	115,500,116	0	0	0	(13,133,785)	3.720	3.720	FA	1,115,681	3,187,660	12/27/2006	12/26/2036
J15708 CB 4	FUJITSU LTD.....	D		1FE	14,882,721	112.340	15,570,340	13,860,014	14,213,635	0	(66,254)	0	(1,618,018)	3.000	2.490	MN	61,516	448,230	05/12/2000	05/08/2018
J21378 BR 4	HOKKAIDO ELECTRIC POWER CO,INC.....	D		1FE	1,192,469	107.830	1,245,438	1,155,001	1,159,918	0	(2,894)	0	(131,974)	5.050	4.790	MS	15,661	62,922	03/09/1995	09/25/2014
J21378 BT 0	HOKKAIDO ELECTRIC POWER CO,INC.....	D		1FE	9,240,471	108.480	10,023,562	9,240,009	9,240,119	0	(47)	0	(1,050,716)	4.100	4.100	MN	38,403	408,387	05/23/1995	05/25/2015

E10.32

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	F o r e i g n 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	Stated Contractual Maturity Date	
J21378 BW 3	HOKKAIDO ELECTRIC POWER CO.,INC.....	D		..1FE	2,424,578	.....109.700	2,534,073	2,310,002	2,334,399	.....0	.....(7,955)	.....0	.....(265,660)	.....3.700	.....3.340	FA.....	.....30,207	.....94,220	01/08/1998	02/25/2016
J2388Q AA 8	ING BANK TOKYO BRANCH.....	D		.....2	179,025,179	.....106.378	190,443,673	179,025,179	179,025,179	.....0	.....0	.....0	.....(20,357,366)	.....4.663	.....4.660	JD.....	.....556,603	.....7,063,076	12/01/1995	12/01/2015
J2617* AA 9	JAPAN RETAIL FUND INVESTMENT CORP.....	D		..1FE	57,750,058	.....111.728	64,522,898	57,750,058	57,750,058	.....0	.....0	.....0	.....(6,566,892)	.....2.950	.....2.950	FA.....	.....574,099	.....1,883,157	09/04/2009	09/04/2019
J27544 AF 2	JAPAN RETAIL FUND INVESTMENT CORP.....	D		..1FE	23,072,303	.....105.090	26,703,396	25,410,025	24,032,391	.....0	.....309,583	.....0	.....(2,724,588)	.....2.170	.....3.510	MN.....	.....58,916	.....594,402	06/26/2009	05/23/2017
J30169 DP 8	KANSAI ELECTRIC POWER CO.,INC.....	D		..1FE	3,674,498	.....104.890	3,634,442	3,465,003	3,591,858	.....0	.....(22,669)	.....0	.....(409,037)	.....2.400	.....1.730	MS.....	.....22,328	.....89,711	12/10/2008	09/25/2018
J3217T AB 5	KEIO ELECTRIC RAILWAY.....	D		.....6*	2,363,363	.....101.610	2,347,193	2,310,002	2,312,975	.....0	.....(4,503)	.....0	.....(263,132)	.....2.700	.....2.510	FA.....	.....22,898	.....68,755	05/18/1999	08/20/2013
J38468 CV 4	KYUSHU ELECTRIC POWER CO.,INC.....	D		..1FE	14,695,033	.....107.810	15,814,126	14,668,515	14,672,788	.....0	.....(1,879)	.....0	.....(1,668,526)	.....4.100	.....4.090	AO.....	.....112,043	.....648,892	01/07/1998	04/24/2015
J43938 BM 0	MITSUBISHI ESTATE CO.,LTD.....	D		..1FE	5,926,773	.....115.430	6,666,089	5,775,006	5,896,026	.....0	.....(5,064)	.....0	.....(670,585)	.....2.900	.....2.760	MN.....	.....19,271	.....180,537	08/16/2005	05/20/2032
J43938 BQ 1	MITSUBISHI ESTATE CO.,LTD.....	D		..1FE	11,173,943	.....110.380	12,748,903	11,550,012	11,259,240	.....0	.....11,741	.....0	.....(1,280,004)	.....2.615	.....2.780	MN.....	.....34,754	.....325,589	02/13/2004	11/22/2032
J43938 BU 2	MITSUBISHI ESTATE CO.,LTD.....	D		..1FE	19,776,207	.....100.800	23,284,823	23,100,023	20,430,030	.....0	.....107,030	.....0	.....(2,320,327)	.....2.040	.....2.800	JD.....	.....15,493	.....501,153	04/13/2006	12/20/2032
J43938 BW 8	MITSUBISHI ESTATE CO.,LTD.....	D		..1FE	34,412,058	.....95.320	41,835,990	43,890,044	36,123,969	.....0	.....302,032	.....0	.....(4,099,783)	.....1.720	.....2.880	JD.....	.....26,887	.....802,828	05/09/2006	04/20/2033
J5900B AD 7	NOMURA REAL ESTATE OFFICE FUND.....	D		..1FE	3,133,403	.....105.210	3,645,530	3,465,003	3,277,755	.....0	.....44,019	.....0	.....(371,557)	.....2.210	.....3.610	MS.....	.....21,819	.....82,609	04/08/2009	03/17/2017
J5900B AE 5	NOMURA REAL ESTATE OFFICE FUND.....	D		..1FE	14,206,514	.....100.690	17,444,560	17,325,017	14,611,909	.....0	.....134,660	.....0	.....(1,657,991)	.....2.900	.....4.320	MS.....	.....143,157	.....542,004	07/30/2009	03/17/2028
J71434 AX 2	SHARP CORP.....	@	D	.....4FE	40,098,984	.....77.550	35,828,136	46,200,046	32,270,732	.....0	.....1,098,631	.....14,010,129	.....(3,622,037)	.....0.000	.....3.060	N/A.....	.....0	.....0	03/13/2009	09/30/2013
J7671* AA 1	STATE BANK OF INDIA TOKYO BRANCH.....	D		.....2FE	92,400,092	.....107.459	99,292,261	92,400,092	92,400,092	.....0	.....0	.....0	.....(10,507,028)	.....2.970	.....2.970	AO.....	.....594,595	.....2,960,953	10/13/2010	10/13/2020
J77046 AH 3	SMBC INTL FIN.....	D		.....1	115,500,115	.....102.546	118,440,298	115,500,115	115,500,116	.....0	.....0	.....0	.....(13,133,785)	.....4.150	.....4.150	JJ.....	.....2,037,133	.....5,321,423	03/20/1998	01/01/9999
J7747# AB 7	SUMITOMO MITSUI BANKING CORP.....	D		.....1	115,500,115	.....92.187	106,475,676	115,500,115	115,500,116	.....0	.....0	.....0	.....(13,133,785)	.....2.970	.....2.970	JD.....	.....19,058	.....3,648,102	06/29/2005	06/29/2035
J85108 CC 2	TOHOKU ELECTRIC POWER CO.,INC.....	D		.....6*	15,069,684	.....104.500	14,869,947	14,229,614	14,301,524	.....0	.....(65,238)	.....0	.....(1,627,986)	.....4.650	.....4.190	FA.....	.....233,853	.....729,414	09/25/1998	02/25/2014
J85108 CC 0	TOHOKU ELECTRIC POWER CO.,INC.....	D		.....6*	12,920,739	.....105.330	12,932,062	12,277,662	12,340,881	.....0	.....(49,749)	.....0	.....(1,404,626)	.....4.800	.....4.390	AO.....	.....109,793	.....635,857	04/07/1995	04/25/2014
J85108 CG 1	TOHOKU ELECTRIC POWER CO.,INC.....	D		.....6*	13,003,788	.....108.550	13,791,291	12,705,013	12,750,361	.....0	.....(22,217)	.....0	.....(1,450,460)	.....4.950	.....4.770	JJ.....	.....275,681	.....698,196	04/04/1995	01/23/2015
J85108 CU 0	TOHOKU ELECTRIC POWER CO.,INC.....	D		.....6*	5,738,545	.....108.880	6,036,313	5,544,006	5,609,638	.....0	.....(13,210)	.....0	.....(638,233)	.....2.900	.....2.640	JD.....	.....3,083	.....170,982	09/26/2000	12/25/2017
J85108 CW 6	TOHOKU ELECTRIC POWER CO.,INC.....	D		.....6*	5,182,259	.....109.330	5,051,051	4,620,005	4,956,909	.....0	.....(65,590)	.....0	.....(565,391)	.....2.950	.....1.520	AO.....	.....25,391	.....147,051	03/10/2009	04/25/2018
J86914 EE 4	TOKYO ELECTRIC POWER CO.,INC.....	D		.....3FE	52,270,176	.....101.480	50,868,930	50,127,050	50,313,115	.....0	.....(166,746)	.....0	.....(5,725,637)	.....4.750	.....4.420	FA.....	.....821,946	.....2,624,785	05/23/1995	02/28/2014
J86914 EG 9	TOKYO ELECTRIC POWER CO.,INC.....	D		.....3FE	43,704,389	.....102.260	40,157,542	39,270,039	39,777,922	.....0	.....(331,903)	.....0	.....(4,532,007)	.....5.000	.....4.140	JJ.....	.....839,195	.....2,179,860	04/07/1999	07/29/2014
J86914 EH 7	TOKYO ELECTRIC POWER CO.,INC.....	D		.....3FE	80,647,029	.....102.590	76,308,570	74,382,074	75,249,062	.....0	.....(463,642)	.....0	.....(8,569,016)	.....5.050	.....4.410	MN.....	.....349,901	.....4,049,258	09/22/1998	11/28/2014
J86914 EK 0	TOKYO ELECTRIC POWER CO.,INC.....	D		.....3FE	32,953,627	.....100.780	33,174,290	32,917,533	32,923,652	.....0	.....(2,576)	.....0	.....(3,743,893)	.....4.100	.....4.090	MN.....	.....122,020	.....1,454,879	11/05/1998	05/29/2015
J86925 AU 8	TOKYO ELECTRIC POWER CO.,INC.....	D		.....3FE	2,373,597	.....88.020	2,033,264	2,310,002	2,348,869	.....0	.....(6,762)	.....0	.....(267,274)	.....2.050	.....1.750	MN.....	.....5,968	.....51,048	12/10/2008	11/16/2018
J87000 AJ 4	TOKYO GAS CO.,LTD.....	D		..1FE	6,251,374	.....107.670	6,217,949	5,775,006	5,830,792	.....0	.....(36,647)	.....0	.....(664,000)	.....5.100	.....4.450	JJ.....	.....129,107	.....326,979	08/21/1996	07/25/2014
J87000 AK 1	TOKYO GAS CO.,LTD.....	D		..1FE	12,694,179	.....109.320	13,889,120	12,705,013	12,703,257	.....0	.....739	.....0	.....(1,444,497)	.....4.100	.....4.110	MN.....	.....52,804	.....9,960,661	06/26/1997	05/25/2015
J87000 BG 9	TOKYO GAS CO.,LTD.....	D		..1FE	57,750,058	.....100.800	58,212,058	57,750,058	57,750,058	.....0	.....0	.....0	.....(6,566,892)	.....2.135	.....2.140	MS.....	.....334,420	.....1,330,090	09/03/2010	09/24/2040
K2220# AA 2	DSB.....	D		.....1	231,000,231	.....97.989	226,353,708	231,000,231	231,000,231	.....0	.....0	.....0	.....(26,267,569)	.....3.330	.....3.330	JD.....	.....219,053	.....7,168,999	06/25/2010	06/20/2040
K3499A BF 3	FINANCE FOR DANISH INDUSTRY A/S.....	D		.....4	115,500,116	.....86.345	99,728,667	115,500,116	89,568,515	.....0	.....0	.....0	.....(10,185,042)	.....4.800	.....4.800	MS.....	.....1,049,052	.....4,150,080	03/31/1999	03/29/2029
L29753 AA 5	ENEL FINANCE INTERNATIONAL S.A.....	D		.....1	231,000,231	.....95.564	220,753,384	231,000,231	231,000,231	.....0	.....0	.....0	.....(26,267,569)	.....3.250	.....3.250	AO.....	.....1,835,169	.....8,100,251	10/04/2007	10/03/2037
M0152V AE 3	TAQA ABU DHABI NATIONAL ENERGY CO.....	F		.....1FE	5,387,500	.....124.250	6,212,500	5,000,000	5,286,992	.....0	.....(42,102)	.....0	.....0	.....7.250	.....6.020	FA.....	.....151,042	.....362,500	06/25/2010	08/01/2018
M60170 AD 5	ISRAEL ELECTRIC CORPORATION LIMITED.....	D		.....1	229,799,030	.....95.114	219,712,982	231,000,231	230,257,480	.....0	.....50,046	.....0	.....(26,181,794)	.....4.000	.....4.030	MN.....	.....1,180,668	.....9,960,661	05/16/1997	05/15/2027
M60170 AG 8	ISRAEL ELECTRIC CORPORATION LIMITED.....	D		.....3	231,000,231	.....85.162	196,723,423	231,000,231	186,817,071	.....0	.....0	.....13,266,942	.....3.600	.....3.600	MS.....	.....2,310,002	.....8,971,100	03/22/2000	03/21/2030	
M60170 AH 6	ISRAEL ELECTRIC CORPORATION LIMITED.....	D		.....3FE	40,553,962	.....86.111	39,783,326	46,200,046	41,946,631	.....0	.....171,637	.....0	.....(4,765,337)	.....3.700	.....4.470	MN.....	.....180,437	.....1,842,722	09/25/2002	05/23/2030
M60170 AK 9	ISRAEL ELECTRIC CORPORATION LIMITED.....	D		.....3	173,250,173	.....88.677	153,632,658	173,250,173	173,250,173	.....0	.....0	.....0	.....(19,700,677)	.....4.100	.....4.100	JJ.....	.....3,295,122	.....7,885,965	01/16/2002	01/14/2032
M6025B AA 7	ISRAEL ELECTRIC CORPORATION LIMITED.....	D		.....3	115,500,116	.....92.032	106,296,835	115,500,115	115,500,116	.....0	.....0	.....0	.....(13,133,785)	.....4.000	.....4.000	JD.....	.....154,000	.....4,913,268	06/19/1998	06/19/2028
M7065R AB 9	MDC-GMTN B.V.....	F		.....1FE	5,637,500	.....128.073	6,403,650	5,000,000	5,488,751	.....0	.....(62,184)	.....0	.....0	.....7.625	.....5.760	MN.....	.....58,247	.....381,300	06/25/2010	05/06/2019
M7080Z GY 6	NATIONAL BANK OF ABU DHABI P.J.S.C.....	D		..1FE	115,500,116	.....104.140	120,281,820	115,500,115	115,500,116	.....0	.....0	.....0	.....(13,133,785)	.....2.600	.....2.600	JJ.....	.....1,398,659	.....3,333,904	07/15/2011	07/15/2026

E10.33

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	For eign 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	Stated Contractual Maturity Date	
N0021L AA 1	ABERTIS INFRASTRUCTURAS FINANCE B.V.....	D		.2FE	231,000,231	96.675	223,318,942	231,000,231	231,000,231	0	0	0	(26,267,569)	3.405	3.410	MN	917,648	8,479,013	05/19/2009	05/19/2039	
N0024* AA 5	THE ROYAL BANK OF SCOTLAND PLC.....	D		.1FE	173,250,173	98.266	170,246,570	173,250,173	173,250,173	0	0	0	(19,700,677)	2.910	2.910	JD	140,044	5,361,604	06/21/2006	06/21/2036	
N1678* AA 2	BTM CURACAO HOLDINGS N.V.....	D		.1FE	231,000,231	88.638	204,753,176	231,000,231	231,000,231	0	0	0	(26,267,569)	2.750	2.750	MS	1,888,106	6,852,923	03/14/2005	03/14/2035	
N2553J BM 1	DEUTSCHE BAHN FINANCE BV.....	D		.1FE	16,787,942	102.485	17,755,544	17,325,017	17,138,834	0	102,223	0	(1,946,202)	1.650	2.230	DEC	24,279	295,911	02/24/2009	12/01/2014	
N2887P BG 7	EDP FINANCE B.V.....	D		.3FE	115,500,116	97.386	112,480,896	115,500,116	115,500,116	0	0	0	(13,133,784)	3.110	3.110	JD	129,713	3,820,066	06/18/2009	06/18/2019	
N2960P BM 4	ENBW INTERNATIONAL FINANCE B.V.....	D		.1FE	231,000,231	114.651	264,844,052	231,000,231	231,000,231	0	0	0	(26,267,569)	3.880	3.880	JD	373,450	9,531,741	12/16/2008	12/16/2038	
N2962# AG 8	ENECO HOLDING NV.....	F		.1	10,000,000	128.751	12,875,111	10,000,000	10,000,000	0	0	0	0	7.120	7.120	MN	110,756	712,000	05/05/2009	05/05/2019	
N3033Q BR 2	E.ON INTERNATIONAL FINANCE BV.....	D		.1FE	228,690,229	104.368	241,089,328	231,000,231	228,890,494	0	54,947	0	(26,026,223)	3.300	3.350	MN	1,079,926	8,217,545	11/10/2008	11/10/2038	
N3065P AG 0	ENECO HOLDING N.V.....	D		.1	231,000,231	90.089	208,105,844	231,000,231	231,000,231	0	0	0	(26,267,569)	2.550	2.550	JD	376,338	6,264,417	12/08/2009	12/08/2039	
N4281@ BN 4	KONINKLIJKE VOPAK N.V. SERIES 1.....	D		.2	57,750,058	86.730	50,086,648	57,750,058	57,750,058	0	0	0	(6,566,892)	2.900	2.900	JD	51,173	1,781,060	12/20/2010	12/20/2040	
N4281@ BP 9	KONINKLIJKE VOPAK N.V. SERIES 2.....	D		.2	57,750,058	86.730	50,086,648	57,750,058	57,750,058	0	0	0	(6,566,892)	2.900	2.900	JD	51,173	1,781,060	12/20/2010	12/20/2040	
N4281@ BQ 7	KONINKLIJKE VOPAK N.V. SERIES 3.....	D		.2	57,750,058	86.730	50,086,648	57,750,058	57,750,058	0	0	0	(6,566,892)	2.900	2.900	JD	51,173	1,781,060	12/20/2010	12/20/2040	
N4281@ BR 5	KONINKLIJKE VOPAK N.V. SERIES 4.....	D		.2	57,750,058	86.730	50,086,648	57,750,058	57,750,058	0	0	0	(6,566,892)	2.900	2.900	JD	51,173	1,781,060	12/20/2010	12/20/2040	
N562A1 AB 6	MDC-GMTN B.V.....	D		.1FE	173,250,173	123.558	214,064,345	173,250,173	173,250,173	0	0	0	(19,700,677)	3.760	3.760	MS	1,847,956	6,858,390	03/24/2011	03/24/2031	
N6661Y AC 1	TELECOM ITALIA FINANCE S.A.....	D		.2	231,000,231	115.600	267,037,076	231,000,231	231,000,231	0	0	0	(26,267,569)	5.450	5.450	AO	1,741,828	10,113,838	10/22/1999	10/29/2029	
N6661Y AJ 6	OLIVETTI FINANCE NV.....	D		.2FE	231,000,231	99.441	229,707,970	231,000,231	231,000,231	0	0	0	(26,267,569)	3.550	3.550	MN	1,070,622	8,840,087	05/14/2002	05/14/2032	
N7279K FY 0	BTM CURACAO HOLDINGS N.V.....	D		.1FE	115,500,116	104.865	121,119,335	115,500,116	115,500,116	0	0	0	(13,133,784)	5.100	5.100	JD	183,239	4,123,000	12/15/1998	12/15/2028	
N77893 AK 6	SCHIPHOL NEDERLAND B.V.....	D		.1FE	231,000,231	101.878	235,337,907	231,000,231	231,000,231	0	0	0	(26,267,569)	3.155	3.160	FA	2,975,957	8,034,148	08/05/2008	08/04/2038	
N83837 AT 6	SMBC INTL FIN.....	D		.1	115,500,116	100.851	116,482,767	115,500,116	115,500,116	0	0	0	(13,133,784)	4.000	4.000	JJ	1,963,502	5,129,083	12/30/1997	01/01/9999	
N8979# AA 9	GAS NATURAL FENOSA FINANCE B.V.....	D		.1	426,923,077	98.394	420,487,179	427,350,427	427,326,944	0	123,014	0	(48,589,092)	4.750	4.780	MS	4,391,493	14,775,115	03/14/2003	03/14/2033	
P0280A DP 3	AMERICA MOVIL S.A.B. DE C.V.....	D		.1FE	150,150,150	97.481	146,367,297	150,150,150	150,150,150	0	0	0	(17,073,920)	2.950	2.950	FA	1,562,604	4,882,877	08/24/2009	08/24/2039	
P3013# AA 6	CFE.....	D		.2	369,600,370	106.888	395,058,887	369,600,370	369,600,370	0	0	0	(42,028,110)	3.830	3.830	MS	4,050,101	15,270,805	09/18/2002	09/20/2032	
P3132# AA 2	CORPORACION FINANCIERA DE DESARROLLO S.A.....	D		.2FE	103,950,104	112.310	116,746,611	103,950,104	103,950,104	0	0	0	(11,820,406)	3.750	3.750	MS	1,390,515	4,403,283	09/07/2011	09/08/2031	
P9160# AA 4	TOLLO SHIPPING CO. S.A.....	D		.1	277,200,277	52.445	145,377,685	277,200,277	116,765,073	0	0	0	(13,276,626)	4.160	4.160	FA	3,335,464	8,396,976	08/08/2003	08/08/2033	
Q2595* AA 7	COCA-COLA AMATIL LTD.....	D		.1FE	115,500,116	102.787	118,719,566	115,500,116	115,500,116	0	0	0	(13,133,784)	4.150	4.150	JD	113,088	3,701,060	06/21/2006	06/20/2036	
Q2704L BD 1	COMMONWEALTH BANK OF AUSTRALIA.....	D		.1	231,000,231	95.666	220,988,242	231,000,231	231,000,231	0	0	0	(26,267,569)	4.775	4.780	MS	2,041,511	7,902,600	09/28/1999	01/01/9999	
Q3535# AC 0	ENVESTRA VICTORIA PTY LTD.....	F		.2FE	50,000,000	128.771	64,385,970	50,000,000	50,000,000	0	0	0	0	7.000	7.000	MS	991,667	3,500,000	09/15/2003	09/19/2033	
Q3898K AA 4	FLETCHER BUILDING INTERNATIONAL, L.P.....	D		.2	115,500,116	99.458	114,874,659	115,500,116	115,500,116	0	0	0	(9,453,027)	2.770	2.770	FA	1,128,661	1,760,295	02/24/2012	02/24/2027	
Q42168 AB 2	GOODMAN AUSTRALIA FINANCE PTY LIMITED.....	D		.2FE	144,375,144	109.351	157,876,068	144,375,144	144,375,144	0	0	0	(16,417,231)	3.320	3.320	AO	1,171,684	5,171,699	04/01/2011	04/03/2023	
Q7160# AH 2	ORICA FINANCE LIMITED.....	F		.2	15,000,000	115.332	17,299,808	15,000,000	15,000,000	0	0	0	0	5.900	5.900	AO	199,125	885,000	08/10/2010	10/25/2030	
Q7788# AP 6	PUBLISHING AND BROADCASTING FINANCE LTD.....	D		.2FE	173,250,173	101.381	175,642,533	173,250,173	173,250,173	0	0	0	(19,700,677)	4.910	4.900	JJ	2,717,831	6,394,890	07/28/2006	07/28/2036	
Q8511E AA 4	OPTUS FINANCE PTY LIMITED.....	F		.1FE	20,592,050	112.018	22,403,600	20,000,000	20,467,554	0	(58,569)	0	0	4.625	4.220	AO	195,278	925,000	11/15/2010	10/15/2019	
Q8773# AP 1	STOCKLAND FINANCE PTY LIMITED.....	D		.1FE	150,150,150	98.572	148,006,006	150,150,150	150,150,150	0	0	0	(17,073,920)	3.990	3.990	FA	1,637,457	4,641,598	08/24/2005	08/24/2035	
Q8773# AU 0	STOCKLAND FINANCE PTY LIMITED.....	F		.1FE	15,000,000	128.607	19,291,136	15,000,000	15,000,000	0	0	0	0	6.280	6.280	JD	26,167	942,000	06/05/2007	06/21/2027	
Q8773# AU 0	STOCKLAND FINANCE PTY LIMITED.....	F		.1FE	5,000,000	128.608	6,430,379	5,000,000	5,000,000	0	0	0	0	6.280	6.280	JD	8,722	314,000	06/21/2007	06/21/2027	
Q8975P CP 3	TELSTRA CORPORATION LTD.....	D		.1FE	231,000,231	109.492	252,926,750	231,000,231	231,000,231	0	0	0	(26,267,569)	3.380	3.380	MN	1,106,106	8,416,759	11/10/2008	05/10/2016	
R4446E AR 5	STATOIL.....	D		.1	115,500,116	113.024	130,543,139	115,500,116	115,500,116	0	0	0	(13,133,784)	4.300	4.300	MS	907,754	3,591,115	03/11/1999	03/30/2029	
R8241* AA 1	SPAREBANKEN MIDT-NORGE.....	D		.2FE	103,950,104	91.032	94,627,983	103,950,104	103,950,104	0	0	0	(11,820,406)	2.940	2.940	JD	76,403	3,250,127	12/22/2006	12/22/2036	
R9397Q AH 8	DNB BANK ASA.....	D		.1	115,500,116	91.620	105,821,645	115,500,116	115,500,116	0	0	0	(13,133,784)	4.510	4.510	FA	1,349,627	3,886,926	02/10/1999	01/01/9999	
S8724# AA 2	TRANSNET SOC LIMITED SERIES A.....	D		.1FE	57,750,058	105.894	61,153,586	57,750,058	57,750,058	0	0	0	(6,566,892)	2.700	2.700	MN	199,238	1,680,862	11/17/2009	11/15/2019	
S8724# AB 0	TRANSNET SOC LIMITED SERIES B.....	D		.1FE	57,750,058	105.894	61,153,586	57,750,058	57,750,058	0	0	0	(6,566,892)	2.700	2.700	MN	199,238	1,680,862	11/17/2009	11/15/2019	
S8724# AC 8	TRANSNET SOC LIMITED SERIES C.....	D		.1FE	57,750,058	105.894	61,153,586	57,750,058	57,750,058	0	0	0	(6,566,892)	2.700	2.700	MN	199,238	1,680,862	11/17/2009	11/15/2019	

E10.34

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	For eign 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	Stated Contractual Maturity Date	
T0040K AB 2	ACEA S.P.A.	D		.2FE		231,000,231	99.432	229,687,064	231,000,231	231,000,231	0	0	0	(26,267,569)	2.500	2.500	MS	1,892,919	6,229,930	03/03/2010	03/03/2025	
T0452# AA 6	A2A S.P.A.	D		.2FE		161,700,162	95.053	153,700,887	161,700,162	161,700,162	0	0	0	(18,387,298)	3.200	3.200	FA	2,026,642	5,704,117	08/10/2006	08/10/2036	
T05404 AB 3	ATLANTIA S.P.A.	D		.2FE		231,000,231	85.563	197,651,721	231,000,231	231,000,231	0	0	0	(26,267,569)	2.730	2.730	JD	367,868	6,706,611	12/10/2009	12/10/2038	
T3833E AA 3	EXOR SPA	D		.2FE		115,500,116	94.249	108,857,889	115,500,116	115,500,116	0	0	0	(13,133,784)	2.800	2.800	MN	467,134	3,486,231	05/09/2011	05/09/2031	
T5250M AC 0	HERA S.P.A.	D		.2FE		231,000,231	104.323	240,986,440	231,000,231	231,000,231	0	0	0	(26,267,569)	2.925	2.930	FA	2,740,240	7,448,457	08/05/2009	08/05/2024	
U17406 DC 7	CITI GROUP INC	O		.1FE		84,857,935	83.930	72,704,435	86,625,087	85,156,071	0	49,989	0	(9,681,973)	2.650	2.750	MS	672,946	2,476,397	10/04/2005	09/14/2035	
U17406 DE 3	CITI GROUP INC	O		.1FE		23,097,713	101.670	23,485,793	23,100,023	23,099,362	0	258	0	(2,626,675)	1.580	1.580	MS	106,994	393,732	09/07/2005	09/16/2015	
U34911 AA 2	FPL GROUP CAPITAL INC	O		.2FE		115,500,116	92.550	106,895,669	115,500,116	115,500,116	0	0	0	(13,133,784)	2.625	2.630	MS	766,391	3,270,713	09/30/2010	09/30/2030	
U36963 5L 3	GENERAL ELECTRIC CAPITAL CORP	O		.1FE		1,155,001	101.500	1,172,326	1,155,001	1,155,001	0	0	0	(131,338)	1.770	1.770	JD	1,680	21,741	05/19/2004	06/02/2014	
U4607Y AB 7	INVESTCORP CAPITAL LIMITED	D		.3FE		404,077,154	84.449	341,386,313	404,250,404	404,136,470	0	5,146	0	(45,955,155)	3.500	3.500	MS	3,615,795	15,182,971	05/29/2001	03/29/2030	
U5009C AB 6	KRAFT FOODS GROUP INC			.2FE		28,327,500	112.450	28,112,500	25,000,000	28,305,080	0	(22,420)	0	0	5.000	4.210	JD	93,750	625,000	07/26/2012	06/04/2042	
U70577 AC 2	PEMEX PRJ FDG MASTER TR			.2FE		346,500,346	110.582	383,167,152	346,500,346	346,500,346	0	0	0	(39,401,353)	3.500	3.500	JD	875,876	12,897,330	12/05/2002	12/05/2023	
U7185P AC 7	PHILLIPS 66			.2FE		5,715,300	120.334	6,016,700	5,000,000	5,711,705	0	(3,595)	0	0	5.875	4.950	MN	48,958	186,858	07/25/2012	05/01/2042	
U77529 AA 0	ROHM & HAAS CO	O		.1	2	231,000,231	99.249	229,264,403	231,000,231	231,000,231	0	0	0	(26,267,569)	3.500	3.500	MS	2,066,169	8,721,903	03/29/2002	03/29/2032	
W4787# AA 0	INVESTOR AB	D		.1		346,500,346	99.490	344,732,155	346,500,346	346,500,346	0	0	0	(39,401,353)	3.950	3.950	AO	2,378,135	9,840,558	04/04/2003	04/04/2033	
W9520* AA 5	SBAB BANK AB	D		.1FE		115,500,116	98.475	113,738,184	115,500,116	115,500,116	0	0	0	(13,133,784)	3.050	3.050	JJ	1,683,093	3,910,926	07/09/2008	07/09/2038	
W9801L EC 0	VATTENFALL TREASURY AB	D		.1FE		57,750,058	110.657	63,904,528	57,750,058	57,750,058	0	0	0	(6,566,892)	3.260	3.260	MN	240,561	2,029,485	05/15/2009	05/15/2029	
W9809# AA 3	VATTENFALL TREASURY AB	D		.1FE		173,250,173	99.658	172,657,380	173,250,173	173,250,173	0	0	0	(19,700,677)	2.950	2.960	MN	668,385	5,518,829	11/14/2006	11/14/2036	
X1169K AF 1	CEZ, A.S.	D		.1FE		138,600,139	99.156	137,429,924	138,600,139	138,600,139	0	0	0	(15,760,541)	3.005	3.010	MS	1,203,203	4,493,026	09/17/2008	09/17/2038	
X1169K AL 8	CEZ, A.S.	D		.1FE		92,400,092	95.579	88,314,798	92,400,092	92,400,092	0	0	0	(10,507,028)	2.845	2.850	MS	825,146	2,835,864	09/08/2009	09/08/2039	
X4761* AA 3	LANDSBANKI ISLANDS HF	D		.6*		57,750,058	0.000	0	57,750,058	0	0	0	0	3.450	0.000	N/A	0	0	12/18/2003	12/18/2033		
X5313W AY 0	NORDEA BANK FINLAND	D		.1	2	115,500,116	96.516	111,476,392	115,500,116	91,353,233	0	0	7,752,831	(10,544,592)	4.510	4.510	FA	1,373,681	3,956,200	02/26/1999	01/01/9999	
X70955 AA 1	REDES ENERGETICAS NACIONAIS SGPS, S.A.	D		.3FE		115,500,116	86.855	100,318,110	115,500,116	115,500,116	0	0	0	(13,133,784)	2.710	2.710	JD	43,473	3,328,739	06/26/2009	06/26/2024	
X9518S AC 2	UPM-KYMMENE	D		.3		115,500,116	73.154	84,493,209	115,500,116	115,500,116	0	0	0	(13,133,784)	4.550	4.550	JD	1,905,781	1,884,838	06/29/2009	06/29/2029	
X9518S AD 0	UPM-KYMMENE	D		.3		127,050,127	72.571	92,201,268	127,050,127	127,050,127	0	0	0	(14,447,163)	4.460	4.460	JD	2,061,554	2,038,900	06/22/1999	06/29/2029	
X9518S AF 5	UPM-KYMMENE	D		.1	3	115,500,116	74.491	86,037,688	115,500,116	115,500,116	0	0	0	(13,133,784)	3.550	3.550	MN	375,857	4,420,043	11/29/2000	11/28/2030	
Y23874 CM 3	EXPORT-IMPORT BANK OF INDIA	D		.2FE		173,250,173	104.660	181,323,233	173,250,173	173,250,173	0	0	0	(19,700,677)	2.800	2.800	FA	1,711,327	5,347,610	02/24/2011	02/24/2023	
Y2393S JJ 2	THE EXPORT IMPORT BANK OF KOREA	D		.1FE		173,250,173	115.026	199,282,432	173,250,173	173,250,173	0	0	0	(19,700,677)	3.240	3.240	JD	171,518	5,969,621	06/20/2008	06/20/2018	
Y2393S MZ 2	THE EXPORT IMPORT BANK OF KOREA	D		.1FE		57,750,058	111.859	64,598,441	57,750,058	57,750,058	0	0	0	(6,566,892)	2.500	2.500	JD	16,042	1,535,396	12/29/2009	12/27/2019	
Y27187 AD 8	GLOBAL LOGISTIC PROPERTIES LIMITED	D		.2FE		173,250,173	97.828	169,486,764	173,250,173	173,250,173	0	0	0	(18,934,324)	2.700	2.700	JJ	2,014,033	0	07/26/2012	07/26/2027	
Y3175# AB 8	HENLAND FINANCE LIMITED	F		.1		10,429,100	119.163	11,916,318	10,000,000	10,375,712	0	(53,388)	0	0	6.180	5.240	JJ	267,800	309,000	02/15/2012	07/25/2017	
Y3175# AD 4	HENLAND FINANCE LIMITED	F		.1		20,600,000	123.784	24,756,818	20,000,000	20,550,633	0	(49,367)	0	0	6.280	5.770	JJ	544,267	628,000	02/17/2012	07/25/2019	
Y3729A AA 2	ASCENDAS REAL ESTATE INVESTMENT TRUST	D		.2FE		115,500,116	101.104	116,775,006	115,500,116	115,500,116	0	0	0	(7,199,271)	2.550	2.550	AO	556,326	1,614,333	04/23/2012	04/23/2024	
Y3855@ AA 9	IOI VENTURES (L) BERHAD	D		.2FE		69,300,069	98.795	68,465,308	69,300,069	69,300,069	0	0	0	(7,880,271)	4.500	4.500	FA	1,000,276	2,483,444	02/05/2008	02/05/2038	
Y3857# AA 5	ICICI BANK HONG KONG	D		.2FE		121,275,121	101.555	123,161,022	121,275,121	121,275,121	0	0	0	(13,790,474)	3.750	3.750	JD	265,289	4,836,499	06/10/2008	06/10/2013	
Y3857N AT 7	ICICI BANK LIMITED(SINGAPORE BRANCH)	D		.2FE		57,750,058	108.290	62,537,416	57,750,058	57,750,058	0	0	0	(6,566,892)	3.090	3.090	JD	44,612	1,897,750	12/22/2010	12/22/2020	
Y3915# AB 3	INDIAN RAILWAY FINANCE CORPORATION LTD	D		.2FE		138,600,139	101.804	141,100,430	138,600,139	138,600,139	0	0	0	(15,760,541)	2.850	2.850	MS	1,217,949	4,261,272	03/10/2011	03/10/2026	
Y3915# AC 1	INDIAN RAILWAY FINANCE CORPORATION LTD	D		.2FE		34,650,035	102.266	35,435,374	34,650,035	34,650,035	0	0	0	(3,940,135)	2.900	2.900	MS	309,829	1,084,008	03/30/2011	03/30/2026	
Y3991@ AA 4	INDUSTRIAL BANK OF KOREA	D		.1FE		173,250,173	115.502	200,107,121	173,250,173	173,250,173	0	0	0	(19,700,677)	3.330	3.330	JD	288,462	6,135,444	06/13/2008	06/13/2018	
Y3994M AP 1	INDUSTRIAL BANK OF KOREA	D		.1FE		57,750,058	111.941	64,646,044	57,750,058	57,750,058	0	0	0	(6,566,892)	2.500	2.500	JJ	665,730	1,602,838	01/15/2010	01/15/2020	
Y4178# AA 5	IOI VENTURES (L) BERHAD	D		.2FE		173,250,173	93.216	161,497,315	173,250,173	173,250,173	0	0	0	(19,700,677)	4.325	4.330	JJ	2,421,991	5,518,459	01/22/2007	01/22/2037	
Y4823P DK 7	KOREA DEVELOPMENT BANK	D		.1FE		36,960,037	103.320	38,187,110	36,960,037	36,960,037	0	0	0	(4,202,811)	2.960	2.960	MJSD	53,952	1,171,830	09/03/2009	09/12/2014	

E10.35

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	Stated Contractual Maturity Date	
Y48252 FK 4	KOREA DEVELOPMENT BANK.....		D		.1FE	173,250,173	114.812	198,912,543	173,250,173	173,250,173	0	0	0	(19,700,677)	3.220	3.220	MN	480,384	6,013,749	05/30/2008	05/30/2018	
Y48406 BY 0	KOREA ELECTRIC POWER CORPORATION.....		D		.1FE	232,963,733	118.357	273,404,736	231,000,231	232,254,625	0	(200,032)	0	(26,415,464)	4.190	4.090	MN	914,119	10,433,792	11/28/2008	11/27/2018	
Y54561 AA 6	MALAYAN BANKING BERHAD.....		D		.1FE	115,500,116	103.445	119,479,071	115,500,116	115,500,116	0	0	0	(13,133,784)	2.500	2.500	JD	72,188	3,070,793	12/22/2011	12/22/2026	
Y5759* AA 3	MAPLETRELOG TREASURY COMPANY PTE.LTD.....		D		.2FE	103,950,104	104.872	109,014,615	103,950,104	103,950,104	0	0	0	(11,820,406)	2.710	2.710	JD	86,076	2,995,865	12/20/2011	12/20/2021	
Y6420@ AA 8	NH BANK.....		D		.1FE	115,500,116	112.014	129,376,011	115,500,116	115,500,116	0	0	0	(13,133,784)	3.160	3.160	MN	598,162	3,934,461	05/02/2008	05/02/2018	
Y6599* AA 5	PTT PUBLIC CO LTD.....		D		.2FE	265,650,266	95.705	254,239,630	265,650,266	265,650,266	0	0	0	(30,207,704)	4.450	4.450	AO	2,093,615	8,763,968	04/05/2006	04/07/2036	
Y68851 AN 7	PETRONAS.....		D		.1FE	42,408,177	100.630	45,328,829	45,045,045	44,890,517	0	309,542	0	(5,096,416)	3.400	4.060	JJ	683,944	1,700,291	03/17/2009	07/22/2013	
Y70750 AW 7	POSCO.....		D		.2FE	173,250,173	104.794	181,554,920	173,250,173	173,250,173	0	0	0	(19,700,677)	2.700	2.700	JD	116,944	4,974,684	12/22/2011	12/22/2021	
Y7084N AG 1	PSA INTERNATIONAL PTE LTD.....		F		.1FE	29,885,850	108.971	32,691,300	30,000,000	29,897,640	0	9,207	0	0	3.875	3.920	FA	452,083	1,162,500	01/27/2011	02/11/2021	
Y72596 AP 7	RELIANCE INDUSTRIES LTD.....		D		.2FE	29,215,523	99.071	36,731,217	37,075,537	32,931,239	0	1,202,470	0	(3,712,953)	2.860	6.760	MS	270,981	1,137,868	04/28/2009	03/29/2016	
Y7281R AA 6	RH INTERNATIONAL (SINGAPORE) CORPORATION.....		D		.2FE	173,250,173	99.500	172,384,685	173,250,173	173,250,173	0	0	0	(19,700,677)	2.720	2.720	FA	1,662,432	5,194,821	08/24/2011	08/24/2026	
Y8131D AL 3	SP POWERASSETS LTD.....		D		.1FE	173,250,173	117.198	203,045,149	173,250,173	173,250,173	0	0	0	(19,700,677)	3.100	3.100	AO	910,045	5,794,795	04/30/2009	04/30/2024	
Y8162D AB 7	ST ENGINEERING FINANCIAL 1 LTD.....		F		.1FE	5,218,500	116.053	5,802,650	5,000,000	5,175,531	0	(22,889)	0	0	4.800	4.180	JJ	110,000	240,000	01/27/2011	07/16/2019	
Y8345# AA 4	TNB CAPITAL LTC.....		D		.2FE	300,300,300	102.901	309,010,871	300,300,300	300,300,300	0	0	0	(34,147,840)	4.055	4.110	AO	2,106,148	9,757,594	04/13/2004	04/13/2034	
Y8745Y AG 6	KOREA WATER RESOURCES CORPORATION.....		D		.1FE	173,250,173	101.826	176,413,843	173,250,173	173,250,173	0	0	0	(19,700,677)	3.420	3.420	AO	1,464,830	6,392,967	10/02/2008	10/02/2018	
Y9536H AD 1	WHARF FINANCE NO 1 LIMITED.....		D		.1FE	115,486,255	108.125	124,884,742	115,500,116	115,487,230	0	822	0	(13,132,298)	2.875	2.880	MS	968,517	3,582,210	09/16/2011	09/16/2026	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					51,954,762,712	XXX	53,613,955,767	50,976,176,239	51,279,230,310	0	(18,990,660)	180,482,501	(3,538,013,812)	XXX	XXX	XXX	509,252,739	1,850,710,529	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
02319* AA 0	AMBER TRUST TWO (ENCANA).....		T		2AM	69,935,320	81.675	57,119,861	69,935,320	69,935,320	0	0	0	(7,952,507)	4.280	4.280	FA	808,445	2,139,965	03/02/2007	08/20/2034	
03235M AA 0	AMTRAK/PENN STATION LEASE.....				2	10,657,623	122.540	10,758,033	8,779,148	9,557,956	0	(241,769)	0	0	9.500	6.200	JD	37,068	834,019	10/28/2003	06/15/2017	
30251T AA 7	FNBC 1993-A PASS THROUGH TRUST.....				.2	23,759,446	110.022	25,220,995	22,923,593	23,151,813	0	(74,202)	0	0	8.080	7.680	JJ	905,533	1,852,226	04/21/1997	01/05/2018	
33803W AB 5	FISHERS LANE ASSOC LLC.....				.2	37,097,825	102.840	36,827,004	35,810,000	37,088,759	0	(9,066)	0	0	5.477	5.200	MON	141,650	711,703	10/25/2012	08/05/2040	
61758P AA 8	MORGAN STANLEY ACES SPC 2008-08A IA.....		E		.6	17,450,000	109.618	19,128,346	17,450,000	17,450,000	0	0	0	0	7.550	7.550	MS	369,625	1,317,475	08/14/2008	09/20/2014	
70338A AA 3	PATRON'S LEGACY 2003-3.....				.1FE	9,869,668	96.860	9,559,761	9,869,668	9,869,668	0	0	0	0	5.646	5.650	MON	21,671	557,241	12/17/2003	05/17/2021	
72349C AB 8	PINNACLE TOWERS ACQUISITION HOLDINGS LLC.....				.1FE	30,000,000	137.395	41,218,500	30,000,000	30,000,000	0	0	0	0	9.000	8.950	MON	225,000	2,700,000	07/21/2009	08/15/2030	
74977R AW 4	RABOBANK SIFMA RANGE ACCRUAL NOTE.....		F		.3	15,000,000	138.105	20,715,813	15,000,000	15,000,000	0	0	0	0	8.350	8.350	FMAN	135,688	1,252,500	07/24/2007	08/22/2022	
74977R AW 4	RABOBANK (SIFMA RANGE ACCRUAL NOTE).....		F		.1FE	4,822,500	138.105	6,905,271	5,000,000	4,861,769	0	8,778	0	0	8.350	8.780	FMAN	45,229	417,500	08/22/2007	08/22/2022	
755920 AD 7	ROCS SERIES BLS-1998-1.....				.2	6,939,942	112.051	8,682,660	7,748,829	7,439,956	0	96,260	0	0	6.295	7.900	JJ	224,925	487,789	11/27/2000	01/15/2018	
865625 D* 5	SBM LEASE & LOAN RECEIVABLES SERIES4.....		D		2AM	20,335,134	100.240	20,426,835	20,377,928	20,356,611	0	1,068	0	(2,314,773)	2.630	2.720	MON	1,468	580,830	03/09/2010	08/31/2015	
G0450# AA 2	ARCH FINANCE LTD (JGB #15) 2004-1.....		D		.1FE	57,750,058	107.653	62,169,849	57,750,058	57,750,058	0	0	0	(6,566,892)	3.375	3.380	JD	25,338	1,520,269	10/21/2004	06/25/2034	
G0450# AB 0	ARCH FINANCE LTD (JGB #15) 2004-2.....		D		.1FE	57,750,058	107.653	62,169,849	57,750,058	57,750,058	0	0	0	(6,566,892)	3.375	3.380	JD	25,338	1,520,269	10/21/2004	06/25/2034	
G0450# AC 8	ARCH FINANCE LTD (JGB #15) 2004-3.....		D		.1FE	57,750,058	107.653	62,169,849	57,750,058	57,750,058	0	0	0	(6,566,892)	3.375	3.380	JD	25,338	1,520,269	10/21/2004	06/25/2034	
G0450# AD 6	ARCH FINANCE LTD (JGB #15) 2004-4.....		D		.1FE	57,750,058	107.653	62,169,849	57,750,058	57,750,058	0	0	0	(6,566,892)	3.375	3.380	JD	25,338	1,520,269	10/21/2004	06/25/2034	
G0450# AE 4	ARCH FINANCE LTD (JGB #15) 2004-5.....		D		.1FE	57,750,058	107.653	62,169,849	57,750,058	57,750,058	0	0	0	(6,566,892)	3.375	3.380	JD	25,338	1,520,269	10/21/2004	06/25/2034	
G0450# AF 1	ARCH FINANCE LTD (JGB #15) 2004-6.....		D		.1FE	57,750,058	107.653	62,169,849	57,750,058	57,750,058	0	0	0	(6,566,892)	3.375	3.380	JD	25,338	1,520,269	10/21/2004	06/25/2034	
G0450# AG 9	ARCH FINANCE LTD (JGB #18) 2005-1.....		D		.1FE	57,750,058	99.523	57,474,457	57,750,058	57,750,058	0	0	0	(6,566,892)	3.350	3.350	MS	408,848	1,533,181	06/29/2005	03/26/2035	
G0450# AH 7	ARCH FINANCE LTD (JGB #18) 2005-2.....		D		.1FE	57,750,058	99.523	57,474,457	57,750,058	57,750,058	0	0	0	(6,566,892)	3.350	3.350	MS	408,848	1,533,181	06/29/2005	03/26/2035	
G0450# AJ 3	ARCH FINANCE LTD (JGB #18) 2005-3.....		D		.1FE	57,750,058	99.523	57,474,457	57,750,058	57,750,058	0	0	0	(6,566,892)	3.350	3.350	MS	408,848	1,533,181	06/29/2005	03/26/2035	
G0450# AK 0	ARCH FINANCE LTD (JGB #18) 2005-4.....		D		.1FE	57,750,058	99.523	57,474,457	57,750,058	57,750,058	0	0	0	(6,566,892)	3.350	3.350	MS	408,848	1,533,181	06/29/2005	03/26/2035	
G0450# AL 8	ARCH FINANCE LTD (JGB #18) 2005-5.....		D		.1FE	57,750,058	98.606	56,945,189	57,750,058	57,750,058	0	0	0	(6,566,892)	3.370	3.370	MS	400,904	1,503,390	07/28/2005	03/26/2035	
G0450# AM 6	ARCH FINANCE LTD (JGB #18) 2005-6.....		D		.1FE	57,750,058	98.606	56,945,189	57,750,058	57,750,058	0	0	0	(6,566,892)	3.370	3.370	MS	400,904	1,503,390	07/28/2005	03/26/2035	
G0450# AN 4	ARCH FINANCE LTD (JGB #18) 2005-7.....		D		.1FE	57,750,058	98.606	56,945,189	57,750,058	57,750,058	0	0	0	(6,566,892)	3.370	3.370	MS	400,904	1,503,390	07/28/2005	03/26/2035	

E10.36

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	For eign 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	Stated Contractual Maturity Date
G0450# AP 9	ARCH FINANCE LTD (JGB #18) 2005-8	D	1	1FE	57,750,058	98.606	56,945,189	57,750,058	57,750,058	0	0	0	(6,566,892)	3.370	3.370	MS	400,904	1,503,390	07/28/2005	03/26/2035
G0450# AQ 7	ARCH FINANCE LTD (JGB #19) 2005-9	D	1	1FE	57,750,058	96.043	55,465,119	57,750,058	57,750,058	0	0	0	(6,566,892)	3.445	3.450	JD	25,978	1,558,682	09/28/2005	06/25/2035
G0450# AR 5	ARCH FINANCE LTD (JGB #19) 2005-10	D	1	1FE	57,750,058	96.043	55,465,119	57,750,058	57,750,058	0	0	0	(6,566,892)	3.445	3.450	JD	25,978	1,558,682	09/28/2005	06/25/2035
G0450# AS 3	ARCH FINANCE LTD (JGB #19) 2005-11	D	1	1FE	57,750,058	96.043	55,465,119	57,750,058	57,750,058	0	0	0	(6,566,892)	3.445	3.450	JD	25,978	1,558,682	09/28/2005	06/25/2035
G0450# AT 1	ARCH FINANCE LTD (JGB #19) 2005-12	D	1	1FE	57,750,058	96.043	55,465,119	57,750,058	57,750,058	0	0	0	(6,566,892)	3.445	3.450	JD	25,978	1,558,682	09/28/2005	06/25/2035
G0450# AU 8	ARCH FINANCE LTD (JGB #19) 2005-13	D	1	1FE	57,750,058	95.486	55,143,058	57,750,058	57,750,058	0	0	0	(6,566,892)	3.490	3.490	JD	25,674	1,540,431	10/21/2005	06/25/2035
G0450# AV 6	ARCH FINANCE LTD (JGB #19) 2005-14	D	1	1FE	57,750,058	95.486	55,143,058	57,750,058	57,750,058	0	0	0	(6,566,892)	3.490	3.490	JD	25,674	1,540,431	10/21/2005	06/25/2035
G0450# AW 4	ARCH FINANCE LTD (JGB #19) 2005-15	D	1	1FE	57,750,058	95.486	55,143,058	57,750,058	57,750,058	0	0	0	(6,566,892)	3.490	3.490	JD	25,674	1,540,431	10/21/2005	06/25/2035
G0450# AX 2	ARCH FINANCE LTD (JGB #19) 2005-16	D	1	1FE	57,750,058	95.486	55,143,058	57,750,058	57,750,058	0	0	0	(6,566,892)	3.490	3.490	JD	25,674	1,540,431	10/21/2005	06/25/2035
G0450# AY 0	ARCH FINANCE LTD (JGB #19) 2005-17	D	1	1FE	57,750,058	99.675	57,562,359	57,750,058	57,750,058	0	0	0	(6,566,892)	3.560	3.560	JD	25,705	1,542,327	11/09/2005	06/25/2035
G0450# AZ 7	ARCH FINANCE LTD (JGB #19) 2005-18	D	1	1FE	57,750,058	99.675	57,562,359	57,750,058	57,750,058	0	0	0	(6,566,892)	3.560	3.560	JD	25,705	1,542,327	11/09/2005	06/25/2035
G0450# BA 1	ARCH FINANCE LTD (Codelco) 2006-1	D	1	1FE	34,096,959	89.826	30,627,894	34,096,959	34,096,959	0	0	0	(3,877,244)	3.830	3.830	MS	257,700	966,376	12/28/2006	09/25/2035
G0450# BB 9	ARCH FINANCE LTD (Codelco) 2006-2	D	1	1FE	34,096,959	89.826	30,627,894	34,096,959	34,096,959	0	0	0	(3,877,244)	3.830	3.830	MS	257,700	966,376	12/28/2006	09/25/2035
G0450# BC 7	ARCH FINANCE LTD (Codelco) 2006-3	D	1	1FE	34,096,959	89.826	30,627,894	34,096,959	34,096,959	0	0	0	(3,877,244)	3.830	3.830	MS	257,700	966,376	12/28/2006	09/25/2035
G0450# BD 5	ARCH FINANCE LTD (ALCOA) 2007-1	D	3	3AM	142,799,007	59.477	84,932,622	142,799,007	142,799,007	0	0	0	(16,238,004)	4.020	4.020	FA	1,643,022	4,107,556	03/15/2007	02/07/2037
G0450# BE 3	ARCH FINANCE LTD (TAQA) 2007-2	D	2	2AM	141,173,204	92.217	130,185,919	141,173,204	141,173,204	0	0	0	(16,053,131)	4.660	4.660	MN	756,345	4,614,984	07/20/2007	11/02/2036
G05072 10	ARCH FINANCE LTD(EDF)2010-001	D	1	1FE	104,487,087	90.496	84,872,204	93,786,094	103,943,581	0	0	(283,955)	(11,827,113)	3.000	2.450	JJ	1,203,588	3,101,614	11/26/2010	02/01/2040
G0598V AA 0	ATAMI BEACH LINE MEZZANINE FUNDING	D	2	1FE	27,667,706	0.000	27,667,706	27,667,706	0	0	0	3,020,388	(80,998)	4.000	0.000	MN	0	0	05/23/2002	05/31/2030
G2952V QC 5	EIRLES TWO LTD(TRANS CANADA PIPELINES)	T	1	1FE	51,540,587	102.921	49,831,792	48,417,648	51,398,614	0	0	(77,598)	(5,846,691)	3.120	2.800	JD	125,886	1,606,521	12/30/2010	06/04/2040
G2952V QD 3	EIRLES TWO LTD(TRANS CANADA PIPELINES)	T	1	1FE	49,951,461	99.033	46,610,978	47,066,297	49,825,264	0	0	0	(73,961)	2.910	2.610	JD	114,136	1,456,569	02/23/2011	06/04/2040
G5919@ AA 8	MAX CAPITAL LTD(WACHOVIA) 2007-1	D	1	1FE	135,366,135	88.453	119,734,826	135,366,135	135,366,135	0	0	0	(15,392,795)	4.060	4.060	FA	1,646,556	4,060,000	04/18/2007	02/05/2037
G5919@ AB 6	MAX CAPITAL LTD(WACHOVIA) 2007-2	D	1	1FE	68,607,069	89.147	61,160,965	68,607,069	68,607,069	0	0	0	(7,801,468)	4.180	4.180	FA	847,611	2,090,000	04/26/2007	02/05/2037
G5919@ AC 4	MAX CAPITAL LTD(WELLS FARGO BANK)	D	1	1FE	139,096,789	86.908	120,886,724	139,096,789	139,096,789	0	0	0	(15,817,017)	3.890	3.890	FA	1,329,084	3,890,000	06/08/2007	08/28/2036
G5919@ AD 2	MAX CAPITAL LTD (ANHEUSER-BUSCH) 2007-04	D	1	1FE	139,168,558	101.105	140,706,482	139,168,558	139,168,558	0	0	0	(15,825,178)	2.955	2.960	MS	4,436,387	4,436,387	10/11/2007	09/04/2037
G5919@ AE 0	MAX CAPITAL LTD (UPS) 2008-01	D	1	1FE	231,777,254	98.183	227,565,606	231,777,254	231,777,254	0	0	0	(26,355,926)	4.140	4.140	JJ	3,480,944	7,735,430	02/28/2008	01/19/2038
G6263B AA 5	MORGAN STANLEY ACES SPC 2007-29 I	D	6	1FE	57,750,058	59.043	34,097,540	57,750,058	13,080,388	0	0	0	(1,487,401)	3.300	3.300	MJSD	58,231	2,041,079	08/09/2007	09/20/2017
G62642 AA 4	MORGAN STANLEY ACES SPC 2008-5 I	D	6	1FE	115,500,116	103.050	119,022,372	115,500,116	115,500,116	0	0	0	(13,133,784)	3.450	3.450	MJSD	121,756	4,267,710	04/02/2008	06/20/2014
G6264R AA 9	MORGAN STANLEY ACES SPC 2007-38 I	D	6	1FE	86,625,087	61.600	53,361,287	86,625,087	15,901,629	0	0	0	(1,707,227)	3.000	44.270	MJSD	79,406	2,783,289	11/21/2007	12/20/2017
G7393C AK 2	RAV INTL LTD (HKBK)	D	4	1	115,500,116	110.128	127,198,221	115,500,116	115,500,116	0	0	0	(13,133,784)	4.000	4.000	MN	397,834	4,980,331	10/30/1997	05/31/2037
G7393D AA 2	RAV INTL LTD (BTMU)	D	1	1	173,250,173	117.410	203,412,769	173,250,173	173,250,173	0	0	0	(19,700,677)	5.000	5.000	MS	1,595,344	6,311,250	08/07/1997	09/30/2027
G7393E AM 4	RAV INTL LTD (TENAGA)	D	2	1	64,680,065	138.491	89,576,211	64,680,065	64,680,065	0	0	0	(7,354,919)	5.160	5.160	MN	528,436	3,597,791	02/27/1998	11/04/2025
G7393E AN 2	RAV INTL LTD (PETRONAS)	D	1	1	21,945,022	137.690	30,215,998	21,945,022	21,945,022	0	0	0	(2,495,419)	4.510	4.510	AO	206,192	1,067,862	02/27/1998	10/16/2026
G7653# AA 2	SIGNUM ORANGE LTD(METLIFE) 2005-1	D	1	1Z	57,750,058	89.408	51,633,368	57,750,058	57,750,058	0	0	0	(6,566,892)	3.850	3.850	JD	63,483	1,757,991	09/29/2005	06/20/2035
G7653# AB 0	SIGNUM ORANGE LTD(METLIFE) 2005-2	D	1	1Z	57,750,058	89.408	51,633,368	57,750,058	57,750,058	0	0	0	(6,566,892)	3.850	3.850	JD	63,483	1,757,991	09/29/2005	06/20/2035
G7653# AC 8	SIGNUM ORANGE LTD(METLIFE) 2005-3	D	1	1Z	57,750,058	89.408	51,633,368	57,750,058	57,750,058	0	0	0	(6,566,892)	3.850	3.850	JD	63,483	1,757,991	09/29/2005	06/20/2035
G7653@ AA 4	SIGNUM QUARTZ LIMITED (CAT)2008-1	D	1	1Z	120,886,008	103.324	124,904,477	120,886,008	120,886,008	0	0	0	(13,746,227)	4.210	4.210	FA	1,661,841	4,431,577	04/10/2008	08/18/2036
G7654* AA 5	SIGNUM RHINESTONE LIMITED (AZN)2007-1	D	1	1Z	175,118,598	98.108	171,804,794	175,118,598	175,118,598	0	0	0	(19,913,140)	4.080	4.080	MS	1,635,026	5,605,802	12/10/2007	09/16/2037
G7657* AA 2	SIGNUM WHITE LTD(VALE)	D	4	2Z	95,222,783	89.392	77,367,763	86,548,857	94,820,591	0	0	0	(10,787,982)	3.433	2.920	MN	412,706	3,203,235	12/22/2010	11/13/2039
G7657* AB 0	SIGNUM WHITE LIMITED (AMGEN) 2011-01	D	1	2Z	57,739,781	104.247	60,192,047	57,739,781	57,739,781	0	0	0	(6,565,724)	3.700	3.700	MN	302,776	2,508,690	12/21/2011	11/18/2041
G8098@ AA 5	SIGNUM IRON LIMITED(APACHE CORPORATION)	D	1	1Z	143,394,550	86.386	123,873,073	143,394,550	143,394,550	0	0	0	(16,305,725)	4.065	4.070	JJ	1,913,225	4,174,308	06/12/2007	01/16/2037
G81277 AA 6	SIGNUM(TELEKOM MALASIA)	D	1	1	80,826,958	131.441	106,269,824	80,850,081	80,832,297	0	0	0	(9,191,598)	5.000	5.000	FA	1,684,377	4,456,342	03/31/1998	08/02/2025
G81277 AB 4	SIGNUM(TENAGA NASIONAL)	D	1	2	34,650,035	132.419	45,883,184	34,650,035	34,650,035	0	0	0	(3,940,135)	5.150	5.150	MN	292,456	1,923,653	03/31/1998	11/02/2025

E10.37

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	For eign 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	Stated Contractual Maturity Date	
G81277 AE 8	SIGNUM(MARATHON OIL).....		.....	.....	.....2	57,750,058	97.954	56,568,243	57,750,058	57,750,058	0	0	0	(6,566,892)	4.075	4.070	JJ.....	779,683	1,711,500	12/11/1998	07/19/2023
G81277 FZ 6	SIGNUM(AHOLD).....		.....	D.....1	.....2	369,600,370	108.702	401,764,140	369,600,370	369,600,370	0	0	0	(42,028,110)	3.500	3.500	MN.....	1,652,935	13,944,925	05/15/2001	05/15/2031
G8350# AA 6	SPICES FIN LTD (SBC).....		.....	.....	.....1FE	64,571,561	92.866	57,523,929	61,942,712	64,058,160	0	(76,016)	0	(7,286,206)	3.015	2.800	MS.....	552,597	2,016,570	06/01/2005	09/20/2034
G8350# AB 4	SPICES FINANCE LTD(VZ).....		.....	.....	.....1FE	98,976,022	121.993	94,330,876	77,325,017	94,053,331	0	(773,905)	0	(10,715,403)	4.300	2.760	JD.....	282,395	3,536,877	07/15/2005	12/04/2030
G8760@ AA 2	TERRA 2008-01 A1.....		.....	D.....6	.....2AM	115,500,116	94.685	109,361,180	115,500,116	115,500,116	0	0	0	(13,133,784)	3.860	3.860	MJSD.....	136,226	4,775,405	05/14/2008	09/20/2018
J4706# AB 1	NIS FUNDING B.....		.....	D.....2	.....1FE	3,268,399	100.882	3,478,073	3,447,678	3,424,462	0	20,921	0	(388,991)	2.700	3.260	JAJO.....	17,342	101,950	03/05/2002	07/25/2021
J4706# AC 9	NIS FUNDING C.....		.....	D.....2	.....1FE	11,342,111	104.503	12,070,051	11,550,012	11,481,514	0	15,439	0	(1,305,177)	3.400	3.560	JAJO.....	73,161	429,839	12/17/2001	07/25/2021
J4706# AD 7	NIS FUNDING D.....		.....	D.....2	.....1FE	9,159,159	106.561	9,760,064	9,159,159	9,159,159	0	0	0	(1,041,509)	3.500	3.500	JAJO.....	59,723	350,887	12/14/2001	07/25/2021
J6205* AA 8	CHAMPION BENEFICIAL INTEREST 2009-2.....		.....	D.....	.....1FE	7,700,018	100.130	7,710,029	7,700,018	7,700,018	0	0	0	(875,587)	3.180	3.230	MON.....	680	269,407	06/24/2009	06/30/2016
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....		.....	.....	.....	5,220,001,922	XXX	5,077,836,232	5,167,776,377	5,069,436,327	0	2,044,550	3,020,388	(558,896,504)	XXX	XXX	XXX	34,456,965	173,362,693	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....		.....	.....	.....	57,174,764,634	XXX	58,691,791,999	56,143,952,616	56,348,666,637	0	(16,946,110)	183,502,889	(4,096,910,316)	XXX	XXX	XXX	543,709,704	2,024,073,222	XXX	XXX
Hybrid Securities - Issuer Obligations																						
026351 BB 1	AMERICAN GENERAL CAPITAL II.....		.....	.....	.....2FE	19,854,000	125.500	18,825,000	15,000,000	18,933,824	0	(123,848)	0	0	8.500	6.050	JJ.....	637,500	1,275,000	07/17/2003	07/01/2030
054536 AA 5	AXA.....		.....	F.....	.....2FE	52,554,531	125.338	56,665,310	45,210,000	51,348,626	0	(164,370)	0	0	8.600	7.230	JD.....	172,803	3,888,060	05/16/2003	12/15/2030
05946N AD 7	BANCO BRADESCO SA.....		.....	F.....	.....2FE	49,591,500	105.250	52,625,000	50,000,000	49,952,116	0	54,561	0	0	8.750	8.870	AO.....	814,236	4,375,000	10/20/2003	10/24/2013
05958A AA 6	BANCO DO BRASIL SA.....		.....	F.....	.....2FE	17,064,800	110.700	16,605,000	15,000,000	15,540,026	0	(289,079)	0	0	8.500	6.260	MS.....	357,708	1,275,000	11/07/2006	09/20/2014
06738C 82 8	BARCLAYS BANK PLC.....		.....	F.....3	.....3FE	52,572,845	95.942	50,369,550	52,500,000	52,567,480	0	(1,756)	0	0	6.278	6.260	JD.....	146,487	3,295,950	10/25/2005	01/01/9999
06738C 82 8	BARCLAYS BANK PLC.....		.....	F.....1	.....3FE	12,150,460	95.942	11,513,040	12,000,000	12,134,531	0	(2,832)	0	0	6.278	6.180	JD.....	33,483	753,360	07/13/2005	01/01/9999
251528 AA 3	DEUTSCHE BANK CAPITAL FUNDING.....		.....	R.....	.....1	15,655,316	68.036	10,817,724	15,900,000	15,900,000	0	0	0	0	3.281	8.110	MJSD.....	2,898	555,660	03/31/2000	01/01/9999
26157H AA 6	DRESDNER FUNDING TRUST 4.....		.....	.....	.....3FE	178,569,283	83.667	144,953,915	173,250,173	103,950,104	0	0	0	(11,820,406)	3.500	3.300	MS.....	1,532,783	6,542,510	03/05/2010	03/31/2031
360008 AA 4	FULTON CAPITAL TRUST I.....		.....	.....	.....2FE	15,841,700	95.000	15,200,000	16,000,000	15,857,641	0	2,607	0	0	6.290	6.360	FA.....	419,333	1,006,400	03/13/2006	02/01/2036
360008 AA 4	FULTON CAPITAL TRUST I.....		.....	.....	.....2FE	11,927,000	95.000	11,400,000	12,000,000	11,934,439	0	1,231	0	0	6.290	6.340	FA.....	314,500	754,800	01/26/2006	02/01/2036
38143V AA 7	GOLDMAN SACHS CAPITAL I.....		.....	.....	.....2FE	47,553,350	103.799	49,952,231	48,124,000	47,623,512	0	10,250	0	0	6.345	6.430	FA.....	1,153,532	3,053,468	05/06/2004	02/15/2034
38143V AA 7	GOLDMAN SACHS CAPITAL I.....		LS.....	.....	.....2FE	876,000	103.799	909,279	876,000	876,000	0	0	0	0	6.345	6.340	FA.....	20,998	55,582	05/06/2004	02/15/2034
38143V AA 7	GOLDMAN SACHS CAPITAL I.....		.....	.....	.....2FE	20,000,000	103.799	20,759,800	20,000,000	20,000,000	0	0	0	0	6.345	6.350	FA.....	479,400	1,269,000	02/12/2004	02/15/2034
39136M AA 4	GREAT-WEST LIFE & ANNUITY CAPITAL I.....		.....	I.....	.....2FE	35,184,200	101.743	35,610,050	35,000,000	35,163,390	0	(3,666)	0	0	6.625	6.580	MN.....	296,285	2,318,750	08/22/2005	11/15/2034
404398 AA 7	HVB FUNDING TRUST I.....		.....	R.....	.....3FE	41,850,000	93.000	41,850,000	45,000,000	41,850,000	0	(8,280)	3,457,655	0	8.741	8.660	JD.....	10,926	5,900,175	11/22/1999	06/30/2029
404399 AA 5	HVB FUNDING TRUST 3.....		.....	R.....	.....1	7,783,590	95.000	7,125,000	7,500,000	7,125,000	0	(6,235)	616,914	0	9.000	8.630	JD.....	1,875	1,012,500	05/30/2003	10/22/2031
40445* AA 7	HVB FUNDING TRUST 6.....		.....	.....	.....3FE	288,750,289	72.000	207,900,208	288,750,289	207,900,208	0	0	80,850,081	(32,834,461)	3.500	3.500	JD.....	28,073	10,747,775	04/09/2001	12/31/2029
69335G AA 3	PECO ENERGY CAPITAL TRUST IV.....		.....	.....	.....2FE	17,270,530	98.417	18,699,230	19,000,000	17,521,051	0	34,118	0	0	5.750	6.430	JD.....	48,556	1,092,500	09/04/2003	06/15/2033
76117H AA 0	RESONA PREFERRED GLOBAL SECURITIES (CAYM).....		.....	F.....3	.....3FE	5,000,000	109.127	5,456,350	5,000,000	5,000,000	0	0	0	0	7.191	7.190	JUL.....	150,811	359,550	07/20/2005	01/01/9999
846505 AA 3	SPAREBANKEN VEST.....		.....	F.....13	.....3FE	60,000,000	99.875	59,925,000	60,000,000	60,000,000	0	0	0	0	7.300	7.300	AO.....	754,333	4,380,000	04/02/2004	01/01/9999
893472 AA 8	TRANSAMERICA CAPITAL II.....		.....	.....	.....2FE	13,860,500	114.224	13,706,880	12,000,000	13,426,238	0	(62,391)	0	0	7.650	6.350	JD.....	76,500	918,000	01/06/2005	12/01/2026
D18036 CF 4	DEUTSCHE BANK CAPITAL TRUST II.....		.....	.....	.....1	231,000,231	87.529	202,191,083	231,000,231	167,194,109	0	0	13,185,374	(19,278,312)	5.200	5.200	JD.....	4,386,646	8,724,820	04/27/1999	01/01/9999
G0016Z AB 3	ABBAY NATIONAL PLC.....		.....	D.....1	.....2FE	57,750,058	107.834	62,274,249	57,750,058	57,750,058	0	0	0	(6,566,892)	5.500	5.500	JD.....	35,292	3,377,872	07/31/1995	01/01/9999
G0016Z AF 4	ABBAY NATIONAL PLC.....		.....	D.....1	.....2FE	57,750,058	105.816	61,108,547	57,750,058	57,750,058	0	0	0	(6,566,892)	4.000	4.000	JD.....	25,667	2,456,634	12/27/1996	01/01/9999
G0534Z BR 0	FORTIS LUXEMBOURG FINANCE S.A.....		.....	D.....1	.....2	57,750,058	106.150	61,301,779	57,750,058	57,750,058	0	0	0	(6,566,892)	4.730	4.730	MS.....	857,412	2,946,757	09/08/1995	01/01/9999
G0534Z CA 6	FORTIS LUXEMBOURG FINANCE S.A.....		.....	D.....1	.....2FE	57,750,058	106.256	61,363,173	57,750,058	57,750,058	0	0	0	(6,566,892)	4.120	4.120	JD.....	46,264	2,530,333	12/27/1996	01/01/9999
G07980 BR 8	BARCLAYS BANK PLC.....		.....	D.....1	.....2FE	138,600,139	81.221	112,572,945	138,600,139	84,309,106	0	0	28,374,712	(10,160,023)	5.000	5.000	AO.....	764,986	4,514,674	05/29/1998	01/01/9999
G0798F DJ 1	BARCLAYS BANK PLC.....		.....	D.....1	.....1FE	92,400,092	84.264	77,859,690	92,400,092	58,349,282	0	0	19,068,415	(7,020,127)	5.030	5.030	AO.....	554,487	3,168,498	04/02/1998	01/01/9999
G3684F AG 1	MIZUHO FINANCE CAYMAN.....		.....	D.....1	.....1FE	21,022,176	103.955	24,013,564	23,100,023	22,724,326	0	151,370	0	(2,580,069)	3.900	4.610	JUN.....	455,455	983,607	01/31/1996	01/01/9999
J77067 AQ 9	SUMITOMO MITSUI BANKING CORPORATION.....		.....	D.....1	.....2	57,750,058	106.794	61,673,839	57,750,058	57,750,058	0	0	0	(6,566,892)	4.500	4.500	AO.....	448,552	2,804,794	04/30/1996	01/01/9999

E10.38

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	For eign 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	Stated Contractual Maturity Date	
N00174 AG 2	ABBEY NATIONAL FIRST CAPITAL.....	D	1	2	173,250,173	106.705	184,866,337	173,250,173	173,250,173	0	0	0	(19,700,677)	5.560	5.560	JJ	4,040,387	10,694,138	01/31/1995	01/01/9999	
N2890Z AA 4	MIZUHO FINANCE ARUBA.....	D	1	1FE	288,750,289	101.043	291,760,915	288,750,289	288,750,289	0	0	0	(32,834,461)	4.350	4.350	MS	3,175,050	13,550,099	03/31/1998	01/01/9999	
N5350P AA 2	KLM ROYAL DUTCH AIRLINES.....	D	1	2	346,500,347	101.601	352,049,134	346,500,347	346,500,347	0	0	0	(39,401,353)	5.280	5.280	FA	4,481,988	13,118,012	03/12/1999	01/01/9999	
N7902U AQ 5	SOCIETE GENERALE.....	D	1	3	173,250,173	105.702	183,129,626	173,250,173	173,250,173	0	0	0	(19,700,677)	5.385	5.380	JD	25,915	9,921,732	12/29/1994	01/01/9999	
Q1288R AD 5	BANKWEST.....	D	1	2FE	103,950,104	108.595	112,885,114	103,950,104	103,950,104	0	0	0	(11,820,406)	4.550	4.550	MN	407,282	5,098,613	06/17/1996	01/01/9999	
R3552N AA 4	KOMMUNAL LANDSPENSJONSKASSE.....	D	1	2	109,725,110	106.468	116,821,888	109,725,110	109,725,110	0	0	0	(12,477,095)	4.000	4.000	AO	743,692	4,788,117	12/29/1997	01/01/9999	
R6333# AA 0	KOMMUNAL LANDSPENSJONSKASSE.....	D	1	2FE	173,250,173	87.946	152,367,273	173,250,173	173,250,173	0	0	0	(19,700,677)	5.070	5.060	JD	3,702,059	3,641,369	04/28/2004	01/01/9999	
R8143# AA 6	SPAREBANKEN NORD NORGE.....	F	13	1FE	60,000,000	99.841	59,904,600	60,000,000	60,000,000	0	0	0	0	7.000	7.000	JD	245,000	4,200,000	05/23/2003	01/01/9999	
W5795# AA 7	NORDEA BANK AB.....	D	1	2FE	231,000,231	76.828	177,473,181	231,000,231	231,000,231	0	0	0	(26,267,569)	3.750	3.750	MS	2,330,529	7,170,858	03/04/2005	01/01/9999	
W5795# AB 5	NORDEA BANK AB.....	D	1	2FE	115,500,116	74.514	86,063,259	115,500,116	115,500,116	0	0	0	(13,133,784)	3.840	3.840	AO	757,113	3,450,135	10/12/2005	01/01/9999	
W8180C AY 9	SEB AB.....	D	1	2FE	115,500,116	105.694	122,076,727	115,500,116	115,500,116	0	0	0	(13,133,784)	4.400	4.400	MN	522,317	5,478,364	11/24/1995	01/01/9999	
W8180C CH 4	SEB AB.....	D	1	2	173,250,173	92.438	160,149,844	173,250,173	173,250,173	0	0	0	(19,700,677)	5.000	5.000	JJ	2,438,438	5,737,500	12/22/1997	01/01/9999	
W8975# AA 3	SVENSKA HANDELSBANKEN AB (PUBL).....	D	1	2FE	173,250,173	71.925	124,610,187	173,250,173	173,250,173	0	0	0	(19,700,677)	4.100	4.100	JD	156,898	5,134,842	12/20/2005	01/01/9999	
X4338# AA 3	KAUPTHING BANK.....	@	F	6*	0	0.000	0	30,000,000	0	0	0	0	0.000	0.000	N/A	0	0	12/05/2005	01/01/9999		
X5942# AA 8	POHJOLA BANK PLC.....	D	1	2FE	115,500,116	78.476	90,639,871	115,500,116	79,286,209	0	0	780,482	(9,031,580)	4.230	4.230	JD	138,098	3,824,247	06/18/2004	01/01/9999	
4299999	Hybrid Securities - Issuer Obligations.....				4,088,360,116	XXX	3,790,025,392	4,104,638,531	3,742,394,686	0	0	(408,320)	146,333,633	XXX	XXX	XXX	38,192,547	182,145,055	XXX	XXX	
Hybrid Securities - Other Loan-Backed and Structured Securities																					
02318@ AA 9	AMBER TRUST ONE (GOLDMAN SACHS).....	O		2AM	69,300,069	71.952	49,862,703	69,300,069	69,300,069	0	0	0	(7,880,271)	4.140	4.140	FA	800,768	2,119,645	11/25/2005	02/20/2034	
G29659 AA 0	EARLS FIVE LIMITED (AXA-UAP).....	D	1	2	311,850,312	85.107	265,407,755	311,850,312	311,850,312	0	0	0	(35,461,218)	5.020	5.020	JJ	4,168,058	9,937,090	07/27/1998	01/01/9999	
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....				381,150,381	XXX	315,270,458	381,150,381	381,150,381	0	0	0	(43,341,489)	XXX	XXX	XXX	4,988,826	12,056,735	XXX	XXX	
4899999	Total - Hybrid Securities.....				4,469,510,497	XXX	4,105,295,850	4,485,788,912	4,123,545,067	0	0	(408,320)	146,333,633	XXX	XXX	XXX	43,161,373	194,201,790	XXX	XXX	
Parent, Subsidiaries & Affiliates - Issuer Obligations																					
U00838 AG 4	AFLAC INC.....	O		1FE	15,419,265	103.195	23,837,953	23,100,023	18,697,655	0	1,052,975	0	(2,098,186)	2.260	8.300	MS	135,879	563,186	03/24/2009	09/28/2016	
4999999	Parent, Subsidiaries & Affiliates - Issuer Obligations.....				15,419,265	XXX	23,837,953	23,100,023	18,697,655	0	1,052,975	0	(2,098,186)	XXX	XXX	XXX	135,879	563,186	XXX	XXX	
5599999	Total - Parent, Subsidiaries & Affiliates.....				15,419,265	XXX	23,837,953	23,100,023	18,697,655	0	1,052,975	0	(2,098,186)	XXX	XXX	XXX	135,879	563,186	XXX	XXX	
Totals																					
7799999	Total - Issuer Obligations.....				100,753,991,694	XXX	102,575,302,770	99,336,081,240	99,288,664,509	0	(38,844,805)	713,205,913	(8,323,160,754)	XXX	XXX	XXX	770,159,103	2,905,217,918	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities.....				513,058,490	XXX	549,891,953	520,300,051	515,667,937	0	853,433	0	(53,782,058)	XXX	XXX	XXX	652,083	13,865,275	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities.....				5,814,908,897	XXX	5,640,057,499	5,762,376,931	5,664,359,333	0	2,023,781	3,020,388	(621,995,497)	XXX	XXX	XXX	41,319,844	191,914,187	XXX	XXX	
8399999	Grand Total - Bonds.....				107,081,959,081	XXX	108,765,252,222	105,618,758,222	105,468,691,779	0	(35,967,591)	716,226,301	(8,998,938,309)	XXX	XXX	XXX	812,131,030	3,110,997,380	XXX	XXX	

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SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired
		3	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
86788X 20 3	SUNTRUST REIT.....			50,000.000	100.00	COST	4,899,090	120.455	6,022,740	4,838,700	113,750	450,000	0	0	7,837	0	7,837	0	P2UFE...	09/01/2000
J2190# 11 0	HOKUHOKU FINANCIAL GROUP INC.....		D.	100,000.000	0.00	COST	0	0.000	0	577,501	0	28,168	0	0	0	0	0	0	P2A.....	07/15/1999
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....						4,899,090	XXX	6,022,740	5,416,201	113,750	478,168	0	0	7,837	0	7,837	0	XXX	XXX
8999999.	Total - Preferred Stocks.....						4,899,090	XXX	6,022,740	5,416,201	113,750	478,168	0	0	7,837	0	7,837	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	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)																		
J00178	10	3		D.	76,000,000	753,153	9.910	753,153	592,516	0	32,549	0	64,079	0	64,079	(78,356)	U	06/12/2001
J47442	10	8		D.	91,000,000	326,877	3.592	326,877	575,830	0	7,280	0	68,318	0	68,318	(29,401)	U	09/04/2002
J0643#	10	9		D.	2,000,000	0	0.000	0	11,550	0	631	0	0	0	0	0	V	12/03/2001
J08211	10	4		D.	40,000	0	0.000	0	23,100	0	3,797	0	0	0	0	0	V	01/21/1994
J10752	10	3		D.	233,000,000	411,746	1.767	411,746	1,150,193	0	14,691	0	(13,456)	0	(13,456)	(48,351)	U	07/17/2000
J10941	10	2		D.	141,980,000	137,749	0.970	137,749	685,317	0	1,790	0	37,717	0	37,717	(11,375)	U	05/29/2001
J12684	10	6		D.	105,000,000	278,933	2.657	278,933	570,891	0	7,738	0	2,426	0	2,426	(31,442)	U	01/15/2001
J0988*	10	6		D.	100,000,000	0	0.000	0	612,151	0	7,566	0	0	0	0	0	V	07/18/2001
J14239	10	7		D.	50,000,000	109,725	2.195	109,725	277,200	0	3,153	0	(5,198)	0	(5,198)	(13,068)	U	10/01/2009
J1354X	10	7		D.	16,000	0	0.000	0	9,240	0	0	0	0	0	0	0	V	06/05/1997
J15960	10	7		D.	421,000,000	831,497	1.975	831,497	1,684,955	0	31,165	0	(306,341)	0	(306,341)	(129,386)	U	04/25/2002
J17129	10	7		D.	21,700,000	86,219	3.973	86,219	698,826	0	2,132	0	5,263	0	5,263	(9,206)	U	01/23/1996
J16212	13	6		D.	60,000,000	303,534	5.059	303,534	623,093	0	7,370	0	(18,711)	0	(18,711)	(36,643)	U	10/27/1995
J1673#	10	0		D.	4,440,000	0	0.000	0	25,641	0	2,800	0	0	0	0	0	V	01/28/2002
J1916#	10	7		D.	2,000,000	0	0.000	0	415,800	0	2,522	0	0	0	0	0	V	03/31/2000
J21903	10	9		D.	279,000,000	409,252	1.467	409,252	576,078	0	13,194	0	(74,116)	0	(74,116)	(54,965)	U	06/18/1998
J22418	10	7		D.	97,000,000	172,534	1.779	172,534	690,397	0	5,799	0	19,046	0	19,046	(17,453)	U	05/21/1999
J2241#	10	1		D.	6,600,000	0	0.000	0	75,468	0	4,161	0	0	0	0	0	V	12/10/2001
J22743	10	8		D.	100,000,000	113,190	1.132	113,190	554,401	0	1,261	0	6,930	0	6,930	(12,083)	U	03/30/2000
J22932	10	7		D.	70,000,000	257,103	3.673	257,103	567,524	0	6,019	0	(21,021)	0	(21,021)	(31,626)	U	03/21/1997
J2303#	10	6		D.	24,000	0	0.000	0	13,860	0	602	0	0	0	0	0	V	09/17/1999
J2398#	10	2		D.	1,400,000	0	0.000	0	808,501	0	0	0	0	0	0	0	V	05/30/2002
J2410#	10	6		D.	45,000,000	198,025	4.401	198,025	1,443,751	0	5,518	0	0	0	0	(22,518)	V	10/20/2004
J2476#	10	7		D.	5,000,000	0	0.000	0	86,625	0	3,638	0	0	0	0	0	V	08/25/2000
J25596	10	7		D.	100,000,000	788,866	7.889	788,866	833,278	0	10,424	0	(88,935)	0	(88,935)	(99,817)	U	04/07/1999
J2561#	10	3		D.	850,000	0	0.000	0	9,818	0	1,072	0	0	0	0	0	V	11/08/2001
J28356	10	3		D.	250,000,000	710,326	2.841	710,326	297,413	0	0	0	412,913	0	412,913	(32,927)	U	10/01/2012
J2855#	10	8		D.	300,000	0	0.000	0	282,814	0	28,373	0	0	0	0	0	V	10/05/2001
J28709	10	3		D.	104,000,000	350,751	3.373	350,751	575,391	0	8,942	0	49,249	0	49,249	(34,284)	U	12/11/2001
J05754	10	6		D.	36,464,000	160,041	4.389	160,041	535,565	0	4,553	0	(421)	0	(421)	(18,246)	U	02/15/1990
J0488#	10	7		D.	20,000	0	0.000	0	11,550	0	1,261	0	0	0	0	0	V	02/14/2002
J34728	10	5		D.	174,000,000	253,222	1.455	253,222	559,300	0	6,583	0	12,058	0	12,058	(27,423)	U	09/27/2000
J3431L	10	6		D.	7,200,000	14,886	2.067	14,886	106,236	0	227	0	582	0	582	(1,626)	U	05/23/2001
J3639*	10	3		D.	970,000	0	0.000	0	22,407	0	1,223	0	0	0	0	0	V	02/09/2001
J3841*	10	7		D.	200,000	0	0.000	0	23,100	0	2,842	0	0	0	0	0	V	08/24/2001
J42368	10	0		D.	100,000,000	199,815	1.998	199,815	716,447	0	5,044	0	32,340	0	32,340	(19,044)	U	12/02/1999
J45916	10	3		D.	180,000,000	451,143	2.506	451,143	1,083,206	0	11,055	0	(43,659)	0	(43,659)	(56,265)	U	01/24/2001
J46883	10	4		D.	12,000,000	389,466	32.456	389,466	574,708	0	10,357	0	34,511	0	34,511	(40,363)	U	08/17/2001
J4852*	10	1		D.	4,800,000	0	0.000	0	27,720	0	3,037	0	0	0	0	0	V	05/08/2001
J56773	10	4		D.	195,000,000	479,730	2.460	479,730	1,072,014	0	11,976	0	(18,018)	0	(18,018)	(56,600)	U	08/02/2001

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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	F o r e i g n	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
J57547 10 1	NISSHA PRINTING CO., LTD.....	D.		6,000,000	70,409	11.735	70,409	61,752	0	0	0	4,297	0	4,297	(7,518)	U.....	03/04/1998
J59697 10 2	OGAKI KYORITSU BANK LTD.....	D.		100,000,000	339,570	3.396	339,570	566,662	0	8,598	0	49,665	0	49,665	(32,966)	U.....	07/09/1999
J6447# 10 4	RESEARCH INSTITUTE OF HEALTH.....	D.		1,000,000	0	0.000	0	1,155,001	0	0	0	0	0	0	0	V.....	07/24/2000
J11193 10 9	RESONA HOLDINGS INC.....	D.		18,500,000	83,761	4.528	83,761	575,499	0	2,800	0	11,325	0	11,325	(8,237)	U.....	08/18/2000
J6594# 10 5	SAGA KYOYU SHOJI.....	D.		2,000,000	0	0.000	0	11,550	0	0	0	0	0	0	0	V.....	12/20/2000
J6628# 10 5	SAIKYO BANK.....	D.		113,000,000	0	0.000	0	574,267	0	7,125	0	0	0	0	0	V.....	09/17/1999
J6829* 10 6	SANSEN TRUST INSURANCE SERVICE.....	D.		3,040,000	6,073	1.998	6,073	6,073	0	0	0	0	0	0	(672)	V.....	10/01/2012
J70316 13 8	SEINO HOLDINGS CO.,LTD.....	D.		30,000,000	189,189	6.306	189,189	636,868	0	4,161	0	(17,672)	0	(17,672)	(23,523)	U.....	10/04/1993
J71435 10 1	SENSHU IKEDA HOLDINGS.....	D.		70,566,000	401,814	5.694	401,814	451,720	0	13,348	0	(58,682)	0	(58,682)	(52,364)	U.....	10/01/2009
J7107# 10 3	SENSHU JITSUGYO.....	D.		1,700,000	0	0.000	0	22,561	0	536	0	0	0	0	0	V.....	05/17/2002
J71692 10 7	SHIGA BANK LTD.....	D.		112,000,000	690,783	6.168	690,783	573,968	0	8,254	0	12,936	0	12,936	(77,080)	U.....	06/20/2003
J7197* 10 8	SHIKOKU LIFE SERVICE.....	D.		2,000,000	0	0.000	0	57,750	0	1,266	0	0	0	0	0	V.....	09/18/2001
J72380 10 8	SHIMIZU BANK LTD.....	D.		10,000,000	290,367	29.037	290,367	569,479	0	7,370	0	(34,881)	0	(34,881)	(36,985)	U.....	12/20/2002
J7419* 10 0	SHINYU HOKEN SERVICE.....	D.		9,000	0	0.000	0	5,198	0	567	0	0	0	0	0	V.....	11/17/1999
J74530 10 6	SHOEI CO LTD.....	D.		2,000,000	0	0.000	0	11,550	0	1,261	0	0	0	0	0	V.....	03/20/2002
J2883# 10 4	SUNLIFE.....	D.		2,000,000	0	0.000	0	646,801	0	2,522	0	0	0	0	0	V.....	10/01/2002
J04243 10 1	THE BANK OF KOCHI.....	D.		132,000,000	140,263	1.063	140,263	579,349	0	5,740	0	19,820	0	19,820	(13,696)	U.....	03/23/2000
J04116 10 9	THE BANK OF SAGA LTD.....	D.		135,000,000	310,291	2.298	310,291	576,280	0	9,949	0	9,356	0	9,356	(34,220)	U.....	02/01/2001
J1351* 10 3	THE FIRST BANK OF TOYAMA.....	D.		50,000,000	0	0.000	0	412,913	0	4,606	0	0	0	0	0	V.....	08/21/2001
J2476* 10 1	THE ISHIKAWA BANK,LTD.....	D.		12,500,000	0	0.000	0	577,501	0	0	0	0	0	0	0	V.....	03/16/2000
J33867 10 2	THE KITA-NIPPON BANK LTD.....	D.		9,200,000	247,161	26.865	247,161	576,634	0	7,360	0	47,286	0	47,286	(22,728)	U.....	03/30/2000
J3407# 10 9	THE KIYO AGENCY SERVICE.....	D.		2,000,000	0	0.000	0	11,550	0	1,261	0	0	0	0	0	V.....	09/24/2003
J4586# 10 0	THE MIYAZAKI INSURANCE SERVICE.....	D.		18,000	0	0.000	0	10,395	0	1,135	0	0	0	0	0	V.....	07/09/1999
J71950 10 9	THE SHIKOKU BANK LTD.....	D.		79,000,000	210,776	2.668	210,776	576,653	0	5,350	0	(52,922)	0	(52,922)	(29,986)	U.....	04/26/2000
J69241 10 7	THE TOMATO BANK LTD.....	D.		145,000,000	266,286	1.836	266,286	574,440	0	8,905	0	50,243	0	50,243	(24,567)	U.....	07/24/2000
J9845# 10 6	THE YUKO CO LTD.....	D.		2,000,000	0	0.000	0	46,200	0	1,196	0	0	0	0	0	V.....	11/22/1999
J88505 10 2	TOKYO TOMIN BANK.....	D.		106,700,000	962,494	9.021	962,494	2,307,381	0	20,183	0	(192,252)	0	(192,252)	(131,309)	U.....	07/11/2001
J8912M 10 1	TOMONY HOLDINGS.....	D.		176,800,000	775,976	4.389	775,976	302,481	0	17,373	0	85,766	0	85,766	(78,485)	U.....	04/01/2010
J9037# 10 4	TOWA SHOJI CO. LTD.....	D.		40,000	0	0.000	0	23,100	0	2,522	0	0	0	0	0	V.....	12/19/2001
J9058N 10 1	TOYAMA BANK.....	D.		120,000,000	195,426	1.629	195,426	575,567	0	7,370	0	(13,860)	0	(13,860)	(23,798)	U.....	05/18/1998
J30384 10 1	TSUKUBA BANK LTD.....	D.		6,000,000	20,790	3.465	20,790	117,810	0	378	0	3,257	0	3,257	(1,994)	U.....	04/18/2001
J9471* 10 1	WAKABA.....	D.		18,000	0	0.000	0	10,395	0	227	0	0	0	0	0	V.....	09/17/2001
J9579M 10 3	YAMAGUCHI FINANCIAL GROUP INC.....	D.		20,060,000	176,087	8.778	176,087	1,397,941	0	2,704	0	5,792	0	5,792	(19,365)	U.....	10/02/2006
J9566* 10 7	YAMAGUCHI INSURANCE SERVICE.....	D.		1,400,000	0	0.000	0	42,527	0	883	0	0	0	0	0	V.....	09/18/2001
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				13,565,299	XXX	13,565,299	34,149,691	0	427,295	0	85,030	0	85,030	(1,531,961)	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
J0022@ 10 2	AFLAC HEARTFUL SERVICE LTD.....	D.		100,000	11,550	115.500	11,550	11,550	0	0	0	0	0	0	(1,313)	K.....	03/31/2009
02588# 10 2	AFLAC OF NEW YORK.....	D.		10,000,000	176,150,499	17,615.050	176,150,499	37,305,390	0	0	0	52,787,869	0	52,787,869	0	K.....	04/02/1984
U00448 AA 5	APOLLO AF LOAN TRUST 2012.....			140,143,363,000	140,842,647	1.005	140,842,647	140,000,000	0	0	0	842,647	0	842,647	0	K.....	10/02/2012
67572X AB 0	OCTAGON DELAWARE TRUST 2011.....			299,365,723,000	308,621,181	1.031	308,621,181	300,000,000	0	6,935,255	0	6,395,865	0	6,395,865	0	K.....	04/26/2012
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				625,625,877	XXX	625,625,877	477,316,940	0	6,935,255	0	60,026,381	0	60,026,381	(1,313)	XXX	XXX

E12.1

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
9799999	Total - Common Stock.....				639,191,176	XXX	639,191,176	511,466,631	0	7,362,550	0	60,111,411	0	60,111,411	(1,533,274)	XXX	XXX
9899998	Total - Preferred Stock from Section 1.....				4,899,090	XXX	6,022,740	5,416,201	113,750	478,168	0	0	0	7,837	0	XXX	XXX
9899999	Total - Preferred and Common Stock.....				644,090,266	XXX	645,213,916	516,882,832	113,750	7,840,718	0	60,111,411	0	60,119,248	(1,533,274)	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....40, the total \$ value (included in Column 8) of all such issues \$.....13,361,201.

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 - All Other Government								
045167 AW 3	ASIAN DEVELOPMENT BANK.....	F.....	09/17/2012	VARIOUS.....		13,771,325	10,500,000	198,042
219868 BS 4	CORPORACION ANDINA DE FOMENTO.....	F.....	06/15/2012	ISSUER.....		12,680,955	12,780,000	0
J2615Q DB 8	JAPAN NATIONAL GOVERNMENT.....	D.....	08/10/2012	VARIOUS.....		7,605,093	7,599,888	6,510
J2615Q EL 5	JAPAN NATIONAL GOVERNMENT.....	D.....	11/09/2012	VARIOUS.....		11,476,196	11,437,461	6,221
J2615Q EW 1	JAPAN NATIONAL GOVERNMENT.....	D.....	11/07/2012	VARIOUS.....		4,015,766,625	3,995,665,870	1,187,700
J2615Q FS 9	JAPAN NATIONAL GOVERNMENT.....	D.....	12/11/2012	NOMURA SECURITIES CO.,LTD.....		16,984,595	16,982,048	1,284
J2615Q GG 4	JAPAN NATIONAL GOVERNMENT.....	D.....	12/07/2012	MIZUHO SECURITIES CO LTD.....		69,108,959	69,099,285	373
J2615Q GM 1	JAPAN NATIONAL GOVERNMENT.....	D.....	12/11/2012	UBS SEC TOKYO BRANCH.....		4,852,014	4,852,014	0
J2615Q GZ 2	JAPAN NATIONAL GOVERNMENT.....	D.....	12/25/2012	VARIOUS.....		503,630,304	504,828,123	136,541
J26161 2M 0	JAPAN NATIONAL GOVERNMENT.....	D.....	02/16/2012	VARIOUS.....		1,038,706,178	1,025,347,999	7,500,321
J26161 4Y 2	JAPAN NATIONAL GOVERNMENT.....	D.....	01/25/2012	VARIOUS.....		353,424,600	356,557,817	428,060
J2S39K BE 5	JAPAN NATIONAL GOVERNMENT.....	D.....	01/04/2012	DAIWA SECURITIES CAPITAL MARKETS.....		35,184,848	35,206,676	96
J2S39K BM 7	JAPAN NATIONAL GOVERNMENT.....	D.....	02/16/2012	VARIOUS.....		19,187,404	19,209,439	8,211
J2S39K BN 5	JAPAN NATIONAL GOVERNMENT.....	D.....	04/16/2012	VARIOUS.....		1,162,122,262	1,153,500,851	4,120,559
J2S39K BT 2	JAPAN NATIONAL GOVERNMENT.....	D.....	06/07/2012	MIZUHO SECURITIES CO LTD.....		15,210,749	15,140,045	10,323
J2S39K CC 8	JAPAN NATIONAL GOVERNMENT.....	D.....	08/07/2012	VARIOUS.....		47,045,920	47,044,994	26,705
J2S39K CM 6	JAPAN NATIONAL GOVERNMENT.....	D.....	06/08/2012	CREDIT AGRICOLE TOKYO BRANCH.....		2,520,376	2,509,410	0
J2S39K CW 4	JAPAN NATIONAL GOVERNMENT.....	D.....	09/07/2012	VARIOUS.....		97,034,971	96,985,588	30,720
J2S39K CX 2	JAPAN NATIONAL GOVERNMENT.....	D.....	08/07/2012	VARIOUS.....		510,330,149	508,387,808	147,990
J2615Q DM 4	JAPAN NATIONAL GOVERNMENT.....	D.....	08/16/2012	VARIOUS.....		1,207,284,678	1,228,152,470	2,590,284
J2615Q EC 5	JAPAN NATIONAL GOVERNMENT.....	D.....	09/12/2012	VARIOUS.....		1,204,019,839	1,213,164,687	4,507,548
J2615Q EM 3	JAPAN NATIONAL GOVERNMENT.....	D.....	12/25/2012	VARIOUS.....		1,409,957,330	1,414,269,260	2,913,223
J2615Q EV 3	JAPAN NATIONAL GOVERNMENT.....	D.....	11/07/2012	VARIOUS.....		68,777,899	68,774,883	5,642
J26161 4L 0	JAPAN NATIONAL GOVERNMENT.....	D.....	01/11/2012	MIZUHO SECURITIES CO LTD.....		3,950,800	3,901,678	3,171
J26161 CQ 0	JAPAN NATIONAL GOVERNMENT.....	D.....	12/12/2012	MIZUHO SECURITIES CO LTD.....		56,854,609	53,301,030	382,658
J2S39K BL 9	JAPAN NATIONAL GOVERNMENT.....	D.....	02/10/2012	CREDIT AGRICOLE TOKYO BRANCH.....		5,154,840	5,149,331	7,968
J2S39K BQ 8	JAPAN NATIONAL GOVERNMENT.....	D.....	03/09/2012	VARIOUS.....		99,717,782	99,740,183	0
J2S39K BR 6	JAPAN NATIONAL GOVERNMENT.....	D.....	03/09/2012	CREDIT AGRICOLE TOKYO BRANCH.....		4,905,781	4,899,559	133
J2S39K BS 4	JAPAN NATIONAL GOVERNMENT.....	D.....	08/29/2012	VARIOUS.....		3,904,221,888	3,824,112,463	9,616,836
J2S39K BU 9	JAPAN NATIONAL GOVERNMENT.....	D.....	04/18/2012	VARIOUS.....		1,680,906,141	1,670,122,506	1,250,349
J2S39K BV 7	JAPAN NATIONAL GOVERNMENT.....	D.....	04/10/2012	VARIOUS.....		85,774,039	85,802,359	238
J2S39K BW 5	JAPAN NATIONAL GOVERNMENT.....	D.....	04/24/2012	VARIOUS.....		147,508,011	147,892,531	253,580
J2S39K BX 3	JAPAN NATIONAL GOVERNMENT.....	D.....	05/07/2012	DEUTSCHE SECURITIES LTD., TOKYO.....		12,520,411	12,521,913	0
J2S39K CB 0	JAPAN NATIONAL GOVERNMENT.....	D.....	08/07/2012	VARIOUS.....		374,187,822	378,130,322	1,785,931
J2S39K CD 6	JAPAN NATIONAL GOVERNMENT.....	D.....	06/13/2012	VARIOUS.....		1,121,032,744	1,131,276,847	3,937,462
J2S39K DC 7	JAPAN NATIONAL GOVERNMENT.....	D.....	07/06/2012	MIZUHO INVESTORS SECURITIES CO LTD.....		36,265,049	36,263,599	201
748148 PD 9	PROVINCE OF QUEBEC.....	A.....	03/26/2012	MIZUHO SECURITIES US.....		10,878,883	7,900,000	64,323
74727P AP 6	STATE OF QATAR.....	F.....	05/09/2012	MORGAN STANLEY & CO.,INC.....		5,306,250	5,000,000	96,250
1099999	Total - Bonds - All Other Government.....					19,375,868,319	19,284,010,937	41,225,453
Bonds - U.S. Political Subdivisions of States								
167486 NN 5	CHICAGO ILLINOIS.....		02/22/2012	RAYMOND JAMES.....		11,609,400	11,000,000	160,404
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					11,609,400	11,000,000	160,404
Bonds - U.S. Special Revenue and Special Assessment								
47809@ AA 0	JOHN SEVIER HOLDCO LLC.....		01/09/2012	MORGAN STANLEY & COMPANY.....		30,000,000	30,000,000	0
880591 DM 1	TENNESSEE VALLEY AUTHORITY.....		03/13/2012	KEYBANC CAPITAL MARKETS INC.....		19,261,190	13,000,000	342,198
880591 DV 1	TENNESSEE VALLEY AUTHORITY.....		03/16/2012	KEYBANC CAPITAL MARKETS INC.....		16,173,014	14,438,000	120,638

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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
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					65,434,204	57,438,000	462,836
Bonds - Industrial and Miscellaneous								
00287Y AD 1	ABBVIE INC.....		11/06/2012	VARIOUS.....		102,555,310	100,000,000	9,167
00287Y AC 3	ABBVIE INC.....		11/05/2012	MORGAN STANLEY & CO.,INC.....		7,948,480	8,000,000	0
00101J AB 2	ADT CORP.....		10/16/2012	VARIOUS.....		38,904,220	37,000,000	374,111
00817Y AM 0	AETNA INC.....		11/13/2012	VARIOUS.....		50,220,760	50,000,000	23,604
001192 AH 6	AGL CAPITAL CORP.....		11/29/2012	BARCLAYS CAPITAL SE.....		7,974,180	6,000,000	77,354
009363 AM 4	AIRGAS INC.....		11/19/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		39,955,600	40,000,000	0
02364W AV 7	AMERICA MOVIL S.A.B. DE C.V.....	F.....	03/27/2012	BARCLAYS BANK PLC LONDON.....		11,222,600	10,000,000	0
038222 AG 0	APPLIED MATERIALS INC.....		03/28/2012	RAYMOND JAMES.....		5,854,500	5,000,000	86,938
039483 BG 6	ARCHER-DANIELS-MIDLAND C.....		10/16/2012	EXCHANGE.....		57,715,000	57,715,000	0
039483 BE 1	ARCHER-DANIELS-MIDLAND COMPANY.....		02/03/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		6,428,841	6,148,000	102,231
039483 BG 6	ARCHER-DANIELS-MIDLAND COMPANY.....		10/16/2012	ISSUER.....		1,990,000	1,990,000	0
04044T AJ 5	ARISTOTLE HOLDINGS INC.....		11/30/2012	VARIOUS.....		17,365,480	16,000,000	176,367
04044T AE 6	ARISTOTLE HOLDINGS INC.....		10/11/2012	VARIOUS.....		51,144,900	44,000,000	808,028
Y3729A AA 2	ASCENDAS REAL ESTATE INVESTMENT TRUST.....	D.....	04/23/2012	DEUTCHE BANK AG LONDON.....		122,699,387	122,699,387	0
05252A BK 6	AUSTRALIA & NEW ZEALAND BANKING GROUP.....	F.....	01/19/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		5,936,700	5,500,000	5,214
05330A AA 5	AUTOPISTA DEL MAIPO.....	F.....	01/20/2012	ISSUER.....		10,170	10,170	0
053332 AL 6	AUTOZONE INC.....		08/07/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		10,867,200	10,000,000	94,444
053332 AN 2	AUTOZONE INC.....		11/01/2012	BARCLAYS CAPITAL INC.....		9,967,200	10,000,000	0
06406H BY 4	BANK OF NEW YORK MELLON.....		03/15/2012	DEUTSCHE BANK SECURITIES.....		10,199,600	10,000,000	174,542
067901 AL 2	BARRICK GOLD CORP.....	A.....	11/30/2012	VARIOUS.....		42,311,100	40,000,000	315,486
06849R AG 7	BARRICK NORTH AMERICA FINANCE LLC.....	I.....	08/23/2012	MORGAN STANLEY & CO.,INC.....		11,532,600	10,000,000	139,333
084670 BF 4	BERKSHIRE HATHAWAY INC.....		08/10/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		42,750,800	40,000,000	56,667
055450 AH 3	BHP BILLITON FIN.....	F.....	08/27/2012	BARCLAYS CAPITAL SE.....		10,702,880	8,000,000	255,373
055451 AQ 1	BHP BILLITON FINANCE USA LTD.....	F.....	02/21/2012	JPMORGAN SECURITIES.....		6,934,480	7,000,000	0
055451 AR 9	BHP FINANCE USA.....	F.....	09/06/2012	KEYBANC CAPITAL MARKETS INC.....		10,476,400	10,000,000	19,479
110122 AU 2	BRISTOL MYERS SQUIBB CO.....		11/15/2012	JPMORGAN SECURITIES.....		38,426,300	40,000,000	148,958
110122 AU 2	BRISTOL-MYERS SQUIBB CO.....		12/03/2012	CREDIT SUISSE FIRST BOSTON.....		14,070,900	15,000,000	170,625
111320 AG 2	BROADCOM CORP.....		12/18/2012	VARIOUS.....		29,722,030	30,000,000	247,083
115637 AM 2	BROWN-FORMAN CORP.....		12/10/2012	CITIGROUP GLOBAL MARKETS.....		14,901,750	15,000,000	0
115637 AL 4	BROWN-FORMAN CORP.....		12/13/2012	VARIOUS.....		36,354,690	36,000,000	11,458
12189L AL 5	BURLINGTON NORTHERN SANTA FE LLC.....		09/26/2012	VARIOUS.....		76,184,300	75,000,000	79,215
12201P AB 2	BURLINGTON RESOURCES FINANCE COMPANY.....		01/17/2012	KEYBANC CAPITAL MARKETS INC.....		6,946,350	5,000,000	155,000
134429 AZ 2	CAMPBELL SOUP COMPANY.....		07/30/2012	MORGAN STANLEY & CO.,INC.....		6,942,950	7,000,000	0
151020 AH 7	CELGENE CORP.....		11/27/2012	VARIOUS.....		60,853,120	60,000,000	390,632
15135U AG 4	CENOVUS ENERGY INC.....	A.....	12/13/2012	GOLDMAN,SACHS & CO.....		51,532,060	50,000,000	417,583
15135U AH 2	CENOVUS ENERGY INC.....	A.....	10/19/2012	SEA PORT GROUP SECURITIES LLC.....		21,805,200	20,000,000	165,639
15189X AM 0	CENTERPOINT ENER HOUSTON.....		12/04/2012	KEYBANC CAPITAL MARKETS INC.....		10,819,050	11,000,000	126,913
15189X AM 0	CENTERPOINT ENERGY HOUSTON.....		10/12/2012	HSBC SECURITIES INC.....		13,769,620	14,000,000	90,131
G20981 AB 5	CHEUNG KONG INFRASTRUCTURE FINANCE.....	D.....	03/23/2012	MIZUHO SECURITIES CO LTD.....		181,312,704	181,312,704	0
166764 AB 6	CHEVRON CORP.....		11/28/2012	MORGAN STANLEY & COMPANY.....		15,000,000	15,000,000	0
166764 AB 6	CHEVRON CORP.....		11/28/2012	MORGAN STANLEY & CO.,INC.....		60,000,000	60,000,000	0
171340 AH 5	CHURCH & DWIGHT CO INC.....		11/08/2012	VARIOUS.....		66,002,790	65,000,000	137,441
125509 BS 7	CIGNA CORP.....		12/18/2012	VARIOUS.....		24,068,180	22,000,000	286,222
17275R AF 9	CISCO SYSTEMS INC.....		12/12/2012	VARIOUS.....		103,275,350	80,000,000	1,410,903
186108 CE 4	CLEVELAND ELECTRIC ILLUMINATING COMPANY.....		08/03/2012	BARCLAYS CAPITAL INC.....		29,534,750	25,000,000	218,993

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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
189054 AT 6	CLOROX COMPANY.....		12/11/2012	VARIOUS.....		89,703,340	88,000,000	227,225
21987B AL 2	CODELCO INC.....	F.....	06/12/2012	RAYMOND JAMES.....		12,375,675	9,750,000	91,609
21987B AQ 1	CODELCO INC.....	F.....	08/23/2012	UBS SECURITIES.....		14,885,400	15,000,000	45,000
195869 AG 7	COLONIAL PIPELINE COMPANY.....		04/23/2012	JEFFERIES AND COMPANY.....		7,071,000	5,000,000	151,540
20030N AY 7	COMCAST CORP.....		08/01/2012	DEUTSCHE BANK SECURITIES.....		60,699,350	45,000,000	272,007
20030N BD 2	COMCAST CORP.....		11/27/2012	VARIOUS.....		46,886,600	45,000,000	302,083
20030N BE 0	COMCAST CORP.....		07/26/2012	DEUTSCHE BANK SECURITIES.....		10,992,700	10,000,000	37,458
202795 JA 9	COMMONWEALTH EDISON.....		12/13/2012	WELLS FARGO SECURITIES, LLC.....		30,454,400	30,000,000	167,833
20826F AA 4	CONOCOPHILLIPS COMPANY.....		12/04/2012	JPMORGAN SECURITIES.....		49,951,000	50,000,000	0
219350 AR 6	CORNING INC.....		06/14/2012	STERNE, AGEE & LEACH.....		11,767,175	9,500,000	230,540
219350 AX 3	CORNING INC.....		02/29/2012	VARIOUS.....		13,155,790	13,000,000	23,761
219350 AR 6	CORNING INC.....		05/08/2012	STERNE, AGEE & LEACH, INC.....		9,107,875	7,435,000	128,770
219350 AW 5	CORNING INC.....		12/17/2012	VARIOUS.....		11,596,370	11,000,000	130,493
219350 AX 3	CORNING INC.....		12/14/2012	SEA PORT GROUP SECURITIES LLC.....		10,489,700	10,000,000	122,722
224044 BW 6	COX COMMUNICATIONS INC.....		12/18/2012	VARIOUS.....		53,634,530	53,000,000	46,403
126408 GY 3	CSX CORP.....		10/17/2012	MORGAN STANLEY & COMPANY.....		23,912,400	24,000,000	0
126408 GY 3	CSX CORP.....		12/13/2012	VARIOUS.....		69,855,490	70,000,000	131,428
126650 BZ 2	CVS CAREMARK CORP.....		11/26/2012	BARCLAYS CAPITAL INC.....		74,895,750	75,000,000	0
244199 BF 1	DEERE & COMPANY.....		12/13/2012	VARIOUS.....		145,948,706	140,700,000	1,695,460
24702R AF 8	DELL INC.....		05/02/2012	VARIOUS.....		16,294,550	13,500,000	46,674
25179M AN 3	DEVON ENERGY CORP.....		10/23/2012	JPMORGAN SECURITIES.....		14,622,400	13,000,000	277,875
25179M AP 8	DEVON ENERGY CORP.....		11/28/2012	VARIOUS.....		75,236,490	72,000,000	567,667
25179M AN 3	DEVON ENERGY CORPORATION.....		10/22/2012	BARCLAYS CAPITAL SE.....		16,880,550	15,000,000	318,646
25271C AL 6	DIAMOND OFFSHORE DRILL.....		12/03/2012	MERRILL LYNCH.....		6,972,709	5,350,000	43,201
25459H AW 5	DIRECTV HOLDINGS/FING.....		08/08/2012	MORGAN STANLEY & CO.,INC.....		10,952,800	10,000,000	227,444
25459H AX 3	DIRECTV HOLDINGS/FING.....		08/15/2012	MORGAN STANLEY & CO.,INC.....		17,010,200	15,000,000	300,833
25459H AZ 8	DIRECTV HOLDINGS/FING.....		08/07/2012	VARIOUS.....		52,641,600	43,000,000	1,156,708
25459H BG 9	DIRECTV HOLDINGS/FING.....		08/02/2012	BARCLAYS CAPITAL INC.....		16,362,000	15,000,000	319,729
25746U BQ 1	DOMINION RESOURCES INC.....		09/19/2012	BARCLAYS CAPITAL SE.....		16,864,738	16,750,000	20,728
260003 AF 5	DOVER CORP.....		07/16/2012	CREDIT SUISSE FIRST BOSTON.....		12,702,800	10,000,000	140,347
260003 AF 5	DOVER CORP.....		07/16/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		5,970,316	4,700,000	65,963
260003 AK 4	DOVER CORP.....		12/13/2012	JPMORGAN SECURITIES.....		19,094,550	15,000,000	239,635
26138E AQ 2	DR PEPPER SNAPPLE GROUP INC.....		12/10/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		5,984,100	6,000,000	7,667
26138E AR 0	DR PEPPER SNAPPLE GROUP INC.....		11/16/2012	VARIOUS.....		35,069,960	35,000,000	750
26441C AF 2	DUKE ENERGY CORP.....		08/07/2012	JPMORGAN SECURITIES.....		10,636,700	10,000,000	142,986
26442C AN 4	DUKE ENERGY CORP.....		09/18/2012	BARCLAYS CAPITAL INC.....		19,840,800	20,000,000	0
277432 AN 0	EASTMAN CHEMICAL CO.....		12/14/2012	VARIOUS.....		40,040,930	38,000,000	568,900
292505 AJ 3	ENCANA CORP.....	A.....	12/18/2012	VARIOUS.....		26,485,650	25,000,000	250,250
29273R AF 6	ENERGY TRANSFER PARTNERS LP.....		10/17/2012	SEA PORT GROUP SECURITIES LLC.....		4,979,520	4,000,000	5,153
29273R AJ 8	ENERGY TRANSFER PARTNERS LP.....		10/17/2012	SEA PORT GROUP SECURITIES LLC.....		8,063,520	6,000,000	138,750
29273R AP 4	ENERGY TRANSFER PARTNERS LP.....		10/17/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		14,475,840	12,000,000	284,350
29364W AM 0	ENTERGY LOUISIANA LLC.....		02/29/2012	JPMORGAN SECURITIES.....		16,591,800	15,000,000	92,500
29379V AU 7	ENTERPRISE PRODUCTS OPERATING LLC.....		11/07/2012	VARIOUS.....		55,774,100	50,000,000	462,375
26875P AK 7	EOG RESOURCES INC.....		12/11/2012	VARIOUS.....		76,300,600	76,000,000	226,625
26882P BE 1	ERAC USA FINANCE COMPANY.....		09/25/2012	RAYMOND JAMES & ASSOCIATES.....		51,187,810	41,250,000	949,715
26884T AH 5	ERAC USA FINANCE LLC.....		12/13/2012	VARIOUS.....		68,484,500	68,000,000	136,033

E13.2

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
30161M AM 5	EXELON GENERATION CO.....		06/28/2012	TENDER.....		42,326,701	42,406,000	65,965
31428X AS 5	FEDEX CORP.....		11/15/2012	VARIOUS.....		80,420,150	80,000,000	515,885
33803W AB 5	FISHERS LANE ASSOC LLC.....		10/25/2012	RAYMOND JAMES.....		37,097,825	35,810,000	62,377
Q3898K AA 4	FLETCHER BUILDING INTERNATIONAL,L.P.....	D.....	02/24/2012	MORGAN STANLEY TOKYO BRANCH.....		124,953,143	124,953,143	0
341099 CR 8	FLORIDA POWER CORP.....		11/15/2012	JPMORGAN SECURITIES.....		49,841,500	50,000,000	0
30249U AB 7	FMC TECHNOLOGIES INC.....		11/26/2012	VARIOUS.....		71,635,510	70,000,000	161,671
369550 AT 5	GENERAL DYNAMICS CORP.....		11/02/2012	VARIOUS.....		21,897,650	22,000,000	1,500
369550 AU 2	GENERAL DYNAMICS CORP.....		12/06/2012	CREDIT SUISSE FIRST BOSTON.....		9,946,900	10,000,000	21,875
369550 AT 5	GENERAL DYNAMICS CORP.....		11/08/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		14,937,000	15,000,000	12,000
373298 BR 8	GEORGIA PACIFIC LLC.....		03/19/2012	RBS SECURITIES INC.....		6,174,800	5,000,000	136,701
373334 JW 2	GEORGIA POWER COMPANY.....		08/23/2012	BARCLAYS CAPITAL INC.....		18,232,474	17,125,000	351,824
375558 AQ 6	GILEAD SCIENCES INC.....		08/08/2012	JPMORGAN SECURITIES.....		34,082,400	30,000,000	495,000
375558 AS 2	GILEAD SCIENCES INC.....		12/14/2012	VARIOUS.....		66,520,170	52,000,000	893,956
375558 AU 7	GILEAD SCIENCES INC.....		11/27/2012	GOLDMAN,SACHS & CO.....		11,441,700	10,000,000	218,778
Y27187 AD 8	GLOBAL LOGISTIC PROPERTIES LIMITED.....	D.....	07/26/2012	DEUTCHE BANK AG LONDON.....		192,184,497	192,184,497	0
38239F AA 7	GOODMAN FUNDING PTY LTD.....	F.....	04/09/2012	UBS SECURITIES.....		20,995,000	20,000,000	531,250
38239F AE 9	GOODMAN FUNDING PTY LTD.....	F.....	04/17/2012	UBS SECURITIES.....		10,663,275	10,500,000	49,000
42217K AX 4	HEALTH CARE REIT INC.....		10/22/2012	VARIOUS.....		24,781,800	20,000,000	139,028
Y3175# AB 8	HENLAND FINANCE LIMITED.....	F.....	02/15/2012	UBS SECURITIES.....		10,429,100	10,000,000	108,150
Y3175# AD 4	HENLAND FINANCE LIMITED.....	F.....	02/17/2012	UBS SECURITIES.....		20,600,000	20,000,000	219,800
428236 BR 3	HEWLETT-PACKARD CO.....		07/19/2012	RAYMOND JAMES & ASSOCIATES.....		10,912,220	9,650,000	207,475
428236 BV 4	HEWLETT-PACKARD CO.....		12/21/2012	VARIOUS.....		89,412,670	85,450,000	955,588
437076 AS 1	HOME DEPOT INC.....		11/02/2012	VARIOUS.....		53,270,350	40,000,000	802,917
G4587T AC 6	HONGKONG LAND FINANCE.....	F.....	05/16/2012	MORGAN STANLEY INTERNATIONAL.....		14,901,900	15,000,000	63,750
459200 AR 2	IBM CORP.....		06/15/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		6,438,156	4,866,000	116,862
459200 AS 0	IBM CORP.....		03/28/2012	MIZUHO SECURITIES US.....		6,576,200	5,000,000	67,708
459200 BB 6	IBM CORP.....		03/06/2012	MIZUHO SECURITIES US.....		15,658,560	12,000,000	195,833
452308 AR 0	ILLINOIS TOOL WORKS INC.....		09/20/2012	BARCLAYS CAPITAL SE.....		15,179,900	15,000,000	21,667
452308 AQ 2	ILLINOIS TOOL WORKS INC.....		12/12/2012	VARIOUS.....		28,544,840	24,000,000	256,750
452308 AR 0	ILLINOIS TOOL WORKS INC.....		12/07/2012	VARIOUS.....		112,657,823	111,525,000	328,190
458140 AM 2	INTEL CORP.....		12/04/2012	MERRILL LYNCH.....		34,850,550	35,000,000	0
458140 AK 6	INTEL CORP.....		10/16/2012	VARIOUS.....		60,424,100	50,000,000	112,667
458140 AM 2	INTEL CORP.....		12/04/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		64,722,450	65,000,000	0
46131N AD 6	INVERSIONES CMPC SA.....	F.....	09/07/2012	BARCLAYS CAPITAL SE.....		8,678,750	8,500,000	68,688
46131N AD 6	INVERSIONES CMPC SA.....	F.....	05/09/2012	BARCLAYS CAPITAL INC.....		8,020,000	8,000,000	14,000
487836 BJ 6	KELLOGG CO.....		12/05/2012	VARIOUS.....		98,588,289	94,150,000	916,241
494550 BM 7	KINDER MORGAN ENERGY PARTNERS LP.....		10/10/2012	VARIOUS.....		56,236,300	55,000,000	176,333
494550 BF 2	KINDER MORGAN ENERGY PARTNERS LP.....		08/01/2012	DEUTSCHE BANK SECURITIES.....		30,380,250	25,000,000	641,354
500255 AQ 7	KOHL'S CORPORATION.....		10/24/2012	STERNE, AGEE & LEACH.....		26,306,000	20,000,000	437,326
500255 AS 3	KOHL'S CORPORATION.....		09/18/2012	GOLDMAN,SACHS & CO.....		24,998,500	25,000,000	0
50076Q AF 3	KRAFT FOODS GROUP INC.....		11/30/2012	VARIOUS.....		79,858,450	75,000,000	846,806
U5009C AB 6	KRAFT FOODS GROUP INC.....		07/26/2012	GOLDMAN,SACHS & CO.....		28,327,500	25,000,000	194,444
50540R AL 6	LABORATORY CORP OF AMERICA HOLDINGS.....		11/28/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		80,289,390	76,000,000	527,708
524660 AW 7	LEGGETT & PLATT INC.....		10/09/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		18,652,500	18,000,000	96,900
548661 AH 0	LOWE'S COMPANIES INC.....		02/22/2012	BARCLAYS CAPITAL SE.....		9,695,897	7,330,000	16,798
548661 CL 9	LOWE'S COMPANIES INC.....		05/01/2012	VARIOUS.....		16,182,101	13,588,000	167,180
548661 CL 9	LOWE'S COMPANIES INC.....		08/20/2012	BARCLAYS CAPITAL INC.....		6,098,850	5,000,000	103,111

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
548661 CR 6	LOWE'S COMPANIES INC.....		08/15/2012	MORGAN STANLEY & CO.,INC.....		12,403,800	10,000,000	201,389
548661 CU 9	LOWE'S COMPANIES INC.....		12/11/2012	JPMORGAN SECURITIES.....		5,917,450	5,000,000	20,642
548661 CX 3	LOWE'S COMPANIES INC.....		11/05/2012	JPMORGAN SECURITIES.....		5,612,350	5,000,000	14,854
549271 AF 1	LUBRIZOL CORP.....		08/17/2012	BARCLAYS CAPITAL INC.....		40,593,222	29,650,000	754,840
559080 AF 3	MAGELLAN MIDSTREAM PARTNERS LP.....		11/06/2012	VARIOUS.....		24,868,230	25,000,000	0
565849 AK 2	MARATHON OIL CORP.....		12/18/2012	VARIOUS.....		69,971,850	70,000,000	64,944
56585A AD 4	MARATHON PETROLEUM CORP.....		12/18/2012	VARIOUS.....		38,882,890	33,000,000	478,333
56585A AF 9	MARATHON PETROLEUM CORP.....		07/31/2012	GOLDMAN,SACHS & CO.....		30,672,250	25,000,000	686,111
571903 AK 9	MARRIOTT INTERNATIONAL INC.....		11/29/2012	VARIOUS.....		46,396,010	46,000,000	136,139
581557 AZ 8	MCKESSON CORP.....		11/30/2012	VARIOUS.....		50,383,910	50,000,000	1,575
585055 AX 4	MEDTRONIC INC.....		03/15/2012	VARIOUS.....		11,971,780	12,000,000	434
594918 AR 5	MICROSOFT CORP.....		12/19/2012	VARIOUS.....		119,091,640	121,000,000	90,028
60871R AC 4	MOLSON COORS BREWING CO.....		11/08/2012	VARIOUS.....		73,472,725	69,314,000	684,691
61166W AJ 0	MONSANTO CO.....		11/28/2012	KEYBANC CAPITAL MARKETS INC.....		15,432,870	15,310,000	191,871
629568 AT 3	NABORS INDUSTRIES INC.....		07/11/2012	GOLDMAN SACHS.....		13,019,800	10,000,000	2,569
629568 AT 3	NABORS INDUSTRIES INC.....		07/11/2012	GOLDMAN,SACHS & CO.....		26,039,600	20,000,000	5,139
637071 AK 7	NATIONAL OILWELL VARCO I.....		12/03/2012	KEYBANC CAPITAL MARKETS INC.....		10,345,600	10,000,000	17,556
637071 AJ 0	NATIONAL OILWELL VARCO INC.....		12/05/2012	VARIOUS.....		50,827,450	50,000,000	42,611
637071 AK 7	NATIONAL OILWELL VARCO INC.....		11/15/2012	JPMORGAN SECURITIES.....		39,846,000	40,000,000	0
637432 MR 3	NATIONAL RURAL UTILITIES.....		10/16/2012	EXCHANGE.....		59,198,000	59,198,000	0
637432 MR 3	NATIONAL RURAL UTILITIES.....		10/16/2012	ISSUER.....		5,584,000	5,584,000	0
65120F AB 0	NEWCREST FINANCE PTY LTD.....	F.....	08/08/2012	CREDIT SUISSE FIRST BOSTON.....		10,758,000	10,000,000	140,556
65120F AA 2	NEWCREST FINANCE PTY LTD.....	F.....	08/20/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		60,497,300	58,000,000	655,139
65120F AC 8	NEWCREST FINANCE PTY LTD.....	F.....	09/25/2012	VARIOUS.....		29,878,100	30,000,000	0
651639 AN 6	NEWMONT MINING CORP.....		12/03/2012	BARCLAYS CAPITAL SE.....		21,676,885	20,858,000	164,257
651639 AN 6	NEWMONT MINING CORP.....		12/17/2012	VARIOUS.....		71,709,050	70,000,000	285,347
652478 AW 8	NEWS AMERICA HOLDINGS.....		07/30/2012	VARIOUS.....		27,049,518	20,131,000	26,096
652478 BY 3	NEWS AMERICA INC.....		02/28/2012	MORGAN STANLEY & COMPANY.....		8,245,952	6,400,000	195,600
652482 BU 3	NEWS AMERICA INC.....		02/17/2012	MORGAN STANLEY & COMPANY.....		11,340,360	9,000,000	337,550
652478 BY 3	NEWS AMERICA INC.....		09/05/2012	RAYMOND JAMES & ASSOCIATES.....		11,730,765	8,500,000	275,176
652482 BN 9	NEWS AMERICA INC.....		07/30/2012	DEUTSCHE BANK SECURITIES.....		24,555,000	20,000,000	515,917
652482 BQ 2	NEWS AMERICA INC.....		08/01/2012	DEUTSCHE BANK SECURITIES.....		32,408,000	25,000,000	374,063
652482 CB 4	NEWS AMERICA INC.....		08/10/2012	GOLDMAN,SACHS & CO.....		17,181,900	15,000,000	0
652482 CF 5	NEWS AMERICA INC.....		11/28/2012	VARIOUS.....		25,210,200	25,000,000	162,083
652482 CE 8	NEWS AMERICA INC.....		07/30/2012	DEUTSCHE BANK SECURITIES.....		19,201,950	15,000,000	427,938
65334H AE 2	NEXEN INC.....	A.....	11/02/2012	MORGAN STANLEY & CO.,INC.....		13,219,800	11,000,000	102,323
655844 BM 9	NORFOLK SOUTHERN COMPANY.....		11/29/2012	BARCLAYS CAPITAL SE.....		24,838,545	24,500,000	224,272
655844 BJ 6	NORFOLK SOUTHERN CORP.....		10/10/2012	DEUTSCHE BANK SECURITIES.....		20,850,200	20,000,000	23,333
655844 BK 3	NORFOLK SOUTHERN CORP.....		11/06/2012	DEUTSCHE BANK SECURITIES.....		40,794,200	40,000,000	247,561
655844 BM 9	NORFOLK SOUTHERN CORP.....		11/02/2012	VARIOUS.....		60,269,800	60,000,000	131,667
665772 CH 0	NORTHERN STATES POWER CO/MN.....		08/06/2012	JPMORGAN SECURITIES.....		9,984,800	10,000,000	0
665772 CJ 6	NORTHERN STATES PWR-MINN.....		08/06/2012	J P MORGAN.....		14,885,400	15,000,000	0
67021C AG 2	NSTAR ELECTRIC CO.....		10/10/2012	VARIOUS.....		31,930,820	32,000,000	0
670346 AH 8	NUCOR CORPORATION.....		04/24/2012	STERNE, AGEE & LEACH.....		6,619,650	5,000,000	129,778
677050 AG 1	OGLETHORPE POWER CORPORATION.....		05/01/2012	RAYMOND JAMES.....		4,944,000	4,000,000	1,983
677415 CP 4	OHIO POWER COMPANY.....		12/14/2012	VARIOUS.....		64,558,580	53,000,000	617,229

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681919 AZ 9	OMNICOM GROUP INC.....		12/17/2012	VARIOUS.....		48,363,230	46,000,000	353,337
68233J AR 5	ONCOR ELECTRIC DELIVERY.....		05/16/2012	MORGAN STANLEY & COMPANY.....		14,937,200	15,000,000	1,708
68233D AP 2	ONCOR ELECTRIC DELIVERY.....		03/28/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		13,862,872	10,905,000	164,711
68233D AR 8	ONCOR ELECTRIC DELIVERY.....		03/14/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		12,320,800	10,000,000	35,000
682680 AN 3	ONEOK INC.....		10/26/2012	UBS SECURITIES.....		25,118,103	21,430,000	485,747
68268N AJ 2	ONEOK PARTNERS LP.....		09/17/2012	VARIOUS.....		55,815,660	56,000,000	8,156
68389X AE 5	ORACLE CORP.....		05/16/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		12,526,578	9,250,000	57,417
68389X AM 7	ORACLE CORP.....		12/17/2012	VARIOUS.....		103,820,900	80,000,000	1,222,813
67103H AB 3	O'REILLY AUTOMOTIVE INC.....		12/06/2012	JPMORGAN SECURITIES.....		4,456,720	4,000,000	44,194
67103H AC 1	O'REILLY AUTOMOTIVE INC.....		11/14/2012	JPMORGAN SECURITIES.....		12,245,490	12,000,000	46,444
694308 HA 8	PACIFIC GAS & ELECTRIC.....		11/28/2012	BARCLAYS CAPITAL SE.....		11,395,823	11,475,000	127,898
694308 GE 1	PACIFIC GAS & ELECTRIC.....		08/17/2012	KEYBANC CAPITAL MARKETS INC.....		20,084,700	15,000,000	405,854
708653 AA 8	PENN-AMER WATER CO.....		06/06/2012	CREDIT SUISSE FIRST BOSTON.....		22,630,740	17,000,000	368,333
713409 AC 4	PEPSI BOTTLING GROUP INC.....		03/01/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		13,767,800	10,000,000	9,722
713448 CC 0	PEPSICO INC.....		08/08/2012	MORGAN STANLEY & CO.,INC.....		98,358,000	100,000,000	0
713448 BZ 0	PEPSICO INC.....		07/31/2012	DEUTSCHE BANK SECURITIES.....		10,103,490	9,000,000	148,000
71645W AR 2	PETROBRAS INTERNATIONAL FINANCE COMPANY.....	F.....	08/20/2012	UBS SECURITIES.....		20,925,650	19,000,000	73,757
71644E AE 2	PETRO-CANADA.....	A.....	11/21/2012	STERNE, AGEE & LEACH.....		14,377,200	10,000,000	354,375
500472 AC 9	PHILLIPS ELECTRONICS NV.....	F.....	01/26/2012	BARCLAYS CAPITAL SE.....		15,429,557	12,155,000	324,977
718546 AF 1	PHILLIPS.....		10/18/2012	VARIOUS.....		35,819,300	30,000,000	899,201
718546 AA 2	PHILLIPS 66.....		09/13/2012	GOLDMAN SACHS.....		11,522,342	10,650,000	236,608
718546 AF 1	PHILLIPS 66.....		07/24/2012	BARCLAYS CAPITAL SE.....		22,861,400	20,000,000	440,625
718546 AA 2	PHILLIPS 66.....		11/28/2012	VARIOUS.....		43,920,100	40,000,000	535,111
U7185P AC 7	PHILLIPS 66.....		07/25/2012	BARCLAYS CAPITAL INC.....		5,715,300	5,000,000	112,604
725906 AN 1	PLACER DOME INC.....	A.....	08/02/2012	DEUTSCHE BANK SECURITIES.....		43,966,300	35,000,000	702,333
72650R AR 3	PLAINS ALL AMER PIPELINE.....		05/02/2012	UBS SECURITIES.....		10,797,840	9,000,000	186,200
693476 BN 2	PNC FUNDING CORP.....		03/06/2012	BARCLAYS CAPITAL INC.....		14,992,350	15,000,000	1,375
693506 BG 1	PPG INDUSTRIES INC.....		12/17/2012	VARIOUS.....		44,123,950	44,000,000	176,475
69352P AE 3	PPL CAPITAL FUNDING INC.....		10/11/2012	VARIOUS.....		22,200,100	22,000,000	1,167
74005P BD 5	PRAXAIR INC.....		12/04/2012	VARIOUS.....		48,295,290	48,000,000	63,801
740189 AG 0	PRECISION CASTPARTS CORP.....		12/17/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		19,885,000	20,000,000	0
740189 AH 8	PRECISION CASTPARTS CORP.....		12/19/2012	VARIOUS.....		79,679,370	79,000,000	12,458
743263 AE 5	PROGRESS ENERGY INC.....		08/21/2012	VARIOUS.....		41,127,800	29,000,000	1,035,701
69362B AJ 1	PSEG POWER LLC.....		04/20/2012	J P MORGAN.....		14,617,100	10,000,000	23,958
69362B AJ 1	PSEG POWER LLC.....		04/10/2012	JPMORGAN SECURITIES.....		14,635,100	10,000,000	426,458
74834L AS 9	QUEST DIAGNOSTICS INC.....		12/18/2012	VARIOUS.....		16,778,980	15,000,000	153,272
75405U AA 4	RAS LAFFAN LNG III.....	F.....	04/26/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		11,200,000	10,000,000	42,163
759468 AA 9	RELIANCE HOLDINGS USA.....	R.....	04/20/2012	JPMORGAN SECURITIES.....		4,844,800	5,000,000	625
767201 AL 0	RIO TINTO FINANCE USA LTD.....	F.....	10/16/2012	VARIOUS.....		19,342,720	16,000,000	384,511
76720A AD 8	RIO TINTO FINANCE USA PLC.....	F.....	10/22/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		10,141,830	9,000,000	39,188
776696 AE 6	ROPER INDUSTRIES INC.....		12/11/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		34,242,260	34,000,000	23,090
80589M AD 4	SCANA CORPORATION.....		03/06/2012	MERRILL LYNCH.....		24,568,140	23,000,000	345,958
806605 AG 6	SCHERING-PLOUGH CORPORATION.....		03/20/2012	BARCLAYS CAPITAL SE.....		7,286,487	5,450,000	110,211
806854 AD 7	SCHLUMBERGER INVESTMENT SA.....	E.....	11/21/2012	VARIOUS.....		89,886,010	90,000,000	501,000
806854 AB 1	SCHLUMBERGER INVESTMENT SA.....	E.....	03/26/2012	CITIGROUP GLOBAL MARKETS.....		6,943,604	6,865,000	7,552
816851 AT 6	SEMPRA ENERGY.....		12/11/2012	VARIOUS.....		30,052,000	30,000,000	63,889
824348 AQ 9	SHERWIN-WILLIAMS CO.....		12/04/2012	CITIGROUP GLOBAL MARKETS.....		5,969,820	6,000,000	0

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824348 AQ 9	SHERWIN-WILLIAMS CO.....		12/18/2012	VARIOUS.....		39,861,650	40,000,000	23,778
828807 CK 1	SIMON PROPERTY GROUP INC.....		03/08/2012	JPMORGAN SECURITIES.....		9,958,800	10,000,000	0
828807 CE 5	SIMON PROPERTY GROUP LP.....		12/13/2012	RAYMOND JAMES & ASSOCIATES.....		10,986,560	8,000,000	205,500
82929R AC 0	SINGAPORE TELECOMMUNICATIONS.....	F.....	04/20/2012	MORGAN STANLEY & COMPANY.....		16,087,060	11,000,000	324,500
837004 BW 9	SOUTH CAROLINA ELECTRIC & GAS CO.....		02/17/2012	VARIOUS.....		18,940,588	16,344,000	58,173
837004 CF 5	SOUTH CAROLINA ELECTRIC & GAS CO.....		09/17/2012	MORGAN STANLEY & COMPANY.....		10,533,800	10,000,000	59,208
837004 CB 4	SOUTH CAROLINA ELECTRIC & GAS CO.....		10/23/2012	WELLS FARGO SECURITIES, LLC.....		13,468,200	10,000,000	169,736
837004 CF 5	SOUTH CAROLINA ELECTRIC & GAS CO.....		12/18/2012	VARIOUS.....		57,936,560	54,000,000	303,533
842434 CK 6	SOUTHERN CALIFORNIA GAS CO.....		09/18/2012	MORGAN STANLEY & CO., INC.....		14,925,150	15,000,000	0
84265V AE 5	SOUTHERN COPPER CORP.....	R.....	12/04/2012	VARIOUS.....		23,771,900	20,000,000	425,625
84265V AF 2	SOUTHERN COPPER CORP.....	R.....	11/06/2012	VARIOUS.....		25,019,650	25,000,000	1,944
84265V AG 0	SOUTHERN COPPER CORP.....	R.....	11/06/2012	MORGAN STANLEY & CO., INC.....		24,573,000	25,000,000	729
854502 AD 3	STANLEY BLACK & DECKER INC.....		11/16/2012	VARIOUS.....		75,575,190	75,000,000	23,281
85590A AP 9	STARWOOD HOTELS & RESORT.....		12/05/2012	CITIGROUP GLOBAL MARKETS.....		14,939,400	15,000,000	0
85590A AP 9	STARWOOD HOTELS & RESORT.....		12/10/2012	VARIOUS.....		26,899,840	27,000,000	2,517
G857AA AA 0	SUN HUNG KAI PROPERTIES.....	F.....	06/11/2012	MORGAN STANLEY INTERNATIONAL.....		9,863,850	10,000,000	138,125
G8611L AW 0	SWIRE PACIFIC MTN FIN.....	F.....	06/20/2012	MORGAN STANLEY & COMPANY.....		20,428,500	20,000,000	283,750
87425E AM 5	TALISMAN ENERGY INC.....	A.....	12/18/2012	VARIOUS.....		80,700,640	75,000,000	797,396
87612E BA 3	TARGET CORP.....		12/06/2012	VARIOUS.....		52,142,600	50,000,000	682,222
878742 AY 1	TECK RESOURCES LTD.....	A.....	11/21/2012	VARIOUS.....		69,119,350	70,000,000	207,292
87969N AC 9	TELSTRA CORP LTD.....	F.....	05/25/2012	UBS SECURITIES.....		22,314,050	20,000,000	128,667
88165F AF 9	TEVA PHARMACEUT FIN BV.....	F.....	04/17/2012	KEYBANC CAPITAL MARKETS INC.....		12,869,375	12,500,000	202,778
88165F AF 9	TEVA PHARMACEUTICAL FINANCE CO BV.....	F.....	02/27/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		10,491,300	10,000,000	112,542
882384 AC 4	TEXAS EASTERN TRANSMISSION.....		11/27/2012	VARIOUS.....		60,338,180	60,000,000	83,067
883556 BC 5	THERMO FISHER SCIENTIFIC INC.....		12/21/2012	STERNE, AGEE & LEACH.....		10,255,000	10,000,000	109,375
883556 BC 5	THERMO FISHER SCIENTIFIC INC.....		11/16/2012	VARIOUS.....		76,719,500	75,000,000	331,625
88732J AU 2	TIME WARNER CABLE INC.....		07/26/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		13,144,500	10,000,000	86,250
88732J BD 9	TIME WARNER CABLE INC.....		10/10/2012	VARIOUS.....		44,829,900	45,000,000	121,875
88732J AX 6	TIME WARNER CABLE INC.....		09/25/2012	DEUTSCHE BANK SECURITIES.....		22,054,200	20,000,000	98,542
88732J BA 5	TIME WARNER CABLE INC.....		11/26/2012	VARIOUS.....		16,238,550	15,000,000	144,444
887317 AL 9	TIME WARNER INC.....		10/16/2012	CREDIT SUISSE FIRST BOSTON.....		8,409,560	6,390,000	22,188
00184A AG 0	TIME WARNER INC.....		10/11/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		14,534,900	10,000,000	352,917
887317 AM 7	TIME WARNER INC.....		08/01/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		36,960,967	32,150,000	519,591
887317 AP 0	TIME WARNER INC.....		07/26/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		11,055,500	10,000,000	65,333
887317 AQ 8	TIME WARNER INC.....		11/27/2012	GOLDMAN,SACHS & CO.....		47,158,500	45,000,000	412,250
893830 AZ 2	TRANSOCEAN INC.....	E.....	10/16/2012	MORGAN STANLEY & COMPANY.....		6,732,350	5,000,000	126,583
900212 AH 4	TURLOCK CORP.....		11/16/2012	UBS SECURITIES.....		6,990,340	7,000,000	535
900212 AA 9	TURLOCK CORP.....		11/14/2012	VARIOUS.....		7,992,260	8,000,000	0
68233J AF 1	TXU ELECTRIC DELIVERY COMPANY (ONCOR ELE.....		05/09/2012	VARIOUS.....		13,780,656	10,645,000	139,548
902134 AB 1	TYCO FLOW CONTROL FINANCE.....		12/18/2012	VARIOUS.....		63,980,340	64,000,000	177,538
906548 CJ 9	UNION ELECTRIC CO.....		09/06/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		14,921,100	15,000,000	0
907818 DL 9	UNION PACIFIC CORP.....		12/03/2012	STERNE, AGEE & LEACH.....		17,931,886	16,490,000	344,687
907818 DK 1	UNION PACIFIC CORP.....		12/04/2012	GOLDMAN,SACHS & CO.....		45,562,750	40,000,000	475,854
907818 DM 7	UNION PACIFIC CORP.....		10/05/2012	GOLDMAN,SACHS & CO.....		20,476,200	20,000,000	144,222
91324P BK 7	UNITED HEALTH GROUP INC.....		03/13/2012	RAYMOND JAMES.....		11,387,535	8,500,000	50,321
911312 AJ 5	UNITED PARCEL SERVICE.....		04/26/2012	BARCLAYS CAPITAL SE.....		13,512,100	10,000,000	182,556
913017 BP 3	UNITED TECHNOLOGIES CORP.....		08/07/2012	JPMORGAN SECURITIES.....		6,821,800	5,000,000	21,267

E13.6

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
913017 BT 5	UNITED TECHNOLOGIES CORP.....		11/09/2012	VARIOUS.....		81,510,433	70,550,000	1,256,494
91324P BV 3	UNITEDHEALTH GROUP INC.....		08/16/2012	UBS SECURITIES.....		63,277,280	62,000,000	768,743
91324P CA 8	UNITEDHEALTH GROUP INC.....		10/18/2012	VARIOUS.....		19,948,320	20,000,000	1,426
91159H HC 7	US BANCORP.....		02/28/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		9,993,000	10,000,000	0
91911T AK 9	VALE OVERSEAS LIMITED.....	F.....	07/24/2012	RAYMOND JAMES & ASSOCIATES.....		10,887,625	8,750,000	128,668
91913Y AL 4	VALERO ENERGY CORP.....		12/04/2012	RAYMOND JAMES & ASSOCIATES.....		18,656,150	15,000,000	408,542
92343V BG 8	VERIZON COMMUNICATIONS INC.....		11/30/2012	VARIOUS.....		40,163,850	40,000,000	33,153
931422 AH 2	WALGREEN CO.....		11/16/2012	VARIOUS.....		76,412,250	75,000,000	208,389
931142 CB 7	WAL-MART STORES INC.....		04/26/2012	DEUTSCHE BANK SECURITIES.....		7,781,368	6,760,000	59,150
931142 CK 7	WAL-MART STORES INC.....		08/16/2012	BARCLAYS CAPITAL INC.....		28,505,600	20,000,000	21,667
931142 DB 6	WAL-MART STORES INC.....		12/13/2012	VARIOUS.....		90,701,850	65,000,000	977,344
25468P CW 4	WALT DISNEY COMPANY.....		11/27/2012	CITIGROUP GLOBAL MARKETS.....		7,938,560	8,000,000	0
25468P CW 4	WALT DISNEY COMPANY.....		11/28/2012	VARIOUS.....		48,720,720	49,000,000	1,958
25468P CX 2	WALT DISNEY COMPANY.....		11/27/2012	CITIGROUP GLOBAL MARKETS.....		24,820,500	25,000,000	0
94106L AY 5	WASTE MANAGEMENT INC.....		12/05/2012	VARIOUS.....		60,089,840	60,000,000	168,361
92928Q AB 4	WEA FINANCE LLC.....	R.....	03/01/2012	KEYBANC CAPITAL MARKETS INC.....		6,324,780	6,000,000	89,417
92928Q AB 4	WEA FINANCE LLC.....	R.....	03/13/2012	RBS SECURITIES INC.....		10,432,400	10,000,000	158,021
94973V AX 5	WELLPOINT INC.....		11/27/2012	BNP PARIBAS SECURITIES CORP.....		5,060,550	5,000,000	6,510
94973V BB 2	WELLPOINT INC.....		09/07/2012	CREDIT SUISSE SECURITIES(USA)LLC.....		20,321,200	20,000,000	5,167
94973V BA 4	WELLPOINT INC.....		11/30/2012	VARIOUS.....		55,574,690	55,000,000	187,000
96950F AJ 3	WILLIAMS PARTNERS LP.....		10/23/2012	GOLDMAN,SACHS & CO.....		25,738,750	25,000,000	167,500
976656 CE 6	WISCONSIN ELECTRIC POWER.....		12/05/2012	BARCLAYS CAPITAL INC.....		11,952,240	12,000,000	0
976826 BJ 5	WISCONSIN POWER & LIGHT COMPANY.....		11/14/2012	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		14,941,350	15,000,000	0
976843 BH 4	WISCONSIN PUBLIC SERVICE CORP.....		12/17/2012	VARIOUS.....		22,990,220	23,000,000	5,201
983024 AG 5	WYETH.....		09/25/2012	MORGAN STANLEY & CO.,INC.....		13,935,500	10,000,000	102,917
984121 CD 3	XEROX CORPORATION.....		10/26/2012	VARIOUS.....		36,892,200	35,000,000	621,250
3899999	Total - Bonds - Industrial and Miscellaneous.....					9,630,712,178	9,004,051,901	61,620,339
8399997	Total - Bonds - Part 3.....					29,083,624,101	28,356,500,838	103,469,032
8399998	Total - Bonds - Summary Item from Part 5.....					82,963,035	82,339,345	167,444
8399999	Total - Bonds.....					29,166,587,136	28,438,840,183	103,636,476
Common Stocks - Industrial and Miscellaneous								
J28356 10 3	JIMOTO HOLDINGS INC.....	D.....	10/01/2012	ISSUER.....	250,000,000	330,340	XXX.....	0
J6829* 10 6	SANSEN TRUST INSURANCE SERVICE.....	D.....	10/01/2012	ISSUER.....	3,040,000	6,745	XXX.....	0
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					337,085	XXX.....	0
Common Stocks - Parent, Subsidiaries and Affiliates								
U00448 AA 5	APOLLO AF LOAN TRUST 2012.....		10/02/2012	US BANK N.A.....	140,143,363,000	140,000,000	XXX.....	0
67572X AB 0	OCTAGON DELAWARE TRUST 2011.....		06/30/2012	TRANSFERRED FROM SCH.BA TO SCH.D 2-2.....	299,365,723,000	302,225,316	XXX.....	0
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					442,225,316	XXX.....	0
9799997	Total - Common Stocks - Part 3.....					442,562,401	XXX.....	0
9799999	Total - Common Stocks.....					442,562,401	XXX.....	0
9899999	Total - Preferred and Common Stocks.....					442,562,401	XXX.....	0
9999999	Total - Bonds, Preferred and Common Stocks.....					29,609,149,537	XXX.....	103,636,476

E13.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	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	Stated Contractual Maturity Date
Bonds - All Other Government																				
J0396*	AA 0 AICHI PREFECTURE.....	D	11/09/2012.	SINKING FUND REDEMPTION.....		4,315,664	4,315,664	3,825,197	4,425,006	0	0	0	(109,342)	4,315,664	0	0	0	0	77,197	11/09/2039.
219868	AN 6 CORPORACION ANDINA DE FOMENTO.....	F	03/15/2012.	MATURITY.....		5,000,000	5,000,000	5,065,750	5,001,949	0	(1,949)	0	(1,949)	5,000,000	0	0	0	0	171,875	03/15/2012.
219868	BN 5 CORPORACION ANDINA DE FOMENTO.....	F	06/15/2012.	ISSUER.....		12,680,955	10,000,000	9,982,500	9,985,770	0	651	0	651	9,986,420	0	2,694,535	2,694,535	431,076	06/04/2019.	
J22712	DB 6 GOVERNMENT HOUSING LOAN CO.....	D	12/10/2012.	MBS PAYDOWN.....		2,584,192	2,584,192	2,115,388	2,645,312	0	1,391	0	(62,510)	2,584,192	0	0	0	0	29,126	04/10/2041.
J22712	DC 4 GOVERNMENT HOUSING LOAN CO.....	D	12/10/2012.	MBS PAYDOWN.....		16,998,853	16,998,853	11,656,774	17,416,678	0	(13,290)	0	(13,290)	16,998,853	0	0	0	0	215,519	05/10/2041.
J22712	DJ 9 GOVERNMENT HOUSING LOAN CO.....	D	12/10/2012.	MBS PAYDOWN.....		5,290,210	5,290,210	3,413,635	5,412,064	0	(423)	0	(423)	5,290,210	0	0	0	0	58,289	05/10/2037.
J22712	DQ 3 GOVERNMENT HOUSING LOAN CO.....	D	12/10/2012.	MBS PAYDOWN.....		11,133,523	11,133,523	8,679,743	11,411,134	0	(15,008)	0	(15,008)	11,133,523	0	0	0	0	147,496	11/10/2041.
J22712	DS 9 GOVERNMENT HOUSING LOAN CO.....	D	12/10/2012.	MBS PAYDOWN.....		1,173,036	1,173,036	1,059,472	1,202,287	0	(920)	0	(920)	1,173,036	0	0	0	0	15,019	12/10/2041.
J2761L	BE 7 JAPAN HOUSING FINANCE AGENCY.....	D	12/10/2012.	MBS PAYDOWN.....		2,157,025	2,157,025	1,752,557	2,200,894	0	1,968	0	1,968	2,157,025	0	0	0	0	23,216	02/10/2043.
J2761L	CM 8 JAPAN HOUSING FINANCE AGENCY.....	D	12/10/2012.	MBS PAYDOWN.....		7,992,750	7,992,750	6,696,220	8,180,344	0	0	0	(187,594)	7,992,750	0	0	0	0	95,990	12/10/2043.
J2761L	CN 6 JAPAN HOUSING FINANCE AGENCY.....	D	12/10/2012.	MBS PAYDOWN.....		6,905,030	6,905,030	5,766,649	7,072,935	0	0	0	(167,905)	6,905,030	0	0	0	0	79,068	05/10/2040.
J2761L	CQ 9 JAPAN HOUSING FINANCE AGENCY.....	D	12/10/2012.	MBS PAYDOWN.....		5,858,101	5,858,101	5,339,474	6,006,393	0	0	0	(148,292)	5,858,101	0	0	0	0	67,939	11/10/2040.
J2761L	CR 7 JAPAN HOUSING FINANCE AGENCY.....	D	12/10/2012.	MBS PAYDOWN.....		1,397,860	1,397,860	1,249,972	1,429,251	0	0	0	(31,391)	1,397,860	0	0	0	0	17,148	02/10/2044.
J2761L	EE 4 JAPAN HOUSING FINANCE AGENCY.....	D	12/10/2012.	MBS PAYDOWN.....		5,427,940	5,427,940	4,742,440	5,555,621	0	0	0	(127,681)	5,427,940	0	0	0	0	61,593	11/10/2044.
J26147	JF 6 JAPAN NATIONAL GOVERNMENT.....	D	03/21/2012.	MATURITY.....		555,688,337	555,688,337	381,643,559	598,638,121	0	(484,089)	0	(484,089)	555,688,337	0	0	0	0	17,763,155	03/20/2012.
J26147	KL 1 JAPAN NATIONAL GOVERNMENT.....	D	09/20/2012.	MATURITY.....		150,491,009	150,491,009	121,472,641	152,618,126	0	(813,034)	0	(813,034)	150,491,009	0	0	0	0	8,674,555	09/20/2012.
J26147	KU 1 JAPAN NATIONAL GOVERNMENT.....	D	09/20/2012.	MATURITY.....		128,810,101	128,810,101	109,497,806	130,424,929	0	(494,349)	0	(494,349)	128,810,101	0	0	0	0	7,047,297	09/20/2012.
J2615Q	DM 4 JAPAN NATIONAL GOVERNMENT.....	D	12/21/2012.	VARIOUS.....		486,729,669	502,691,062	531,102,944	0	0	162,250	0	162,250	494,083,356	558,096	(7,911,783)	(7,353,687)	3,918,457	06/20/2032.	
J26160	2W 0 JAPAN NATIONAL GOVERNMENT.....	D	09/21/2012.	SMBC NIKKO SECURITIES INC.....		215,277,565	191,424,196	167,333,510	201,552,840	0	(365,686)	0	(365,686)	199,587,737	2,652,130	13,037,698	15,689,828	4,169,584	09/20/2026.	
J26160	AM 3 JAPAN NATIONAL GOVERNMENT.....	D	03/21/2012.	VARIOUS.....		43,924,582	43,916,865	39,324,680	46,405,175	0	(88,800)	0	(88,800)	43,923,841	78	0	663	741	296,532	03/20/2012.
J26160	BL 4 JAPAN NATIONAL GOVERNMENT.....	D	06/20/2012.	MATURITY.....		41,782,730	41,782,730	30,616,066	42,454,727	0	(5,401)	0	(5,401)	41,782,730	0	0	0	0	270,492	06/20/2012.
J26160	F8 9 JAPAN NATIONAL GOVERNMENT.....	D	12/20/2012.	MIZUHO SECURITIES CO LTD.....		66,783,974	64,102,564	44,420,945	69,318,830	0	33,796	0	33,796	64,002,139	844,465	1,937,370	2,781,835	1,008,203	12/20/2015.	
J26161	AT 6 JAPAN NATIONAL GOVERNMENT.....	D	09/11/2012.	MIZUHO SECURITIES CO LTD.....		30,679,141	30,674,847	26,913,140	31,045,077	0	(164,784)	0	(164,784)	30,679,408	(38)	(229)	(267)	323,851	09/20/2012.	
J26161	B7 3 JAPAN NATIONAL GOVERNMENT.....	D	09/21/2012.	SOCIETE GENERAL SECURITIES TOKYO.....		267,833,078	255,232,261	231,830,066	250,417,930	0	215,351	0	215,351	248,655,055	1,261,352	17,916,672	19,178,024	4,800,766	09/20/2030.	
J26161	CV 9 JAPAN NATIONAL GOVERNMENT.....	D	12/20/2012.	MATURITY.....		237,416,904	237,416,904	177,084,894	257,463,005	0	(190,492)	0	(190,492)	237,416,904	0	0	0	0	2,702,298	12/20/2012.
J26161	DK 2 JAPAN NATIONAL GOVERNMENT.....	D	12/12/2012.	MIZUHO SECURITIES CO LTD.....		55,729,933	55,723,804	52,962,597	59,543,234	0	(356,826)	0	(356,826)	55,729,734	13	185	198	501,065	12/20/2012.	
J26161	F6 1 JAPAN NATIONAL GOVERNMENT.....	D	12/07/2012.	MIZUHO SECURITIES CO LTD.....		69,099,976	69,099,285	67,861,022	73,310,807	0	10,154	0	10,154	69,099,167	14	795	809	138,721	12/15/2012.	
J26161	GH 6 JAPAN NATIONAL GOVERNMENT.....	D	12/21/2012.	VARIOUS.....		217,023,511	199,710,178	175,636,345	215,951,617	0	(877,860)	0	(877,860)	204,706,909	2,265,368	10,051,234	12,316,602	3,289,893	06/20/2018.	
J26161	H4 4 JAPAN NATIONAL GOVERNMENT.....	D	09/25/2012.	MORGAN STANLEY TOKYO BRANCH.....		69,468,850	64,226,076	60,058,640	64,544,889	0	(7,114)	0	(7,114)	64,446,403	343,205	4,679,242	5,022,447	997,862	12/20/2030.	
J26161	HC 6 JAPAN NATIONAL GOVERNMENT.....	D	09/20/2012.	MIZUHO SECURITIES CO LTD.....		158,468,563	146,664,966	107,721,516	148,170,854	0	(25,494)	0	(25,494)	146,878,961	3,097,193	8,492,409	11,589,602	1,890,447	06/20/2018.	
J26161	SS 9 JAPAN NATIONAL GOVERNMENT.....	D	09/25/2012.	VARIOUS.....		981,305,132	901,555,815	789,799,701	909,203,860	0	(121,909)	0	(121,909)	905,040,817	9,791,612	66,472,704	76,264,316	18,385,918	09/20/2029.	
J26161	U4 9 JAPAN NATIONAL GOVERNMENT.....	D	12/20/2012.	MIZUHO SECURITIES CO LTD.....		2,495,204	2,374,169	2,502,141	2,585,161	0	(1,201)	0	(1,201)	2,384,552	(5,371)	116,023	110,652	29,878	06/20/2021.	
J26161	UR 8 JAPAN NATIONAL GOVERNMENT.....	D	09/19/2012.	VARIOUS.....		598,672,028	551,617,245	474,742,443	552,391,336	0	23,591	0	23,591	550,897,986	6,631,248	41,142,794	47,774,042	8,614,810	12/20/2029.	
J26161	UT 4 JAPAN NATIONAL GOVERNMENT.....	D	01/04/2012.	DAIWA SECURITIES CAPITAL MARKETS.....		35,207,028	35,206,676	29,890,233	34,731,725	0	(372)	0	(372)	35,206,883	22	123	145	34,401	01/15/2012.	
J26161	VU 0 JAPAN NATIONAL GOVERNMENT.....	D	09/19/2012.	VARIOUS.....		352,362,449	320,303,919	279,605,501	324,446,930	0	(92,927)	0	(92,927)	323,058,996	3,970,913	25,332,541	29,303,454	5,248,998	12/20/2029.	
J26161	VX 4 JAPAN NATIONAL GOVERNMENT.....	D	03/06/2012.	NOMURA SECURITIES CO.,LTD.....		17,167,554	17,167,382	15,689,374	18,010,374	0	(1,486)	0	(1,486)	17,167,510	4	40	44	16,373	03/15/2012.	
J26161	WM 7 JAPAN NATIONAL GOVERNMENT.....	D	09/11/2012.	NOMURA SECURITIES CO.,LTD.....		197,143,405	178,936,605	156,008,864	181,054,555	0	(29,759)	0	(29,759)	179,867,310	2,299,013	14,977,082	17,276,095	3,778,265	03/20/2030.	
J26161	WQ 8 JAPAN NATIONAL GOVERNMENT.....	D	04/04/2012.	MIZUHO SECURITIES CO LTD.....		77,248,811	77,248,039	67,947,549	82,334,515	0	(8,134)	0	(8,134)	77,248,516	36	259	295	76,114	04/15/2012.	
J26161	XD 6 JAPAN NATIONAL GOVERNMENT.....	D	09/13/2012.	VARIOUS.....		625,167,359	577,470,652	489,187,930	580,883,800	0	(64,216)	0	(64,216)	579,433,017	7,136,123	38,598,219	45,734,342	11,714,413	03/20/2030.	
J26161	XE 4 JAPAN NATIONAL GOVERNMENT.....	D	05/07/2012.	DEUTSCHE SECURITIES LTD., TOKYO.....		12,522,039	12,521,913	10,638,780	12,865,357	0	(1,830)	0	(1,830)	12,521,999	6	33	39	12,093	05/15/2012.	
J26161	YN 3 JAPAN NATIONAL GOVERNMENT.....	D	07/06/2012.	MIZUHO SECURITIES CO LTD.....		36,263,961	36,263,599	33,403,049	37,316,088	0	(11,649)	0	(11,649)	36,263,906	4	51	55	73,266	07/15/2012.	

E14

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	Sign	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	Stated Contractual Maturity Date
J26161 ZE 2	JAPAN NATIONAL GOVERNMENT.....	D	08/07/2012.	MIZUHO SECURITIES CO LTD.....		75,486,937	75,486,182	70,354,984	75,927,443	0	(31,787)	0	(31,787)	(408,583)	75,487,074	(9)	(127)	(136)	147,572	08/15/2012.
J2661G 5E 6	JAPAN NATIONAL GOVERNMENT.....	D	09/24/2012.	CREDIT SUISSE SECURITIES(JAPAN) LTD.....		273,772,591	245,681,382	214,064,632	255,930,524	0	(634,874)	0	(634,874)	(1,352,544)	253,943,106	3,290,806	16,538,679	19,829,485	3,740,123	06/21/2021.
J2S39K BU 9	JAPAN NATIONAL GOVERNMENT.....	D	12/21/2012.	GOLDMAN SACHS JAPAN CO., LTD.....		60,392,087	59,227,671	62,561,427	0	0	(19,718)	0	(19,718)	(2,540,880)	60,000,829	(16,570)	407,829	391,259	880,549	03/20/2032.
J2S39K CD 6	JAPAN NATIONAL GOVERNMENT.....	D	12/21/2012.	GOLDMAN SACHS JAPAN CO., LTD.....		46,762,852	47,382,137	49,786,021	0	0	19,483	0	19,483	(3,044,192)	46,761,312	(100)	1,641	1,541	625,992	03/20/2032.
E6960N EL 9	JUNTA DE ANDALUCIA.....	D	11/14/2012.	ISSUER.....		188,631,791	188,631,791	157,117,419	192,950,850	0	0	0	0	(4,319,059)	188,631,791	0	0	0	7,795,388	07/29/2039.
E6960N EU 9	JUNTA DE ANDALUCIA.....	D	11/14/2012.	ISSUER.....		62,877,264	62,877,264	53,151,908	64,316,950	0	0	0	0	(1,439,686)	62,877,264	0	0	0	2,511,984	07/29/2039.
E6960N FB 0	JUNTA DE ANDALUCIA.....	D	11/14/2012.	ISSUER.....		144,617,706	144,617,706	137,198,759	147,928,985	0	0	0	0	(3,311,279)	144,617,706	0	0	0	4,054,396	12/10/2020.
J3918* AA 3	MR TRUST CLASS B.....	D	12/28/2012.	MBS PAYDOWN.....		1,674,576	1,674,576	1,274,640	1,705,684	0	14,242	0	14,242	(45,350)	1,674,576	0	0	0	19,527	08/31/2044.
J3919* AA 2	MR2 TRUST CLASS B.....	D	12/28/2012.	MBS PAYDOWN.....		1,883,401	1,883,401	1,486,543	1,920,202	0	11,793	0	11,793	(48,594)	1,883,401	0	0	0	25,159	11/30/2044.
J3920* AA 9	MR3 TRUST CLASS B.....	D	12/28/2012.	MBS PAYDOWN.....		2,158,972	2,158,972	1,716,760	2,204,447	0	10,732	0	10,732	(56,207)	2,158,972	0	0	0	29,602	07/31/2045.
Q6750X AJ 7	NEW ZEALAND.....	D	11/27/2012.	MATURITY.....		121,980,971	121,980,971	80,775,444	128,633,900	0	0	0	0	(6,652,929)	121,980,971	0	0	0	7,837,804	11/27/2012.
J5901# AA 3	SBIM RESIDENTIAL MTG LOAN TRUST 3A2.....	D	12/20/2012.	MBS PAYDOWN.....		4,852,680	4,852,680	3,935,275	4,990,104	0	6,415	0	6,415	(143,839)	4,852,680	0	0	0	94,810	10/31/2045.
J97360 LG 4	YOKOHAMA CITY.....	D	09/25/2012.	SINKING FUND REDEMPTION.....		1,249,130	1,249,130	1,021,759	1,287,171	0	1,690	0	1,690	(39,732)	1,249,130	0	0	0	20,033	03/25/2039.
1099999.	Total - Bonds - All Other Government.....					6,806,018,990	6,492,259,246	5,580,687,278	6,043,425,760	0	(4,411,874)	0	(4,411,874)	(175,051,578)	6,507,412,699	44,119,613	254,486,682	298,606,295	135,051,197	XXX.....

Bonds - U.S. Special Revenue and Special Assessment

04780E AB 3	ATL, GA DOWNTOWN DEV AUTH LEASE REV.....	D	02/01/2012.	SINKING FUND REDEMPTION.....		280,000	280,000	256,956	280,000	0	0	0	0	280,000	0	0	0	0	9,625	02/01/2021.
3128X5 3C 0	FEDERAL HOME LOAN MTG CO.....	D	04/16/2012.	CALLED BY ISSUER at 100.0000.....		6,200,000	6,200,000	5,967,500	5,982,193	0	1,043	0	1,043	0	5,983,236	0	216,764	216,764	186,000	04/16/2037.
31394Y 3Z 5	FHR 2794 B.....	D	12/17/2012.	MBS PAYDOWN.....		1,234,403	1,234,403	1,086,661	1,213,201	0	21,202	0	21,202	0	1,234,403	0	0	0	32,084	05/15/2034.
31395V XZ 7	FHR 3004 HK.....	D	12/17/2012.	MBS PAYDOWN.....		1,989,359	1,989,359	1,940,869	1,962,846	0	26,514	0	26,514	0	1,989,359	0	0	0	100,436	07/15/2035.
31400J TM 1	FN689156 COIN.....	D	12/26/2012.	MBS PAYDOWN.....		106,254	106,254	111,500	106,451	0	(197)	0	(197)	0	106,254	0	0	0	4,617	02/01/2033.
31359F F5 2	FNR 1993-255 E.....	D	12/26/2012.	MBS PAYDOWN.....		118,992	118,992	110,439	118,291	0	701	0	701	0	118,992	0	0	0	4,620	12/25/2023.
48730P AB 6	KEENAN DEVELOP.....	D	07/15/2012.	SINKING FUND REDEMPTION.....		383,410	383,410	426,417	384,361	0	(951)	0	(951)	0	383,410	0	0	0	23,153	07/15/2028.
626207 YF 5	MUNICIPAL ELECTRIC AUTHORITY OF GA.....	D	02/22/2012.	RAYMOND JAMES.....		11,406,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	1,406,000	1,406,000	269,167	04/01/2057.
758582 BL 3	REEVES COUNTY LAW ENFORCEMENT TRUST.....	D	06/01/2012.	CALLED BY ISSUER at 100.000.....		9,105,000	9,105,000	9,105,000	9,105,000	0	0	0	0	0	9,105,000	0	0	0	277,703	03/01/2017.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					30,823,418	29,417,418	29,005,342	29,152,343	0	48,312	0	48,312	0	29,200,654	0	1,622,764	1,622,764	907,405	XXX.....

Bonds - Industrial and Miscellaneous

J00105 BN 5	ACOM CO.LTD.....	D	06/26/2012.	MATURITY.....		12,551,776	12,551,776	8,048,290	12,863,390	0	0	0	0	(311,614)	12,551,776	0	0	0	170,240	06/26/2012.	
00868P AA 3	AHOLD LEASE USA INC.....	R	07/02/2012.	SINKING FUND REDEMPTION.....		565,928	565,928	614,694	567,066	0	(1,138)	0	(1,138)	0	565,928	0	0	0	49,437	01/02/2025.	
023650 AH 7	AMERICA WEST AIRLINES.....	D	10/02/2012.	SINKING FUND REDEMPTION.....		153,507	153,507	164,866	153,507	0	0	0	0	0	153,507	0	0	0	8,726	04/02/2021.	
023654 AW 6	AMERICA WEST AIRLINES.....	D	07/02/2012.	SINKING FUND REDEMPTION.....		735,319	735,319	816,047	735,319	0	0	0	0	0	735,319	0	0	0	57,838	01/02/2019.	
03235M AA 0	AMTRAK/PENN STATION LEASE.....	D	12/15/2012.	SINKING FUND REDEMPTION.....		1,166,581	1,166,581	1,416,194	1,182,223	0	(15,642)	0	(15,642)	0	1,166,581	0	0	0	83,757	06/15/2017.	
039483 BC 5	ARCHER DANIELS MIDLAND.....	D	10/16/2012.	EXCHANGE.....		59,643,900	45,000,000	46,543,800	46,565,580	0	(17,731)	0	(17,731)	0	46,547,850	0	13,096,051	13,096,051	2,918,531	03/01/2041.	
039483 AT 9	ARCHER-DANIELS-MIDLAND COMPANY.....	D	10/16/2012.	EXCHANGE.....		17,099,513	12,715,000	12,111,800	12,164,764	0	10,530	0	10,530	0	12,175,294	0	4,924,219	4,924,219	786,078	10/01/2032.	
039483 AM 4	ARCHER-DANIELS-MIDLAND COMPANY.....	D	10/16/2012.	ISSUER.....		2,981,876	1,990,000	2,308,426	2,250,509	0	(8,474)	0	(8,474)	0	2,242,036	0	739,840	739,840	162,102	03/15/2027.	
05330A AA 5	AUTOPISTA DEL MAIPO.....	F	12/17/2012.	SINKING FUND REDEMPTION.....		631,476	631,476	723,915	631,476	0	0	0	0	0	631,476	0	0	0	40,336	06/15/2022.	
05965X AA 7	BANCO SANTANDER CHILE SA.....	F	07/18/2012.	MATURITY.....		10,515,000	10,515,000	10,675,143	10,527,465	0	(12,465)	0	(12,465)	0	10,515,000	0	0	0	775,481	07/18/2012.	
05965X AA 7	BANCO SANTANDER CHILE SA.....	F	07/18/2012.	MATURITY.....		7,750,000	7,750,000	7,882,370	7,760,289	0	(10,289)	0	(10,289)	0	7,750,000	0	0	0	571,563	07/18/2012.	
055291 AC 2	BBV INTERNATIONAL FINANCE LTD.....	F	05/14/2012.	GOLDMAN SACHS.....		27,508,500	36,000,000	24,120,000	24,120,000	0	0	0	0	0	24,120,000	0	3,388,500	3,388,500	1,139,911	12/01/2025.	
055291 AC 2	BBV INTERNATIONAL FINANCE LTD.....	F	01/10/2012.	GOLDMAN SACHS & CO.....		20,770,000	31,000,000	28,466,065	20,770,000	0	0	0	0	0	20,770,000	0	0	0	253,167	12/01/2025.	
E2238# AA 9	BBVA SUBORDINATED CAPITAL,S.A.....	D	11/02/2012.	ISSUER.....		199,302,441	249,128,052	173,385,349	257,267,800	0	51,546,392	0	(51,546,392)	(8,139,748)	199,302,441	1,720,781	0	0	1,720,781	7,042,930	10/22/2035.
104213 A* 4	BRADFORD & BINGLEY PLC.....	D	06/27/2012.	CALLED BY ISSUER at 100.0000.....		125,912,868	125,912,868	91,449,474	128,633,900	0	0	0	0	(2,721,032)	125,912,868	0	0	0	1,733,922	06/27/2035.	
104213 A@ 2	BRADFORD & BINGLEY PLC.....	D	10/04/2012.	CALLED BY ISSUER at 100.0000.....		127,339,870	127,339,870	87,519,692	128,633,900	0	0	0	0	(1,294,030)	127,339,870	0	0	0	3,427,029	10/04/2035.	
12189L AC 5	BURLINGTON NORTHERN SANTA FE LLC.....	D	05/09/2012.	RAYMOND JAMES.....		6,460,200	6,000,000	5,977,860	5,978,190	0	123	0	123	0	5,978,313	0	481,887	481,887	212,942	03/01/2041.	

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Stated Contractual Maturity Date
056037 AD 6	BVPS II FUNDING CORP.....		12/01/2012.	SINKING FUND REDEMPTION.....		974,000	985,698	990,045	974,564	0	(564)	0	(564)	0	974,000	0	0	0	68,204	06/01/2017.
130914 AM 6	CALIFORNIA PETROLEUM TRANSPORT CORP.....		04/01/2012.	SINKING FUND REDEMPTION.....		1,706,000	1,706,000	1,790,923	1,706,363	0	(363)	0	(363)	0	1,706,000	0	0	0	72,676	04/01/2015.
130914 AM 6	CALIFORNIA PETROLEUM TRANSPORT CORP.....		04/02/2012.	SINKING FUND REDEMPTION.....		2,013,000	2,013,000	2,074,789	2,013,000	0	0	0	0	0	2,013,000	0	0	0	85,754	04/01/2015.
141884 AA 4	CARIBBEAN OIL PURCH LTD.....	E	01/17/2012.	CALLED BY ISSUER at 106.3768		3,166,946	2,977,103	2,966,653	2,974,892	0	42	0	42	0	2,974,934	0	192,012	192,012	51,206	01/15/2014.
15234Q AL 2	CENTRAIS ELETRICAS BRASILEIRAS SA.....	F	12/10/2012.	MORGAN STANLEY & COMPANY.....		21,862,500	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	1,862,500	1,862,500	1,276,181	10/27/2021.
15234Q AL 2	CENTRAIS ELETRICAS BRASILEIRAS SA.....	F	11/08/2012.	MORGAN STANLEY & CO., INC.....		5,606,250	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	606,250	606,250	296,285	10/27/2021.
J6205* AA 8	CHAMPION BENEFICIAL INTEREST 2009-2.....	D	12/28/2012.	SINKING FUND REDEMPTION.....		16,659,234	16,659,234	13,973,307	17,151,182	0	0	0	0	(491,948)	16,659,234	0	0	0	293,090	06/30/2016.
G20981 AA 7	CHEUNG KONG INFRASTRUCTURE FINANCE.....	D	03/15/2012.	CALLED BY ISSUER at 100.0000		357,142,857	357,142,857	233,281,493	385,901,700	0	0	0	0	(28,758,843)	357,142,857	0	0	0	6,349,279	03/15/2032.
16675H AL 6	CHEVRON ESOP.....		01/03/2012.	SINKING FUND REDEMPTION.....		719,688	719,688	713,728	719,545	0	143	0	143	0	719,688	0	0	0	26,366	01/01/2014.
166754 AH 4	CHEVRON PHILLIPS CHEMICAL.....		07/17/2012.	STERNE, AGEE & LEACH, INC.....		6,930,000	5,000,000	6,362,100	6,210,107	0	(75,738)	0	(75,738)	0	6,134,369	0	795,631	795,631	242,917	06/15/2019.
202712 B@ 3	COMMONWEALTH BANK OF AUSTRALIA.....	D	11/07/2012.	CALLED BY ISSUER at 100.0000		124,719,381	124,719,381	84,631,009	128,633,900	0	0	0	0	(3,914,519)	124,719,381	0	0	0	3,315,680	11/07/2035.
210371 AF 7	CONSTELLATION ENERGY.....		06/28/2012.	TENDER.....		45,300,161	35,000,000	38,200,050	37,797,239	0	(33,812)	0	(33,812)	0	37,763,427	0	7,536,734	7,536,734	1,972,833	04/01/2032.
21079T AA 6	CONTINENTAL AIRLINES 2009-1.....		07/08/2012.	SINKING FUND REDEMPTION.....		497,368	497,368	553,626	501,308	0	(3,940)	0	(3,940)	0	497,368	0	0	0	32,134	07/08/2016.
219350 AV 7	CORNING INC.....		06/14/2012.	STERNE, AGEE & LEACH.....		11,487,500	10,000,000	10,286,500	10,285,075	0	(1,906)	0	(1,906)	0	10,283,170	0	1,204,330	1,204,330	479,965	08/15/2040.
22541Q GS 5	CREDIT SUISSE FIRST BOSTON 2003-17 1A25.....		12/13/2012.	RAYMOND JAMES & ASSOCIATES.....		5,826,769	5,805,000	5,482,097	5,001,008	0	0	0	0	5,001,008	0	825,761	825,761	334,352	06/25/2033.	
19075D AE 1	CWCI 2007-C3 A4.....		09/05/2012.	RAYMOND JAMES & ASSOCIATES.....		22,081,250	20,000,000	18,697,266	19,076,665	0	130,164	0	130,164	0	19,206,829	0	2,874,421	2,874,421	891,470	06/15/2017.
12669F TZ 6	CWHL 2004-9 A4.....		12/26/2012.	VARIOUS.....		7,152,319	7,137,000	6,516,973	6,972,002	0	47,090	0	47,090	0	7,019,092	0	133,227	133,227	392,153	06/25/2034.
24702R AM 3	DELL INC.....		05/02/2012.	VARIOUS.....		15,509,725	14,500,000	13,831,350	13,838,682	0	3,180	0	3,180	0	13,841,862	0	1,667,863	1,667,863	509,175	09/10/2040.
24702R AJ 0	DELL INC.....		01/13/2012.	CREDIT SUISSE SECURITIES(USA)LLC.....		5,885,600	5,000,000	5,837,600	5,726,405	0	(4,279)	0	(4,279)	0	5,722,126	0	163,474	163,474	27,743	06/15/2019.
D18036 BX 6	DEUTSCHE BANK LUXEMBOURG.....	D	04/24/2012.	ISSUER.....		148,447,128	184,865,664	122,549,020	172,057,823	0	14,913,931	0	(14,913,931)	(7,402,704)	149,741,188	(436,217)	(857,843)	(1,294,060)	3,698,633	09/30/2027.
25179M AL 7	DEVON ENERGY CORP.....		05/01/2012.	RAYMOND JAMES.....		4,556,800	4,000,000	4,264,440	4,263,377	0	(1,338)	0	(1,338)	0	4,262,038	0	294,762	294,762	181,689	07/15/2041.
26835P AA 8	EDP FINANCE B.V.....	F	11/02/2012.	MATURITY.....		10,500,000	10,500,000	9,769,725	10,325,594	0	174,406	0	174,406	0	10,500,000	0	0	0	564,375	11/02/2012.
29335* AA 3	ENHANCED CAPITAL ALABAMA FUND II NOTES.....		04/30/2012.	SINKING FUND REDEMPTION.....		138,558	138,558	138,558	138,558	0	0	0	0	0	138,558	0	0	0	0	03/01/2019.
29335# AA 9	ENHANCED CAPITAL TEXAS FUND II, LLC NOTE.....		01/30/2012.	SINKING FUND REDEMPTION.....		200,859	200,859	200,859	200,859	0	0	0	0	0	200,859	0	0	0	0	08/01/2015.
A19494 AB 8	ERSTE GROUP BANK.....	D	04/12/2012.	ISSUER.....		93,838,746	123,472,034	82,542,303	115,842,185	0	17,101,497	0	(17,101,497)	(4,648,556)	93,838,746	(253,387)	0	(253,387)	1,295,320	12/28/2027.
31331F AU 5	FEDERAL EXPRESS CORP 1997.....		02/10/2012.	CALLED BY ISSUER at 100.0000		7,109,396	7,109,396	7,131,996	7,109,531	0	(89)	0	(89)	0	7,109,442	0	(46)	(46)	300,836	01/15/2018.
30251T AA 7	FNBC 1993-A PASS THROUGH TRUST.....		01/05/2012.	SINKING FUND REDEMPTION.....		2,839,924	2,839,924	2,943,475	2,839,924	0	0	0	0	0	2,839,924	0	0	0	114,733	01/05/2018.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP.....		07/10/2012.	SINKING FUND REDEMPTION.....		759,048	759,048	759,048	759,048	0	0	0	0	0	759,048	0	0	0	34,956	07/10/2018.
30256Y AA 1	FPL ENERGY MARCUS HOOK, L.P.....		07/10/2012.	SINKING FUND REDEMPTION.....		485,790	485,790	485,790	485,790	0	0	0	0	0	485,790	0	0	0	22,372	07/10/2018.
379308 AA 7	GLITNIR BANKI HF.....	F	03/30/2012.	ISSUER.....		0	20,000,000	20,000,000	0	0	0	0	0	0	0	0	0	0	0	06/15/2016.
38121E AJ 2	GOLDEN STATE PETROLEUM TRANSPORT.....	R	03/29/2012.	VARIOUS.....		9,371,705	10,981,354	11,658,218	11,470,434	0	(27,437)	3,746,383	(3,773,820)	0	7,696,614	0	1,675,090	1,675,090	587,603	02/01/2019.
U38141 DS 0	GOLDMAN SACHS GROUP.....	O	06/29/2012.	MATURITY.....		126,087,505	126,087,505	99,206,349	128,633,900	0	0	0	0	(2,546,395)	126,087,505	0	0	0	3,152,585	06/29/2012.
38239F AA 7	GOODMAN FUNDING PTY LTD.....	F	04/17/2012.	UBS SECURITIES.....		10,527,200	10,000,000	10,497,500	0	0	(844)	0	(844)	0	10,496,656	0	30,544	30,544	279,792	11/12/2020.
39121J AG 5	GREAT RIVER ENERGY.....		07/01/2012.	VARIOUS.....		723,975	723,975	653,829	724,263	0	(288)	0	(288)	0	723,975	0	0	0	52,365	07/01/2038.
402479 CB 3	GULF POWER COMPANY.....		03/28/2012.	VARIOUS.....		16,128,400	15,000,000	14,990,400	14,990,400	0	0	0	0	0	14,990,400	0	1,138,000	1,138,000	361,958	10/01/2040.
441812 *C 0	HSBC FINANCE.....	O	09/28/2012.	CALLED BY ISSUER at 100.0000		515,463,918	515,463,918	333,889,816	514,535,600	0	0	0	0	928,318	515,463,918	0	0	0	17,643,163	09/30/2032.
G4681# AA 5	HYPO VORARLBERG CAPITAL FINANCE.....	D	04/10/2012.	DEUTSCHE BANK AG LONDON.....		43,840,890	85,543,199	58,626,466	51,043,458	0	4,630,961	0	(4,630,961)	(2,551,234)	43,840,890	(20,373)	0	(20,373)	577,460	01/01/9999.
44927A AA 3	ICICI BANK LIMITED.....	F	10/03/2012.	MATURITY.....		10,000,000	10,000,000	9,991,600	9,998,552	0	1,448	0	1,448	0	10,000,000	0	0	0	662,500	10/03/2012.
J2616* AA 0	JAPAN PRIME REALTY INVESTMENT.....	D	12/05/2012.	CALLED BY ISSUER at 106.5000		66,432,051	62,380,051	53,717,232	64,316,950	0	0	0	0	(1,936,899)	62,380,051	560,363	3,491,636	4,051,999	1,989,149	09/06/2019.
46629Y AC 3	JPMCC 2007-CB18 A4.....		10/17/2012.	RAYMOND JAMES & ASSOCIATES.....		33,600,000	30,000,000	26,045,313	27,364,171	0	372,116	0	372,116	0	27,736,286	0	5,863,714	5,863,714	1,403,822	06/12/2047.
46630V AD 4	JPMCC 2007-CB19 A4.....		10/26/2012.	RAYMOND JAMES & ASSOCIATES.....		11,415,625	10,000,000	7,550,000	8,219,443	0	216,502	0	216,502	0	8,435,945	0	2,979,680	2,979,680	535,077	02/12/2049.
46630J AC 3	JPMCC 2007-LDPX A3.....		08/15/2012.	RAYMOND JAMES & ASSOCIATES.....		27,709,375	25,000,000	20,696,875	21,996,974	0	300,354	0	300,354	0	22,297,328	0	5,412,047	5,412,047	940,134	01/15/2049.

E14.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Stated Contractual Maturity Date
G5433C BE 1	LBG CAPITAL NO.2.....	F	10/19/2012	GOLDMAN,SACHS & CO.....		80,550,000	80,000,000	69,412,000	70,631,571	0	616,560	0	616,560	3,845,802	71,248,131	(3,845,802)	9,301,869	5,456,067	6,814,063	03/19/2020.
589497 AA 4	MEREY SWEENEY LP.....		12/18/2012	SINKING FUND REDEMPTION.....		544,610	544,610	624,139	552,441	0	(7,831)	0	(7,831)	0	544,610	0	0	0	36,408	12/18/2019.
589497 AA 4	MEREY SWEENEY LP.....		12/18/2012	SINKING FUND REDEMPTION.....		887,228	887,228	1,051,792	887,228	0	0	0	0	0	887,228	0	0	0	59,312	12/18/2019.
59748T AA 7	MIDLAND COGENERATION VENTURE LP.....		09/15/2012	SINKING FUND REDEMPTION.....		662,500	662,500	662,500	662,500	0	0	0	0	0	662,500	0	0	0	33,819	03/15/2025.
60040# AB 8	MILLENNIUM PIPELINE COMPANY LLC.....		06/30/2012	SINKING FUND REDEMPTION.....		354,282	354,282	354,282	354,282	0	0	0	0	0	354,282	0	0	0	7,430	06/30/2032.
62983P AB 1	NAKILAT INC.....	F	06/30/2012	VARIOUS.....		623,582	623,582	620,769	623,550	0	32	0	32	0	623,582	0	0	0	29,458	12/31/2033.
637432 CT 0	NATIONAL RURAL UTILITIES.....		10/16/2012	EXCHANGE.....		79,998,200	53,000,000	53,559,210	53,561,894	0	412	0	412	0	53,562,306	0	26,435,894	26,435,894	4,770,000	03/01/2032.
637432 BS 3	NATIONAL RURAL UTILITIES.....		11/01/2012	SINKING FUND REDEMPTION.....		971,000	971,000	954,881	971,000	0	0	0	0	0	971,000	0	0	0	71,369	11/01/2026.
637432 CT 0	NATIONAL RURAL UTILITIES.....		10/16/2012	ISSUER.....		7,547,000	5,000,000	5,922,050	5,798,289	0	(15,638)	0	(15,638)	0	5,782,651	0	1,764,349	1,764,349	450,000	03/01/2032.
652482 BN 9	NEWS AMERICA INC.....		07/30/2012	STERNE, AGEE & LEACH.....		12,125,000	10,000,000	10,300,900	10,299,019	0	(3,110)	0	(3,110)	0	10,295,909	0	1,829,091	1,829,091	565,458	03/01/2037.
652482 CE 8	NEWS AMERICA INC.....		04/20/2012	VARIOUS.....		41,117,980	35,000,000	35,906,950	35,903,197	0	(2,098)	0	(2,098)	0	35,901,099	0	5,216,881	5,216,881	1,171,746	02/15/2041.
J4706# AB 1	NIS FUNDING B.....	D	10/25/2012	SINKING FUND REDEMPTION.....		1,529,116	1,529,116	866,375	1,553,148	0	3,258	0	3,258	(27,290)	1,529,116	0	0	0	25,359	07/25/2021.
J5900B AC 9	NOMURA REAL ESTATE OFFICE FUND.....	D	03/19/2012	MATURITY.....		5,983,724	5,983,724	4,774,488	6,413,317	0	18,149	0	18,149	(447,742)	5,983,724	0	0	0	48,812	03/19/2012.
68389X AM 7	ORACLE CORPORATION.....		06/12/2012	RAYMOND JAMES.....		12,018,100	10,000,000	9,792,600	9,795,653	0	1,412	0	1,412	0	9,797,065	0	2,221,035	2,221,035	498,681	07/15/2040.
J62320 AQ 9	OSAKA GAS CO.,LTD.....	D	06/26/2012	MATURITY.....		125,517,761	125,517,761	73,517,568	128,266,713	0	358,116	0	358,116	(3,107,069)	125,517,761	0	0	0	7,408,575	06/26/2012.
70338A 10 3	PATRON'S LEGACY 2003-3.....		09/17/2012	SINKING FUND REDEMPTION.....		805,949	805,949	805,949	805,949	0	0	0	0	0	805,949	0	0	0	34,128	05/17/2021.
500472 AC 9	PHILIPS ELECTRONICS NV.....	F	02/01/2012	BARCLAYS CAPITAL SE.....		15,542,599	12,155,000	14,469,504	14,452,689	0	(3,860)	0	(3,860)	0	14,448,830	0	1,093,769	1,093,769	336,584	03/11/2038.
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.....		07/01/2012	SINKING FUND REDEMPTION.....		797,700	797,700	879,600	799,122	0	(1,422)	0	(1,422)	0	797,700	0	0	0	56,441	01/01/2021.
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING & ESOP.....		07/02/2012	SINKING FUND REDEMPTION.....		964,419	964,419	1,183,558	964,419	0	0	0	0	0	964,419	0	0	0	68,237	01/01/2021.
G7393E AD 4	RAV INTL LTD (HSBC BANK).....	D	02/02/2012	MORGAN STANLEY TOKYO BRANCH.....		52,541,705	65,677,131	39,231,071	49,801,258	0	0	0	0	1,053,202	50,854,459	679,399	1,007,846	1,687,245	1,178,225	12/30/2027.
75913M AA 7	REGIONS BANK.....		08/21/2012	MORGAN STANLEY & COMPANY.....		20,100,000	20,000,000	19,887,000	19,893,514	0	1,100	0	1,100	0	19,894,614	0	205,386	205,386	0	06/26/2037.
75913M AA 7	REGIONS BANK.....		08/21/2012	MORGAN STANLEY & CO.,INC.....		10,050,000	10,000,000	9,869,400	9,876,857	0	1,261	0	1,261	0	9,878,119	0	171,881	171,881	426,417	06/26/2037.
766879 AA 8	RINKER MATERIALS CORP.....	R	02/07/2012	BARCLAYS CAPITAL SE.....		34,318,750	42,500,000	32,750,500	32,750,500	0	0	0	0	0	32,750,500	0	1,568,250	1,568,250	1,808,965	07/21/2025.
755920 AD 7	ROCS SERIES BLS-1998-1.....		07/15/2012	SINKING FUND REDEMPTION.....		1,146,464	1,146,464	1,026,787	1,139,485	0	6,979	0	6,979	0	1,146,464	0	0	0	54,407	01/15/2018.
803111 AM 5	SARA LEE CORPORATION.....		03/20/2012	CALLED BY ISSUER at 101.497.....		31,971,555	31,500,000	30,776,400	30,831,989	0	3,349	0	3,349	0	30,835,338	0	1,136,217	1,136,217	814,625	11/01/2032.
803111 AM 5	SARA LEE CORPORATION.....		03/20/2012	ISSUER.....		12,179,640	12,000,000	12,608,679	12,572,654	0	(3,757)	0	(3,757)	0	12,568,897	0	(389,257)	(389,257)	310,333	11/01/2032.
865625 D* 5	SBM LEASE & LOAN RECEIVABLES SERIES4.....	D	12/28/2012	SINKING FUND REDEMPTION.....		9,683,643	9,683,643	8,581,065	9,949,491	0	20,766	0	20,766	(286,615)	9,683,643	0	0	0	139,460	08/31/2015.
83363R AA 5	SOC CONC AUTO CENTRAL.....	F	06/15/2012	SINKING FUND REDEMPTION.....		106,250	106,250	100,029	105,950	0	300	0	300	0	106,250	0	0	0	3,122	12/15/2026.
20763# DU 2	SOUTHWEST AIRLINES - N514SW.....		03/26/2012	SINKING FUND REDEMPTION.....		579,736	579,736	579,736	579,736	0	0	0	0	0	579,736	0	0	0	27,334	03/26/2013.
20763# DV 0	SOUTHWEST AIRLINES - N515SW.....		03/26/2012	SINKING FUND REDEMPTION.....		579,736	579,736	579,736	579,736	0	0	0	0	0	579,736	0	0	0	27,334	03/26/2013.
844741 AM 0	SOUTHWEST AIRLINES CO.....		07/01/2012	SINKING FUND REDEMPTION.....		1,052,488	1,052,488	1,195,846	1,056,386	0	(3,898)	0	(3,898)	0	1,052,488	0	0	0	76,821	07/01/2016.
844741 AR 9	SOUTHWEST AIRLINES CO 1995-A.....		01/03/2012	SINKING FUND REDEMPTION.....		570,365	570,365	558,604	570,135	0	230	0	230	0	570,365	0	0	0	20,590	07/01/2013.
84474W AA 8	SOUTHWEST AIRLINES CO 1998-A.....		01/03/2012	SINKING FUND REDEMPTION.....		355,052	355,052	365,703	355,052	0	0	0	0	0	355,052	0	0	0	11,592	07/02/2019.
R8144# AA 5	SPAREBANKEN ROGALAND.....	D	02/14/2012	CALLED BY ISSUER at 100.0000.....		167,655,404	167,655,404	123,456,790	167,224,070	0	0	0	0	431,334	167,655,404	0	0	0	2,296,556	02/14/2035.
N85023 KZ 6	TELEFONICA EUROPE B.V.....	D	07/19/2012	MATURITY.....		33,036,849	33,036,849	25,733,871	33,060,237	0	375,355	0	375,355	(398,743)	33,036,849	0	0	0	703,454	07/19/2012.
88031J AB 2	TENASKA GEORGIA PARTNERS.....		08/01/2012	SINKING FUND REDEMPTION.....		105,033	105,033	135,343	105,033	0	0	0	0	0	105,033	0	0	0	7,507	02/01/2030.
G7689X AG 8	THE ROYAL BANK OF SCOTLAND.....	D	09/04/2012	THE ROYAL BANK OF SCOTLAND PLC.....		243,046,696	243,046,696	206,526,453	245,047,580	0	0	0	0	(2,000,884)	243,046,696	0	0	0	8,179,362	05/17/2030.
J86925 CK 8	TOKYO ELECTRIC POWER CO.,INC.....	D	04/26/2012	MATURITY.....		9,832,842	9,832,842	8,792,671	10,310,573	0	(19,365)	0	(19,365)	(458,366)	9,832,842	0	0	0	73,084	04/26/2012.
D0756D ES 8	UNICREDIT BANK AG.....	D	05/29/2012	STORMHARBOUR SECURITIES LLP.....		179,715,973	251,351,012	175,208,060	215,733,766	0	0	0	0	(4,961,565)	210,772,201	(9,408,010)	(21,648,217)	(31,056,227)	4,002,292	05/28/2029.
060587 AB 8	UNICREDITO BANK AUSTRIA.....	F	08/02/2012	UBS SECURITIES.....		12,210,000	11,000,000	10,614,750	10,825,721	0	16,526	0	16,526	0	10,842,247	0	1,367,753	1,367,753	768,701	02/15/2017.
02360F AA 4	UNION ELECTRIC CO.....		09/20/2012	ISSUER.....		10,146,365	8,500,000	9,318,550	9,232,116	0	(59,252)	0	(59,252)	0	9,172,863	0	973,502	973,502	420,254	10/01/2019.
91802M AA 8	UTILITY CONTRACT FUNDING LLC.....		10/01/2012	SINKING FUND REDEMPTION.....		2,377,083	2,377,083	2,375,776	2,377,083	0	0	0	0	0	2,377,083	0	0	0	130,769	10/01/2016.

E14.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Stated Contractual Maturity Date
92976B DT 6	WBCMT 2006-C23 A4.....		07/19/2012	RAYMOND JAMES & ASSOCIATES.....		10,800,000	10,000,000	9,205,078	9,611,966	0	78,211	0	78,211	0	9,690,177	0	1,109,824	1,109,824	350,665	01/15/2045.
94986F AS 6	WFMB 2007-12 A17.....		12/26/2012	VARIOUS.....		4,886,565	5,000,000	4,050,000	4,737,703	0	43,899	0	43,899	0	4,781,603	0	104,963	104,963	277,019	09/25/2037.
94986B AH 9	WFMB 2007-9 1A8.....		06/12/2012	NOMURA SEC. INTERNATIONAL N.Y.....		9,975,000	10,000,000	9,081,250	9,484,414	0	87,747	0	87,747	0	9,572,161	0	402,839	402,839	296,070	07/25/2037.
3899999	Total - Bonds - Industrial and Miscellaneous.....					3,664,070,140	3,852,021,636	2,899,990,569	3,729,714,835	0	2,553,192	91,939,164	(89,385,972)	(70,147,140)	3,578,280,447	(11,003,246)	94,394,159	83,390,913	116,293,646	XXX.....
Bonds - Hybrid Securities																				
002927 AA 9	ABBEY NATIONAL CAPITAL TRUST I.....	R	07/16/2012	VARIOUS.....		10,300,000	10,000,000	13,169,400	12,686,900	0	(38,743)	2,348,157	(2,386,900)	0	10,300,000	0	0	0	488,036	01/01/9999.
002927 AA 9	ABBEY NATIONAL CAPITAL TRUST I.....	R	07/10/2012	ISSUER.....		30,900,000	30,000,000	36,122,150	35,228,196	0	(73,220)	4,254,976	(4,328,196)	0	30,900,000	0	0	0	1,464,107	01/01/9999.
G0505R AC 7	ASAHI FINANCE LTD.....	D	03/30/2012	CALLED BY ISSUER at 100.0000.....		121,669,303	121,669,303	80,353,556	65,474,655	0	0	0	(3,544,980)	61,929,675	20,286,032	39,453,596	59,739,628	2,577,007	01/01/9999.	
P07867 AB 3	BANCO BRADESCO S.A.....	D	04/17/2012	MATURITY.....		217,256,363	217,256,363	134,357,006	225,109,325	0	0	0	(7,852,962)	217,256,363	0	0	0	4,345,494	04/17/2012.	
G0898# 10 4	BAWAG CAPITAL FINANCE JERSEY.....	D	03/08/2012	JPMORGAN SECURITIES JAPAN.....		94,676,011	172,138,202	132,538,105	76,856,646	0	0	0	(3,392,536)	73,464,109	4,879,762	16,332,140	21,211,902	2,226,018	01/01/9999.	
05529M AA 0	BB&T CAPITAL TRUST I.....		07/18/2012	CALLED BY ISSUER at 100.0000.....		25,000,000	25,000,000	24,445,750	24,498,644	0	5,406	0	5,406	24,504,051	0	495,950	495,950	1,340,625	08/18/2035.	
G2579Q DT 6	CREDIT SUISSE INTERNATIONAL.....	D	08/10/2012	ISSUER.....		52,792,266	63,605,139	48,780,488	64,316,950	0	0	0	(711,811)	63,605,139	(2,520,191)	(8,292,683)	(10,812,874)	2,580,132	01/01/9999.	
G2533H AA 5	CREDIT SUISSE GROUP CAPITAL.....	D	08/03/2012	CREDIT SUISSE SECURITIES(JAPAN) LTD.....		312,339,990	390,424,987	246,265,644	392,333,395	0	0	0	(1,908,408)	390,424,987	(28,831,869)	(49,253,129)	(78,084,998)	13,157,194	01/01/9999.	
G31526 AL 3	CREDIT SUISSE, LONDON BRANCH.....	D	08/10/2012	ISSUER.....		101,768,223	127,210,279	86,617,583	128,633,900	0	0	0	(1,423,621)	127,210,279	(8,118,539)	(17,323,517)	(25,442,056)	2,400,497	01/01/9999.	
B3139P AB 6	DEXIA BANK BELGIUM.....	D	03/29/2012	ISSUER.....		72,551,391	181,378,476	118,110,236	63,191,403	0	0	0	(3,789,952)	59,401,451	4,586,947	8,562,992	13,149,939	18,947,557	01/01/9999.	
G0504Q AT 3	DEXIA OVERSEAS SA.....	D	03/29/2012	DEXIA BANK BELGIUM.....		54,413,543	120,918,984	84,709,869	42,127,602	0	0	0	(2,526,635)	39,600,967	4,435,617	10,376,959	14,812,576	3,108,477	01/01/9999.	
G0690W BE 6	DEXIA OVERSEAS SA.....	D	03/29/2012	DEXIA BANK BELGIUM.....		72,551,391	181,378,476	128,150,363	63,191,403	0	0	0	(3,789,952)	59,401,451	3,859,038	9,290,901	13,149,939	16,314,721	01/01/9999.	
G2752* AA 7	DEXIA OVERSEAS SA.....	D	03/29/2012	DEXIA BANK BELGIUM.....		27,206,771	60,459,492	43,103,448	21,063,801	0	0	0	(1,263,317)	19,800,484	2,126,115	5,280,172	7,406,287	1,554,239	01/01/9999.	
G3119# 10 1	ERSTE FINANCE JERSEY (3) LTD.....	D	04/12/2012	ERSTE GROUP BANK.....		122,237,313	185,208,050	120,870,266	192,950,850	0	62,051,344	(62,051,344)	(7,742,800)	122,237,313	(919,393)	0	(919,393)	2,567,443	01/01/9999.	
G3120* 11 0	ERSTE FINANCE JERSEY (5) LTD.....	D	04/12/2012	ERSTE GROUP BANK.....		153,105,322	246,944,067	168,491,997	257,267,800	0	0	92,468,670	(92,468,670)	(10,323,733)	153,105,322	(1,370,075)	0	(1,370,075)	5,296,712	01/01/9999.
B44663 GE 4	FORTIS BANK S.A.-N.V.....	D	03/13/2012	ISSUER.....		191,840,699	242,836,328	199,203,187	257,267,800	0	0	0	(14,431,472)	242,836,328	(9,162,960)	(41,832,669)	(50,995,629)	3,688,072	01/01/9999.	
B44663 GL 8	FORTIS BANK S.A.-N.V.....	D	03/13/2012	ISSUER.....		47,960,175	60,709,082	49,529,470	64,316,950	0	0	0	(3,607,868)	60,709,082	(2,347,719)	(10,401,189)	(12,748,908)	916,040	01/01/9999.	
X4025# AA 1	GLITNIR BANKI HF.....	D	03/30/2012	ISSUER.....		0	60,834,651	40,176,778	0	0	0	0	0	0	0	0	0	0	0	01/01/9999.
G4681# AB 3	HYPO VORARLBERG CAPITAL FINANCE.....	D	04/10/2012	DEUTSCHE BANK AG LONDON.....		25,051,937	48,881,828	37,775,050	31,849,059	0	5,182,455	(5,182,455)	(1,591,867)	25,051,937	(22,800)	0	(22,800)	938,844	01/01/9999.	
49327L AA 4	KEY CORP CAPITAL VII.....		07/12/2012	CALLED BY ISSUER at 100.0000.....		7,600,000	7,600,000	7,233,334	7,267,236	0	3,500	0	3,500	7,270,735	0	329,265	329,265	249,090	06/15/2035.	
N31134 BW 3	MIZUHO FINANCE ARUBA.....	D	02/27/2012	CALLED BY ISSUER at 100.0000.....		123,016,361	123,016,361	80,547,725	128,633,900	0	0	0	(5,617,539)	123,016,361	0	0	0	2,551,020	01/01/9999.	
N31134 CG 7	MIZUHO FINANCE ARUBA.....	D	03/27/2012	CALLED BY ISSUER at 100.0000.....		120,627,262	120,627,262	80,840,744	128,633,900	0	0	0	(8,006,638)	120,627,262	0	0	0	2,425,418	01/01/9999.	
W85577 EC 9	SWEDBANK.....	D	11/29/2012	MERRILL LYNCH INTERNATIONAL.....		60,960,741	60,960,741	38,066,235	64,316,950	0	0	0	(3,356,209)	60,960,741	0	0	0	2,090,764	01/01/9999.	
W9421# AA 1	SWEDBANK.....	D	11/29/2012	MERRILL LYNCH CAPITAL MARKETS.....		133,626,433	170,690,076	123,685,838	180,087,460	0	0	39,174,742	(39,174,742)	(9,397,384)	133,626,433	2,111,099	0	2,111,099	6,010,196	01/01/9999.
4899999	Total - Bonds - Hybrid Securities.....					2,179,451,495	3,029,748,147	2,123,144,222	2,527,304,725	0	(103,057)	205,480,344	(205,583,401)	(94,279,684)	2,227,240,470	(11,008,936)	(36,981,212)	(47,990,148)	97,237,703	XXX.....
Bonds - Parent, Subsidiaries and Affiliates																				
U00838 AJ 8	AFLAC INC.....	O	06/26/2012	MATURITY.....		42,676,039	42,676,039	25,687,688	41,780,452	0	1,906,432	0	1,906,432	(1,010,846)	42,676,039	0	0	0	400,883	06/26/2012.
5599999	Total - Bonds - Parent, Subsidiaries and Affiliates.....					42,676,039	42,676,039	25,687,688	41,780,452	0	1,906,432	0	1,906,432	(1,010,846)	42,676,039	0	0	0	400,883	XXX.....
8399997	Total - Bonds - Part 4.....					12,723,040,082	13,446,122,486	10,658,515,099	12,371,378,115	0	(6,995)	297,419,508	(297,426,503)	(340,489,248)	12,384,810,309	22,107,431	313,522,393	335,629,824	349,890,834	XXX.....
8399998	Total - Bonds - Summary Item from Part 5.....					82,980,738	82,339,345	82,963,035	0	0	(240)	0	(240)	50,426	82,972,789	(40,432)	7,948	(32,484)	466,727	XXX.....
8399999	Total - Bonds.....					12,806,020,820	13,528,461,831	10,741,478,134	12,371,378,115	0	(7,235)	297,419,508	(297,426,743)	(340,438,822)	12,467,783,098	22,066,999	313,530,341	335,597,340	350,357,561	XXX.....
Common Stocks - Industrial and Miscellaneous																				
J3404R 10 6	KIRAYAKA BANK LTD.....	D	10/01/2012	ISSUER.....	250,000,000	330,340	XXX	927,230	237,973	83,738	0	0	83,738	8,630	330,340	0	0	0	9,212	XXX.....
J6832* 10 1	SANSHIN SHINKO.....	D	10/01/2012	ISSUER.....	20,000	6,745	XXX	9,583	6,764	0	0	0	(18)	6,745	0	0	0	1,266	XXX.....	
J71435 10 1	SENSHU IKEDA HOLDINGS.....	D	10/24/2012	ISSUER.....	1,000	5	XXX	6	7	0	0	0	0	7	0	(2)	(2)	0	XXX.....	
J8646# 10 9	TOKUSHIMA FAMILY LIFE.....	D	04/24/2012	ISSUER.....	26,000	40,144	XXX	9,644	0	0	0	0	0	0	15,980	24,164	40,144	0	XXX.....	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					377,234	XXX	946,463	244,744	83,738	0	0	83,738	8,612	337,092	15,980	24,162	40,142	10,478	XXX.....

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
9799997.	Total - Common Stocks - Part 4.....					.....377,234	.....XXX.....	.....946,463	.....244,744	.....83,738	.....0	.....0	.....83,738	.....8,612	.....337,092	.....15,980	.....24,162	.....40,142	.....10,478	.....XXX.....
9799999.	Total - Common Stocks.....					.....377,234	.....XXX.....	.....946,463	.....244,744	.....83,738	.....0	.....0	.....83,738	.....8,612	.....337,092	.....15,980	.....24,162	.....40,142	.....10,478	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....377,234	.....XXX.....	.....946,463	.....244,744	.....83,738	.....0	.....0	.....83,738	.....8,612	.....337,092	.....15,980	.....24,162	.....40,142	.....10,478	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					12,806,398,054	.....XXX.....	10,742,424,597	..12,371,622,859	.....83,738	.....(7,235)	.....297,419,508	..(297,343,005)	..(340,430,210)	...12,468,120,190	22,082,979	..313,554,503	..335,637,482	350,368,039	.....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	For e i g n	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 - Industrial and Miscellaneous																				
205887 BJ 0	CONAGRA FOODS INC.....		09/10/2012	JPMORGAN SECURITIES.....	09/11/2012	JPMORGAN SECURITIES.....	7,000,000	6,960,940	6,960,940	6,960,940	0	0	0	(2,671)	2,671	0	2,671	0	0	0
428236 BX 0	HEWLETT-PACKARD CO.....		04/10/2012	JPMORGAN SECURITIES.....	12/21/2012	VARIOUS.....	10,000,000	10,009,800	9,925,090	10,009,562	0	(238)	0	(238)	0	0	(84,472)	(84,472)	319,838	34,875
65120F AB 0	NEWCREST FINANCE PTY LTD.....	F	08/08/2012	CREDIT SUISSE SEC LLC.....	08/13/2012	CREDIT SUISSE SEC LLC.....	10,000,000	10,756,600	10,781,700	10,756,493	0	(107)	0	(107)	(17,773)	17,773	25,207	42,980	140,556	132,569
893830 BC 2	TRANSOCEAN INC.....	E	09/10/2012	BARCLAYS CAPITAL INC.....	09/12/2012	BARCLAYS CAPITAL INC.....	15,000,000	14,896,350	14,959,500	14,896,455	0	105	0	105	60,876	(60,876)	63,045	2,169	6,333	0
J7470W 4H 5	CENTRAL BK COMMERCE & INDUSTRY.....	D	07/10/2012	CENTRAL BK COMM & IND.....	07/11/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,515,723	2,515,723	2,521,781	2,522,386	0	0	0	0	6,663	(2)	(604)	(606)	0	0
J7470W 4R 3	CENTRAL BK COMMERCE & INDUSTRY.....	D	08/10/2012	CENTRAL BK COMM & IND.....	08/10/2012	TOKAI TOKYO SECURITIES CO LTD.....	2,544,206	2,544,206	2,544,384	2,544,206	0	0	0	0	0	0	178	178	0	0
J7470W 4X 0	CENTRAL BK COMMERCE & INDUSTRY.....	D	09/11/2012	CENTRAL BK COMM & IND.....	09/11/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,556,237	2,556,237	2,556,033	2,556,237	0	0	0	0	0	0	(204)	(204)	0	0
J7470W 5D 3	CENTRAL BK COMMERCE & INDUSTRY.....	D	10/10/2012	CENTRAL BK COMM & IND.....	10/10/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,554,278	2,554,278	2,554,202	2,554,278	0	0	0	0	0	0	(77)	(77)	0	0
J7470W 5K 7	CENTRAL BK COMMERCE & INDUSTRY.....	D	11/09/2012	CENTRAL BK COMM & IND.....	11/09/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,514,458	2,514,458	2,513,704	2,514,458	0	0	0	0	0	0	(754)	(754)	0	0
J7470W 5R 2	CENTRAL BK COMMERCE & INDUSTRY.....	D	12/11/2012	CENTRAL BK COMM & IND.....	12/11/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,426,007	2,426,007	2,425,643	2,426,007	0	0	0	0	0	0	(364)	(364)	0	0
J7472X AD 3	CENTRAL BK COMMERCE & INDUSTRY.....	D	01/11/2012	CENTRAL BK COMM & IND.....	01/11/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,601,118	2,601,118	2,599,168	2,601,118	0	0	0	0	0	0	(1,951)	(1,951)	0	0
J7472X AK 7	CENTRAL BK COMMERCE & INDUSTRY.....	D	02/10/2012	CENTRAL BK COMM & IND.....	02/10/2012	MIZUHO INVESTORS SECURITIES CO.....	2,574,665	2,574,665	2,574,279	2,574,665	0	0	0	0	0	0	(386)	(386)	0	0
J7472X AR 2	CENTRAL BK COMMERCE & INDUSTRY.....	D	03/09/2012	CENTRAL BK COMM & IND.....	03/09/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,449,780	2,449,780	2,450,122	2,449,780	0	0	0	0	0	0	343	343	0	0
J7472X BM 2	CENTRAL BK COMMERCE & INDUSTRY.....	D	06/08/2012	CENTRAL BK COMM & IND.....	06/08/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,509,410	2,509,410	2,511,267	2,509,410	0	0	0	0	0	0	1,857	1,857	0	0
J7T306 AA 2	SHINKIN CENTRAL BANK.....	D	01/11/2012	SHINKIN SECURITIES.....	01/11/2012	MIZUHO INVESTORS SECURITIES CO.....	1,300,559	1,300,559	1,300,715	1,300,559	0	0	0	0	0	0	156	156	0	0
J7T306 AB 0	SHINKIN CENTRAL BANK.....	D	02/10/2012	SHINKIN SECURITIES.....	02/10/2012	TOKAI TOKYO SECURITIES CO LTD.....	2,574,665	2,574,665	2,575,592	2,574,665	0	0	0	0	0	0	927	927	0	0
J7T306 AC 8	SHINKIN CENTRAL BANK.....	D	03/09/2012	SHINKIN SECURITIES.....	03/09/2012	MIZUHO INVESTORS SECURITIES CO.....	2,449,780	2,449,780	2,450,367	2,449,780	0	0	0	0	0	0	588	588	0	0
J7T306 AG 9	SHINKIN CENTRAL BANK.....	D	07/10/2012	SHINKIN SECURITIES.....	07/11/2012	MIZUHO INVESTORS SECURITIES CO.....	1,257,862	1,257,862	1,262,114	1,261,193	0	0	0	0	3,331	2	918	920	0	0
J7T306 AH 7	SHINKIN CENTRAL BANK.....	D	08/10/2012	SHINKIN SECURITIES.....	08/10/2012	MIZUHO INVESTORS SECURITIES CO.....	1,272,103	1,272,103	1,272,917	1,272,103	0	0	0	0	0	0	814	814	0	0
J7T306 AJ 3	SHINKIN CENTRAL BANK.....	D	09/11/2012	SHINKIN SECURITIES.....	09/11/2012	TOKAI TOKYO SECURITIES CO LTD.....	1,278,119	1,278,119	1,278,489	1,278,119	0	0	0	0	0	0	371	371	0	0
J7T306 AK 0	SHINKIN CENTRAL BANK.....	D	10/10/2012	SHINKIN SECURITIES.....	10/10/2012	MIZUHO INVESTORS SECURITIES CO.....	1,277,139	1,277,139	1,278,263	1,277,139	0	0	0	0	0	0	1,124	1,124	0	0
J7T306 AL 8	SHINKIN CENTRAL BANK.....	D	11/09/2012	SHINKIN SECURITIES.....	11/09/2012	SMBC FRIEND SECURITIES CO.,LTD.....	1,257,229	1,257,229	1,258,461	1,257,229	0	0	0	0	0	0	1,232	1,232	0	0
J7T306 AM 6	SHINKIN CENTRAL BANK.....	D	12/11/2012	SHINKIN SECURITIES.....	12/11/2012	SMBC FRIEND SECURITIES CO.,LTD.....	2,426,007	2,426,007	2,426,007	2,426,007	0	0	0	0	0	0	0	0	0	0
3899999	Total - Bonds - Industrial and Miscellaneous.....						82,339,345	82,963,035	82,980,738	82,972,789	0	(240)	0	(240)	50,426	(40,432)	7,948	(32,484)	466,727	167,444
8399998	Total - Bonds.....						82,339,345	82,963,035	82,980,738	82,972,789	0	(240)	0	(240)	50,426	(40,432)	7,948	(32,484)	466,727	167,444
9999999	Total - Bonds, Preferred and Common Stocks.....							82,963,035	82,980,738	82,972,789	0	(240)	0	(240)	50,426	(40,432)	7,948	(32,484)	466,727	167,444

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	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 - U.S. Life Insurer									
02588# 10 2	AFLAC NEW YORK.....		60526.....	2c1B1Z.....	..NO.....	N/A.....	176,150,499	10,000,000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer.....					0	176,150,499	XXX	XXX
Common Stocks - Investment Subsidiary									
67572X AB 0	OCTAGON DELAWARE TRUST 2011.....			2c1B2Z.....	..NO.....	N/A.....	308,621,181	299,365,723,000	100.0
U00448 AA 5	APOLLO AF LOAN TRUST 2012.....			2c1B2Z.....	..NO.....	N/A.....	140,842,647	140,143,363,000	100.0
1699999.	Total - Common Stocks - Investment Subsidiary.....					0	449,463,828	XXX	XXX
Common Stocks - Other Affiliates									
J0022@ 10 2	AFLAC HEARTFUL SERVICE LTD.....	..D.....		2c1B5Z.....	..NO.....	N/A.....	11,550	100,000	10.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	11,550	XXX	XXX
1899999.	Total - Common Stocks.....					0	625,625,877	XXX	XXX
1999999.	Total - Preferred and Common Stock.....					0	625,625,877	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: \$.114,988,268.

2. Total amount of intangible assets nonadmitted \$.0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	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

NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	3 Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	9 Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	15 Interest						21 Paid for Accrued Interest	
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
All Other Government Bonds - Issuer Obligations																					
	JAPAN NATIONAL GOVERNMENT.....		D	08/31/2012.	MIZUHO SECURITIES.....	03/20/2013.	386,269,175	0	(803,886)	0	(39,235,870)	385,770,386	426,308,931	762,029	0	0.700	0.100	MS.....	1,495,459	1,367,718	
	JAPAN NATIONAL GOVERNMENT.....		D	09/04/2012.	SMBC NIKKO SECURITIES.....	03/15/2013.	391,627,247	0	(136,936)	0	(40,335,697)	391,545,392	432,099,881	231,709	0	0.200	0.100	MS.....	433,670	411,932	
	JAPAN NATIONAL GOVERNMENT.....		D	09/03/2012.	SMBC NIKKO SECURITIES.....	03/20/2013.	578,376,138	0	(1,399,952)	0	(61,774,466)	577,500,578	641,550,556	1,303,727	0	0.800	0.100	MS.....	2,558,526	2,369,265	
	JAPAN NATIONAL GOVERNMENT.....		D	09/04/2012.	MIZUHO SECURITIES.....	03/20/2013.	115,674,277	0	(275,972)	0	(12,109,205)	115,500,116	128,059,454	260,745	0	0.800	0.100	MS.....	511,705	476,657	
	JAPAN NATIONAL GOVERNMENT.....		D	09/04/2012.	MIZUHO SECURITIES.....	03/20/2013.	231,248,863	0	(393,344)	0	(24,203,671)	231,000,231	255,845,879	391,118	0	0.600	0.100	MS.....	767,558	714,985	
	JAPAN NATIONAL GOVERNMENT.....		D	09/04/2012.	MIZUHO SECURITIES.....	03/20/2013.	148,222,282	0	(606,526)	0	(15,523,323)	147,840,148	164,352,131	542,351	0	1.300	0.100	MS.....	1,064,347	991,446	
	JAPAN TREASURY DISCOUNT BILL.....	@	D	09/07/2012.	MIZUHO SECURITIES.....	03/11/2013.	3,629,499,385	0	1,192,159	0	(371,216,907)	3,630,168,630	3,999,524,134	0	0	0.000	0.100	MAT.....	0	0	
0699999.	All Other Government Bonds - Issuer Obligations.....							5,480,917,368	0	(2,424,457)	0	(564,399,140)	5,479,325,479	6,047,740,966	3,491,679	0	XXX	XXX	XXX	6,831,265	6,332,003
1099999.	Total - All Other Government Bonds.....							5,480,917,368	0	(2,424,457)	0	(564,399,140)	5,479,325,479	6,047,740,966	3,491,679	0	XXX	XXX	XXX	6,831,265	6,332,003
Total Bonds																					
7799999.	Subtotals - Issuer Obligations.....							5,480,917,368	0	(2,424,457)	0	(564,399,140)	5,479,325,479	6,047,740,966	3,491,679	0	XXX	XXX	XXX	6,831,265	6,332,003
8399999.	Subtotals - Bonds.....							5,480,917,368	0	(2,424,457)	0	(564,399,140)	5,479,325,479	6,047,740,966	3,491,679	0	XXX	XXX	XXX	6,831,265	6,332,003
Exempt Money Market Mutual Funds																					
261908	10 7			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	51,641,481	0	0	0	0	51,641,481	618	0	0.010	0.010	MON..	3,496	0		
261908	10 7			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	80,628,658	0	0	0	0	80,628,658	1,171	0	0.010	0.010	MON..	13,508	0		
8899999.	Total - Exempt Money Market Mutual Funds.....							132,270,139	0	0	0	0	132,270,139	1,789	0	XXX	XXX	XXX	17,004	0	
Class One Money Market Mutual Funds																					
097100	51 5			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	0	0	0	0	0	0	0	0	0.110	0.110	MON..	30,983	0		
066922	76 6			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	70,892,131	0	0	0	0	70,892,131	20,679	0	0.200	0.200	MON..	72,729	0		
26188J	20 6			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	0	0	0	0	0	0	0	0	0.000	0.000	MON..	2,658	0		
26200V	10 4			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	33,000,000	0	0	0	0	33,000,000	9,626	0	0.110	0.110	MON..	27,348	0		
60934N	20 3			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	0	0	0	0	0	0	0	0	0.110	0.110	MON..	48,355	0		
316175	40 5			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	0	0	0	0	0	0	0	0	0.080	0.080	MON..	6,279	0		
38141W	23 2			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	60,802,704	0	0	0	0	60,802,704	17,736	0	0.140	0.140	MON..	49,387	0		
4812A2	60 3			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	0	0	0	0	0	0	0	0	0.100	0.100	MON..	23,192	0		
4812A0	36 7			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	15,500,000	0	0	0	0	15,500,000	4,521	0	0.130	0.130	MON..	37,130	0		
09248U	61 9			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	32,000,000	0	0	0	0	32,000,000	9,334	0	0.120	0.120	MON..	4,250	0		
61747C	71 5			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	57,000,000	0	0	0	0	57,000,000	16,626	0	0.140	0.140	MON..	31,810	0		
52470G	30 4			12/31/2012.	THE BANK OF NEW YORK MELLON.....	XXX	43,000,000	0	0	0	0	43,000,000	12,543	0	0.160	0.160	MON..	49,381	0		
8999999.	Total - Class One Money Market Mutual Funds.....							312,194,835	0	0	0	0	312,194,835	91,064	0	XXX	XXX	XXX	383,501	0	
9199999.	Total - Short-Term Investments.....							5,925,382,342	0	(2,424,457)	0	(564,399,140)	5,479,325,479	6,492,205,940	3,584,533	0	XXX	XXX	XXX	7,231,770	6,332,003

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
Forwards - Hedging Effective																						
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 713448CC0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	97,653,642	..77.5335	.....0	.....0	.....0	.....(10,097,761)	.....	.....(10,097,761)	.....0	.....(10,097,761)	.....0	.....0	.....360,276	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 110122AU2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	23,109,841	..77.5335	.....0	.....0	.....0	.....(2,389,646)	.....	.....(2,389,646)	.....0	.....(2,389,646)	.....0	.....0	.....85,260	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 913017BP3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	6,730,436	..77.5335	.....0	.....0	.....0	.....(695,953)	.....	.....(695,953)	.....0	.....(695,953)	.....0	.....0	.....24,831	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	10,258,552	..77.5335	.....0	.....0	.....0	.....(1,060,774)	.....	.....(1,060,774)	.....0	.....(1,060,774)	.....0	.....0	.....37,847	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	10,258,552	..77.5335	.....0	.....0	.....0	.....(1,060,774)	.....	.....(1,060,774)	.....0	.....(1,060,774)	.....0	.....0	.....37,847	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 373334JW2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	18,145,545	..77.5335	.....0	.....0	.....0	.....(1,876,319)	.....	.....(1,876,319)	.....0	.....(1,876,319)	.....0	.....0	.....66,945	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 837004CF5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	21,359,955	..77.5335	.....0	.....0	.....0	.....(2,208,701)	.....	.....(2,208,701)	.....0	.....(2,208,701)	.....0	.....0	.....78,804	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 91324PBV3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	52,345,364	..77.5335	.....0	.....0	.....0	.....(5,412,711)	.....	.....(5,412,711)	.....0	.....(5,412,711)	.....0	.....0	.....193,119	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 548661CR6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	12,339,737	..77.5335	.....0	.....0	.....0	.....(1,275,976)	.....	.....(1,275,976)	.....0	.....(1,275,976)	.....0	.....0	.....45,525	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 906548CJ9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	15,125,344	..77.5335	.....0	.....0	.....0	.....(1,564,019)	.....	.....(1,564,019)	.....0	.....(1,564,019)	.....0	.....0	.....55,802	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-A.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/26/2012..	.04/10/2013..	.....0	14,867,032	..77.5335	.....0	.....0	.....0	.....(1,537,308)	.....	.....(1,537,308)	.....0	.....(1,537,308)	.....0	.....0	.....54,849	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-B.....	Bond Hedge - 12189LAL5.....	D PART 1.	Currency....	Mizuho.....	.09/21/2012..	.03/13/2013..	.....0	66,789,074	..78.0295	.....0	.....0	.....0	.....(6,560,343)	.....	.....(6,560,343)	.....0	.....(6,560,343)	.....0	.....0	.....231,498	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-B.....	Bond Hedge - 375558AQ6.....	D PART 1.	Currency....	Mizuho.....	.09/21/2012..	.03/13/2013..	.....0	33,980,233	..78.0295	.....0	.....0	.....0	.....(3,337,701)	.....	.....(3,337,701)	.....0	.....(3,337,701)	.....0	.....0	.....117,779	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-B.....	Bond Hedge - 693506BG1.....	D PART 1.	Currency....	Mizuho.....	.09/21/2012..	.03/13/2013..	.....0	24,838,062	..78.0295	.....0	.....0	.....0	.....(2,439,714)	.....	.....(2,439,714)	.....0	.....(2,439,714)	.....0	.....0	.....86,091	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-B.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency....	Mizuho.....	.09/21/2012..	.03/13/2013..	.....0	33,348,229	..78.0295	.....0	.....0	.....0	.....(3,275,623)	.....	.....(3,275,623)	.....0	.....(3,275,623)	.....0	.....0	.....115,588	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-B.....	Bond Hedge - 20030NAY7.....	D PART 1.	Currency....	Mizuho.....	.09/21/2012..	.03/13/2013..	.....0	58,258,335	..78.0295	.....0	.....0	.....0	.....(5,722,413)	.....	.....(5,722,413)	.....0	.....(5,722,413)	.....0	.....0	.....201,930	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-B.....	Bond Hedge - 20030NBD2.....	D PART 1.	Currency....	Mizuho.....	.09/21/2012..	.03/13/2013..	.....0	31,052,068	..78.0295	.....0	.....0	.....0	.....(3,050,083)	.....	.....(3,050,083)	.....0	.....(3,050,083)	.....0	.....0	.....107,630	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-B.....	Bond Hedge - 20030NBE0.....	D PART 1.	Currency....	Mizuho.....	.09/21/2012..	.03/13/2013..	.....0	10,530,060	..78.0295	.....0	.....0	.....0	.....(1,034,313)	.....	.....(1,034,313)	.....0	.....(1,034,313)	.....0	.....0	.....36,498	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-B.....	Bond Hedge - 25179MAP8.....	D PART 1.	Currency....	Mizuho.....	.09/21/2012..	.03/13/2013..	.....0	51,796,939	..78.0295	.....0	.....0	.....0	.....(5,086,761)	.....	.....(5,086,761)	.....0	.....(5,086,761)	.....0	.....0	.....179,499	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 487836BJ6.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	61,690,489	..78.2010	.....0	.....0	.....0	.....(5,929,396)	.....	.....(5,929,396)	.....0	.....(5,929,396)	.....0	.....0	.....200,428	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 652482BN9.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	24,049,212	..78.2010	.....0	.....0	.....0	.....(2,311,496)	.....	.....(2,311,496)	.....0	.....(2,311,496)	.....0	.....0	.....78,134	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 652482BQ2.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	31,360,506	..78.2010	.....0	.....0	.....0	.....(3,014,222)	.....	.....(3,014,222)	.....0	.....(3,014,222)	.....0	.....0	.....101,888	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 652482CB4.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	16,803,724	..78.2010	.....0	.....0	.....0	.....(1,615,094)	.....	.....(1,615,094)	.....0	.....(1,615,094)	.....0	.....0	.....54,594	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 652482CE8.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	18,328,970	..78.2010	.....0	.....0	.....0	.....(1,761,693)	.....	.....(1,761,693)	.....0	.....(1,761,693)	.....0	.....0	.....59,550	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 06849RAG7.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	11,596,392	..78.2010	.....0	.....0	.....0	.....(1,114,590)	.....	.....(1,114,590)	.....0	.....(1,114,590)	.....0	.....0	.....37,676	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 725906AN1.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	40,674,260	..78.2010	.....0	.....0	.....0	.....(3,909,416)	.....	.....(3,909,416)	.....0	.....(3,909,416)	.....0	.....0	.....132,148	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 655844BM9.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	39,353,602	..78.2010	.....0	.....0	.....0	.....(3,782,480)	.....	.....(3,782,480)	.....0	.....(3,782,480)	.....0	.....0	.....127,857	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 681919AZ9.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	26,171,748	..78.2010	.....0	.....0	.....0	.....(2,515,504)	.....	.....(2,515,504)	.....0	.....(2,515,504)	.....0	.....0	.....85,030	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 883556BC5.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	25,624,068	..78.2010	.....0	.....0	.....0	.....(2,462,863)	.....	.....(2,462,863)	.....0	.....(2,462,863)	.....0	.....0	.....83,251	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-C.....	Bond Hedge - 71645WAR2.....	D PART 1.	Currency....	BTMU.....	.09/21/2012..	.02/20/2013..	.....0	21,300,028	..78.2010	.....0	.....0	.....0	.....(2,047,257)	.....	.....(2,047,257)	.....0	.....(2,047,257)	.....0	.....0	.....69,202	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	9,888,099	..78.0712	.....0	.....0	.....0	.....(969,407)	.....	.....(969,407)	.....0	.....(969,407)	.....0	.....0	.....30,721	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 718546AA2.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	21,600,112	..78.0712	.....0	.....0	.....0	.....(2,117,626)	.....	.....(2,117,626)	.....0	.....(2,117,626)	.....0	.....0	.....67,109	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 718546AF1.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	23,371,481	..78.0712	.....0	.....0	.....0	.....(2,291,287)	.....	.....(2,291,287)	.....0	.....(2,291,287)	.....0	.....0	.....72,613	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - U7185PAC7.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	5,842,870	..78.0712	.....0	.....0	.....0	.....(572,822)	.....	.....(572,822)	.....0	.....(572,822)	.....0	.....0	.....18,153	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 931422AH2.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	9,994,697	..78.0712	.....0	.....0	.....0	.....(979,858)	.....	.....(979,858)	.....0	.....(979,858)	.....0	.....0	.....31,052	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 94973VBB2.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	19,836,589	..78.0712	.....0	.....0	.....0	.....(1,944,734)	.....	.....(1,944,734)	.....0	.....(1,944,734)	.....0	.....0	.....61,630	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	5,562,722	..78.0712	.....0	.....0	.....0	.....(545,357)	.....	.....(545,357)	.....0	.....(545,357)	.....0	.....0	.....17,283	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 907818DM7.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	15,268,499	..78.0712	.....0	.....0	.....0	.....(1,496,889)	.....	.....(1,496,889)	.....0	.....(1,496,889)	.....0	.....0	.....47,438	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 94973VBA4.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	29,930,812	..78.0712	.....0	.....0	.....0	.....(2,934,349)	.....	.....(2,934,349)	.....0	.....(2,934,349)	.....0	.....0	.....92,992	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	19,836,60														

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 65120FAA2.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	59,455,352	.78.0712	.....0	.....0	.....0	(5,828,868)	.....	(5,828,868)	.....0	(5,828,868)	.....0	.....0	184,721	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 26441CAF2.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	10,458,011	.78.0712	.....0	.....0	.....0	(1,025,280)	.....	(1,025,280)	.....0	(1,025,280)	.....0	.....0	32,492	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 053332AL6.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	736,754	.78.0712	.....0	.....0	.....0	(1,052,607)	.....	(1,052,607)	.....0	(1,052,607)	.....0	.....0	33,358	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 743263AE5.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	40,056,840	.78.0712	.....0	.....0	.....0	(3,927,082)	.....	(3,927,082)	.....0	(3,927,082)	.....0	.....0	124,452	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 494550BF2.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	30,220,889	.78.0712	.....0	.....0	.....0	(2,962,788)	.....	(2,962,788)	.....0	(2,962,788)	.....0	.....0	93,893	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-D.....	Bond Hedge - 494550BM7.....	D PART 1.	Currency....	Mizuho.....	.09/20/2012..	.02/06/2013..	.....0	25,415,590	.78.0712	.....0	.....0	.....0	(2,491,687)	.....	(2,491,687)	.....0	(2,491,687)	.....0	.....0	78,963	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	19,715,886	.78.2820	.....0	.....0	.....0	(1,880,114)	.....	(1,880,114)	.....0	(1,880,114)	.....0	.....0	58,088	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 878742AY1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	58,991,207	.78.2820	.....0	.....0	.....0	(5,625,423)	.....	(5,625,423)	.....0	(5,625,423)	.....0	.....0	173,805	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 88732JAU2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	12,848,871	.78.2820	.....0	.....0	.....0	(1,225,273)	.....	(1,225,273)	.....0	(1,225,273)	.....0	.....0	37,856	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 88732JBD9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	24,362,159	.78.2820	.....0	.....0	.....0	(2,323,184)	.....	(2,323,184)	.....0	(2,323,184)	.....0	.....0	71,778	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 887317AM7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	36,186,753	.78.2820	.....0	.....0	.....0	(3,450,782)	.....	(3,450,782)	.....0	(3,450,782)	.....0	.....0	106,616	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 887317AP0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	10,723,166	.78.2820	.....0	.....0	.....0	(1,022,565)	.....	(1,022,565)	.....0	(1,022,565)	.....0	.....0	31,593	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 887317AQ8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	31,497,890	.78.2820	.....0	.....0	.....0	(3,003,650)	.....	(3,003,650)	.....0	(3,003,650)	.....0	.....0	92,802	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 25459HAW5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	10,938,187	.78.2820	.....0	.....0	.....0	(1,043,069)	.....	(1,043,069)	.....0	(1,043,069)	.....0	.....0	32,227	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 25459HAX3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	16,783,368	.78.2820	.....0	.....0	.....0	(1,600,468)	.....	(1,600,468)	.....0	(1,600,468)	.....0	.....0	49,448	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 25459HAZ8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	40,847,536	.78.2820	.....0	.....0	.....0	(3,895,236)	.....	(3,895,236)	.....0	(3,895,236)	.....0	.....0	120,348	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 25459HGB9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	15,140,506	.78.2820	.....0	.....0	.....0	(1,443,804)	.....	(1,443,804)	.....0	(1,443,804)	.....0	.....0	44,608	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - 50076QAF3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	36,735,151	.78.2820	.....0	.....0	.....0	(3,503,077)	.....	(3,503,077)	.....0	(3,503,077)	.....0	.....0	108,232	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-E.....	Bond Hedge - U5009CAB6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/20/2012..	.01/23/2013..	.....0	27,612,320	.78.2820	.....0	.....0	.....0	(2,633,121)	.....	(2,633,121)	.....0	(2,633,121)	.....0	.....0	81,354	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 56585AAF9.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	30,451,031	.78.6067	.....0	.....0	.....0	(2,795,446)	.....	(2,795,446)	.....0	(2,795,446)	.....0	.....0	84,924	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 68268NAJ2.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	55,790,788	.78.6067	.....0	.....0	.....0	(5,121,671)	.....	(5,121,671)	.....0	(5,121,671)	.....0	.....0	155,593	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	24,686,130	.78.6067	.....0	.....0	.....0	(2,266,221)	.....	(2,266,221)	.....0	(2,266,221)	.....0	.....0	68,846	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	41,007,127	.78.6067	.....0	.....0	.....0	(3,764,511)	.....	(3,764,511)	.....0	(3,764,511)	.....0	.....0	114,363	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 984121CD3.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	10,423,068	.78.6067	.....0	.....0	.....0	(956,852)	.....	(956,852)	.....0	(956,852)	.....0	.....0	29,069	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 04044TAE6.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	11,402,878	.78.6067	.....0	.....0	.....0	(1,046,800)	.....	(1,046,800)	.....0	(1,046,800)	.....0	.....0	31,801	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 94106LAY5.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	24,535,081	.78.6067	.....0	.....0	.....0	(2,252,354)	.....	(2,252,354)	.....0	(2,252,354)	.....0	.....0	68,425	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 67103HAC1.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	7,130,117	.78.6067	.....0	.....0	.....0	(654,555)	.....	(654,555)	.....0	(654,555)	.....0	.....0	19,885	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-F.....	Bond Hedge - 186108CE4.....	D PART 1.	Currency....	BTMU.....	.09/19/2012..	.01/09/2013..	.....0	27,976,780	.78.6067	.....0	.....0	.....0	(2,568,307)	.....	(2,568,307)	.....0	(2,568,307)	.....0	.....0	78,024	0.00.....	100% / 100%.
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 084670BF4.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	42,273,594	.77.8940	.....0	.....0	.....0	(4,193,117)	.....	(4,193,117)	.....0	(4,193,117)	.....0	.....0	159,502	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 549271AF1.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	40,473,745	.77.8940	.....0	.....0	.....0	(4,014,590)	.....	(4,014,590)	.....0	(4,014,590)	.....0	.....0	152,711	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 931142CK7.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	28,160,434	.77.8940	.....0	.....0	.....0	(2,793,233)	.....	(2,793,233)	.....0	(2,793,233)	.....0	.....0	106,251	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 931142DB6.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	32,735,844	.77.8940	.....0	.....0	.....0	(3,247,068)	.....	(3,247,068)	.....0	(3,247,068)	.....0	.....0	123,515	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 842434CK6.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	15,059,960	.77.8940	.....0	.....0	.....0	(1,493,797)	.....	(1,493,797)	.....0	(1,493,797)	.....0	.....0	56,822	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 452308AR0.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	74,620,365	.77.8940	.....0	.....0	.....0	(7,401,592)	.....	(7,401,592)	.....0	(7,401,592)	.....0	.....0	281,548	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 21987BAQ1.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	14,958,477	.77.8940	.....0	.....0	.....0	(1,483,731)	.....	(1,483,731)	.....0	(1,483,731)	.....0	.....0	56,439	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 665772CHO.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	9,799,505	.77.8940	.....0	.....0	.....0	(972,013)	.....	(972,013)	.....0	(972,013)	.....0	.....0	36,974	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-G.....	Bond Hedge - 26442CAN4.....	D PART 1.	Currency....	BTMU.....	.09/24/2012..	.04/17/2013..	.....0	20,073,076	.77.8940	.....0	.....0	.....0	(1,991,048)	.....	(1,991,048)	.....0	(1,991,048)	.....0	.....0	75,737	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-H.....	Bond Hedge - 500255AS3.....	D PART 1.	Currency....	Mizuho.....	.09/25/2012..	.01/16/2013..	.....0	25,206,868	.77.7150	.....0	.....0	.....0	(2,578,955)	.....	(2,578,955)	.....0	(2,578,955)	.....0	.....0	70,612	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-H.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency....	Mizuho.....	.09/25/2012..	.01/16/2013..	.....0	15,091,072	.77.7150	.....0	.....0	.....0	(1,543,991)	.....	(1,543,991)	.....0	(1,543,991)	.....0	.....0	42,274	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-H.....	Bond Hedge - 816851AT6.....	D PART 1.	Currency....	Mizuho.....	.09/25/2012..	.01/16/2013..	.....0	20,054,407	.77.7150	.....0	.....0	.....0	(2,051,798)	.....	(2,051,798)	.....0	(2,051,798)	.....0	.....0	56,178	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-H.....	Bond Hedge - 171340AH5.....	D PART 1.	Currency....	Mizuho.....	.09/25/2012..	.01/16/2013..	.....0	15,066,886	.77.7150	.....0	.....0	.....0	(1,541,517)	.....	(1,541,517)	.....0	(1,541,517)	.....0	.....0	42,207	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-H.....	Bond Hedge - 651639AN6.....	D PART 1.	Currency....	Mizuho.....	.09/25/2012..	.01/16/2013..	.....0	40,473,269	.77.7150	.....0	.....0	.....0	(4,140,884)	.....	(4,140,884)	.....0	(4,140,884)	.....0	.....0	113,377	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-H.....	Bond Hedge - 292505AJ3.....	D PART 1.	Currency....	Mizuho.....	.09/25/2012..	.01/16/2013..	.....0	15,690,499	.77.7150	.....0	.....0	.....0	(1,605,320)	.....	(1,605,320)	.....0	(1,605,320)	.....0	.....0	43,954	0.00.....	100% / 99%...
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	28,284,354	.77.4490	.....0	.....0	.....0	(2,967,752)	.....	(2,967,752)	.....0	(2,967,752)	.....0	.....0	83,000	0.00.....	100% / 100%.

E18.1

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 428236BV4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	52,102,289	..77.4490	.....0	.....0	.....0	(5,466,863)		(5,466,863)	.....0	(5,466,863)	.....0	.....0	152,893	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	5,694,679	..77.4490	.....0	.....0	.....0	(597,518)		(597,518)	.....0	(597,518)	.....0	.....0	16,711	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 12189LAL5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	5,171,903	..77.4490	.....0	.....0	.....0	(542,665)		(542,665)	.....0	(542,665)	.....0	.....0	15,177	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	9,892,384	..77.4490	.....0	.....0	.....0	(1,037,964)		(1,037,964)	.....0	(1,037,964)	.....0	.....0	29,029	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 067901AL2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	10,491,114	..77.4490	.....0	.....0	.....0	(1,100,786)		(1,100,786)	.....0	(1,100,786)	.....0	.....0	30,786	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	41,349,637	..77.4490	.....0	.....0	.....0	(4,338,635)		(4,338,635)	.....0	(4,338,635)	.....0	.....0	121,339	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 983024AG5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	13,883,417	..77.4490	.....0	.....0	.....0	(1,456,726)		(1,456,726)	.....0	(1,456,726)	.....0	.....0	40,740	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 88732JAX6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	22,096,340	..77.4490	.....0	.....0	.....0	(2,318,471)		(2,318,471)	.....0	(2,318,471)	.....0	.....0	64,841	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 437076AS1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	13,168,559	..77.4490	.....0	.....0	.....0	(1,381,719)		(1,381,719)	.....0	(1,381,719)	.....0	.....0	38,643	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 65120FAC8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	10,061,180	..77.4490	.....0	.....0	.....0	(1,055,675)		(1,055,675)	.....0	(1,055,675)	.....0	.....0	29,524	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	19,784,769	..77.4490	.....0	.....0	.....0	(2,075,928)		(2,075,928)	.....0	(2,075,928)	.....0	.....0	58,058	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 067901AL2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	10,491,114	..77.4490	.....0	.....0	.....0	(1,100,786)		(1,100,786)	.....0	(1,100,786)	.....0	.....0	30,786	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	11,389,359	..77.4490	.....0	.....0	.....0	(1,195,035)		(1,195,035)	.....0	(1,195,035)	.....0	.....0	33,422	0.00	100% / 100%.
JPY/Currency Fwd - 201209-I.....	Bond Hedge - 12189LAL5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.09/28/2012..	.01/30/2013..	.....0	5,171,903	..77.4490	.....0	.....0	.....0	(542,665)		(542,665)	.....0	(542,665)	.....0	.....0	15,177	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	9,876,459	..78.1410	.....0	.....0	.....0	(961,881)		(961,881)	.....0	(961,881)	.....0	.....0	25,765	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 913017BT5.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	5,646,484	..78.1410	.....0	.....0	.....0	(549,918)		(549,918)	.....0	(549,918)	.....0	.....0	14,730	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 931422AH2.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	25,462,257	..78.1410	.....0	.....0	.....0	(2,479,802)		(2,479,802)	.....0	(2,479,802)	.....0	.....0	66,425	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 277432AN0.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	23,003,475	..78.1410	.....0	.....0	.....0	(2,240,338)		(2,240,338)	.....0	(2,240,338)	.....0	.....0	60,010	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	20,371,099	..78.1410	.....0	.....0	.....0	(1,983,967)		(1,983,967)	.....0	(1,983,967)	.....0	.....0	53,143	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	4,991,916	..78.1410	.....0	.....0	.....0	(486,169)		(486,169)	.....0	(486,169)	.....0	.....0	13,023	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	4,991,916	..78.1410	.....0	.....0	.....0	(486,169)		(486,169)	.....0	(486,169)	.....0	.....0	13,023	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 907818DM7.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	5,156,133	..78.1410	.....0	.....0	.....0	(502,162)		(502,162)	.....0	(502,162)	.....0	.....0	13,451	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 50076QAF3.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	37,313,039	..78.1410	.....0	.....0	.....0	(3,633,965)		(3,633,965)	.....0	(3,633,965)	.....0	.....0	97,340	0.00	100% / 100%.
JPY/Currency Fwd - 201210-A.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency....	Mizuho.....	.10/10/2012..	.01/16/2013..	.....0	20,344,221	..78.1410	.....0	.....0	.....0	(1,981,350)		(1,981,350)	.....0	(1,981,350)	.....0	.....0	53,073	0.00	100% / 100%.
JPY/Currency Fwd - 201210-B.....	Bond Hedge - 17275RAF9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/12/2012..	.01/30/2013..	.....0	13,007,565	..78.3125	.....0	.....0	.....0	(1,235,107)		(1,235,107)	.....0	(1,235,107)	.....0	.....0	35,951	0.00	100% / 99%...
JPY/Currency Fwd - 201210-B.....	Bond Hedge - 67021CAG2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/12/2012..	.01/30/2013..	.....0	21,962,329	..78.3125	.....0	.....0	.....0	(2,085,388)		(2,085,388)	.....0	(2,085,388)	.....0	.....0	60,701	0.00	100% / 99%...
JPY/Currency Fwd - 201210-B.....	Bond Hedge - 87612EBA3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/12/2012..	.01/30/2013..	.....0	10,450,789	..78.3125	.....0	.....0	.....0	(992,333)		(992,333)	.....0	(992,333)	.....0	.....0	28,884	0.00	100% / 99%...
JPY/Currency Fwd - 201210-B.....	Bond Hedge - 87612EBA3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/12/2012..	.01/30/2013..	.....0	10,450,789	..78.3125	.....0	.....0	.....0	(992,333)		(992,333)	.....0	(992,333)	.....0	.....0	28,884	0.00	100% / 99%...
JPY/Currency Fwd - 201210-B.....	Bond Hedge - 67021CAG2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/12/2012..	.01/30/2013..	.....0	9,982,877	..78.3125	.....0	.....0	.....0	(947,904)		(947,904)	.....0	(947,904)	.....0	.....0	27,591	0.00	100% / 99%...
JPY/Currency Fwd - 201210-B.....	Bond Hedge - 15189XAM0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/12/2012..	.01/30/2013..	.....0	11,770,791	..78.3125	.....0	.....0	.....0	(1,117,671)		(1,117,671)	.....0	(1,117,671)	.....0	.....0	32,533	0.00	100% / 99%...
JPY/Currency Fwd - 201210-B.....	Bond Hedge - 437076AS1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/12/2012..	.01/30/2013..	.....0	19,903,860	..78.3125	.....0	.....0	.....0	(1,889,930)		(1,889,930)	.....0	(1,889,930)	.....0	.....0	55,011	0.00	100% / 99%...
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 524660AW7.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	18,575,991	..78.3260	.....0	.....0	.....0	(1,765,524)		(1,765,524)	.....0	(1,765,524)	.....0	.....0	46,181	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 655844BJ6.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	20,745,239	..78.3260	.....0	.....0	.....0	(1,971,697)		(1,971,697)	.....0	(1,971,697)	.....0	.....0	51,574	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 171340AH5.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	3,029,742	..78.3260	.....0	.....0	.....0	(287,957)		(287,957)	.....0	(287,957)	.....0	.....0	7,532	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 931422AH2.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	25,534,003	..78.3260	.....0	.....0	.....0	(2,426,837)		(2,426,837)	.....0	(2,426,837)	.....0	.....0	63,479	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 494550BM7.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	10,432,336	..78.3260	.....0	.....0	.....0	(991,524)		(991,524)	.....0	(991,524)	.....0	.....0	25,936	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 718546AA2.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	11,033,127	..78.3260	.....0	.....0	.....0	(1,048,625)		(1,048,625)	.....0	(1,048,625)	.....0	.....0	27,429	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 88732JBD9.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	15,269,959	..78.3260	.....0	.....0	.....0	(1,451,308)		(1,451,308)	.....0	(1,451,308)	.....0	.....0	37,962	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 494550BM7.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	20,864,672	..78.3260	.....0	.....0	.....0	(1,983,048)		(1,983,048)	.....0	(1,983,048)	.....0	.....0	51,871	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 171340AH5.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	10,099,139	..78.3260	.....0	.....0	.....0	(959,856)		(959,856)	.....0	(959,856)	.....0	.....0	25,107	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 69352PAE3.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	5,050,396	..78.3260	.....0	.....0	.....0	(480,007)		(480,007)	.....0	(480,007)	.....0	.....0	12,556	0.00	100% / 100%.
JPY/Currency Fwd - 201210-C.....	Bond Hedge - 69352PAE3.....	D PART 1.	Currency....	BTMU.....	.10/12/2012..	.01/09/2013..	.....0	5,050,396	..78.3260	.....0	.....0	.....0	(480,007)									

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201210-D.....	Bond Hedge - 69352PAE3.....	D PART 1.	Currency....	Mizuho.....	.10/15/2012..	.02/13/2013..	.....0	....3,046,338	..78.4820	.....0	.....0	.....0	.....(284,027)	.....	.....(284,027)	.....0	.....(284,027)	.....0	.....0	.....8,831	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-D.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency....	Mizuho.....	.10/15/2012..	.02/13/2013..	.....0	....26,886,946	..78.4820	.....0	.....0	.....0	.....(2,506,818)	.....	.....(2,506,818)	.....0	.....(2,506,818)	.....0	.....0	.....77,939	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-D.....	Bond Hedge - 04044TAE6.....	D PART 1.	Currency....	Mizuho.....	.10/15/2012..	.02/13/2013..	.....0	....39,645,709	..78.4820	.....0	.....0	.....0	.....(3,696,387)	.....	.....(3,696,387)	.....0	.....(3,696,387)	.....0	.....0	.....114,923	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-D.....	Bond Hedge - 68389XAM7.....	D PART 1.	Currency....	Mizuho.....	.10/15/2012..	.02/13/2013..	.....0	....84,624,955	..78.4820	.....0	.....0	.....0	.....(7,890,049)	.....	.....(7,890,049)	.....0	.....(7,890,049)	.....0	.....0	.....245,307	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-D.....	Bond Hedge - 69352PAE3.....	D PART 1.	Currency....	Mizuho.....	.10/15/2012..	.02/13/2013..	.....0	....9,139,014	..78.4820	.....0	.....0	.....0	.....(852,080)	.....	.....(852,080)	.....0	.....(852,080)	.....0	.....0	.....26,492	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....10,066,891	..78.5865	.....0	.....0	.....0	.....(925,134)	.....	.....(925,134)	.....0	.....(925,134)	.....0	.....0	.....25,307	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 15189XAM0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....1,944,108	..78.5865	.....0	.....0	.....0	.....(178,661)	.....	.....(178,661)	.....0	.....(178,661)	.....0	.....0	.....4,887	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....15,006,852	..78.5865	.....0	.....0	.....0	.....(1,379,110)	.....	.....(1,379,110)	.....0	.....(1,379,110)	.....0	.....0	.....37,725	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....10,044,386	..78.5865	.....0	.....0	.....0	.....(923,066)	.....	.....(923,066)	.....0	.....(923,066)	.....0	.....0	.....25,250	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 458140AK6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....17,914,982	..78.5865	.....0	.....0	.....0	.....(1,646,364)	.....	.....(1,646,364)	.....0	.....(1,646,364)	.....0	.....0	.....45,036	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....10,322,039	..78.5865	.....0	.....0	.....0	.....(948,582)	.....	.....(948,582)	.....0	.....(948,582)	.....0	.....0	.....25,948	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....10,126,299	..78.5865	.....0	.....0	.....0	.....(930,594)	.....	.....(930,594)	.....0	.....(930,594)	.....0	.....0	.....25,456	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 693506BG1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....5,058,879	..78.5865	.....0	.....0	.....0	.....(464,904)	.....	.....(464,904)	.....0	.....(464,904)	.....0	.....0	.....12,717	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 171340AH5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....5,082,922	..78.5865	.....0	.....0	.....0	.....(467,114)	.....	.....(467,114)	.....0	.....(467,114)	.....0	.....0	.....12,778	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 458140AK6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....29,858,304	..78.5865	.....0	.....0	.....0	.....(2,743,939)	.....	.....(2,743,939)	.....0	.....(2,743,939)	.....0	.....0	.....75,059	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 452308AR0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....10,551,394	..78.5865	.....0	.....0	.....0	.....(969,659)	.....	.....(969,659)	.....0	.....(969,659)	.....0	.....0	.....26,525	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 94106LAY5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....6,998,282	..78.5865	.....0	.....0	.....0	.....(643,133)	.....	.....(643,133)	.....0	.....(643,133)	.....0	.....0	.....17,593	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....20,133,781	..78.5865	.....0	.....0	.....0	.....(1,850,268)	.....	.....(1,850,268)	.....0	.....(1,850,268)	.....0	.....0	.....50,613	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 767201AL0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....12,056,188	..78.5865	.....0	.....0	.....0	.....(1,107,948)	.....	.....(1,107,948)	.....0	.....(1,107,948)	.....0	.....0	.....30,307	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 25179MAP8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....7,401,637	..78.5865	.....0	.....0	.....0	.....(680,201)	.....	.....(680,201)	.....0	.....(680,201)	.....0	.....0	.....18,607	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-E.....	Bond Hedge - 913017BT5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/17/2012..	.01/16/2013..	.....0	....17,408,055	..78.5865	.....0	.....0	.....0	.....(1,599,778)	.....	.....(1,599,778)	.....0	.....(1,599,778)	.....0	.....0	.....43,761	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 17275RAF9.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....13,098,882	..79.0798	.....0	.....0	.....0	.....(1,129,422)	.....	.....(1,129,422)	.....0	.....(1,129,422)	.....0	.....0	.....33,997	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 202795JA9.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....10,111,538	..79.0798	.....0	.....0	.....0	.....(871,845)	.....	.....(871,845)	.....0	.....(871,845)	.....0	.....0	.....26,244	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 837004CF5.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....10,684,388	..79.0798	.....0	.....0	.....0	.....(921,237)	.....	.....(921,237)	.....0	.....(921,237)	.....0	.....0	.....27,730	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....7,238,138	..79.0798	.....0	.....0	.....0	.....(624,092)	.....	.....(624,092)	.....0	.....(624,092)	.....0	.....0	.....18,786	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 00101JAB2.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....10,482,529	..79.0798	.....0	.....0	.....0	.....(903,832)	.....	.....(903,832)	.....0	.....(903,832)	.....0	.....0	.....27,206	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 883556BC5.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....5,238,139	..79.0798	.....0	.....0	.....0	.....(451,647)	.....	.....(451,647)	.....0	.....(451,647)	.....0	.....0	.....13,595	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 00101JAB2.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....7,337,771	..79.0798	.....0	.....0	.....0	.....(632,683)	.....	.....(632,683)	.....0	.....(632,683)	.....0	.....0	.....19,044	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....6,451,647	..79.0798	.....0	.....0	.....0	.....(556,279)	.....	.....(556,279)	.....0	.....(556,279)	.....0	.....0	.....16,745	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 00101JAB2.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....10,482,529	..79.0798	.....0	.....0	.....0	.....(903,832)	.....	.....(903,832)	.....0	.....(903,832)	.....0	.....0	.....27,206	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 00101JAB2.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....10,482,529	..79.0798	.....0	.....0	.....0	.....(903,832)	.....	.....(903,832)	.....0	.....(903,832)	.....0	.....0	.....27,206	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....5,224,079	..79.0798	.....0	.....0	.....0	.....(450,434)	.....	.....(450,434)	.....0	.....(450,434)	.....0	.....0	.....13,559	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 767201AL0.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....7,198,315	..79.0798	.....0	.....0	.....0	.....(620,658)	.....	.....(620,658)	.....0	.....(620,658)	.....0	.....0	.....18,683	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 458140AK6.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....11,939,390	..79.0798	.....0	.....0	.....0	.....(1,029,447)	.....	.....(1,029,447)	.....0	.....(1,029,447)	.....0	.....0	.....30,988	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....15,113,909	..79.0798	.....0	.....0	.....0	.....(1,303,163)	.....	.....(1,303,163)	.....0	.....(1,303,163)	.....0	.....0	.....39,227	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-F.....	Bond Hedge - 913017BT5.....	D PART 1.	Currency....	BTMU.....	.10/18/2012..	.01/23/2013..	.....0	....34,801,215	..79.0798	.....0	.....0	.....0	.....(3,000,656)	.....	.....(3,000,656)	.....0	.....(3,000,656)	.....0	.....0	.....90,323	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	....12,277,022	..79.2340	.....0	.....0	.....0	.....(1,039,381)	.....	.....(1,039,381)	.....0	.....(1,039,381)	.....0	.....0	.....32,353	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	....9,207,766	..79.2340	.....0	.....0	.....0	.....(779,535)	.....	.....(779,535)	.....0	.....(779,535)	.....0	.....0	.....24,265	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	....15,999,556	..79.2340	.....0	.....0	.....0	.....(1,354,533)	.....	.....(1,354,533)	.....0	.....(1,354,533)	.....0	.....0	.....42,163	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 91324PCA8.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	....6,950,930	..79.2340	.....0	.....0	.....0	.....(588,470)	.....	.....(588,470)	.....0	.....(588,470)	.....0	.....0	.....18,317	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency....																			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	9,966,221	.....79.2340	.....0	.....0	.....0	(843,747)	.....	(843,747)	.....0	(843,747)	.....0	.....0	26,263	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 17275RAF9.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	19,414,647	.....79.2340	.....0	.....0	.....0	(1,643,656)	.....	(1,643,656)	.....0	(1,643,656)	.....0	.....0	51,162	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 718546AF1.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	12,476,954	.....79.2340	.....0	.....0	.....0	(1,056,307)	.....	(1,056,307)	.....0	(1,056,307)	.....0	.....0	32,880	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	10,232,583	.....79.2340	.....0	.....0	.....0	(866,297)	.....	(866,297)	.....0	(866,297)	.....0	.....0	26,965	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	9,999,722	.....79.2340	.....0	.....0	.....0	(846,583)	.....	(846,583)	.....0	(846,583)	.....0	.....0	26,352	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	11,999,667	.....79.2340	.....0	.....0	.....0	(1,015,899)	.....	(1,015,899)	.....0	(1,015,899)	.....0	.....0	31,622	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 91324PCA8.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	2,978,970	.....79.2340	.....0	.....0	.....0	(252,202)	.....	(252,202)	.....0	(252,202)	.....0	.....0	7,850	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 91324PCA8.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	9,929,900	.....79.2340	.....0	.....0	.....0	(840,672)	.....	(840,672)	.....0	(840,672)	.....0	.....0	26,168	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-G.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency....	Mizuho.....	.10/22/2012..	.01/30/2013..	.....0	5,999,833	.....79.2340	.....0	.....0	.....0	(507,950)	.....	(507,950)	.....0	(507,950)	.....0	.....0	15,811	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 882384AC4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	26,046,063	.....79.8370	.....0	.....0	.....0	(2,017,425)	.....	(2,017,425)	.....0	(2,017,425)	.....0	.....0	62,532	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 15135UAH2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	21,324,649	.....79.8370	.....0	.....0	.....0	(1,651,723)	.....	(1,651,723)	.....0	(1,651,723)	.....0	.....0	51,196	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	10,638,079	.....79.8370	.....0	.....0	.....0	(823,984)	.....	(823,984)	.....0	(823,984)	.....0	.....0	25,540	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	10,218,178	.....79.8370	.....0	.....0	.....0	(791,460)	.....	(791,460)	.....0	(791,460)	.....0	.....0	24,532	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 76720AAD8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	10,054,155	.....79.8370	.....0	.....0	.....0	(778,755)	.....	(778,755)	.....0	(778,755)	.....0	.....0	24,138	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 171340AH5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	7,082,089	.....79.8370	.....0	.....0	.....0	(548,551)	.....	(548,551)	.....0	(548,551)	.....0	.....0	17,003	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 96950FAJ3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	25,831,608	.....79.8370	.....0	.....0	.....0	(2,000,814)	.....	(2,000,814)	.....0	(2,000,814)	.....0	.....0	62,017	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	5,011,193	.....79.8370	.....0	.....0	.....0	(388,147)	.....	(388,147)	.....0	(388,147)	.....0	.....0	12,031	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 25179MAN3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	14,514,107	.....79.8370	.....0	.....0	.....0	(1,124,205)	.....	(1,124,205)	.....0	(1,124,205)	.....0	.....0	34,846	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 883556BC5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	20,743,044	.....79.8370	.....0	.....0	.....0	(1,606,674)	.....	(1,606,674)	.....0	(1,606,674)	.....0	.....0	49,800	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-H.....	Bond Hedge - 837004CB4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.10/25/2012..	.01/16/2013..	.....0	13,319,835	.....79.8370	.....0	.....0	.....0	(1,031,702)	.....	(1,031,702)	.....0	(1,031,702)	.....0	.....0	31,978	0.00.....	100% / 101%.
JPY/Currency Fwd - 201210-I.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency....	BTMU.....	.10/26/2012..	.01/23/2013..	.....0	45,045,738	.....79.9960	.....0	.....0	.....0	(3,407,356)	.....	(3,407,356)	.....0	(3,407,356)	.....0	.....0	111,987	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-I.....	Bond Hedge - 50540RAL6.....	D PART 1.	Currency....	BTMU.....	.10/26/2012..	.01/23/2013..	.....0	27,457,621	.....79.9960	.....0	.....0	.....0	(2,076,953)	.....	(2,076,953)	.....0	(2,076,953)	.....0	.....0	68,262	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-I.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency....	BTMU.....	.10/26/2012..	.01/23/2013..	.....0	5,005,082	.....79.9960	.....0	.....0	.....0	(378,595)	.....	(378,595)	.....0	(378,595)	.....0	.....0	12,443	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-I.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency....	BTMU.....	.10/26/2012..	.01/23/2013..	.....0	12,765,448	.....79.9960	.....0	.....0	.....0	(965,606)	.....	(965,606)	.....0	(965,606)	.....0	.....0	31,736	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-I.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	BTMU.....	.10/26/2012..	.01/23/2013..	.....0	4,994,278	.....79.9960	.....0	.....0	.....0	(377,778)	.....	(377,778)	.....0	(377,778)	.....0	.....0	12,416	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-I.....	Bond Hedge - 984121CD3.....	D PART 1.	Currency....	BTMU.....	.10/26/2012..	.01/23/2013..	.....0	10,513,222	.....79.9960	.....0	.....0	.....0	(795,243)	.....	(795,243)	.....0	(795,243)	.....0	.....0	26,137	0.00.....	100% / 100%.
JPY/Currency Fwd - 201210-I.....	Bond Hedge - 984121CD3.....	D PART 1.	Currency....	BTMU.....	.10/26/2012..	.01/23/2013..	.....0	5,256,611	.....79.9960	.....0	.....0	.....0	(397,621)	.....	(397,621)	.....0	(397,621)	.....0	.....0	13,068	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	6,240,141	.....80.4583	.....0	.....0	.....0	(440,055)	.....	(440,055)	.....0	(440,055)	.....0	.....0	15,250	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	4,107,027	.....80.4583	.....0	.....0	.....0	(289,627)	.....	(289,627)	.....0	(289,627)	.....0	.....0	10,037	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	3,192,577	.....80.4583	.....0	.....0	.....0	(225,140)	.....	(225,140)	.....0	(225,140)	.....0	.....0	7,802	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 29379VAU7.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	5,559,383	.....80.4583	.....0	.....0	.....0	(392,048)	.....	(392,048)	.....0	(392,048)	.....0	.....0	13,586	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 984121CD3.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	10,540,035	.....80.4583	.....0	.....0	.....0	(743,283)	.....	(743,283)	.....0	(743,283)	.....0	.....0	25,758	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	10,025,780	.....80.4583	.....0	.....0	.....0	(707,018)	.....	(707,018)	.....0	(707,018)	.....0	.....0	24,501	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 655844BK3.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	15,234,067	.....80.4583	.....0	.....0	.....0	(1,074,306)	.....	(1,074,306)	.....0	(1,074,306)	.....0	.....0	37,229	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	10,277,502	.....80.4583	.....0	.....0	.....0	(724,769)	.....	(724,769)	.....0	(724,769)	.....0	.....0	25,116	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 29379VAU7.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	22,237,530	.....80.4583	.....0	.....0	.....0	(1,568,190)	.....	(1,568,190)	.....0	(1,568,190)	.....0	.....0	54,344	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	5,136,808	.....80.4583	.....0	.....0	.....0	(362,248)	.....	(362,248)	.....0	(362,248)	.....0	.....0	12,553	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 05332AN2.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	9,922,247	.....80.4583	.....0	.....0	.....0	(699,717)	.....	(699,717)	.....0	(699,717)	.....0	.....0	24,248	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	25,185,558	.....80.4583	.....0	.....0	.....0	(1,776,085)	.....	(1,776,085)	.....0	(1,776,085)	.....0	.....0	61,549	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 655844BK3.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	10,156,045	.....80.4583	.....0	.....0	.....0	(716,204)	.....	(716,204)	.....0	(716,204)	.....0	.....0	24,819	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	5,012,890	.....80.4583	.....0	.....0	.....0	(353,509)	.....	(353,509)	.....0	(353,509)	.....0	.....0	12,251	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	3,192,577	.....80.4583	.....0	.....0	.....0	(2									

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201211-A.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency....	Mizuho.....	.11/05/2012..	.01/30/2013..	.....0	12,089,068	80.4583	.....0	.....0	.....0	(852,521)		(852,521)	.....0	(852,521)	.....0	.....0	29,543	0.00	100% / 100%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 559080AF3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	4,972,550	79.9420	.....0	.....0	.....0	(378,306)		(378,306)	.....0	(378,306)	.....0	.....0	12,569	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 559080AF3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	994,510	79.9420	.....0	.....0	.....0	(75,661)		(75,661)	.....0	(75,661)	.....0	.....0	2,514	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	6,465,896	79.9420	.....0	.....0	.....0	(491,918)		(491,918)	.....0	(491,918)	.....0	.....0	16,343	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 655844BM9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	20,127,290	79.9420	.....0	.....0	.....0	(1,531,262)		(1,531,262)	.....0	(1,531,262)	.....0	.....0	50,874	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 559080AF3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	14,917,650	79.9420	.....0	.....0	.....0	(1,134,918)		(1,134,918)	.....0	(1,134,918)	.....0	.....0	37,706	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 437076AS1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	19,892,939	79.9420	.....0	.....0	.....0	(1,513,433)		(1,513,433)	.....0	(1,513,433)	.....0	.....0	50,282	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 50540RAL6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	21,271,393	79.9420	.....0	.....0	.....0	(1,618,304)		(1,618,304)	.....0	(1,618,304)	.....0	.....0	53,766	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	8,087,604	79.9420	.....0	.....0	.....0	(615,296)		(615,296)	.....0	(615,296)	.....0	.....0	20,442	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 50540RAL6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	5,317,848	79.9420	.....0	.....0	.....0	(404,576)		(404,576)	.....0	(404,576)	.....0	.....0	13,442	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	93,872,922	79.9420	.....0	.....0	.....0	(7,141,749)		(7,141,749)	.....0	(7,141,749)	.....0	.....0	237,276	0.00	100% / 101%.
JPY/Currency Fwd - 201211-B.....	Bond Hedge - 92343VBG8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/06/2012..	.02/06/2013..	.....0	15,070,397	79.9420	.....0	.....0	.....0	(1,146,539)		(1,146,539)	.....0	(1,146,539)	.....0	.....0	38,092	0.00	100% / 101%.
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 00287YAD1.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	25,740,131	80.1473	.....0	.....0	.....0	(1,897,233)		(1,897,233)	.....0	(1,897,233)	.....0	.....0	67,149	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 277432AN0.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	3,123,005	80.1473	.....0	.....0	.....0	(230,188)		(230,188)	.....0	(230,188)	.....0	.....0	8,147	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	3,166,512	80.1473	.....0	.....0	.....0	(233,395)		(233,395)	.....0	(233,395)	.....0	.....0	8,261	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 84265VAG0.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	19,371,316	80.1473	.....0	.....0	.....0	(1,427,805)		(1,427,805)	.....0	(1,427,805)	.....0	.....0	50,535	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 84265VAF2.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	4,961,452	80.1473	.....0	.....0	.....0	(365,695)		(365,695)	.....0	(365,695)	.....0	.....0	12,943	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	3,007,099	80.1473	.....0	.....0	.....0	(221,645)		(221,645)	.....0	(221,645)	.....0	.....0	7,845	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	2,062,859	80.1473	.....0	.....0	.....0	(152,048)		(152,048)	.....0	(152,048)	.....0	.....0	5,381	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	3,056,652	80.1473	.....0	.....0	.....0	(225,297)		(225,297)	.....0	(225,297)	.....0	.....0	7,974	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 452308AQ2.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	9,489,300	80.1473	.....0	.....0	.....0	(699,430)		(699,430)	.....0	(699,430)	.....0	.....0	24,755	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	3,041,806	80.1473	.....0	.....0	.....0	(224,203)		(224,203)	.....0	(224,203)	.....0	.....0	7,935	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 171340AH5.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	5,062,725	80.1473	.....0	.....0	.....0	(373,159)		(373,159)	.....0	(373,159)	.....0	.....0	13,207	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 94106LAY5.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	17,950,264	80.1473	.....0	.....0	.....0	(1,323,063)		(1,323,063)	.....0	(1,323,063)	.....0	.....0	46,828	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	7,459,627	80.1473	.....0	.....0	.....0	(549,828)		(549,828)	.....0	(549,828)	.....0	.....0	19,460	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 548661CX3.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	5,502,654	80.1473	.....0	.....0	.....0	(405,585)		(405,585)	.....0	(405,585)	.....0	.....0	14,355	0.00	100% / 99%...
JPY/Currency Fwd - 201211-C.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency....	BTMU.....	.11/07/2012..	.02/13/2013..	.....0	5,030,599	80.1473	.....0	.....0	.....0	(370,791)		(370,791)	.....0	(370,791)	.....0	.....0	13,124	0.00	100% / 99%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 882384AC4.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	2,990,861	79.8582	.....0	.....0	.....0	(231,137)		(231,137)	.....0	(231,137)	.....0	.....0	8,038	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	5,082,037	79.8582	.....0	.....0	.....0	(392,746)		(392,746)	.....0	(392,746)	.....0	.....0	13,658	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	4,144,841	79.8582	.....0	.....0	.....0	(320,318)		(320,318)	.....0	(320,318)	.....0	.....0	11,139	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	5,082,037	79.8582	.....0	.....0	.....0	(392,746)		(392,746)	.....0	(392,746)	.....0	.....0	13,658	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 84265VAF2.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	19,853,645	79.8582	.....0	.....0	.....0	(1,534,313)		(1,534,313)	.....0	(1,534,313)	.....0	.....0	53,355	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	9,975,152	79.8582	.....0	.....0	.....0	(770,892)		(770,892)	.....0	(770,892)	.....0	.....0	26,807	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 655844BK3.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	15,093,052	79.8582	.....0	.....0	.....0	(1,166,409)		(1,166,409)	.....0	(1,166,409)	.....0	.....0	40,561	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 00287YAD1.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	9,305,755	79.8582	.....0	.....0	.....0	(719,160)		(719,160)	.....0	(719,160)	.....0	.....0	25,008	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 00287YAD1.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	41,358,911	79.8582	.....0	.....0	.....0	(3,196,265)		(3,196,265)	.....0	(3,196,265)	.....0	.....0	111,149	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 92343VBG8.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	7,936,643	79.8582	.....0	.....0	.....0	(613,353)		(613,353)	.....0	(613,353)	.....0	.....0	21,329	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 92343VBG8.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	6,944,563	79.8582	.....0	.....0	.....0	(536,684)		(536,684)	.....0	(536,684)	.....0	.....0	18,663	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	4,907,479	79.8582	.....0	.....0	.....0	(379,256)		(379,256)	.....0	(379,256)	.....0	.....0	13,188	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 00287YAD1.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	26,883,292	79.8582	.....0	.....0	.....0	(2,077,572)		(2,077,572)	.....0	(2,077,572)	.....0	.....0	72,247	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 559080AF3.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	3,966,528	79.8582	.....0	.....0	.....0	(306,538)		(306,538)	.....0	(306,538)	.....0	.....0	10,660	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 84265VAG0.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/2013..	.....0	4,807,801	79.8582	.....0	.....0	.....0	(371,553)		(371,553)	.....0	(371,553)	.....0	.....0	12,921	0.00	100% / 98%...
JPY/Currency Fwd - 201211-D.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency....	Mizuho.....	.11/08/2012..	.02/20/20																

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 487836BJ6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...3,159,182	.....79.4120	.....0	.....0	.....0	.....(259,684)	.....	.....(259,684)	.....0	.....(259,684)	.....0	.....0	.....7,720	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...3,045,886	.....79.4120	.....0	.....0	.....0	.....(250,371)	.....	.....(250,371)	.....0	.....(250,371)	.....0	.....0	.....7,444	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...5,368,987	.....79.4120	.....0	.....0	.....0	.....(441,330)	.....	.....(441,330)	.....0	.....(441,330)	.....0	.....0	.....13,121	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 29379VAU7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...16,628,983	.....79.4120	.....0	.....0	.....0	.....(1,366,899)	.....	.....(1,366,899)	.....0	.....(1,366,899)	.....0	.....0	.....40,638	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...13,001,765	.....79.4120	.....0	.....0	.....0	.....(1,068,743)	.....	.....(1,068,743)	.....0	.....(1,068,743)	.....0	.....0	.....31,774	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 04044TAJ5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...6,471,344	.....79.4120	.....0	.....0	.....0	.....(531,943)	.....	.....(531,943)	.....0	.....(531,943)	.....0	.....0	.....15,815	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...15,280,389	.....79.4120	.....0	.....0	.....0	.....(1,256,045)	.....	.....(1,256,045)	.....0	.....(1,256,045)	.....0	.....0	.....37,342	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...5,093,463	.....79.4120	.....0	.....0	.....0	.....(418,682)	.....	.....(418,682)	.....0	.....(418,682)	.....0	.....0	.....12,447	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 171340AH5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...20,608,476	.....79.4120	.....0	.....0	.....0	.....(1,694,013)	.....	.....(1,694,013)	.....0	.....(1,694,013)	.....0	.....0	.....50,363	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...5,032,330	.....79.4120	.....0	.....0	.....0	.....(413,657)	.....	.....(413,657)	.....0	.....(413,657)	.....0	.....0	.....12,298	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 854502AD3.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...2,037,385	.....79.4120	.....0	.....0	.....0	.....(167,473)	.....	.....(167,473)	.....0	.....(167,473)	.....0	.....0	.....4,979	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 487836BJ6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...17,902,032	.....79.4120	.....0	.....0	.....0	.....(1,471,544)	.....	.....(1,471,544)	.....0	.....(1,471,544)	.....0	.....0	.....43,749	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...5,032,330	.....79.4120	.....0	.....0	.....0	.....(413,657)	.....	.....(413,657)	.....0	.....(413,657)	.....0	.....0	.....12,298	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...10,064,661	.....79.4120	.....0	.....0	.....0	.....(827,313)	.....	.....(827,313)	.....0	.....(827,313)	.....0	.....0	.....24,596	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-E.....	Bond Hedge - 60871RAC4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/12/2012..	.02/06/2013..	.....0	...6,442,785	.....79.4120	.....0	.....0	.....0	.....(529,596)	.....	.....(529,596)	.....0	.....(529,596)	.....0	.....0	.....15,745	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...11,941,997	.....81.1034	.....0	.....0	.....0	.....(748,382)	.....	.....(748,382)	.....0	.....(748,382)	.....0	.....0	.....29,184	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...9,937,532	.....81.1034	.....0	.....0	.....0	.....(622,766)	.....	.....(622,766)	.....0	.....(622,766)	.....0	.....0	.....24,285	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...4,968,766	.....81.1034	.....0	.....0	.....0	.....(311,383)	.....	.....(311,383)	.....0	.....(311,383)	.....0	.....0	.....12,143	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 26138EAR0.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...1,993,754	.....81.1034	.....0	.....0	.....0	.....(124,945)	.....	.....(124,945)	.....0	.....(124,945)	.....0	.....0	.....4,872	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 26138EAR0.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...1,993,754	.....81.1034	.....0	.....0	.....0	.....(124,945)	.....	.....(124,945)	.....0	.....(124,945)	.....0	.....0	.....4,872	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 26138EAR0.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...2,990,631	.....81.1034	.....0	.....0	.....0	.....(187,417)	.....	.....(187,417)	.....0	.....(187,417)	.....0	.....0	.....7,309	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 26138EAR0.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...7,975,017	.....81.1034	.....0	.....0	.....0	.....(499,779)	.....	.....(499,779)	.....0	.....(499,779)	.....0	.....0	.....19,489	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 26138EAR0.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...9,968,771	.....81.1034	.....0	.....0	.....0	.....(624,724)	.....	.....(624,724)	.....0	.....(624,724)	.....0	.....0	.....24,362	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...15,491,810	.....81.1034	.....0	.....0	.....0	.....(970,843)	.....	.....(970,843)	.....0	.....(970,843)	.....0	.....0	.....37,859	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 976826BJ5.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...14,899,452	.....81.1034	.....0	.....0	.....0	.....(933,721)	.....	.....(933,721)	.....0	.....(933,721)	.....0	.....0	.....36,411	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...7,013,626	.....81.1034	.....0	.....0	.....0	.....(439,531)	.....	.....(439,531)	.....0	.....(439,531)	.....0	.....0	.....17,140	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 67103HAC1.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...5,233,051	.....81.1034	.....0	.....0	.....0	.....(327,946)	.....	.....(327,946)	.....0	.....(327,946)	.....0	.....0	.....12,789	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 900212AA9.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...2,993,274	.....81.1034	.....0	.....0	.....0	.....(187,583)	.....	.....(187,583)	.....0	.....(187,583)	.....0	.....0	.....7,315	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 900212AA9.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...4,988,790	.....81.1034	.....0	.....0	.....0	.....(312,638)	.....	.....(312,638)	.....0	.....(312,638)	.....0	.....0	.....12,192	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 637071AK7.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...40,386,972	.....81.1034	.....0	.....0	.....0	.....(2,530,976)	.....	.....(2,530,976)	.....0	.....(2,530,976)	.....0	.....0	.....98,698	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...14,459,022	.....81.1034	.....0	.....0	.....0	.....(906,120)	.....	.....(906,120)	.....0	.....(906,120)	.....0	.....0	.....35,335	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 776696AE6.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...20,131,610	.....81.1034	.....0	.....0	.....0	.....(1,261,610)	.....	.....(1,261,610)	.....0	.....(1,261,610)	.....0	.....0	.....49,198	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-F.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency....	BTMU.....	.11/19/2012..	.02/13/2013..	.....0	...12,937,163	.....81.1034	.....0	.....0	.....0	.....(810,748)	.....	.....(810,748)	.....0	.....(810,748)	.....0	.....0	.....31,616	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-G.....	Bond Hedge - 341099CR8.....	D PART 1.	Currency....	Mizuho.....	.11/19/2012..	.02/13/2013..	.....0	...49,781,796	.....81.0780	.....0	.....0	.....0	.....(3,148,783)	.....	.....(3,148,783)	.....0	.....(3,148,783)	.....0	.....0	.....121,657	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-G.....	Bond Hedge - 452308AR0.....	D PART 1.	Currency....	Mizuho.....	.11/19/2012..	.02/13/2013..	.....0	...5,274,627	.....81.0780	.....0	.....0	.....0	.....(333,629)	.....	.....(333,629)	.....0	.....(333,629)	.....0	.....0	.....12,890	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-G.....	Bond Hedge - 837004CF5.....	D PART 1.	Currency....	Mizuho.....	.11/19/2012..	.02/13/2013..	.....0	...8,886,700	.....81.0780	.....0	.....0	.....0	.....(562,099)	.....	.....(562,099)	.....0	.....(562,099)	.....0	.....0	.....21,717	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-G.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency....	Mizuho.....	.11/19/2012..	.02/13/2013..	.....0	...8,172,343	.....81.0780	.....0	.....0	.....0	.....(516,915)	.....	.....(516,915)	.....0	.....(516,915)	.....0	.....0	.....19,972	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-G.....	Bond Hedge - 110122AU2.....	D PART 1.	Currency....	Mizuho.....	.11/19/2012..	.02/13/2013..	.....0	...14,240,179	.....81.0780	.....0	.....0	.....0	.....(900,716)	.....	.....(900,716)	.....0	.....(900,716)	.....0	.....0	.....34,800	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-G.....	Bond Hedge - 31428XAS5.....	D PART 1.	Currency....	Mizuho.....	.11/19/2012..	.02/13/2013..	.....0	...15,271,355	.....81.0780	.....0	.....0	.....0	.....(965,939)	.....	.....(965,939)	.....0	.....(965,939)	.....0	.....0	.....37,320	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-H.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency....	Mizuho.....	.11/21/2012..	.02/27/2013..	.....0	...1,011,052	.....81.6942	.....0	.....0	.....0	.....(56,635)	.....	.....(56,635)	.....0	.....(56,635)	.....0	.....0	.....2,638	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-H.....	Bond Hedge - 882384AC4.....	D PART 1.	Currency....	Mizuho.....	.11/21/2012..	.02/27/2013..	.....0	...10,112,259	.....81.6942	.....0	.....0	.....0										

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201211-H.....	Bond Hedge - 26138EAR0.....	D PART 1.	Currency....	Mizuho.....	.11/21/2012..	.02/27/2013..	.....0	....9,974,495	.....81.6942	.....0	.....0	.....0	.....(558,733)	.....	.....(558,733)	.....0	.....(558,733)	.....0	.....0	.....26,021	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-H.....	Bond Hedge - 931422AH2.....	D PART 1.	Currency....	Mizuho.....	.11/21/2012..	.02/27/2013..	.....0	....15,155,112	.....81.6942	.....0	.....0	.....0	.....(848,932)	.....	.....(848,932)	.....0	.....(848,932)	.....0	.....0	.....39,536	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-H.....	Bond Hedge - 900212AH4.....	D PART 1.	Currency....	Mizuho.....	.11/21/2012..	.02/27/2013..	.....0	....6,988,539	.....81.6942	.....0	.....0	.....0	.....(391,471)	.....	.....(391,471)	.....0	.....(391,471)	.....0	.....0	.....18,231	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-H.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency....	Mizuho.....	.11/21/2012..	.02/27/2013..	.....0	....10,070,146	.....81.6942	.....0	.....0	.....0	.....(564,091)	.....	.....(564,091)	.....0	.....(564,091)	.....0	.....0	.....26,270	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-H.....	Bond Hedge - 009363AM4.....	D PART 1.	Currency....	Mizuho.....	.11/21/2012..	.02/27/2013..	.....0	....39,935,797	.....81.6942	.....0	.....0	.....0	.....(2,237,051)	.....	.....(2,237,051)	.....0	.....(2,237,051)	.....0	.....0	.....104,182	0.00.....	100% / 101%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 806854AD7.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....9,934,412	.....82.0770	.....0	.....0	.....0	.....(509,761)	.....	.....(509,761)	.....0	.....(509,761)	.....0	.....0	.....24,974	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 25179MAP8.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....10,413,226	.....82.0770	.....0	.....0	.....0	.....(534,331)	.....	.....(534,331)	.....0	.....(534,331)	.....0	.....0	.....26,177	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 88732JBA5.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....10,842,849	.....82.0770	.....0	.....0	.....0	.....(556,376)	.....	.....(556,376)	.....0	.....(556,376)	.....0	.....0	.....27,257	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 151020AH7.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....10,236,220	.....82.0770	.....0	.....0	.....0	.....(525,248)	.....	.....(525,248)	.....0	.....(525,248)	.....0	.....0	.....25,732	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 94973VBA4.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....10,252,637	.....82.0770	.....0	.....0	.....0	.....(526,090)	.....	.....(526,090)	.....0	.....(526,090)	.....0	.....0	.....25,774	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 20030NBD2.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....10,385,539	.....82.0770	.....0	.....0	.....0	.....(532,910)	.....	.....(532,910)	.....0	.....(532,910)	.....0	.....0	.....26,108	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 878742AY1.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....10,001,985	.....82.0770	.....0	.....0	.....0	.....(513,229)	.....	.....(513,229)	.....0	.....(513,229)	.....0	.....0	.....25,143	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 067901AL2.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....10,562,145	.....82.0770	.....0	.....0	.....0	.....(541,972)	.....	.....(541,972)	.....0	.....(541,972)	.....0	.....0	.....26,552	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....20,210,587	.....82.0770	.....0	.....0	.....0	.....(1,037,060)	.....	.....(1,037,060)	.....0	.....(1,037,060)	.....0	.....0	.....50,806	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 30249UAB7.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....5,107,219	.....82.0770	.....0	.....0	.....0	.....(262,065)	.....	.....(262,065)	.....0	.....(262,065)	.....0	.....0	.....12,839	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 126650BZ2.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....74,505,321	.....82.0770	.....0	.....0	.....0	.....(3,823,069)	.....	.....(3,823,069)	.....0	.....(3,823,069)	.....0	.....0	.....187,295	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 976843BH4.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....20,016,436	.....82.0770	.....0	.....0	.....0	.....(1,027,097)	.....	.....(1,027,097)	.....0	.....(1,027,097)	.....0	.....0	.....50,318	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-I.....	Bond Hedge - 88732JBA5.....	D PART 1.	Currency....	BTMU.....	.11/28/2012..	.02/27/2013..	.....0	....5,421,424	.....82.0770	.....0	.....0	.....0	.....(278,188)	.....	.....(278,188)	.....0	.....(278,188)	.....0	.....0	.....13,629	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....9,984,362	.....82.0225	.....0	.....0	.....0	.....(518,606)	.....	.....(518,606)	.....0	.....(518,606)	.....0	.....0	.....24,961	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....4,992,181	.....82.0225	.....0	.....0	.....0	.....(259,303)	.....	.....(259,303)	.....0	.....(259,303)	.....0	.....0	.....12,480	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....9,984,362	.....82.0225	.....0	.....0	.....0	.....(518,606)	.....	.....(518,606)	.....0	.....(518,606)	.....0	.....0	.....24,961	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....2,995,309	.....82.0225	.....0	.....0	.....0	.....(155,582)	.....	.....(155,582)	.....0	.....(155,582)	.....0	.....0	.....7,488	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....9,984,362	.....82.0225	.....0	.....0	.....0	.....(518,606)	.....	.....(518,606)	.....0	.....(518,606)	.....0	.....0	.....24,961	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....4,992,181	.....82.0225	.....0	.....0	.....0	.....(259,303)	.....	.....(259,303)	.....0	.....(259,303)	.....0	.....0	.....12,480	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 00817YAM0.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....6,989,053	.....82.0225	.....0	.....0	.....0	.....(363,024)	.....	.....(363,024)	.....0	.....(363,024)	.....0	.....0	.....17,473	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 25468PCX2.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....24,940,528	.....82.0225	.....0	.....0	.....0	.....(1,295,457)	.....	.....(1,295,457)	.....0	.....(1,295,457)	.....0	.....0	.....62,351	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 25468PCW4.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....6,978,424	.....82.0225	.....0	.....0	.....0	.....(362,472)	.....	.....(362,472)	.....0	.....(362,472)	.....0	.....0	.....17,446	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 25468PCW4.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....31,901,369	.....82.0225	.....0	.....0	.....0	.....(1,657,017)	.....	.....(1,657,017)	.....0	.....(1,657,017)	.....0	.....0	.....79,753	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 94973VAX5.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....5,048,073	.....82.0225	.....0	.....0	.....0	.....(262,206)	.....	.....(262,206)	.....0	.....(262,206)	.....0	.....0	.....12,620	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....5,164,546	.....82.0225	.....0	.....0	.....0	.....(268,256)	.....	.....(268,256)	.....0	.....(268,256)	.....0	.....0	.....12,911	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 20030NBD2.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....5,206,067	.....82.0225	.....0	.....0	.....0	.....(270,413)	.....	.....(270,413)	.....0	.....(270,413)	.....0	.....0	.....13,015	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-J.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency....	BTMU.....	.11/29/2012..	.02/27/2013..	.....0	....5,049,185	.....82.0225	.....0	.....0	.....0	.....(262,264)	.....	.....(262,264)	.....0	.....(262,264)	.....0	.....0	.....12,623	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 887317AQ8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....10,431,478	.....81.9275	.....0	.....0	.....0	.....(552,315)	.....	.....(552,315)	.....0	.....(552,315)	.....0	.....0	.....27,074	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 375558AU7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....11,459,324	.....81.9275	.....0	.....0	.....0	.....(606,737)	.....	.....(606,737)	.....0	.....(606,737)	.....0	.....0	.....29,742	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....10,121,573	.....81.9275	.....0	.....0	.....0	.....(535,907)	.....	.....(535,907)	.....0	.....(535,907)	.....0	.....0	.....26,270	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....10,140,742	.....81.9275	.....0	.....0	.....0	.....(536,922)	.....	.....(536,922)	.....0	.....(536,922)	.....0	.....0	.....26,319	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 94106LAY5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....4,996,072	.....81.9275	.....0	.....0	.....0	.....(264,527)	.....	.....(264,527)	.....0	.....(264,527)	.....0	.....0	.....12,967	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 882384AC4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....21,232,101	.....81.9275	.....0	.....0	.....0	.....(1,124,176)	.....	.....(1,124,176)	.....0	.....(1,124,176)	.....0	.....0	.....55,106	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....15,149,273	.....81.9275	.....0	.....0	.....0	.....(802,108)	.....	.....(802,108)	.....0	.....(802,108)	.....0	.....0	.....39,318	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 652482CF5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....10,068,238	.....81.9275	.....0	.....0	.....0	.....(533,083)	.....	.....(533,083)	.....0	.....(533,083)	.....0	.....0	.....26,131	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-K.....	Bond Hedge - 887317AQ8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.11/29/2012..	.03/06/2013..	.....0	....5,215,739	.....81.9275	.....0	.....0											

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B.I.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....4,032,457	..82.3900	.....0	.....0	.....0	.....(193,476)	.....	.....(193,476)	.....0	.....(193,476)	.....0	.....0	.....10,025	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....5,997,000	..82.3900	.....0	.....0	.....0	.....(287,734)	.....	.....(287,734)	.....0	.....(287,734)	.....0	.....0	.....14,909	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 50540RAL6.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....15,910,877	..82.3900	.....0	.....0	.....0	.....(763,399)	.....	.....(763,399)	.....0	.....(763,399)	.....0	.....0	.....39,556	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....5,855,230	..82.3900	.....0	.....0	.....0	.....(280,932)	.....	.....(280,932)	.....0	.....(280,932)	.....0	.....0	.....14,557	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 652482CF5.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....15,056,135	..82.3900	.....0	.....0	.....0	.....(722,389)	.....	.....(722,389)	.....0	.....(722,389)	.....0	.....0	.....37,431	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....10,110,419	..82.3900	.....0	.....0	.....0	.....(485,095)	.....	.....(485,095)	.....0	.....(485,095)	.....0	.....0	.....25,135	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 125509BS7.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....10,901,527	..82.3900	.....0	.....0	.....0	.....(523,052)	.....	.....(523,052)	.....0	.....(523,052)	.....0	.....0	.....27,102	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 25468PCW4.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....9,997,390	..82.3900	.....0	.....0	.....0	.....(479,672)	.....	.....(479,672)	.....0	.....(479,672)	.....0	.....0	.....24,854	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....10,090,801	..82.3900	.....0	.....0	.....0	.....(484,154)	.....	.....(484,154)	.....0	.....(484,154)	.....0	.....0	.....25,086	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 487836BJ6.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....10,448,612	..82.3900	.....0	.....0	.....0	.....(501,321)	.....	.....(501,321)	.....0	.....(501,321)	.....0	.....0	.....25,976	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 25179MAP8.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....5,202,646	..82.3900	.....0	.....0	.....0	.....(249,621)	.....	.....(249,621)	.....0	.....(249,621)	.....0	.....0	.....12,934	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 71854AA2.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....11,033,278	..82.3900	.....0	.....0	.....0	.....(529,373)	.....	.....(529,373)	.....0	.....(529,373)	.....0	.....0	.....27,430	0.00.....	100% / 100%.
JPY/Currency Fwd - 201211-L.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency....	Mizuho.....	.11/30/2012..	.02/27/2013..	.....0	....10,215,084	..82.3900	.....0	.....0	.....0	.....(490,117)	.....	.....(490,117)	.....0	.....(490,117)	.....0	.....0	.....25,395	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 581557AZ8.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....7,064,102	..82.0350	.....0	.....0	.....0	.....(365,569)	.....	.....(365,569)	.....0	.....(365,569)	.....0	.....0	.....17,855	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 581557AZ8.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....12,109,890	..82.0350	.....0	.....0	.....0	.....(626,690)	.....	.....(626,690)	.....0	.....(626,690)	.....0	.....0	.....30,609	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 693506BG1.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....10,071,408	..82.0350	.....0	.....0	.....0	.....(521,198)	.....	.....(521,198)	.....0	.....(521,198)	.....0	.....0	.....25,457	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 277432AN0.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....2,095,188	..82.0350	.....0	.....0	.....0	.....(108,426)	.....	.....(108,426)	.....0	.....(108,426)	.....0	.....0	.....5,296	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 581557AZ8.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....10,091,575	..82.0350	.....0	.....0	.....0	.....(522,241)	.....	.....(522,241)	.....0	.....(522,241)	.....0	.....0	.....25,508	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 94973VBA4.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....5,139,760	..82.0350	.....0	.....0	.....0	.....(265,984)	.....	.....(265,984)	.....0	.....(265,984)	.....0	.....0	.....12,991	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....10,037,191	..82.0350	.....0	.....0	.....0	.....(519,427)	.....	.....(519,427)	.....0	.....(519,427)	.....0	.....0	.....25,370	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 571903AK9.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....7,076,624	..82.0350	.....0	.....0	.....0	.....(366,217)	.....	.....(366,217)	.....0	.....(366,217)	.....0	.....0	.....17,887	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....11,391,835	..82.0350	.....0	.....0	.....0	.....(589,530)	.....	.....(589,530)	.....0	.....(589,530)	.....0	.....0	.....28,794	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....7,071,294	..82.0350	.....0	.....0	.....0	.....(365,941)	.....	.....(365,941)	.....0	.....(365,941)	.....0	.....0	.....17,874	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....1,174,873	..82.0350	.....0	.....0	.....0	.....(60,800)	.....	.....(60,800)	.....0	.....(60,800)	.....0	.....0	.....2,970	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 651639AN6.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....10,315,377	..82.0350	.....0	.....0	.....0	.....(533,823)	.....	.....(533,823)	.....0	.....(533,823)	.....0	.....0	.....26,073	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 92343VBG8.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....10,039,249	..82.0350	.....0	.....0	.....0	.....(519,533)	.....	.....(519,533)	.....0	.....(519,533)	.....0	.....0	.....25,375	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 94973VBA4.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....3,083,856	..82.0350	.....0	.....0	.....0	.....(159,590)	.....	.....(159,590)	.....0	.....(159,590)	.....0	.....0	.....7,795	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 202795JA9.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....10,039,239	..82.0350	.....0	.....0	.....0	.....(519,533)	.....	.....(519,533)	.....0	.....(519,533)	.....0	.....0	.....25,375	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 067901AL2.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....10,689,100	..82.0350	.....0	.....0	.....0	.....(553,163)	.....	.....(553,163)	.....0	.....(553,163)	.....0	.....0	.....27,018	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 94973VBA4.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....7,195,664	..82.0350	.....0	.....0	.....0	.....(372,377)	.....	.....(372,377)	.....0	.....(372,377)	.....0	.....0	.....18,188	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 04044TAJ5.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....10,770,686	..82.0350	.....0	.....0	.....0	.....(557,385)	.....	.....(557,385)	.....0	.....(557,385)	.....0	.....0	.....27,224	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 50076QAF3.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....5,334,781	..82.0350	.....0	.....0	.....0	.....(276,076)	.....	.....(276,076)	.....0	.....(276,076)	.....0	.....0	.....13,484	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-A.....	Bond Hedge - 581557AZ8.....	D PART 1.	Currency....	BTMU.....	.12/04/2012..	.03/06/2013..	.....0	....21,192,307	..82.0350	.....0	.....0	.....0	.....(1,096,707)	.....	.....(1,096,707)	.....0	.....(1,096,707)	.....0	.....0	.....53,566	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....7,938,267	..82.3489	.....0	.....0	.....0	.....(381,677)	.....	.....(381,677)	.....0	.....(381,677)	.....0	.....0	.....19,846	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 458140AM2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....64,769,964	..82.3489	.....0	.....0	.....0	.....(3,114,179)	.....	.....(3,114,179)	.....0	.....(3,114,179)	.....0	.....0	.....161,925	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 824348AQ9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....19,084,669	..82.3489	.....0	.....0	.....0	.....(917,602)	.....	.....(917,602)	.....0	.....(917,602)	.....0	.....0	.....47,712	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 20826FAA4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....49,865,339	..82.3489	.....0	.....0	.....0	.....(2,397,579)	.....	.....(2,397,579)	.....0	.....(2,397,579)	.....0	.....0	.....124,665	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 776696AE6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....8,074,120	..82.3489	.....0	.....0	.....0	.....(388,209)	.....	.....(388,209)	.....0	.....(388,209)	.....0	.....0	.....20,185	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....10,083,019	..82.3489	.....0	.....0	.....0	.....(484,798)	.....	.....(484,798)	.....0	.....(484,798)	.....0	.....0	.....25,208	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 74005PBD5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....4,961,417	..82.3489	.....0	.....0	.....0	.....(238,548)	.....	.....(238,548)	.....0	.....(238,548)	.....0	.....0	.....12,404	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 907818DK1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....11,352,953	..82.3489	.....0	.....0	.....0	.....(545,857)	.....	.....(545,857)	.....0	.....(545,857)	.....0	.....0	.....28,382	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-B.....	Bond Hedge - 84265VAE5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/06/2012..	.03/06/2013..	.....0	....11,894,752	..82.3489	.....0	.....0	.....0	.....(571,907)	.....	.....(571,907)	.....0	.....(571,907)	.....0	.....0	.....29,737	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....5,410,629	..82.4026	.....0	.....0	.....0	.....(259,133)	.....	.....(259,133)	.....0	.....(259,133)	.....0	.....0	.....12,099	0.00.....	100% / 100%.

E18.8

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....8,258,834	.....82.4026	.....0	.....0	.....0	.....(395,543)	.....	.....(395,543)	.....0	.....(395,543)	.....0	.....0	.....18,467	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 931142DB6.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....6,662,909	.....82.4026	.....0	.....0	.....0	.....(319,109)	.....	.....(319,109)	.....0	.....(319,109)	.....0	.....0	.....14,899	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 85590AAP9.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....14,966,550	.....82.4026	.....0	.....0	.....0	.....(716,799)	.....	.....(716,799)	.....0	.....(716,799)	.....0	.....0	.....33,466	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 68389XAM7.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....6,282,469	.....82.4026	.....0	.....0	.....0	.....(300,889)	.....	.....(300,889)	.....0	.....(300,889)	.....0	.....0	.....14,048	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 681919AZ9.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....10,501,816	.....82.4026	.....0	.....0	.....0	.....(502,967)	.....	.....(502,967)	.....0	.....(502,967)	.....0	.....0	.....23,483	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 976656CE6.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....11,937,393	.....82.4026	.....0	.....0	.....0	.....(571,722)	.....	.....(571,722)	.....0	.....(571,722)	.....0	.....0	.....26,693	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 637071AJ0.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....15,298,299	.....82.4026	.....0	.....0	.....0	.....(732,687)	.....	.....(732,687)	.....0	.....(732,687)	.....0	.....0	.....34,208	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 487836BJ6.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....5,257,544	.....82.4026	.....0	.....0	.....0	.....(251,802)	.....	.....(251,802)	.....0	.....(251,802)	.....0	.....0	.....11,756	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 681919AZ9.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....7,351,271	.....82.4026	.....0	.....0	.....0	.....(352,077)	.....	.....(352,077)	.....0	.....(352,077)	.....0	.....0	.....16,438	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 94106LAY5.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....5,017,118	.....82.4026	.....0	.....0	.....0	.....(240,287)	.....	.....(240,287)	.....0	.....(240,287)	.....0	.....0	.....11,219	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 651639AN6.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....5,197,693	.....82.4026	.....0	.....0	.....0	.....(248,935)	.....	.....(248,935)	.....0	.....(248,935)	.....0	.....0	.....11,622	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....11,783,463	.....82.4026	.....0	.....0	.....0	.....(564,350)	.....	.....(564,350)	.....0	.....(564,350)	.....0	.....0	.....26,349	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 111320AG2.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....15,038,714	.....82.4026	.....0	.....0	.....0	.....(720,255)	.....	.....(720,255)	.....0	.....(720,255)	.....0	.....0	.....33,628	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 87612EBA3.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....10,429,000	.....82.4026	.....0	.....0	.....0	.....(499,480)	.....	.....(499,480)	.....0	.....(499,480)	.....0	.....0	.....23,320	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 67103HAB3.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....4,436,490	.....82.4026	.....0	.....0	.....0	.....(212,478)	.....	.....(212,478)	.....0	.....(212,478)	.....0	.....0	.....9,920	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-C.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency....	Mizuho.....	.12/10/2012..	.02/20/2013..	.....0	....6,285,808	.....82.4026	.....0	.....0	.....0	.....(301,049)	.....	.....(301,049)	.....0	.....(301,049)	.....0	.....0	.....14,055	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 651639AN6.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....10,370,464	.....83.2923	.....0	.....0	.....0	.....(386,158)	.....	.....(386,158)	.....0	.....(386,158)	.....0	.....0	.....24,898	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 85590AAP9.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....6,944,608	.....83.2923	.....0	.....0	.....0	.....(258,592)	.....	.....(258,592)	.....0	.....(258,592)	.....0	.....0	.....16,673	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 452308AR0.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....5,197,654	.....83.2923	.....0	.....0	.....0	.....(193,541)	.....	.....(193,541)	.....0	.....(193,541)	.....0	.....0	.....12,479	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 115637AL4.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....10,109,970	.....83.2923	.....0	.....0	.....0	.....(376,458)	.....	.....(376,458)	.....0	.....(376,458)	.....0	.....0	.....24,272	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 824348AQ9.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....4,467,736	.....83.2923	.....0	.....0	.....0	.....(184,980)	.....	.....(184,980)	.....0	.....(184,980)	.....0	.....0	.....11,927	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 26138EAQ2.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....5,977,851	.....83.2923	.....0	.....0	.....0	.....(222,593)	.....	.....(222,593)	.....0	.....(222,593)	.....0	.....0	.....14,352	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 85590AAP9.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....4,960,434	.....83.2923	.....0	.....0	.....0	.....(184,708)	.....	.....(184,708)	.....0	.....(184,708)	.....0	.....0	.....11,909	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....19,386,502	.....83.2923	.....0	.....0	.....0	.....(721,882)	.....	.....(721,882)	.....0	.....(721,882)	.....0	.....0	.....46,543	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 776696AE6.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....6,091,373	.....83.2923	.....0	.....0	.....0	.....(226,820)	.....	.....(226,820)	.....0	.....(226,820)	.....0	.....0	.....14,624	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....8,244,285	.....83.2923	.....0	.....0	.....0	.....(306,987)	.....	.....(306,987)	.....0	.....(306,987)	.....0	.....0	.....19,793	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 816851AT6.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....10,033,965	.....83.2923	.....0	.....0	.....0	.....(373,628)	.....	.....(373,628)	.....0	.....(373,628)	.....0	.....0	.....24,090	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 26875PAK7.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....5,033,982	.....83.2923	.....0	.....0	.....0	.....(187,447)	.....	.....(187,447)	.....0	.....(187,447)	.....0	.....0	.....12,086	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....8,320,082	.....83.2923	.....0	.....0	.....0	.....(309,809)	.....	.....(309,809)	.....0	.....(309,809)	.....0	.....0	.....19,975	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 111320AG2.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....5,981,936	.....83.2923	.....0	.....0	.....0	.....(222,745)	.....	.....(222,745)	.....0	.....(222,745)	.....0	.....0	.....14,361	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 189054AT6.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....2,080,020	.....83.2923	.....0	.....0	.....0	.....(77,452)	.....	.....(77,452)	.....0	.....(77,452)	.....0	.....0	.....4,994	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 548661CU9.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....5,874,434	.....83.2923	.....0	.....0	.....0	.....(218,742)	.....	.....(218,742)	.....0	.....(218,742)	.....0	.....0	.....14,103	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....5,044,738	.....83.2923	.....0	.....0	.....0	.....(187,847)	.....	.....(187,847)	.....0	.....(187,847)	.....0	.....0	.....12,111	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-D.....	Bond Hedge - 115637AL4.....	D PART 1.	Currency....	BTMU.....	.12/13/2012..	.03/06/2013..	.....0	....11,120,967	.....83.2923	.....0	.....0	.....0	.....(414,104)	.....	.....(414,104)	.....0	.....(414,104)	.....0	.....0	.....26,699	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-E.....	Bond Hedge - 115637AL4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/14/2012..	.03/27/2013..	.....0	....2,017,035	.....83.8355	.....0	.....0	.....0	.....(62,023)	.....	.....(62,023)	.....0	.....(62,023)	.....0	.....0	.....5,394	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-E.....	Bond Hedge - 452308AQ9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/14/2012..	.03/27/2013..	.....0	....7,082,359	.....83.8355	.....0	.....0	.....0	.....(217,778)	.....	.....(217,778)	.....0	.....(217,778)	.....0	.....0	.....18,942	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-E.....	Bond Hedge - 17275RAF9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/14/2012..	.03/27/2013..	.....0	....37,544,208	.....83.8355	.....0	.....0	.....0	.....(1,154,462)	.....	.....(1,154,462)	.....0	.....(1,154,462)	.....0	.....0	.....100,411	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-E.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/14/2012..	.03/27/2013..	.....0	....2,025,222	.....83.8355	.....0	.....0	.....0	.....(62,274)	.....	.....(62,274)	.....0	.....(62,274)	.....0	.....0	.....5,416	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-E.....	Bond Hedge - 277432AN0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/14/2012..	.03/27/2013..	.....0	....6,274,706	.....83.8355	.....0	.....0	.....0	.....(192,943)	.....	.....(192,943)	.....0	.....(192,943)	.....0	.....0	.....16,782	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-E.....	Bond Hedge - 74834LAS9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/14/2012..	.03/27/2013..	.....0	....5,552,446	.....83.8355	.....0	.....0	.....0	.....(170,734)	.....	.....(170,734)	.....0	.....(170,734)	.....0	.....0	.....14,850	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-E.....	Bond Hedge - 824348AQ9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/14/2012..	.03/27/2013..	.....0	....9,891,726	.....83.8355	.....0	.....0	.....0	.....(304,165)	.....	.....(304,165)							

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201212-E.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/14/2012..	.03/27/2013..	.....0	....5,063,054	.....83.8355	.....0	.....0	.....0	.....(155,686)	.....	.....(155,686)	.....0	.....(155,686)	.....0	.....0	.....13,541	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 202795JA9.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....9,858,655	.....83.9020	.....0	.....0	.....0	.....(298,523)	.....	.....(298,523)	.....0	.....(298,523)	.....0	.....0	.....25,980	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 115637AL4.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....13,068,011	.....83.9020	.....0	.....0	.....0	.....(395,703)	.....	.....(395,703)	.....0	.....(395,703)	.....0	.....0	.....34,437	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 125509BS7.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....2,173,606	.....83.9020	.....0	.....0	.....0	.....(65,817)	.....	.....(65,817)	.....0	.....(65,817)	.....0	.....0	.....5,728	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....14,638,618	.....83.9020	.....0	.....0	.....0	.....(443,261)	.....	.....(443,261)	.....0	.....(443,261)	.....0	.....0	.....38,576	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 292505AJ3.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....5,411,170	.....83.9020	.....0	.....0	.....0	.....(163,852)	.....	.....(163,852)	.....0	.....(163,852)	.....0	.....0	.....14,260	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 126408GY3.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....4,879,539	.....83.9020	.....0	.....0	.....0	.....(147,754)	.....	.....(147,754)	.....0	.....(147,754)	.....0	.....0	.....12,859	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....5,857,378	.....83.9020	.....0	.....0	.....0	.....(177,363)	.....	.....(177,363)	.....0	.....(177,363)	.....0	.....0	.....15,436	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 15135UAG4.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....7,139,722	.....83.9020	.....0	.....0	.....0	.....(216,193)	.....	.....(216,193)	.....0	.....(216,193)	.....0	.....0	.....18,815	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 244199BF1.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....20,527,403	.....83.9020	.....0	.....0	.....0	.....(621,575)	.....	.....(621,575)	.....0	.....(621,575)	.....0	.....0	.....54,094	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 260003AK4.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....19,072,039	.....83.9020	.....0	.....0	.....0	.....(577,506)	.....	.....(577,506)	.....0	.....(577,506)	.....0	.....0	.....50,259	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 931142DB6.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....13,111,334	.....83.9020	.....0	.....0	.....0	.....(397,015)	.....	.....(397,015)	.....0	.....(397,015)	.....0	.....0	.....34,551	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-F.....	Bond Hedge - 26884TAH5.....	D PART 1.	Currency....	Mizuho.....	.12/17/2012..	.03/27/2013..	.....0	....5,076,524	.....83.9020	.....0	.....0	.....0	.....(153,719)	.....	.....(153,719)	.....0	.....(153,719)	.....0	.....0	.....13,378	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....2,105,978	.....83.8075	.....0	.....0	.....0	.....(65,771)	.....	.....(65,771)	.....0	.....(65,771)	.....0	.....0	.....5,117	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 277432AN0.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....5,264,236	.....83.8075	.....0	.....0	.....0	.....(164,406)	.....	.....(164,406)	.....0	.....(164,406)	.....0	.....0	.....12,790	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 219350AX3.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....10,358,448	.....83.8075	.....0	.....0	.....0	.....(323,503)	.....	.....(323,503)	.....0	.....(323,503)	.....0	.....0	.....25,167	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 74834LAS9.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....3,386,111	.....83.8075	.....0	.....0	.....0	.....(105,751)	.....	.....(105,751)	.....0	.....(105,751)	.....0	.....0	.....8,227	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 677415CP4.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....18,321,640	.....83.8075	.....0	.....0	.....0	.....(572,200)	.....	.....(572,200)	.....0	.....(572,200)	.....0	.....0	.....44,514	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 125509BS7.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....5,469,000	.....83.8075	.....0	.....0	.....0	.....(170,801)	.....	.....(170,801)	.....0	.....(170,801)	.....0	.....0	.....13,287	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 677415CP4.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....46,414,823	.....83.8075	.....0	.....0	.....0	.....(1,449,573)	.....	.....(1,449,573)	.....0	.....(1,449,573)	.....0	.....0	.....112,768	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....3,728,521	.....83.8075	.....0	.....0	.....0	.....(116,445)	.....	.....(116,445)	.....0	.....(116,445)	.....0	.....0	.....9,059	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-G.....	Bond Hedge - 375558AS2.....	D PART 1.	Currency....	BTMU.....	.12/18/2012..	.03/13/2013..	.....0	....13,671,243	.....83.8075	.....0	.....0	.....0	.....(426,964)	.....	.....(426,964)	.....0	.....(426,964)	.....0	.....0	.....33,215	0.00.....	100% / 101%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....10,115,343	.....84.3570	.....0	.....0	.....0	.....(250,128)	.....	.....(250,128)	.....0	.....(250,128)	.....0	.....0	.....26,388	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....3,034,603	.....84.3570	.....0	.....0	.....0	.....(75,038)	.....	.....(75,038)	.....0	.....(75,038)	.....0	.....0	.....7,917	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....6,069,206	.....84.3570	.....0	.....0	.....0	.....(150,077)	.....	.....(150,077)	.....0	.....(150,077)	.....0	.....0	.....15,833	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....7,080,740	.....84.3570	.....0	.....0	.....0	.....(175,090)	.....	.....(175,090)	.....0	.....(175,090)	.....0	.....0	.....18,472	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....3,034,603	.....84.3570	.....0	.....0	.....0	.....(75,038)	.....	.....(75,038)	.....0	.....(75,038)	.....0	.....0	.....7,917	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....10,115,343	.....84.3570	.....0	.....0	.....0	.....(250,128)	.....	.....(250,128)	.....0	.....(250,128)	.....0	.....0	.....26,388	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 740189AG0.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....19,823,295	.....84.3570	.....0	.....0	.....0	.....(490,183)	.....	.....(490,183)	.....0	.....(490,183)	.....0	.....0	.....51,714	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....2,865,908	.....84.3570	.....0	.....0	.....0	.....(70,867)	.....	.....(70,867)	.....0	.....(70,867)	.....0	.....0	.....7,476	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 68389XAM7.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....12,336,980	.....84.3570	.....0	.....0	.....0	.....(305,064)	.....	.....(305,064)	.....0	.....(305,064)	.....0	.....0	.....32,184	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 693506BG1.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....3,932,469	.....84.3570	.....0	.....0	.....0	.....(97,241)	.....	.....(97,241)	.....0	.....(97,241)	.....0	.....0	.....10,259	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....4,776,513	.....84.3570	.....0	.....0	.....0	.....(118,112)	.....	.....(118,112)	.....0	.....(118,112)	.....0	.....0	.....12,461	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 219350AW5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....3,125,227	.....84.3570	.....0	.....0	.....0	.....(77,279)	.....	.....(77,279)	.....0	.....(77,279)	.....0	.....0	.....8,153	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 976843BH4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....2,925,913	.....84.3570	.....0	.....0	.....0	.....(72,351)	.....	.....(72,351)	.....0	.....(72,351)	.....0	.....0	.....7,633	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 681919AZ9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....4,138,410	.....84.3570	.....0	.....0	.....0	.....(102,333)	.....	.....(102,333)	.....0	.....(102,333)	.....0	.....0	.....10,796	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-H.....	Bond Hedge - 651639AN6.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/19/2012..	.03/27/2013..	.....0	....5,106,446	.....84.3570	.....0	.....0	.....0	.....(126,270)	.....	.....(126,270)	.....0	.....(126,270)	.....0	.....0	.....13,321	0.00.....	100% / 100%.
JPY/Currency Fwd - 201212-I.....	Bond Hedge - 824348AQ9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/21/2012..	.03/27/2013..	.....0	....5,969,339	.....84.3081	.....0	.....0	.....0	.....(150,977)	.....	.....(150,977)	.....0	.....(150,977)	.....0	.....0	.....15,413	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-I.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/21/2012..	.03/27/2013..	.....0	....2,887,920	.....84.3081	.....0	.....0	.....0	.....(73,041)	.....	.....(73,041)	.....0	.....(73,041)	.....0	.....0	.....7,457	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-I.....	Bond Hedge - 111320AG2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/21/2012..	.03/27/2013..	.....0	....3,927,428	.....84.3081	.....0	.....0	.....0	.....(99,333)	.....	.....(99,333)	.....0	.....(99,333)	.....0	.....0	.....10,141	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-I.....	Bond Hedge - 56585AAD4.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/21/2012..	.03/27/2013..	.....0	....5,847,055	.....84.3081	.....0	.....0	.....0	.....(147,884)	.....	.....(147,884)	.....0	.....(147,884)	.....0	.....0	.....15,097	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-I.....	Bond Hedge - 111320AG2.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/21/2012..	.03/27/2013..	.....0	....4,909,285	.....84.3081	.....0	.....0	.....0	.....(124,166)	.....	.....(124,166)	.....0	.....(124,166)	.....0	.....0	.....12,676	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-I.....	Bond Hedge - 74834LAS9.....	D PART 1.	Currency....	Sumitomo Mitsui.....	.12/21/2012..	.03/27/2013..02,225,15184.3081000(56,279)(56,279)0(56,279)005,745	0.00.....	100% / 99%...

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 74834LAS9.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....5,562,877	...84.3081	.....0	.....0	.....0	.....(140,696)	.....	.....(140,696)	.....0	.....(140,696)	.....0	.....0	.....14,363	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....5,071,299	...84.3081	.....0	.....0	.....0	.....(128,263)	.....	.....(128,263)	.....0	.....(128,263)	.....0	.....0	.....13,094	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....14,028,739	...84.3081	.....0	.....0	.....0	.....(354,815)	.....	.....(354,815)	.....0	.....(354,815)	.....0	.....0	.....36,222	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 902134AB1.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....1,985,585	...84.3081	.....0	.....0	.....0	.....(50,219)	.....	.....(50,219)	.....0	.....(50,219)	.....0	.....0	.....5,127	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 224044BW6.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....5,010,264	...84.3081	.....0	.....0	.....0	.....(126,720)	.....	.....(126,720)	.....0	.....(126,720)	.....0	.....0	.....12,936	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 125509BS7.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....5,430,272	...84.3081	.....0	.....0	.....0	.....(137,343)	.....	.....(137,343)	.....0	.....(137,343)	.....0	.....0	.....14,021	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 292505AJ3.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....5,432,210	...84.3081	.....0	.....0	.....0	.....(137,392)	.....	.....(137,392)	.....0	.....(137,392)	.....0	.....0	.....14,026	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 837004CF5.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....2,101,751	...84.3081	.....0	.....0	.....0	.....(53,158)	.....	.....(53,158)	.....0	.....(53,158)	.....0	.....0	.....5,427	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 87425EAM5.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....2,132,160	...84.3081	.....0	.....0	.....0	.....(53,927)	.....	.....(53,927)	.....0	.....(53,927)	.....0	.....0	.....5,505	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 565849AK2.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....4,997,373	...84.3081	.....0	.....0	.....0	.....(126,394)	.....	.....(126,394)	.....0	.....(126,394)	.....0	.....0	.....12,903	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....10,142,597	...84.3081	.....0	.....0	.....0	.....(256,527)	.....	.....(256,527)	.....0	.....(256,527)	.....0	.....0	.....26,188	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 740189AH8.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....25,356,494	...84.3081	.....0	.....0	.....0	.....(641,317)	.....	.....(641,317)	.....0	.....(641,317)	.....0	.....0	.....65,470	0.00.....	100% / 99%...
JPY/Currency Fwd - 201212-1.....	Bond Hedge - 594918AR5.....	D PART 1.	Currency....	Sumitomo Mitsui....	.12/21/2012..	.03/27/2013..	.....0	....4,813,200	...84.3081	.....0	.....0	.....0	.....(121,736)	.....	.....(121,736)	.....0	.....(121,736)	.....0	.....0	.....12,428	0.00.....	100% / 99%...
1219999. Total-Forwards-Hedging Effective.....										.....0	.....0	.....0	.....(534,615,532)	XXX	(534,615,532)	.....0	(534,615,532)	.....0	.....0	.....19,347,575	.....XXX	.....XXX
1269999. Total-Forwards.....										.....0	.....0	.....0	.....(534,615,532)	XXX	(534,615,532)	.....0	(534,615,532)	.....0	.....0	.....19,347,575	.....XXX	.....XXX
1399999. Total-Hedging Effective.....										.....0	.....0	.....0	.....(534,615,532)	XXX	(534,615,532)	.....0	(534,615,532)	.....0	.....0	.....19,347,575	.....XXX	.....XXX
1449999. TOTAL.....									000(534,615,532)	XXX	(534,615,532)0	(534,615,532)0019,347,575XXXXXX

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

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

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

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carrying Value at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (a)				
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred					
Short Futures																						
Other																						
FVH3.....	(17,232)	(2,143,364,625)	5yr. U.S. TREASURY NOTE	BOND PORTFOLIO.....	D 1.....	INTEREST.....	.03/31/2013	CBT.....	.12/13/2012	124.3828	.12/20/2012	124.1953	Sale.....	0	3,116,580	0	0					
TYH3.....	(17,449)	(2,315,809,469)	10yr. U.S. TREASURY NOTE.....	BOND PORTFOLIO.....	D 1.....	INTEREST.....	.03/31/2013	CBT.....	.12/13/2012	132.7188	.12/20/2012	132.3438	Sale.....	0	6,427,514	0	0					
FYTH3.....	(18,794)	(2,330,162,344)	5yr. U.S. TREASURY NOTE.....	BOND PORTFOLIO.....	D 1.....	INTEREST.....	.03/31/2013	NYL.....	.12/18/2012	123.9844	.12/27/2012	124.3125	Sale.....	0	(6,284,056)	0	0					
SYTH3.....	(18,880)	(2,490,095,000)	10yr. U.S. TREASURY NOTE.....	BOND PORTFOLIO.....	D 1.....	INTEREST.....	.03/31/2013	NYL.....	.12/18/2012	131.8906	.12/27/2012	132.7500	Sale.....	0	(16,342,811)	0	0					
1379999	Total-Short Futures-Other.....																	0	(13,082,774)	0	0	XXX
1389999	Total-Short Futures.....																	0	(13,082,774)	0	0	XXX
1439999	Total-Other.....																	0	(13,082,774)	0	0	XXX
1449999	TOTAL.....																	0	(13,082,774)	0	0	XXX

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Broker Name	Net Cash Deposits
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NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value > 0	6 Contracts With Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
Sumitomo Mitsui-Foreign Exchange Forward (Group 201209-A)	N	N	0	0	(29,179,941)	0	0	(29,179,941)	0	1,041,105	1,041,105
Mizuho-Foreign Exchange Forward (Group 201209-B)	N	N	0	0	(30,506,951)	0	0	(30,506,951)	0	1,076,514	1,076,514
BTMU-Foreign Exchange Forward (Group 201209-C)	N	N	0	0	(30,464,010)	0	0	(30,464,010)	0	1,029,759	1,029,759
Mizuho-Foreign Exchange Forward (Group 201209-D)	N	N	0	0	(34,088,899)	0	0	(34,088,899)	0	1,080,304	1,080,304
Sumitomo Mitsui-Foreign Exchange Forward (Group 201209-E)	N	N	0	0	(32,649,765)	0	0	(32,649,765)	0	1,008,756	1,008,756
BTMU-Foreign Exchange Forward (Group 201209-F)	N	N	0	0	(21,426,716)	0	0	(21,426,716)	0	650,930	650,930
BTMU-Foreign Exchange Forward (Group 201209-G)	N	N	0	0	(27,590,188)	0	0	(27,590,188)	0	1,049,500	1,049,500
Mizuho-Foreign Exchange Forward (Group 201209-H)	N	N	0	0	(13,462,465)	0	0	(13,462,465)	0	368,602	368,602
Sumitomo Mitsui-Foreign Exchange Forward (Group 201209-I)	N	N	0	0	(27,179,188)	0	0	(27,179,188)	0	760,124	760,124
Mizuho-Foreign Exchange Forward (Group 201210-A)	N	N	0	0	(15,305,722)	0	0	(15,305,722)	0	409,983	409,983
Sumitomo Mitsui-Foreign Exchange Forward (Group 201210-B)	N	N	0	0	(9,260,666)	0	0	(9,260,666)	0	269,556	269,556
BTMU-Foreign Exchange Forward (Group 201210-C)	N	N	0	0	(13,846,388)	0	0	(13,846,388)	0	362,183	362,183
Mizuho-Foreign Exchange Forward (Group 201210-D)	N	N	0	0	(17,061,256)	0	0	(17,061,256)	0	530,446	530,446
Sumitomo Mitsui-Foreign Exchange Forward (Group 201210-E)	N	N	0	0	(17,458,455)	0	0	(17,458,455)	0	477,569	477,569
BTMU-Foreign Exchange Forward (Group 201210-F)	N	N	0	0	(14,303,060)	0	0	(14,303,060)	0	430,538	430,538
Mizuho-Foreign Exchange Forward (Group 201210-G)	N	N	0	0	(14,657,297)	0	0	(14,657,297)	0	456,238	456,238
Sumitomo Mitsui-Foreign Exchange Forward (Group 201210-H)	N	N	0	0	(12,763,439)	0	0	(12,763,439)	0	395,613	395,613
BTMU-Foreign Exchange Forward (Group 201210-I)	N	N	0	0	(8,399,151)	0	0	(8,399,151)	0	276,049	276,049
Mizuho-Foreign Exchange Forward (Group 201211-A)	N	N	0	0	(11,933,954)	0	0	(11,933,954)	0	413,562	413,562
Sumitomo Mitsui-Foreign Exchange Forward (Group 201211-B)	N	N	0	0	(16,051,963)	0	0	(16,051,963)	0	533,306	533,306
BTMU-Foreign Exchange Forward (Group 201211-C)	N	N	0	0	(8,699,365)	0	0	(8,699,365)	0	307,900	307,900
Mizuho-Foreign Exchange Forward (Group 201211-D)	N	N	0	0	(13,948,016)	0	0	(13,948,016)	0	485,036	485,036
Sumitomo Mitsui-Foreign Exchange Forward (Group 201211-E)	N	N	0	0	(11,110,947)	0	0	(11,110,947)	0	330,330	330,330
BTMU-Foreign Exchange Forward (Group 201211-F)	N	N	0	0	(11,926,057)	0	0	(11,926,057)	0	465,070	465,070
Mizuho-Foreign Exchange Forward (Group 201211-G)	N	N	0	0	(6,428,081)	0	0	(6,428,081)	0	248,357	248,357
Mizuho-Foreign Exchange Forward (Group 201211-H)	N	N	0	0	(7,121,786)	0	0	(7,121,786)	0	331,671	331,671
BTMU-Foreign Exchange Forward (Group 201211-I)	N	N	0	0	(10,667,396)	0	0	(10,667,396)	0	522,604	522,604
BTMU-Foreign Exchange Forward (Group 201211-J)	N	N	0	0	(6,971,117)	0	0	(6,971,117)	0	335,525	335,525
Sumitomo Mitsui-Foreign Exchange Forward (Group 201211-K)	N	N	0	0	(5,775,192)	0	0	(5,775,192)	0	283,093	283,093
Mizuho-Foreign Exchange Forward (Group 201211-L)	N	N	0	0	(8,884,449)	0	0	(8,884,449)	0	460,349	460,349
BTMU-Foreign Exchange Forward (Group 201212-A)	N	N	0	0	(8,900,211)	0	0	(8,900,211)	0	434,711	434,711
Sumitomo Mitsui-Foreign Exchange Forward (Group 201212-B)	N	N	0	0	(9,040,355)	0	0	(9,040,355)	0	470,063	470,063
Mizuho-Foreign Exchange Forward (Group 201212-C)	N	N	0	0	(7,189,561)	0	0	(7,189,561)	0	335,670	335,670
BTMU-Foreign Exchange Forward (Group 201212-D)	N	N	0	0	(5,054,493)	0	0	(5,054,493)	0	325,888	325,888
Sumitomo Mitsui-Foreign Exchange Forward (Group 201212-E)	N	N	0	0	(2,839,953)	0	0	(2,839,953)	0	247,008	247,008
Mizuho-Foreign Exchange Forward (Group 201212-F)	N	N	0	0	(3,658,280)	0	0	(3,658,280)	0	318,373	318,373
BTMU-Foreign Exchange Forward (Group 201212-G)	N	N	0	0	(3,395,415)	0	0	(3,395,415)	0	264,142	264,142
Sumitomo Mitsui-Foreign Exchange Forward (Group 201212-H)	N	N	0	0	(2,435,199)	0	0	(2,435,199)	0	256,912	256,912
Sumitomo Mitsui-Foreign Exchange Forward (Group 201212-I)	N	N	0	0	(2,980,184)	0	0	(2,980,184)	0	304,238	304,238
0299999. Total NAIC 1 Designation			0	0	(534,615,532)	0	0	(534,615,532)	0	19,347,575	19,347,575
0899999. Totals			0	0	(534,615,532)	0	0	(534,615,532)	0	19,347,575	19,347,575

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SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
63253T LJ 5	NATIONAL AUSTRALIA BK-NY - Floating Rate Notes		1FE	1,700,139	1,700,000	01/10/2013
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			1,700,139	1,700,000	...XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)			1,700,139	1,700,000	...XXX
6199999	Total - Issuer Obligations			1,700,139	1,700,000	...XXX
6599999	Subtotal - Bonds			1,700,139	1,700,000	...XXX
Short-Term Invested Assets (Schedule DA Type)						
00084B P6 5	ABN AMRO FUNDING USA LLC 42D 2/6/2013 - Commercial Paper			1,388,694	1,388,556	02/06/2013
04915T PL 0	ATLANTIS ONE FUNDING CORPORATION ABCP 2/20/2013 - Commercial Paper			793,860	793,746	02/20/2013
05253M BJ 2	AUST & NZ BANKING GROUP - Floating Rate Notes			1,543,637	1,543,000	07/23/2013
05253M BK 9	AUST & NZ BANKING GROUP - Floating Rate Notes			700,007	700,000	08/16/2013
05252W CV 3	AUST & NZ BANKING GRP NY - Floating Rate Notes			1,700,352	1,700,000	05/17/2013
06366V 2J 4	BANK OF MONTREAL CHICAGO - Floating Rate Notes			517,279	517,185	10/11/2013
06417E P2 3	BANK OF NOVA SCOTIA - Floating Rate Notes			400,660	400,603	10/18/2013
06417E T7 8	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes			1,292,109	1,291,000	05/02/2013
06417D ZV 0	BANK OF NOVA SCOTIA HOUS - Floating Rate Notes			627,423	627,262	02/15/2013
06417E D7 5	BANK OF NOVA SCOTIA/HOUSTON 0.47355% 3/4/2013 - Floating Rate Notes			1,200,492	1,200,000	03/04/2013
06538B QJ 5	BANK OF TOKYO-MITSUBISHI UFJ NY CP 3/18/2013 - Commercial Paper			899,555	899,544	03/18/2013
13606X 3L 0	CANADIAN IMP BK COMM NY CDI - Floating Rate Notes			320,498	320,412	06/03/2013
13606Y FX 9	CANADIAN IMP BK COMM NY - Floating Rate Notes			1,958,771	1,958,000	04/23/2013
13606Y FH 4	CANADIAN IMPERIAL BANK OF COMMERCE NY BRANCH - Floating Rate Notes			2,040,610	2,040,000	04/10/2013
13738J NP 1	CANCARA ASSET SECURITISATION LLC [NON-ERISA ONLY] ABCP 1/23/2013 - Commercial Paper			1,357,833	1,357,793	01/23/2013
15963T N8 8	CHARIOT FUNDING LLC ABCP 1/8/2013 - Commercial Paper			627,990	627,969	01/08/2013
19121A NP 2	COCA COLA COMPANY 42D CP 1/23/2013 - Commercial Paper			1,561,920	1,561,800	01/23/2013
19422F QC 3	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 3/12/2013 - Commercial Paper			672,688	672,359	03/12/2013
19422F QR 0	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. ABCP 3/25/2013 - Commercial Paper			470,723	470,490	03/25/2013
20272A CJ 3	COMMONWEALTH BK AUSTRALI - Floating Rate Notes			1,780,053	1,779,000	05/17/2013
20272A DG 8	COMMONWEALTH BK AUSTRALI - Floating Rate Notes			1,099,841	1,099,945	10/04/2013
3024A6 N7 3	FCAR OWNER TRUST (SERIES II) ABCP 1/7/2013 - Commercial Paper			1,206,963	1,206,950	01/07/2013
313380 5H 6	FEDERAL HOME LOAN BANK - Agencies			1,779,961	1,779,644	07/25/2013
38346L PT 7	GOTHAM FUNDING CORP ABCP 2/27/2013 - Commercial Paper			1,259,555	1,259,521	02/27/2013
40433F AQ 2	HSBC BANK PLC - Floating Rate Notes			913,258	913,000	09/23/2013
4820P2 N7 6	JUPITER SECURITIZATION COMPANY LLC ABCP 1/7/2013 - Commercial Paper			980,979	980,959	01/07/2013
63253T LY 2	NATIONAL AUSTRALIA BANK/NEW YORK 0.67632% 1/23/2013 - Floating Rate Notes			3,075,839	3,075,000	01/23/2013
64105R RQ 5	NESTLE FINANCE INTL LTD (FKA NESTLE FINANCE FRANCE SA) CP 4/24/2013 - Commercial Paper			1,450,393	1,449,861	04/24/2013
6555P0 QK 8	NORDEA NORTH AMERICA INC CP 3/19/2013 - Commercial Paper			573,756	573,613	03/19/2013
78009N GJ 9	ROYAL BANK OF CANADA NY - Floating Rate Notes			1,500,696	1,500,000	06/05/2013
78009N FA 9	ROYAL BANK OF CANADA NY - Floating Rate Notes			1,900,013	1,900,000	04/10/2013
79540A P7 7	SALISBURY RECEIVABLES CORP ABCP 2/7/2013 - Commercial Paper			548,881	548,859	02/07/2013
86958F NU 7	SVENSKA HANDELSBANKEN INC 42D 1/28/2013 - Commercial Paper			1,324,803	1,324,632	01/28/2013
87019R PR 1	SWEDBANK (Non-Guarantee Issues) CP 2/25/2013 - Commercial Paper			639,773	639,726	02/25/2013
87019R R1 6	SWEDBANK (Non-Guarantee Issues) CP 4/1/2013 - Commercial Paper			1,237,277	1,236,855	04/01/2013
89233G NA 0	TOYOTA MOTOR CREDIT CP 1/10/2013 - Commercial Paper			1,499,979	1,499,906	01/10/2013
89233G N2 8	TOYOTA MOTOR CREDIT CP 1/2/2013 - Commercial Paper			1,799,996	1,799,988	01/02/2013
89233G P5 9	TOYOTA MOTOR CREDIT CP 2/5/2013 - Commercial Paper			299,971	299,930	02/05/2013
90319Q PL 7	UOB FUNDING CP 2/20/2013 - Commercial Paper			1,331,584	1,331,575	02/20/2013
90319Q PR 4	UOB FUNDING CP 2/25/2013 - Commercial Paper			495,830	495,811	02/25/2013
90319Q RF 8	UOB FUNDING CP 4/15/2013 - Commercial Paper			1,401,040	1,401,068	04/15/2013
96121T LQ 9	WESTPAC BANKING CORP - Floating Rate Notes			677,314	677,000	02/07/2013
96121T LJ 5	WESTPAC BANKING CORP NY - Floating Rate Notes			1,700,434	1,699,961	01/18/2013
96121T LA 4	WESTPAC BANKING CORP NY CDI FRN - Floating Rate Notes			1,729,024	1,729,000	01/04/2013
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			52,282,314	52,271,523	...XXX
Cash (Schedule E Part 1 Type)						
06366X EY 4	BANK OF MONTREAL CHICAGO - Certificate of Deposit			1,454,017	1,454,000	02/14/2013
06366X LM 2	BANK OF MONTREAL CHICAGO CDI 0.22% 3/6/2013 - Certificate of Deposit			1,244,978	1,245,000	03/06/2013
06538F ES 9	BANK TOKYO-MIT UFJ NY - Certificate of Deposit			1,400,071	1,400,000	02/15/2013
06741X HN 1	BARCLAYS BANK PLC NY - Certificate of Deposit			1,807,105	1,807,000	02/04/2013
06741X JN 9	BARCLAYS BANK PLC NY - Certificate of Deposit			500,064	500,000	02/20/2013
06741X HV 3	BARCLAYS BANK PLC NY - Certificate of Deposit			1,400,112	1,400,000	02/01/2013
10513D PW 4	BRANCH BANKING & TRUST - Certificate of Deposit			1,000,543	1,000,000	04/25/2013
16144R SV 6	CHASE BANK USA NA - Certificate of Deposit			910,263	910,000	03/06/2013
20271E JF 7	COMMONWEALTH BK AUSTR NY - Certificate of Deposit			600,077	600,000	02/15/2013
22550D G2 9	CREDIT SUISSE NEW YORK - Certificate of Deposit			1,180,278	1,180,000	06/19/2013
22550D ZP 7	CREDIT SUISSE NEW YORK - Certificate of Deposit			1,276,461	1,276,000	04/10/2013
22550D ZU 6	CREDIT SUISSE NEW YORK - Certificate of Deposit			1,200,494	1,200,000	04/16/2013
22550D Q5 1	CREDIT SUISSE NEW YORK - Certificate of Deposit			400,032	400,000	03/28/2013
25155B GC 3	DEUTSCHE BANK NY - Certificate of Deposit			1,299,992	1,300,000	01/10/2013
25155B GN 9	DEUTSCHE BANK NY - Certificate of Deposit			1,310,992	1,311,000	01/11/2013
25155B GZ 2	DEUTSCHE BANK NY - Certificate of Deposit			999,991	1,000,000	01/17/2013
23330L ME 3	DNB NOR BANK ASA NY - Certificate of Deposit			1,647,222	1,647,000	03/22/2013
23330L HZ 2	DNB NOR BANK ASA NY - Certificate of Deposit			400,070	400,019	01/17/2013
23330L PK 6	DNB NOR BANK ASA NY - Certificate of Deposit			1,300,138	1,300,089	05/08/2013
23328A EN 0	DZ BANK NY - Certificate of Deposit			632,019	632,000	01/18/2013
60687G 4G 0	MIZUHO CORPORATE BANK NY - Certificate of Deposit			1,397,045	1,397,000	02/27/2013
60687G 4T 2	MIZUHO CORPORATE BANK/NY - Certificate of Deposit			387,986	388,000	03/05/2013
65558E BV 9	NORDEA BANK FINLAND NY - Certificate of Deposit			715,198	715,000	02/19/2013
65558E BN 7	NORDEA BANK FINLAND NY - Certificate of Deposit			1,400,309	1,400,000	02/11/2013
65557V Y5 4	NORDEA BANK FINLAND NY - Certificate of Deposit			1,000,768	1,000,552	02/08/2013
69033P HY 9	OVERSEA-CHINESE BK CO NY - Certificate of Deposit			868,750	869,000	05/28/2013

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
69033P HL 7	OVERSEA-CHINESE BK CO NY - Certificate of Deposit.....			1,429,954	1,429,971	02/07/2013....
83051H BH 8	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			1,414,291	1,414,000	04/03/2013....
83051H EP 7	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			1,142,951	1,143,000	06/03/2013....
83051H BW 5	SKANDINAV ENSKILDA BK NY - Certificate of Deposit.....			600,092	599,984	02/19/2013....
86562D L2 4	SUMIOMO MITSUI BANK NY - Certificate of Deposit.....			499,982	500,000	03/06/2013....
86562D G5 3	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			1,317,055	1,317,000	02/20/2013....
86562D H9 4	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			1,418,953	1,419,000	03/01/2013....
86562D S4 3	SUMITOMO MITSUI BANK NY - Certificate of Deposit.....			1,810,995	1,811,000	01/04/2013....
86958C MT 8	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			702,044	702,005	02/19/2013....
86958C PL 2	SVENSKA HANDELSBANKEN NY - Certificate of Deposit.....			1,700,000	1,700,018	03/19/2013....
89112X 5U 5	TORONTO DOMINION BANK NY - Certificate of Deposit.....			779,150	779,041	03/18/2013....
89112W KY 2	TORONTO DOMINION BANK NY - Certificate of Deposit.....			1,325,013	1,324,987	02/05/2013....
	0 CASH.....			9,212	9,212	
9099999	Total - Cash (Schedule E Part 1 Type).....			41,884,667	41,880,878	....XXX.....
Cash Equivalents (Schedule E Part 2 Type)						
04915T NA 6	ATLANTIS ONE FUNDING CORPORATION ABCP 1/10/2013 - Commercial Paper.....			1,058,977	1,058,934	01/10/2013....
100759 48 7	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (CAYMAN) TD 0.16% 1/4/2013 - Time Deposits.....			1,948,000	1,948,000	01/04/2013....
0527M0 QJ 9	AUTOBAHN FUNDING COMPANY ABCP 3/18/2013 - Commercial Paper.....			1,188,413	1,188,347	03/18/2013....
1280C2 N7 0	CAISSE CENTRALE DESJARDIN 42D 1/7/2013 - Commercial Paper.....			1,558,958	1,558,948	01/07/2013....
100780 25 9	CITI D (Agency MBS & Pass Throughs) - Repo.....			6,439,000	6,439,000	01/07/2013....
19422F P4 2	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.LLC. ABCP 2/4/2013 - Commercial Paper.....			1,361,762	1,361,678	02/04/2013....
100727 05 8	DEUTSCHE BANK AG NEW YORK BRANCH (CAYMAN) TD 0.16% 1/2/2013 - Time Deposits.....			2,253,000	2,253,000	01/02/2013....
41068K NA 2	HANNOVER FUNDING CO LLC ABCP 1/10/2013 - Commercial Paper.....			1,348,929	1,348,899	01/10/2013....
41068K NN 4	HANNOVER FUNDING CO LLC ABCP 1/22/2013 - Commercial Paper.....			499,942	499,918	01/22/2013....
41068K N8 7	HANNOVER FUNDING CO LLC ABCP 1/8/2013 - Commercial Paper.....			971,959	971,943	01/08/2013....
41068K N8 7	HANNOVER FUNDING CO LLC ABCP 1/8/2013 - Commercial Paper.....			880,963	880,949	01/08/2013....
100790 05 8	HSBC C (Agency Debentures) - Repo.....			1,114,527	1,114,527	01/02/2013....
4820P2 P5 8	JUPITER SECURITIZATION COMPANY LLC ABCP 2/5/2013 - Commercial Paper.....			637,895	637,864	02/05/2013....
53943R P4 5	LLOYDS TSB BANK PLC CP 2/4/2013 - Commercial Paper.....			1,441,706	1,441,666	02/04/2013....
56274L NN 0	MANHATTAN ASSET FUNDING CO LLC ABCP 1/22/2013 - Commercial Paper.....			716,916	716,912	01/22/2013....
5705X4 P1 6	MARKET STREET FUNDING CORPORATION ABCP 2/1/2013 - Commercial Paper.....			959,868	959,818	02/01/2013....
5705X4 PB 4	MARKET STREET FUNDING CORPORATION ABCP 2/11/2013 - Commercial Paper.....			1,145,757	1,145,700	02/11/2013....
5705X4 QM 9	MARKET STREET FUNDING CORPORATION ABCP 3/21/2013 - Commercial Paper.....			1,026,550	1,026,504	03/21/2013....
5705X4 Q5 6	MARKET STREET FUNDING CORPORATION ABCP 3/5/2013 - Commercial Paper.....			633,784	633,756	03/05/2013....
100790 05 8	MERRILL C (Agency Debentures) - Repo.....			190,607	190,607	01/02/2013....
60688F PF 0	MIZUHO FUNDING 42D 2/15/2013 - Commercial Paper.....			1,358,666	1,358,575	02/15/2013....
65409R P4 6	NIEUW AMSTERDAM RECEIVABLES CORP ABCP 2/4/2013 - Commercial Paper.....			1,135,798	1,135,743	02/04/2013....
62939L NE 5	NRW.BANK 42D 1/14/2013 - Commercial Paper.....			1,558,880	1,558,885	01/14/2013....
100725 10 1	RBC D (Agency MBS & Pass Throughs) - Repo.....			8,148,000	8,148,000	01/02/2013....
7588R0 NP 8	REGENCY MARKETS NO 1 LLC ABCP 1/23/2013 - Commercial Paper.....			1,603,803	1,603,794	01/23/2013....
100790 05 4	ROYAL A (T Bills, Notes, Bonds & STRIPS) - Repo.....			17,580,988	17,580,988	01/02/2013....
82124L P6 3	SHEFFIELD RECEIVABLES CORPORATION ABCP 2/6/2013 - Commercial Paper.....			1,522,711	1,522,619	02/06/2013....
82124L QC 9	SHEFFIELD RECEIVABLES CORPORATION ABCP 3/12/2013 - Commercial Paper.....			1,583,354	1,583,292	03/12/2013....
87019R P7 5	SWEDBANK (Non-Guarantee Issues) CP 2/7/2013 - Commercial Paper.....			1,257,721	1,257,703	02/07/2013....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			63,127,434	63,126,569	....XXX.....
9999999	Totals.....			158,994,554	158,978,970	....XXX.....

General Interrogatories:

- The activity for the year: Fair Value \$.....(24,938,653) Book/Adjusted Carrying Value \$.....(24,958,264)
- Average balance for the year: Fair Value \$.....143,225,476 Book/Adjusted Carrying Value \$.....143,204,305
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....158,969,758 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Short-Term Invested Assets (Schedule DA Type)						
J26160 FQ 9	JAPAN NATIONAL GOVERNMENT.....			386,271,887	386,269,175	03/20/2013...
J26161 M4 8	JAPAN NATIONAL GOVERNMENT.....			391,623,701	391,627,247	03/15/2013...
J26161 EP 0	JAPAN NATIONAL GOVERNMENT.....			578,366,828	578,376,138	03/20/2013...
J26160 FC 0	JAPAN NATIONAL GOVERNMENT.....			115,673,366	115,674,277	03/20/2013...
J26160 GF 2	JAPAN NATIONAL GOVERNMENT.....			231,254,331	231,248,863	03/20/2013...
J26161 FX 2	JAPAN NATIONAL GOVERNMENT.....			148,224,532	148,222,282	03/20/2013...
J2615Q EH 4	JAPAN TREASURY DISCOUNT BILL.....			3,629,442,596	3,629,499,385	03/11/2013...
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			5,480,857,242	5,480,917,368	...XXX.....
Cash (Schedule E Part 1 Type)						
	Ordinary Deposit.....			634,997,490	634,997,490	.....
9099999	Total - Cash (Schedule E Part 1 Type).....			634,997,490	634,997,490	...XXX.....
9999999	Totals.....			6,115,854,732	6,115,914,858	...XXX.....

General Interrogatories:

- The activity for the year: Fair Value \$.....5,461,887,390 Book/Adjusted Carrying Value \$.....5,461,947,516
- Average balance for the year: Fair Value \$.....2,130,312,506 Book/Adjusted Carrying Value \$.....2,130,232,031

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						
RESONA(MADOHAN).....	JAPAN.....	0.000	0	0	260,076	XXX
JOYO(MADOHAN).....	JAPAN.....	0.000	0	0	269,078	XXX
TOKUSHIMA.....	JAPAN.....	0.000	0	0	325,538	XXX
SHIZUOKA.....	JAPAN.....	0.000	0	0	343,797	XXX
MITSUBISHI-UFJ TRUST.....	JAPAN.....	0.000	0	0	376,434	XXX
MIZUHO(EXPENSE).....	JAPAN.....	0.000	0	0	397,147	XXX
SUMITOMO-MITSUI(KASOUKOUZAGUCHI).....	JAPAN.....	0.000	0	0	762,282	XXX
SUMITOMO-MITSUI(MADOHAN).....	JAPAN.....	0.000	0	0	788,555	XXX
TOKYO-MITSUBISHI-UFJ(MADOHAN).....	JAPAN.....	0.000	0	0	970,951	XXX
TOKYO-MITSUBISHI-UFJ(CLAIM).....	JAPAN.....	0.000	0	0	1,445,336	XXX
BANK OF AMERICA.....	DALLAS, TX.....	0.000	0	0	2,295,081	XXX
JAPAN POST BANK OSAKA(CLAIM).....	JAPAN.....	0.000	0	0	2,399,891	XXX
MIZUHO(MADOHAN).....	JAPAN.....	0.000	0	0	3,116,157	XXX
JAPAN POST BANK TOKYO(PREMIUM).....	JAPAN.....	0.000	0	0	4,086,442	XXX
JAPAN POST BANK TOKYO(CLAIM).....	JAPAN.....	0.000	0	0	6,089,559	XXX
WELLS FARGO.....	ATLANTA, GA.....	0.020	3,565	0	10,508,745	XXX
COLUMBUS BANK AND TRUST.....	COLUMBUS, GA.....	0.100	14,849	0	14,396,969	XXX
TOKYO-MITSUBISHI-UFJ.....	JAPAN.....	0.020	15,004	935	57,750,058	XXX
SUMITOMO-MITSUI.....	JAPAN.....	0.020	17,357	1,842	57,750,058	XXX
MIZUHO.....	JAPAN.....	0.020	42,879	4,550	146,662,047	XXX
JP MORGAN CHASE.....	NEWYORK, NY.....	0.000	0	0	(27,165,217)	XXX
0199998. Deposits in.....305 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX.....	XXX.....	151,471	38	4,915,696	XXX..
0199999. Total - Open Depositories.....	XXX.....	XXX.....	245,125	7,365	288,744,680	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	245,125	7,365	288,744,680	XXX..
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	XXX.....	52,950	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	245,125	7,365	288,744,630	XXX..

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

1. January.....	1,153,891,572	4. April.....	240,005,533	7. July.....	1,577,489,272	10. October.....	270,810,771
2. February.....	560,939,758	5. May.....	1,247,719,799	8. August.....	335,685,798	11. November.....	251,221,304
3. March.....	585,099,572	6. June.....	1,114,437,057	9. September.....	836,485,279	12. December.....	288,744,678

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
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NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL	0		0	0	0	0
2. Alaska.....AK	0		0	0	0	0
3. Arizona.....AZ	0		0	0	0	0
4. Arkansas.....AR	B...	REQUIRED BY STATE.....	0	0	1,177,887	1,363,930
5. California.....CA	0		0	0	0	0
6. Colorado.....CO	0		0	0	0	0
7. Connecticut.....CT	0		0	0	0	0
8. Delaware.....DE	0		0	0	0	0
9. District of Columbia.....DC	0		0	0	0	0
10. Florida.....FL	0		0	0	0	0
11. Georgia.....GA	B...	REQUIRED BY STATE.....	0	0	37,107	42,968
12. Hawaii.....HI	0		0	0	0	0
13. Idaho.....ID	0		0	0	0	0
14. Illinois.....IL	0		0	0	0	0
15. Indiana.....IN	0		0	0	0	0
16. Iowa.....IA	0		0	0	0	0
17. Kansas.....KS	0		0	0	0	0
18. Kentucky.....KY	0		0	0	0	0
19. Louisiana.....LA	0		0	0	0	0
20. Maine.....ME	0		0	0	0	0
21. Maryland.....MD	B...	REQUIRED BY STATE.....	0	0	159,031	184,149
22. Massachusetts.....MA	B...	REQUIRED BY STATE.....	0	0	39,228	45,423
23. Michigan.....MI	0		0	0	0	0
24. Minnesota.....MN	0		0	0	0	0
25. Mississippi.....MS	0		0	0	0	0
26. Missouri.....MO	0		0	0	0	0
27. Montana.....MT	0		0	0	0	0
28. Nebraska.....NE	B...	REQUIRED BY STATE.....	1,749,338	2,025,639	0	0
29. Nevada.....NV	0		0	0	0	0
30. New Hampshire.....NH	0		0	0	0	0
31. New Jersey.....NJ	0		0	0	0	0
32. New Mexico.....NM	B...	REQUIRED BY STATE.....	0	0	121,924	141,181
33. New York.....NY	0		0	0	0	0
34. North Carolina.....NC	B...	REQUIRED BY STATE.....	0	0	424,082	491,064
35. North Dakota.....ND	0		0	0	0	0
36. Ohio.....OH	B...	REQUIRED BY STATE.....	0	0	42,408	49,106
37. Oklahoma.....OK	0		0	0	0	0
38. Oregon.....OR	0		0	0	0	0
39. Pennsylvania.....PA	0		0	0	0	0
40. Rhode Island.....RI	0		0	0	0	0
41. South Carolina.....SC	B...	REQUIRED BY STATE.....	0	0	172,813	200,109
42. South Dakota.....SD	B...	REQUIRED BY STATE.....	0	0	37,107	42,968
43. Tennessee.....TN	B...	REQUIRED BY STATE.....	0	0	42,408	49,106
44. Texas.....TX	0		0	0	0	0
45. Utah.....UT	0		0	0	0	0
46. Vermont.....VT	0		0	0	0	0
47. Virginia.....VA	B...	REQUIRED BY STATE.....	0	0	81,636	94,530
48. Washington.....WA	0		0	0	0	0
49. West Virginia.....WV	0		0	0	0	0
50. Wisconsin.....WI	0		0	0	0	0
51. Wyoming.....WY	0		0	0	0	0
52. American Samoa.....AS	C...	REQUIRED BY TERRITORY.....	0	0	50,000	50,000
53. Guam.....GU	B...	REQUIRED BY TERRITORY.....	0	0	63,612	73,660
54. Puerto Rico.....PR	B...	REQUIRED BY TERRITORY.....	0	0	1,433,909	1,454,188
55. US Virgin Islands.....VI	B...	REQUIRED BY TERRITORY.....	0	0	530,102	613,830
56. Northern Mariana Islands.....MP	0		0	0	0	0
57. Canada.....CAN	0		0	0	0	0
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	4,836,512	5,508,639
59. Total.....	XXX	XXX	1,749,338	2,025,639	9,249,766	10,404,851

DETAILS OF WRITE-INS

5801. BNY - U.S.....	B...	Designated for AFLAC Hong Kong.....	0	0	2,544,491	2,946,384
5802. JAPAN.....	B...	Legal Affairs Bureau, Japan - Required by Government Law.....	0	0	2,292,021	2,562,255
5803.			0	0	0	0
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	4,836,512	5,508,639

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